

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
Grand Total			200,957,708,381.2..	19,336,201,320.65	
ALTERNATIVE INVESTMENTS			606,669,040.340	606,669,038.34	
ARROWMARK FUND I			488,373,010.890	488,373,010.89	
BLACKSTONE STRAT OPP			2,564,163.670	2,564,163.67	
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			358,526.780	358,526.78	
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			1,407,210.380	1,407,210.38	
MAGNETAR MTP EOF II			41,655,954.390	41,655,954.39	
MYRIAD OPPORTUNITIES			59,702,965.150	59,702,965.15	
NORTHERN TRUST LITIGATION CREDIT			2.000	0.00	
PINE RIVER FUND LTD			140,803.270	140,803.27	
SRS PARTNERS USÉÉÉÉ			12,466,403.810	12,466,403.81	
CASH & CASH EQUIVALENTS			1,046,017,276.200	1,018,605,767.85	
/GBP SPOT OPTION 2020 PUT DEC 20 001.200 ED 121820			-3,433,150.000	-17,753.51	
/GBP SPOT OPTION 2020 PUT DEC 20 001.230 ED 121820			3,433,150.000	31,157.40	
ATLANTIC ASSET DISC 12/07/2020			3,700,000.000	3,698,479.92	
BARCLAYS BANK DISC 10/09/2020			3,200,000.000	3,199,587.55	
BARCLAYS BANK DISC 10/13/2020			4,150,000.000	4,149,354.43	
BLACKROCK MONEY MARKET FD B			94.410	94.41	
BOEING COMPANY DISC 10/29/2020			4,750,000.000	4,644,015.63	
BPCE DISC 10/15/2020			3,350,000.000	3,348,157.50	
BPCE DISC 12/01/2020			3,950,000.000	3,948,499.00	
CAD/USD SPOT OPTION 2020 PUT NOV 20 001.345 ED 110620			7,270,000.000	46,528.00	
CANADIAN IMPERIAL DISC 10/30/2020			3,600,000.000	3,599,454.00	
CANTOR REPO A TRI REPO 0.100% 10/01/2020 DD 09/30/20			301,900,000.000	301,900,000.00	
CATHOLIC HLTH INT DISC 10/07/2020			1,174,000.000	1,173,070.59	
CHARIOT FDG LLC DISC 12/07/2020			3,750,000.000	3,748,350.00	
CHF/EUR SPOT OPTION 2020 CALL DEC 20 001.100 ED 120920			6,926,940.000	20,957.02	
CHF/EUR SPOT OPTION 2020 CALL DEC 20 001.120 ED 120920			-6,926,940.000	-7,066.90	
CIGNA CORPORATION DISC 10/02/2020			2,141,000.000	2,140,732.38	
CNH/USD SPOT OPTION 2021 PUT MAR 21 006.600 ED 030121			-7,556,600.000	-25,012.35	
CNH/USD SPOT OPTION 2021 PUT MAR 21 006.750 ED 030121			7,556,600.000	68,462.80	
CRC FDG LLC DISC 12/03/2020			3,900,000.000	3,898,324.08	
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			377,504,181.790	377,504,181.79	
ENABLE MIDSTREAM DISC 10/15/2020			5,106,000.000	5,100,652.89	
ENEL FINANCE AMER DISC 10/14/2020			851,000.000	850,576.40	
ENEL FINANCE AMER DISC 10/27/2020			885,000.000	884,550.13	
FMS WERTMANAGEMEN DISC 12/01/2020			3,550,000.000	3,548,032.71	
FORD MTR CR CO DISC 02/01/2021			2,790,000.000	2,668,030.50	
GENERAL MOTORS DISC 10/01/2020			8,829,000.000	8,828,889.64	

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HYUNDAI CAP AMER DISC 10/19/2020			2,668,000.000	2,667,508.58
INSTITUTIONAL SEC DISC 10/01/2020			50,000,000.000	49,997,444.44
JABIL INC DISC 10/02/2020			4,763,000.000	4,760,221.58
JABIL INC DISC 11/13/2020			1,614,000.000	1,611,780.76
JPY/USD SPOT OPTION 2020 PUT NOV 20 100.000 ED 112420			-7,759,620.000	-12,105.00
JPY/USD SPOT OPTION 2020 PUT NOV 20 104.000 ED 110620			6,745,000.000	32,800.94
JPY/USD SPOT OPTION 2020 PUT NOV 20 105.000 ED 112420			7,759,620.000	78,061.77
LIBERTY ST FDG DISC 10/14/2020			3,320,000.000	3,318,153.71
MANHATTAN AST FDG DISC 10/26/2020			2,350,000.000	2,349,696.46
MANHATTAN AST FDG DISC 10/27/2020			1,100,000.000	1,099,853.33
MANHATTAN AST FDG DISC 11/09/2020			3,750,000.000	3,749,000.00
MATCHPOINT FIN DISC 11/13/2020			3,650,000.000	3,648,093.89
MITSUBISHI UFJ TR DISC 12/14/2020			3,750,000.000	3,748,278.13
MIZUHO BANK LTD C/D 0.220% 11/27/2020 DD 07/28/20			3,750,000.000	3,750,105.90
MXN/USD SPOT OPTION 2020 PUT NOV 20 020.000 ED 113020			-4,534,000.000	-41,395.42
MXN/USD SPOT OPTION 2020 PUT NOV 20 021.000 ED 113020			4,534,000.000	9,521.40
NATIONWIDE BLDG DISC 10/26/2020			3,600,000.000	3,599,392.00
NATIONWIDE BLDG DISC 11/02/2020			3,800,000.000	3,799,259.00
NISSAN MTR ACCEPT DISC 01/29/2021			250,000.000	241,138.89
NISSAN MTR ACCEPT DISC 12/14/2020			822,000.000	797,636.84
NOK/USD SPOT OPTION 2021 PUT MAR 21 008.840 ED 032321			6,765,000.000	85,915.50
NRW BANK DISC 10/19/2020			3,250,000.000	3,248,302.78
NRW BANK DISC 11/24/2020			3,800,000.000	3,798,594.00
NZD/GBP SPOT OPTION 2021 CALL MAR 21 002.020 ED 031221			6,765,000.000	102,325.77
REGENCY MRKTS #1 DISC 10/07/2020			3,932,000.000	3,931,442.97
REGENCY MRKTS #1 DISC 10/09/2020			3,750,000.000	3,749,516.67
SECURITIES LENDING POOL			0.000	0.00
SKANDINAVISKA ENS DISC 12/10/2020			3,900,000.000	3,898,126.92
SOCIETE GENERALE DISC 11/19/2020			3,600,000.000	3,598,200.00
SWAP COLLATERAL WITH CIBC			-90,000.000	-90,000.00
SWAP COLLATERAL WITH CITIBANK			30,000.000	30,000.00
SWAP COLLATERAL WITH GOLDMAN			-50,000.000	-50,000.00
SWAP COLLATERAL WITH JP MORGAN			50,000.000	50,000.00
SWAP COLLATERAL WITH UBS			-200,000.000	-200,000.00
TORONTO-DOMINION DISC 12/23/2020			3,650,000.000	3,648,431.52
U S TREASURY BILL 0.000% 01/28/2021 DD 01/30/20			1,265,000.000	1,264,576.62
U S TREASURY BILL 0.000% 10/01/2020 DD 04/02/20			48,656,000.000	48,655,965.24
U S TREASURY BILL 0.000% 10/08/2020 DD 10/10/19			15,000,000.000	14,994,150.00
U S TREASURY BILL 0.000% 11/12/2020 DD 05/14/20			99,662,000.000	99,617,871.67

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USD/AUD SPOT OPTION 2021 CALL MAR 21 000.760 ED 031121			8,182,300.000	42,987.99
USD/AUD SPOT OPTION 2021 CALL MAR 21 000.800 ED 031121			-8,182,300.000	-11,084.21
USD/EUR SPOT OPTION 2020 CALL OCT 20 001.210 ED 102820			0.000	0.00
USD/EUR SPOT OPTION 2020 CALL OCT 20 001.240 ED 102820			0.000	0.00
USD/EUR SPOT OPTION 2021 CALL FEB 21 001.230 ED 021521			15,142,860.000	83,814.33
USD/EUR SPOT OPTION 2021 CALL FEB 21 001.270 ED 021521			-15,142,860.000	-33,561.25
USD/EUR SPOT OPTION 2021 CALL JAN 21 001.220 ED 012721			4,949,000.000	29,481.50
USD/EUR SPOT OPTION 2021 CALL JAN 21 001.260 ED 012721			-4,949,000.000	-10,794.41
USD/EUR SPOT OPTION 2021 CALL MAR 21 001.230 ED 030121			5,047,620.000	27,938.11
USD/EUR SPOT OPTION 2021 CALL MAR 21 001.270 ED 030121			-5,047,620.000	-11,187.08
CONVERTIBLE OR EXCHANGEABLE SECURITIES			75,067,000.000	14,256,923.49
AMERICAN AIRLINES GROUP INC 6.500% 07/01/2025 DD 06/25/20			1,000,000.000	921,875.01
ARBOR REALTY TRUST INC 144A 4.750% 11/01/2022 DD 11/12/19			1,184,000.000	1,126,346.31
ARBOR REALTY TRUST INC 5.250% 07/01/2021 DD 07/20/18			518,000.000	569,049.35
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			610,000.000	559,977.89
EXANTAS CAPITAL CORP 4.500% 08/15/2022 DD 08/16/17			2,301,000.000	2,050,766.25
LIBERTY BROADBAND CORP 144A 2.750% 09/30/2050 DD 08/27/20			470,000.000	505,592.42
MFA FINANCIAL INC 6.250% 06/15/2024 DD 06/03/19			1,005,000.000	937,868.48
NRG ENERGY INC 2.750% 06/01/2048 DD 05/24/18			1,135,000.000	1,175,560.36
PENNYMAC CORP 144A 5.500% 11/01/2024 DD 11/07/19			908,000.000	851,115.03
REDWOOD TRUST INC 4.750% 08/15/2023 DD 08/18/17			1,107,000.000	1,010,688.97
REDWOOD TRUST INC 5.625% 07/15/2024 DD 06/25/18			748,000.000	684,420.00
SONY CORP 0.000% 09/30/2022			61,000,000.000	928,072.13
SUNPOWER CORP 0.875% 06/01/2021 DD 06/11/14			391,000.000	378,378.62
WEIBO CORP 1.250% 11/15/2022 DD 10/30/17			2,690,000.000	2,557,212.67
CONVERTIBLE SECURITIES			233,720.000	14,948,801.84
2020 CASH MANDATORY EXCHA 144A PFD 5.250%			525.000	566,097.00
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			27,500.000	1,331,825.00
BECTON DICKINSON AND CO PFD 6.000%			11,900.000	626,535.00
BROADCOM INC PFD 8.000% CUMULATIVE			1,400.000	1,745,450.00
CENTERPOINT ENERGY INC PFD 7.000%			15,800.000	575,752.00
DANAHER CORP PFD 5.000%			745.000	940,137.85
DOMINION ENERGY INC PFD 7.250% CUMULATIVE			13,000.000	1,322,880.00
DTE ENERGY CO PFD 6.250%			30,650.000	1,394,463.99
NEXTERA ENERGY INC PFD 4.872%			35,100.000	1,901,016.00
NEXTERA ENERGY INC PFD 5.279%			38,450.000	1,794,846.00
NEXTERA ENERGY INC PFD 6.219%			19,450.000	925,431.00
SOUTHERN CO/THE PFD 6.750%			39,200.000	1,824,368.00
EQUITY			445,017,100.498	7,837,489,068.64

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1-800-FLOWERS.COM INC			5,682.000	141,709.08
10X GENOMICS INC			2,200.000	274,296.00
180 DEGREE CAPITAL CORP			1,493.000	2,836.70
1ST SOURCE CORP			3,918.000	120,831.12
21VIANET GROUP INC ADR			6,960.000	161,193.60
3D SYSTEMS CORP			13,300.000	65,303.00
3I GROUP PLC			22,951.000	295,701.72
3M CO			52,328.000	8,381,899.04
4LICENSING CORP			1,848.000	3.70
51JOB INC ADR			35,269.000	2,750,629.31
89BIO INC			4,715.000	120,986.90
A H BELO CORP			1,518.000	2,140.38
A O SMITH CORP			11,436.000	603,820.80
A-MARK PRECIOUS METALS INC			3,615.000	121,897.80
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
A2 MILK CO LTD/THE			14,072.000	142,686.42
AAC HOLDINGS INC			7,529.000	218.34
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			5,516.000	332,339.00
AAR CORP			4,314.000	81,103.20
AARON'S INC			9,668.000	547,692.20
AARTI INDUSTRIES LTD			102,594.000	1,411,328.05
ABB LTD			535,440.000	13,666,468.57
ABBOTT LABORATORIES			179,065.000	19,487,643.95
ABBVIE INC			186,258.000	16,314,338.22
ABEONA THERAPEUTICS INC			4,004.000	4,084.08
ABERCROMBIE & FITCH CO			9,651.000	134,438.43
ABIOMED INC			6,616.000	1,833,028.96
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			8,969.000	328,803.54
ABRAXAS PETROLEUM CORP			807.000	117.82
ABU DHABI COMMERCIAL BANK PJSC			2,012,353.000	3,095,379.83
ACACIA COMMUNICATIONS INC			4,600.000	310,040.00
ACACIA RESEARCH CORP			6,194.000	21,493.18
ACADIA HEALTHCARE CO INC			10,100.000	297,748.00
ACADIA REALTY TRUST			11,566.000	121,443.00
ACCELERATE DIAGNOSTICS INC			6,625.000	70,622.50
ACCENTURE PLC			91,751.000	20,734,808.49
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93

Asset Detail

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ACCESS WORLDWIDE COMMUNICATION			4,593.000	22.97
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			15,732.000	91,245.60
ACCOLADE INC			35,002.000	1,360,527.74
ACCOM INC			306.000	0.61
ACCURAY INC			12,285.000	29,484.00
ACE HARDWARE INDONESIA TBK PT			16,139,600.000	1,730,009.86
ACER THERAPEUTICS INC			800.000	2,304.00
ACETO CHEM INC ESCROW			3,861.000	0.00
ACHIEVE LIFE SCIENCES INC			1.000	0.00
ACHILLION PHARMACEUTICALS CONTRA			13,520.000	7,841.60
ACI WORLDWIDE INC			14,539.000	379,904.07
ACLARIS THERAPEUTICS INC			2,529.000	6,499.53
ACM RESEARCH INC			2,402.000	165,978.20
ACMAT CORP			2,100.000	75,390.00
ACME UNITED CORP			238.000	5,428.78
ACORDA THERAPEUTICS INC			7,589.000	3,908.34
ACORN ENERGY INC			2,343.000	761.48
ACS ACTIVIDADES DE CONSTRUCCIO			3,622.000	82,249.72
ACTIVISION BLIZZARD INC			134,479.000	10,886,075.05
ACTUA CORP			8,061.000	0.00
ACURA PHARMACEUTICALS INC			1,951.000	487.75
ACUSHNET HOLDINGS CORP			4,323.000	145,296.03
ADAMAS PHARMACEUTICALS INC			5,852.000	24,110.24
ADAMIS PHARMACEUTICALS CORP			24.000	18.80
ADAMS RESOURCES & ENERGY INC			3,205.000	63,779.50
ADDUS HOMECARE CORP			2,756.000	260,469.56
ADECCO GROUP AG			5,110.000	270,753.52
ADHERA THERAPEUTICS INC			4.000	0.17
ADIDAS AG			1,491.000	482,739.07
ADIANT PLC			12,429.000	215,394.57
ADMA BIOLOGICS INC			12,954.000	30,830.52
ADOBE INC			57,464.000	28,182,069.52
ADTALEM GLOBAL EDUCATION INC			8,576.000	210,455.04
ADTRAN INC			8,038.000	82,429.69
ADVANCE AUTO PARTS INC			73,764.000	11,322,774.00
ADVANCED DISPOSAL SERVICES INC			9,896.000	299,156.08
ADVANCED DRAINAGE SYSTEMS INC			6,657.000	415,663.08
ADVANCED EMISSIONS SOLUTIONS I			347.000	1,408.82

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ADVANCED ENERGY INDUSTRIES INC			4,816.000	303,119.04
ADVANCED MICRO DEVICES INC			104,341.000	8,554,918.59
ADVANTA CORP			17,350.000	0.00
ADVANTECH CO LTD			373,266.000	3,750,445.60
ADVAXIS INC			537.067	220.19
ADVERUM BIOTECHNOLOGIES INC			7,586.000	78,135.80
ADYEN NV			10,190.000	18,790,279.76
AEGION CORP			4,135.000	58,427.55
AEHR TEST SYSTEMS			1,984.000	2,757.76
AENA SME SA			1,414.000	197,814.57
AEOLUS PHARMACEUTICALS INC			328.000	0.52
AERIE PHARMACEUTICALS INC			4,756.000	55,978.12
AEROJET ROCKETDYNE HOLDINGS IN			8,909.000	355,380.01
AEROVIRONMENT INC			3,742.000	224,557.42
AES CORP/THE			632,888.000	11,461,601.68
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	1.61
AFFYMAX INC			1,106.000	255.49
AFLAC INC			97,486.000	3,543,616.10
AFRICAN PHOENIX INVESTMENTS LIMITED			297,359.000	243,226.10
AFYA LTD			11,433.000	311,434.92
AG MORTGAGE INVESTMENT TRUST I			4,228.000	11,669.28
AGCO CORP			1,600.000	118,832.00
AGEX THERAPEUTICS INC			230.000	186.30
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			34,053.000	3,437,309.82
AGILYSYS INC			4,400.000	106,304.00
AGL ENERGY LTD			25,710.000	250,984.49
AGNC INVESTMENT CORP			44,000.000	612,040.00
AGREE REALTY CORP			6,768.000	430,715.52
AIA GROUP LTD HK/01299			2,074,000.000	20,311,819.33
AIM IMMUNOTECH INC			13.000	27.95
AIR LIQUIDE SA			68,760.000	10,925,556.60
AIR PRODUCTS AND CHEMICALS INC			22,538.000	6,713,168.68
AIR TRANSPORT SERVICES GROUP I			295,881.000	7,414,777.86
AIRBUS SE			771.000	56,118.30
AKAMAI TECHNOLOGIES INC			26,627.000	2,943,348.58
AKBANK T.A.S.			2,826,422.000	1,889,380.84
AKCEA THERAPEUTICS INC			4,323.000	78,419.22
AKEBIA THERAPEUTICS INC			15,783.000	39,615.33

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AKERO THERAPEUTICS INC			2,691.000	82,855.89
AKORN INC			10,639.000	303.21
AKSYS LTD			9,696.000	3.88
AKZO NOBEL NV			4,146.000	420,157.35
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	64.33
ALAMO GROUP INC			1,524.000	164,637.72
ALARM.COM HOLDINGS INC			4,595.000	253,873.75
ALASKA AIR GROUP INC			10,439.000	382,380.57
ALASKA COMMUNICATIONS SYSTEMS			3,690.000	7,380.00
ALBANY INTERNATIONAL CORP			4,186.000	207,248.86
ALBEMARLE CORP			20,073.000	1,792,117.44
ALBIREO PHARMA INC			6,120.000	204,224.40
ALCOA CORP			24,212.000	281,585.56
ALDER BIOPHARMACEUTICALS INC			1,300.000	2,600.00
ALDEYRA THERAPEUTICS INC			1,600.000	11,856.00
ALECTOR INC			4,082.000	43,003.88
ALEXANDER & BALDWIN INC			7,087.000	79,445.27
ALEXANDER'S INC			434.000	106,425.48
ALEXANDRIA REAL ESTATE EQUITIE			13,860.000	2,217,600.00
ALEXION PHARMACEUTICALS INC			22,518.000	2,576,734.74
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			88,116.000	25,904,341.68
ALIBABA GROUP HOLDING LTD HK/09988			85,356.000	3,035,369.48
ALICO INC			4,173.000	119,431.26
ALIGN TECHNOLOGY INC			7,051.000	2,308,215.36
ALITHYA GROUP INC			7,523.833	15,649.57
ALJ REGIONAL HOLDINGS INC			493.000	357.47
ALKERMES PLC			11,000.000	182,270.00
ALLEGHANY CORP			921.000	479,334.45
ALLEGHENY TECHNOLOGIES INC			21,176.000	184,654.72
ALLEGIANCE BANCSHARES INC			1,860.000	43,468.20
ALLEGIANT TRAVEL CO			2,170.000	259,966.00
ALLEGION PLC			7,795.000	771,003.45
ALLETE INC			8,193.000	423,905.82
ALLIANCE DATA SYSTEMS CORP			5,957.000	250,074.86
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			35,521.000	1,834,659.65
ALLIANZ SE			31,100.000	5,967,125.68
ALLIED HEALTHCARE PRODUCTS INC			113.000	623.76

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ALLIED MOTION TECHNOLOGIES INC			73,326.000	3,026,897.28	
ALLIN CORP			7.000	17.50	
ALLISON TRANSMISSION HOLDINGS			8,400.000	295,176.00	
ALLSCRIPTS HEALTHCARE SOLUTION			25,123.000	204,501.22	
ALLSTATE CORP/THE			50,398.000	4,744,467.72	
ALLY FINANCIAL INC			19,500.000	488,865.00	
ALNYLAM PHARMACEUTICALS INC			3,572.000	520,083.20	
ALPHA & OMEGA SEMICONDUCTOR LT			3,995.000	51,215.90	
ALPHA TECHNOLOGIES GROUP INC			4,243.000	127.29	
ALPHABET INC-CL A			44,896.000	65,799,577.60	
ALPHABET INC-CL C			29,535.000	43,404,636.00	
ALPHATEC HOLDINGS INC			195,460.000	1,297,854.40	
ALSTOM SA			99,003.000	4,936,396.31	
ALTABANCORP			2,934.000	59,032.08	
ALTAIR ENGINEERING INC			4,846.000	203,435.08	
ALTICE USA INC			9,876.000	256,776.00	
ALTIGEN COMMUNICATIONS INC			1,937.000	4,455.10	
ALTIMMUNE INC			8,645.666	114,122.80	
ALTISOURCE ASSET MANAGEMENT CO			349.000	6,878.79	
ALTISOURCE PORTFOLIO SOLUTIONS			2,355.000	29,837.85	
ALTRA INDUSTRIAL MOTION CORP			9,328.000	344,856.16	
ALTRIA GROUP INC			196,346.000	7,586,809.44	
ALTUS PHARMACEUTICALS INC			4,112.000	0.00	
AM CASTLE & CO			27.000	7.02	
AMADEUS IT GROUP SA			230,000.000	12,835,475.11	
AMAG PHARMACEUTICALS INC			9,764.000	91,781.60	
AMALGAMATED BANK			3,998.000	42,298.84	
AMAZON.COM INC			49,795.000	156,791,010.35	
AMB FINANCIAL CORP			627.000	7,429.95	
AMBAC FINANCIAL GROUP INC			5,788.000	73,912.76	
AMBARELLA INC			4,182.000	218,216.76	
AMBASSADORS INTERNATIONAL INC			438.000	1.31	
AMBEV SA			911,500.000	2,034,378.02	
AMC ENTERTAINMENT HOLDINGS INC			13,299.000	62,638.29	
AMC NETWORKS INC			5,163.000	127,577.73	
AMCAST INDL CORP COM			11,100.000	0.00	
AMCOR PLC			132,654.000	1,465,826.70	
AMDOCS LTD			15,134.000	868,842.94	
AMEN PROPERTIES INC			11.000	4,423.32	

Asset Detail

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As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMEREN CORP			37,629.000	2,975,701.32
AMERICA'S CAR-MART INC/TX			1,368.000	116,115.84
AMERICAN AIRLINES GROUP INC			42,885.000	527,056.65
AMERICAN ASSETS TRUST INC			6,051.000	145,768.59
AMERICAN AXLE & MANUFACTURING			9,039.000	52,155.03
AMERICAN BILTRITE INC			15.000	3,060.75
AMERICAN CARESOURCE HOLDINGS I			275.000	1.67
AMERICAN EAGLE OUTFITTERS INC			20,989.000	310,847.09
AMERICAN ELECTRIC POWER CO INC			74,513.000	6,089,947.49
AMERICAN EQUITY INVESTMENT LIF			14,232.000	312,961.68
AMERICAN EXPRESS CO			55,125.000	5,526,281.25
AMERICAN FINANCE TRUST INC			11,312.000	70,926.24
AMERICAN FINANCIAL GROUP INC/O			1,700.000	113,866.00
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			118,767.000	3,269,655.51
AMERICAN INTERNATIONAL GROUP INC WT EXP 01/19/2021			138,791.000	1,387.91
AMERICAN LOCKER GROUP INC			669.000	0.00
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.32
AMERICAN NATIONAL BANKSHARES I			2,846.000	59,538.32
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.48
AMERICAN OUTDOOR BRANDS INC			1,768.000	23,037.04
AMERICAN PUBLIC EDUCATION INC			4,003.000	112,844.57
AMERICAN REALTY INVESTORS INC			633.000	5,741.31
AMERICAN RENAL ASSOCIATES HOLD			12,865.000	88,768.50
AMERICAN SHARED HOSPITAL SERVI			682.000	1,227.60
AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			5,819.000	81,698.76
AMERICAN STATES WATER CO			5,621.000	421,293.95
AMERICAN SUPERCONDUCTOR CORP			624.000	9,035.52
AMERICAN TOWER CORP			50,779.000	12,274,807.67
AMERICAN VANGUARD CORP			2,803.000	36,831.42
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			23,871.000	3,458,430.48
AMERICAN WOODMARK CORP			2,001.000	157,158.54
AMERIPRISE FINANCIAL INC			16,872.000	2,600,143.92
AMERIS BANCORP			9,260.000	210,942.80
AMERISAFE INC			2,499.000	143,342.64
AMERISERV FINANCIAL INC			3,877.000	10,894.37

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERISOURCEBERGEN CORP			12,439.000	1,205,587.88
AMES NATIONAL CORP			548.000	9,255.72
AMETEK INC			73,052.000	7,261,368.80
AMGEN INC			62,257.000	15,823,239.12
AMICUS THERAPEUTICS INC			40,825.000	576,449.00
AMISTAR CORP			962.000	0.19
AMKOR TECHNOLOGY INC			17,638.000	197,545.60
AMN HEALTHCARE SERVICES INC			6,931.000	405,186.26
AMNEAL PHARMACEUTICALS INC			27,000.000	104,760.00
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00
AMPCO-PITTSBURGH CORP			1,316.000	4,329.64
AMPHASTAR PHARMACEUTICALS INC			7,854.000	147,262.50
AMPHENOL CORP			28,161.000	3,048,991.47
AMREP CORP			962.000	5,387.20
AMTECH SYSTEMS INC			1,548.000	7,569.72
AMUNDI SA			1,224.000	86,406.48
ANACOMP INC			3.000	0.75
ANALOG DEVICES INC			36,664.000	4,280,155.36
ANAPTYSBIO INC			3,774.000	55,666.50
ANC RENTAL CORP			1,750.000	0.18
ANDERSONS INC/THE			4,352.000	83,427.84
ANDREA ELECTRONICS CORP			4,974.000	129.82
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00
ANEMOSTAT INC COM			2,231.000	0.00
ANESIVA INC			4,789.000	15.32
ANGIODYNAMICS INC			4,992.000	60,203.52
ANGLO AMERICAN PLC			424,356.000	10,290,778.29
ANI PHARMACEUTICALS INC			1,894.000	53,429.74
ANIKA THERAPEUTICS INC			2,541.000	89,925.99
ANIXA BIOSCIENCES INC			1,424.000	3,460.32
ANNALY CAPITAL MANAGEMENT INC			74,036.000	527,136.32
ANSYS INC			9,740.000	3,187,220.20
ANTA SPORTS PRODUCTS LTD HK/02020			738,000.000	7,627,587.10
ANTERIX INC			3,254.000	106,438.34
ANTERO RESOURCES CORP			20,272.000	55,748.00
ANTHEM INC			22,091.000	5,933,421.69
ANTHERA PHARMACEUTICALS INC			425.000	10.09
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANTOFAGASTA PLC			264,603.000	3,501,176.10

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANWORTH MORTGAGE ASSET CORP			20,388.000	33,436.32
AON PLC			94,612.000	19,518,455.60
AP THAILAND PCL			25,919,700.000	4,703,377.45
APACHE CORP			31,889.000	301,988.83
APARTMENT INVESTMENT AND MANAG			17,873.000	602,677.56
APEX GLOBAL BRANDS INC			97.000	588.79
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APOGEE ENTERPRISES INC			4,200.000	89,754.00
APOLLO COMMERCIAL REAL ESTATE			22,230.000	200,292.30
APOLLO ENDOSURGERY INC			35,261.000	59,591.09
APOLLO GLOBAL MANAGEMENT INC			37,190.000	1,664,252.50
APOLLO INVESTMENT CORP			9,051.000	74,851.77
APOLLO MEDICAL HOLDINGS INC			4,993.000	89,574.42
APPFOLIO INC			2,509.000	355,801.29
APPIAN CORP			3,998.000	258,870.50
APPLE HOSPITALITY REIT INC			26,806.000	257,605.66
APPLE INC			1,763,006.000	204,173,724.86
APPLIED ENERGETICS INC			7,099.000	2,520.15
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			6,157.000	339,250.70
APPLIED MATERIALS INC			158,752.000	9,437,806.40
APPLIED MOLECULAR TRANSPORT IN			4,500.000	143,190.00
APPLIED OPTOELECTRONICS INC			2,079.000	23,388.75
APPLIED THERAPEUTICS INC			1,733.000	35,977.08
APPLIEDTHEORY CORP			5,601.000	0.56
APPROACH RESOURCES INC			3,622.000	62.66
APREA THERAPEUTICS INC			2,402.000	57,792.12
APTARGROUP INC			3,100.000	350,920.00
APTEVO THERAPEUTICS INC			260.000	1,976.00
APTIV PLC			26,463.000	2,426,127.84
APYX MEDICAL CORP			2,756.000	12,980.76
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00
ARAVIVE INC			5,853.000	27,509.10
ARBOR REALTY TRUST INC			16,837.000	193,120.39
ARC DOCUMENT SOLUTIONS INC			4,936.000	4,442.40
ARCBEST CORP			3,445.000	107,001.70
ARCH CAPITAL GROUP LTD			18,757.000	548,642.25

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCH RESOURCES INC			2,301.000	97,746.48
ARCHER-DANIELS-MIDLAND CO			59,203.000	2,752,347.47
ARCO PLATFORM LTD			6,528.000	266,603.52
ARCOS DORADOS HOLDINGS INC			24,967.000	102,364.70
ARCOSA INC			7,371.000	324,987.39
ARCTURUS THERAPEUTICS HOLDINGS			6,320.000	271,128.00
ARCUS BIOSCIENCES INC			6,738.000	115,489.32
ARDELYX INC			3,898.000	20,464.50
ARDMORE SHIPPING CORP			13,672.000	48,672.32
ARENA PHARMACEUTICALS INC			6,995.000	523,156.05
ARES COMMERCIAL REAL ESTATE CO			2,585.000	23,626.90
ARGAN INC			2,451.000	102,721.41
ARGO GROUP INTERNATIONAL HOLDI			6,569.000	226,170.67
ARISTA NETWORKS INC			4,626.000	957,258.18
ARK RESTAURANTS CORP			940.000	10,208.40
ARKEMA SA			79,488.000	8,446,835.48
ARLINGTON ASSET INVESTMENT COR			776.000	2,203.84
ARLO TECHNOLOGIES INC			8,557.000	45,009.82
ARMADA HOFFLER PROPERTIES INC			3,916.000	36,262.16
ARMOUR RESIDENTIAL REIT INC			5,266.000	50,079.66
ARMSTRONG WORLD INDUSTRIES INC			121,104.000	8,333,166.24
ARROW FINANCIAL CORP			3,822.978	95,918.52
ARROW RESOURCES DEVELOPMENT IN			2,800.000	1.96
ARROWHEAD PHARMACEUTICALS INC			13,065.000	562,578.90
ARTESIAN RESOURCES CORP			2,823.000	97,308.81
ARTHUR J GALLAGHER & CO			16,180.000	1,708,284.40
ARTISAN PARTNERS ASSET MANAGEM			5,970.000	232,770.30
ASBURY AUTOMOTIVE GROUP INC			4,880.000	475,556.00
ASCENA RETAIL GROUP INC			1,023.000	317.13
ASCENDIS PHARMA A/S ADR			37,150.000	5,732,988.00
ASFG INC			44.000	0.00
ASGN INC			6,626.000	421,148.56
ASHFORD INC			149.507	867.14
ASHLAND GLOBAL HOLDINGS INC			2,500.000	177,300.00
ASML HOLDING NV			29,775.000	10,987,956.24
ASOS PLC			206,520.000	13,749,936.39
ASPEN AEROGELS INC			213,355.000	2,336,237.25
ASPEN GROUP INC/CO			344,884.000	3,852,354.28
ASSEMBLY BIOSCIENCES INC			7,029.000	115,556.76

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASSERTIO HOLDINGS INC			8,675.000	5,774.94
ASSICURAZIONI GENERALI SPA			355,000.000	5,005,896.27
ASSOCIATED BRITISH FOODS PLC			7,856.000	189,667.72
ASSOCIATED CAPITAL GROUP INC			1,833.000	66,226.29
ASSURANT INC			5,037.000	611,038.47
ASSURED GUARANTY LTD			57,278.000	1,230,331.44
ASTEC INDUSTRIES INC			3,739.000	202,840.75
ASTELLAS PHARMA INC			410,400.000	6,093,971.13
ASTRAZENECA PLC			132,287.000	14,463,214.98
ASTRONICS CORP			5,176.000	38,963.50
ASTRONOVA INC			8,337.000	66,862.74
ASTROTECH CORP			96.000	163.20
ASURE SOFTWARE INC			1,433.000	10,819.15
AT&T INC			681,043.000	19,416,535.93
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATARA BIOTHERAPEUTICS INC			6,178.000	80,066.88
ATHENEX INC			1,650.000	19,965.00
ATKORE INTERNATIONAL GROUP INC			6,001.000	136,402.73
ATLANTIC AMERICAN CORP			8,565.000	17,130.00
ATLANTIC UNION BANKSHARES CORP			10,839.000	231,629.43
ATLANTICUS HOLDINGS CORP			1,528.000	18,183.20
ATLANTIS PLASTICS INC			1,094.000	0.11
ATLAS AIR WORLDWIDE HOLDINGS I			2,959.000	180,203.10
ATLAS COPCO AB			6,747.000	323,252.92
ATLAS CORP			28,968.000	258,973.92
ATMOS ENERGY CORP			19,733.000	1,886,277.47
ATN INTERNATIONAL INC			1,750.000	87,745.00
ATNA RESOURCES LTD			1,222.000	0.00
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRECA INC			3,367.000	47,036.99
ATRICURE INC			7,201.000	287,319.90
ATRION CORP			170.000	106,420.00
AU SMALL FINANCE BANK LTD			200,450.000	1,777,778.00
AUDICODES LTD			3,578.000	112,563.88
AURIZON HOLDINGS LTD			67,096.000	204,386.99
AUROBINDO PHARMA LTD			337,405.000	3,642,492.41
AUTO TRADER GROUP PLC			18,387.000	133,829.12
AUTODESK INC			18,583.000	4,292,858.83
AUTOMATIC DATA PROCESSING INC			36,339.000	5,068,927.11

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AUTOWEB INC			874.000	2,744.36
AUTOZONE INC			2,760.000	3,250,286.40
AVADO BRANDS INC COM			40,600.000	365.40
AVALARA INC			8,404.000	1,070,165.36
AVALONBAY COMMUNITIES INC			16,730.000	2,498,458.20
AVANOS MEDICAL INC			8,190.000	272,071.80
AVAX TECHNOLOGIES INC			1,969.000	4.92
AVAYA HOLDINGS CORP			15,508.000	235,721.60
AVERY DENNISON CORP			12,052.000	1,540,727.68
AVEVA GROUP PLC			191,000.000	11,817,820.93
AVIAT NETWORKS INC			949.000	20,840.04
AVID BIOSERVICES INC			532.000	4,053.84
AVID TECHNOLOGY INC			4,099.000	35,087.44
AVINCI MEDIA CORP			4,781.000	0.48
AVIS BUDGET GROUP INC			7,832.000	206,138.24
AVISTA CORP			9,630.000	328,575.60
AVIVA PLC			1,326,580.000	4,899,762.50
AVROBIO INC			2,882.000	37,523.64
AWARE INC/MA			4,695.000	12,676.50
AXA SA			20,836.000	385,460.31
AXALTA COATING SYSTEMS LTD			13,700.000	303,729.00
AXCELIS TECHNOLOGIES INC			7,466.000	164,252.00
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXIS CAPITAL HOLDINGS LTD			113,166.000	4,983,830.64
AXOGEN INC			6,794.000	79,014.22
AXONICS MODULATION TECHNOLOGIE			91,389.000	4,664,494.56
AXOS FINANCIAL INC			8,952.000	208,671.12
AXSOME THERAPEUTICS INC			3,599.000	256,428.75
AXT INC			4,971.000	30,422.52
AZZ INC			2,967.000	101,234.04
B RILEY FINANCIAL INC			1,708.000	42,802.48
B&G FOODS INC			8,982.000	249,430.14
B3 SA - BRASIL BOLSA BALCAO			206,624.000	2,020,618.45
BABCOCK & WILCOX ENTERPRISES I			4,193.000	9,727.76
BABCOCK INTERNATIONAL GROUP PL			835,000.000	2,703,037.95
BADGER METER INC			3,696.000	241,607.52
BADGER PAPER MILLS INC			2,800.000	56.00
BAE SYSTEMS PLC			1,034,800.000	6,448,145.10

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAIDU INC ADR			32,526.000	4,117,466.34
BAKER HUGHES CO			86,601.000	1,150,927.29
BALCHEM CORP			4,264.000	416,294.32
BALL CORP			30,528.000	2,537,487.36
BALLANTYNE STRONG INC			820.000	1,279.20
BANC OF CALIFORNIA INC			4,212.000	42,625.44
BANCA TRANSILVANIA SA			3,381,833.000	1,924,269.82
BANCFIRST CORP			2,924.000	119,416.16
BANCO BILBAO VIZCAYA ARGENTARI			113,229.000	314,949.38
BANCO LATINOAMERICANO DE COMER			4,613.000	56,047.95
BANCORP INC/THE			1,644.000	14,204.16
BANCORPSOUTH BANK			12,656.000	245,273.28
BANDWIDTH INC			2,106.000	367,644.42
BANGKOK BANK PCL			938,100.000	2,842,054.40
BANK CENTRAL ASIA TBK PT			7,200,000.000	13,112,844.48
BANK FIRST CORP			2,170.000	127,379.00
BANK LEUMI LE-ISRAEL BM			45,389.000	200,118.73
BANK MANDIRI PERSERO TBK PT			9,155,400.000	3,051,786.33
BANK OF AMERICA CORP			800,295.000	19,279,106.55
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF HAWAII CORP			4,450.000	224,814.00
BANK OF MARIN BANCORP			2,154.000	62,379.84
BANK OF NEW YORK MELLON CORP/T			88,039.000	3,023,259.26
BANK OF NOVA SCOTIA			121,100.000	5,015,348.68
BANK OF NT BUTTERFIELD & SON L			6,330.000	141,032.40
BANK OF SOUTH CAROLINA CORP			2,337.000	37,462.11
BANK RAKYAT INDONESIA PERSERO			8,013,700.000	1,637,200.19
BANK7 CORP			5,861.000	55,093.40
BANKFINANCIAL CORP			2,482.000	17,920.04
BANKINTER SA			887,787.000	3,827,990.22
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANKWELL FINANCIAL GROUP INC			4,983.000	70,409.79
BANNER CORP			5,625.000	181,462.50
BAR HARBOR BANKSHARES			2,464.000	50,635.20
BARNES & NOBLE EDUCATION INC			3,000.000	7,740.00
BARNES GROUP INC			7,642.000	273,125.08
BARNWELL INDUSTRIES INC			1,786.000	1,535.96
BARRATT DEVELOPMENTS PLC			701,500.000	4,315,026.39
BARRETT BUSINESS SERVICES INC			3,002.000	157,424.88

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BASIC ENERGY SERVICES INC			10.000	1.85
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	5.35
BASSETT FURNITURE INDUSTRIES I			1,810.000	24,760.80
BATTALION OIL CORP WTS EXP 10/08/2022			1.000	0.00
BATTALION OIL WTS EXP 10/08/2022			4.000	0.00
BAUDAX BIO INC			2,005.000	5,553.85
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			50,066.000	4,026,307.72
BB LIQUIDATING INC			31,721.000	142.74
BBQ HOLDINGS INC			2,667.000	8,827.77
BBX CAPITAL CORP			21.000	281.19
BCB BANCORP INC			1,137.000	9,096.00
BEACON ROOFING SUPPLY INC			9,114.000	283,171.98
BEARD CO/THE			1,181.000	2.83
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	558.00
BEAZER HOMES USA INC			545.000	7,194.00
BEBE STORES INC			399.000	1,500.24
BECTON DICKINSON AND CO			24,526.000	5,706,709.68
BED BATH & BEYOND INC			13,587.000	203,533.26
BEIERSDORF AG			56,857.000	6,467,316.02
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,609,500.000	4,828,500.00
BEL FUSE INC			6,849.000	73,710.72
BELDEN INC			4,822.000	150,060.64
BELIEVING TODAY INC			3,700.000	0.00
BELLEROPHON THERAPEUTICS INC			5,092.000	51,836.56
BELLICUM PHARMACEUTICALS INC			490.800	3,224.56
BENCHMARK ELECTRONICS INC			6,186.000	124,647.90
BENEFITFOCUS INC			4,577.000	51,262.40
BERKELEY GROUP HOLDINGS PLC			2,744.000	149,985.90
BERKSHIRE BANCORP INC/NY			2,213.000	19,164.58
BERKSHIRE HATHAWAY INC			272,378.000	58,000,171.32
BERRY GLOBAL GROUP INC			8,500.000	410,720.00
BEST BUY CO INC			43,933.000	4,889,303.57
BETTER ENVIRONMENT CONCEPTS IN			42.000	3.78
BEYOND AIR INC			9,608.000	49,865.52
BEYONDSRING INC			4,455.000	59,296.05
BGC PARTNERS INC			34,332.000	82,396.80
BHP GROUP LTD			25,716.000	656,177.17

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BHP GROUP PLC			16,003.000	342,149.36
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BID CORP LTD			98,940.000	1,531,968.44
BIG 5 SPORTING GOODS CORP			909.000	6,799.32
BIG LOTS INC			6,373.000	284,235.80
BIGCOMMERCE HOLDINGS INC			12,500.000	1,041,250.00
BIGLARI HOLDINGS INC			486.000	60,805.49
BIM BIRLESIK MAGAZALAR AS			309,675.000	2,797,632.45
BIO-RAD LABORATORIES INC			9,790.000	5,046,353.40
BIO-TECHNE CORP			1,085.000	268,787.05
BIOANALYTICAL SYSTEMS INC			812.000	3,881.36
BIOCRYSST PHARMACEUTICALS INC			6,005.000	20,627.18
BIODELIVERY SCIENCES INTERNATI			9,126.000	34,039.98
BIOGEN INC			21,446.000	6,083,801.28
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			1,026.000	282.25
BIOLIFE SOLUTIONS INC			92,954.000	2,687,300.14
BIOMARIN PHARMACEUTICAL INC			10,970.000	834,597.60
BIOPURE CORP			374.000	4.49
BIOSIG TECHNOLOGIES INC			6,149.000	30,314.57
BIOSPECIFICS TECHNOLOGIES CORP			2,963.000	156,535.29
BIOSTAGE INC			68.000	104.72
BIOTELEMETRY INC			7,305.000	332,961.90
BIOXCEL THERAPEUTICS INC			5,163.000	223,867.68
BIRKS GROUP INC			432.000	292.03
BJ'S RESTAURANTS INC			3,989.000	117,436.16
BJ'S WHOLESALE CLUB HOLDINGS I			51,351.000	2,133,634.05
BK BRASIL OPERACAO E ASSESSORI			454,191.000	862,217.12
BK TECHNOLOGIES CORP			1,135.000	3,314.20
BLACK HILLS CORP			7,896.000	422,357.04
BLACKBAUD INC			6,915.000	386,064.45
BLACKLINE INC			6,298.000	564,489.74
BLACKROCK EMERGING MARKETS SMALL CAP			603,407.385	7,935,364.66
BLACKROCK INC			12,997.000	7,324,459.35
BLACKROCK MSCI CANADA SMALL CAP			174,369.485	2,375,150.05
BLACKROCK MSCI EAFE SMALL CAP			1,571,294.942	26,525,144.62
BLACKROCK TCP CAPITAL CORP			943.000	9,250.83
BLACKSTONE GROUP INC/THE			4,103.000	214,176.60
BLACKSTONE MORTGAGE TRUST INC			17,447.000	383,310.59

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BLONDER TONGUE LABORATORIES IN			2,737.000	2,244.62
BLUCORA INC			3,913.000	36,860.46
BLUE PRISM GROUP PLC			137,679.000	2,370,845.59
BLUE RIVER BANCSHARES INC			962.000	0.10
BLUEPRINT MEDICINES CORP			7,827.000	725,562.90
BLUEROCK RESIDENTIAL GROWTH RE			5,902.000	44,737.16
BMC INDS INC MINN COM			26,300.000	21.04
BMC STOCK HOLDINGS INC			7,652.000	327,735.16
BNCCORP INC			818.000	24,703.60
BNP PARIBAS SA			161,914.000	5,881,175.32
BNS HOLDING INC			94.000	14.10
BOC HONG KONG HOLDINGS LTD HK/02388			60,000.000	157,935.48
BOEING CO/THE			44,828.000	7,408,275.28
BOINGO WIRELESS INC			8,614.000	87,819.73
BOISE CASCADE CO			5,654.000	225,707.68
BOK FINANCIAL CORP			236.000	12,156.36
BOLIDEN AB			210,400.000	6,269,684.94
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	21.02
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	7.00
BOOKING HOLDINGS INC			3,464.000	5,925,795.52
BOOT BARN HOLDINGS INC			3,476.000	97,814.64
BOOZ ALLEN HAMILTON HOLDING CO			9,100.000	755,118.00
BORGWARNER INC			29,413.000	1,139,459.62
BOSTON PRIVATE FINANCIAL HOLDI			10,215.000	56,386.80
BOSTON PROPERTIES INC			24,873.000	1,997,301.90
BOSTON SCIENTIFIC CORP			245,822.000	9,392,858.62
BOTTOMLINE TECHNOLOGIES DE INC			5,091.000	214,636.56
BOWL AMERICA INC			1,513.000	14,388.63
BOX INC			17,878.000	310,362.08
BOYD GAMING CORP			12,101.000	371,379.69
BOYDS COLLECTION LTD/THE			53,633.000	0.05
BP FLY CORP			2,067.000	16.74
BP MIDSTREAM PARTNERS LP			210,976.000	2,090,772.16
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BRADY CORP			6,789.000	271,695.78
BRAEMAR HOTELS & RESORTS INC			13,509.000	33,772.50
BRAMBLES LTD			34,882.000	262,267.55

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRANDYWINE REALTY TRUST			22,188.000	229,423.92
BRENNTAG AG			4,107.000	261,512.79
BRICKELL BIOTECH INC			51.000	46.05
BRIDGFORD FOODS CORP			3,162.000	57,864.60
BRIGGS & STRATTON CORP			6,478.000	1,692.38
BRIGHTCOVE INC			6,001.000	61,450.24
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42
BRINK'S CO/THE			6,041.000	248,224.69
BRINKER INTERNATIONAL INC			4,545.000	194,162.40
BRISTOL-MYERS SQUIBB CO			489,511.000	29,512,618.19
BRISTOW GROUP INC			629.000	13,366.25
BRITISH AMERICAN TOBACCO PLC			8,150.000	292,646.29
BROADCOM INC			49,280.000	17,953,689.60
BROADRIDGE FINANCIAL SOLUTIONS			15,194.000	2,005,608.00
BROOKDALE SENIOR LIVING INC			25,400.000	64,516.00
BROOKFIELD PROPERTY REIT INC			10,193.000	124,762.32
BROOKLINE BANCORP INC			14,931.000	129,078.50
BROOKS AUTOMATION INC			9,385.000	434,150.10
BROTHER INDUSTRIES LTD			8,100.000	127,874.53
BROWN-FORMAN CORP			25,175.000	1,896,181.00
BRT APARTMENTS CORP			4,089.000	48,168.42
BRUNSWICK CORP/DE			6,500.000	382,915.00
BRYN MAWR BANK CORP			2,585.000	64,288.95
BSML INC			1,459.000	0.00
BSQUARE CORP			1,406.000	1,898.10
BT GROUP PLC			74,496.000	94,748.23
BUCKLE INC/THE			4,986.000	101,664.54
BUDWEISER BREWING CO APAC LTD HK/01876			927,700.000	2,693,322.58
BUILDERS FIRSTSOURCE INC			14,755.000	481,308.10
BUILDING MATLS HLDG CORP COM			12,400.000	50.84
BURLINGTON STORES INC			2,480.000	511,103.20
BUTLER INTERNATIONAL INC			4,024.000	22.13
C&F FINANCIAL CORP			1,079.000	32,046.30
CABOT CORP			7,538.000	271,594.14
CABOT OIL & GAS CORP			65,628.000	1,139,302.08
CACHE INC			3,062.000	6.73
CACI INTERNATIONAL INC			1,100.000	234,476.00
CACTUS INC			7,293.000	139,952.67
CADENCE BANCORP			15,159.000	130,215.81

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CADENCE DESIGN SYSTEMS INC			42,903.000	4,574,746.89
CADIZ INC			10,164.000	100,928.52
CAE INC			549,509.000	8,013,801.47
CAESARS ENTERTAINMENT INC			7,983.000	447,526.98
CAESARSTONE LTD			3,998.000	39,180.40
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			4,183.000	115,157.99
CAL DIVE INTERNATIONAL INC			9,001.000	4.50
CAL-MAINE FOODS INC			5,008.000	192,156.96
CALAMP CORP			8,852.000	63,645.88
CALAVO GROWERS INC			2,114.000	140,094.78
CALERES INC			6,166.000	58,946.96
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC			2,628.000	41,391.00
CALIFORNIA RESOURCES CORP			3,500.000	302.58
CALIFORNIA WATER SERVICE GROUP			7,074.000	307,365.30
CALITHERA BIOSCIENCES INC			400.000	1,380.00
CALIX INC			4,307.000	76,578.46
CALLAWAY GOLF CO			11,538.000	220,837.32
CALLON PETROLEUM CO			1,096.000	5,282.72
CALMARE THERAPEUTICS INC			1,369.000	113.63
CALYXT INC			13,355.000	73,318.95
CAMBEX CORP			5,237.000	104.74
CAMBRIDGE BANCORP			989.000	52,238.98
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			3,124.000	94,422.91
CAMPBELL SOUP CO			20,843.000	1,008,175.91
CANADIAN SOLAR INC			5,408.000	189,820.80
CANADIAN TIRE CORP LTD CL A			72,800.000	7,309,703.16
CANNAE HOLDINGS INC			179,737.000	6,697,000.62
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			3,895.000	171,146.30
CANTERBURY PARK HOLDING CORP			686.000	8,328.04
CAPGEMINI SE			131,693.000	16,948,670.17
CAPITAL CITY BANK GROUP INC			1,615.000	30,345.85
CAPITAL ONE FINANCIAL CORP			43,230.000	3,106,507.80
CAPITAL SENIOR LIVING CORP			6,955.000	4,369.13
CAPITEC BANK HOLDINGS LTD			36,165.000	2,249,211.48
CAPITOL BANCORP LTD			1,356.000	4.07

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITOL FEDERAL FINANCIAL INC			18,618.000	172,495.77
CAPRI HOLDINGS LTD			18,063.000	325,134.00
CAPRICOR THERAPEUTICS INC			15,276.000	80,199.00
CAPSTEAD MORTGAGE CORP			14,511.000	81,551.82
CAPSTONE TURBINE CORP			104.000	495.04
CARA THERAPEUTICS INC			6,951.000	88,451.48
CARDIFF ONCOLOGY INC			56.499	801.73
CARDINAL HEALTH INC			41,023.000	1,926,029.85
CARDIOVASCULAR SYSTEMS INC			8,150.000	320,702.50
CARDLYTICS INC			3,141.000	221,660.37
CARDTRONICS PLC			4,828.000	95,594.40
CAREDX INC			115,988.000	4,400,584.72
CARETRUST REIT INC			12,379.000	220,284.31
CARGURUS INC			10,390.000	224,735.70
CARLSBERG AS			55,316.000	7,459,414.12
CARMAX INC			13,781.000	1,266,611.71
CARNIVAL CORP			70,456.000	1,069,522.08
CARPARTS.COM INC			126,524.000	1,367,724.44
CARPENTER TECHNOLOGY CORP			7,437.000	135,055.92
CARRIER GLOBAL CORP			68,738.000	2,099,258.52
CARS.COM INC			7,224.000	58,369.92
CASELLA WASTE SYSTEMS INC			5,797.000	323,762.45
CASEY'S GENERAL STORES INC			2,000.000	355,300.00
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			24,404.000	37,338.12
CASS INFORMATION SYSTEMS INC			1,481.000	59,595.44
CASSAVA SCIENCES INC			682.000	7,849.82
CASTLE BIOSCIENCES INC			83,997.000	4,321,645.65
CATABASIS PHARMACEUTICALS INC			11,902.000	73,673.38
CATALENT INC			12,986.000	1,112,380.76
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			12,540.000	53,922.00
CATALYST PHARMACEUTICALS INC			24,827.000	73,736.19
CATCHER TECHNOLOGY CO LTD			85,000.000	532,680.75
CATCHER TECHNOLOGY CO LTD GDR			96,200.000	3,020,680.00
CATCHMARK TIMBER TRUST INC			6,046.000	53,990.78
CATERPILLAR INC			48,512.000	7,235,564.80
CATHAY GENERAL BANCORP			10,431.000	226,144.08
CATO CORP/THE			5,453.000	42,642.46

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CATSKILL LITIGATION TRUST			3,760.000	0.38	
CAVCO INDUSTRIES INC			1,256.000	226,469.36	
CB144A APPVION ESCROW			102.000	0.00	
CBIZ INC			15,322.000	350,414.14	
CBL & ASSOCIATES PROPERTIES IN			62,992.000	10,148.01	
CBOE GLOBAL MARKETS INC			9,184.000	805,804.16	
CBRE GROUP INC			45,445.000	2,134,551.65	
CBTX INC			2,423.000	39,591.82	
CCUR HOLDINGS INC			1,052.000	3,113.92	
CD PROJEKT SA			28,205.000	3,052,225.49	
CDW CORP/DE			15,430.000	1,844,347.90	
CECO ENVIRONMENTAL CORP			1,333.000	9,717.57	
CEDAR REALTY TRUST INC			25,636.000	20,765.16	
CEL-SCI CORP			27.000	344.25	
CELADON GROUP INC			3,024.000	16.02	
CELANESE CORP			14,204.000	1,526,219.80	
CELCUITY INC			5,957.000	34,550.60	
CELLDEX THERAPEUTICS INC			136.000	2,016.88	
CELLNEX TELECOM SA			491,728.000	29,984,491.64	
CELLULAR BIOMEDICINE GROUP INC			9,057.000	165,833.67	
CELSIUS HOLDINGS INC			144,110.000	3,272,738.10	
GENOVUS ENERGY INC			35,000.000	135,991.01	
CENTENE CORP			58,732.000	3,425,837.56	
CENTERPOINT ENERGY INC			46,053.000	891,125.55	
CENTOGENE NV			3,363.000	31,813.98	
CENTRAL GARDEN & PET CO			5,163.000	186,590.82	
CENTRAL PACIFIC FINANCIAL CORP			1,858.000	25,213.06	
CENTRIC BRANDS LLC			39.000	1.52	
CENTRUS ENERGY CORP			396.000	3,314.52	
CENTURY ALUMINUM CO			1,167.000	8,309.04	
CENTURY BANCORP INC/MA			1,623.000	106,696.02	
CENTURY CASINOS INC			269.000	1,474.12	
CENTURY COMMUNITIES INC			2,524.000	106,840.92	
CENTURYLINK INC			134,560.000	1,357,710.40	
CENVEO INC			1,035.000	0.00	
CERBCO INC CL A			500.000	0.00	
CERENCE INC			32,412.000	1,583,974.44	
CERNER CORP			35,226.000	2,546,487.54	
CERUS CORP			32,373.000	202,654.98	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CEVA INC			2,513.000	98,936.81
CEZ AS			196,994.000	3,726,642.72
CF INDUSTRIES HOLDINGS INC			33,072.000	1,015,641.12
CH ROBINSON WORLDWIDE INC			18,693.000	1,910,237.67
CHAILEASE HOLDING CO LTD			767,240.000	3,470,355.62
CHAMPION ENTERPRISES INC			21,400.000	149.80
CHAMPION INDUSTRIES INC/WV			20.000	44.40
CHAMPIONS ONCOLOGY INC			4,352.000	40,256.00
CHAMPIONX CORP			8,100.000	64,719.00
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	852.08
CHARLES SCHWAB CORP/THE			151,743.000	5,497,648.89
CHART INDUSTRIES INC			32,855.000	2,308,720.85
CHARTER COMMUNICATIONS INC			30,887.000	19,283,989.58
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94
CHASE CORP			1,666.000	158,936.40
CHATHAM LODGING TRUST			6,347.000	48,364.14
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			7,984.000	960,794.56
CHEMBIO DIAGNOSTICS INC			12,295.000	59,753.70
CHEMOCENTRYX INC			5,061.000	277,342.80
CHENIERE ENERGY INC			98,128.000	4,540,382.56
CHENIERE ENERGY PARTNERS LP			20,549.000	683,459.74
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	12,980.72
CHESAPEAKE UTILITIES CORP			2,971.000	250,455.30
CHESTER BANCORP INC			84.000	1,239.00
CHEVRON CORP			184,312.000	13,270,464.00
CHICAGO RIVET & MACHINE CO			213.000	4,600.80
CHICO'S FAS INC			18,490.000	17,981.53
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			3,381.000	95,851.35
CHIMERA INVESTMENT CORP			22,674.000	185,926.80
CHIMERIX INC			2,464.000	6,135.36
CHINA BIOLOGIC PRODUCTS HOLDIN			3,342.000	371,429.88
CHINA CGAME INC			1,663.000	5.16
CHINA COMMUNICATIONS SERVICES HK/00552			7,790,000.000	4,563,432.25
CHINA CONSTRUCTION BANK CORP HK/00939			4,747,000.000	3,074,830.96
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			4,751,000.000	5,229,165.15
CHINA MINSHENG BANKING CORP LT HK/01988			9,476,500.000	4,964,463.22

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CHINA MOBILE LTD HK/00941			1,933,300.000	12,335,701.30	
CHINA RESOURCES CEMENT HOLDING HK/01313			4,888,000.000	6,672,908.38	
CHINA RESOURCES POWER HOLDINGS HK/00836			4,682,000.000	5,165,303.22	
CHINA SKY ONE MEDICAL INC			581.000	0.00	
CHINA TELECOM CORP LTD HK/00728			20,714,000.000	6,200,836.13	
CHIPOTLE MEXICAN GRILL INC			2,760.000	3,432,639.60	
CHRISTOPHER & BANKS CORP			3,462.000	623.16	
CHUBB LTD			111,361.000	12,931,239.32	
CHUGAI PHARMACEUTICAL CO LTD			3,800.000	169,781.09	
CHURCH & DWIGHT CO INC			34,102.000	3,195,698.42	
CHURCHILL DOWNS INC			4,115.000	674,119.30	
CHUY'S HOLDINGS INC			1,914.000	37,476.12	
CI FINANCIAL INC			22,300.000	281,974.17	
CIBL INC			22.000	0.00	
CIE DE SAINT-GOBAIN			3,449.000	145,641.36	
CIE GENERALE DES ETABLISSEMENT			1,248.000	134,229.22	
CIGNA CORP			49,133.000	8,323,621.53	
CIM COMMERCIAL TRUST CORP			596.000	5,876.56	
CIMAREX ENERGY CO			740.000	18,004.20	
CIMPRESS PLC			3,536.000	265,765.76	
CINCINNATI BELL INC			5,402.000	81,030.00	
CINCINNATI FINANCIAL CORP			25,873.000	2,017,317.81	
CINEMARK HOLDINGS INC			12,875.000	128,750.00	
CINTAS CORP			10,932.000	3,638,497.56	
CIPRICO INC			5,400.000	0.00	
CIRCLE ENTERTAINMENT INC			8,246.000	17.32	
CIRCOR INTERNATIONAL INC			2,127.000	58,173.45	
CIRCUIT CITY STORES INC			21,085.000	0.00	
CIRRUS LOGIC INC			8,678.000	585,331.10	
CISCO SYSTEMS INC			682,038.000	26,865,476.82	
CITI TRENDS INC			3,399.000	84,907.02	
CITIGROUP INC			268,713.000	11,584,217.43	
CITIZENS & NORTHERN CORP			568.000	9,224.32	
CITIZENS COMMUNITY BANCORP INC			106.000	730.34	
CITIZENS FINANCIAL GROUP INC			47,734.000	1,206,715.52	
CITIZENS INC/TX			4,231.000	23,439.74	
CITRIX SYSTEMS INC			18,195.000	2,505,633.45	
CITY BANK/LYNNWOOD WA			1,072.000	5.36	
CITY HOLDING CO			2,522.000	145,292.42	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CITY OFFICE REIT INC			9,263.000	69,657.76	
CIVEO CORP			6,656.000	4,493.46	
CK ASSET HOLDINGS LTD HK/01113			62,000.000	302,000.00	
CK HUTCHISON HOLDINGS LTD HK/00001			30,000.000	180,387.10	
CLARUS CORP			2,010.000	28,381.20	
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00	
CLEAN ENERGY FUELS CORP			10,944.000	27,141.12	
CLEARFIELD INC			2,988.000	60,267.96	
CLEARSIDE BIOMEDICAL INC			2,966.000	4,567.64	
CLEARSTORY SYSTEMS INC			219.000	0.02	
CLEARWATER PAPER CORP			2,923.000	110,898.62	
CLEARWAY ENERGY INC			55,705.000	1,496,507.10	
CLEVELAND BIOLABS INC			52.000	102.44	
CLICKS GROUP LTD			170,927.000	2,278,309.34	
CLOROX CO/THE			18,683.000	3,926,606.11	
CLOUD PEAK ENERGY INC			6,172.000	21.61	
CLOUDERA INC			33,698.000	366,971.22	
CLOVIS ONCOLOGY INC			6,652.000	38,781.16	
CLP HOLDINGS LTD HK/00002			18,000.000	167,225.80	
CLST HOLDINGS INC			3,920.000	870.24	
CME GROUP INC			37,465.000	6,268,269.15	
CMS ENERGY CORP			48,982.000	3,007,984.62	
CMTSU LIQUIDATION INC			7,875.000	9.45	
CNB FINANCIAL CORP/PA			480.000	7,137.60	
CNO FINANCIAL GROUP INC			27,976.000	448,735.04	
CNX RESOURCES CORP			17,688.000	166,974.72	
COCA-COLA CO/THE			388,738.000	19,191,995.06	
COCA-COLA CONSOLIDATED INC			1,074.000	258,490.32	
COCA-COLA EUROPEAN PARTNERS PL			220,514.000	8,675,551.65	
COCA-COLA HBC AG			20,661.000	510,705.54	
COCHLEAR LTD			87,000.000	12,346,735.50	
CODEXIS INC			6,483.000	76,110.42	
CODORUS VALLEY BANCORP INC			2,196.000	28,767.60	
COEUR MINING INC			31,342.000	231,303.96	
COGECO COMMUNICATIONS INC SUB VTG			39,789.000	3,252,525.48	
COGENT COMMUNICATIONS HOLDINGS			5,152.000	309,377.60	
COGNA EDUCACAO			8,000,000.000	7,408,918.72	
COGNIZANT TECHNOLOGY SOLUTIONS			152,518.000	10,587,799.56	
COHEN & CO INC			33.000	645.15	

Asset Detail

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As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COHEN & STEERS INC			3,511.000	195,703.14
COHERENT INC			2,637.000	292,522.41
COHERUS BIOSCIENCES INC			7,590.000	139,200.60
COHU INC			4,715.000	81,003.70
COLDWATER CREEK INC			2,034.000	0.00
COLES GROUP LTD			12,952.000	157,816.88
COLGATE-PALMOLIVE CO			80,149.000	6,183,495.35
COLLECTORS UNIVERSE INC			3,107.000	153,765.43
COLLEGIUM PHARMACEUTICAL INC			10,634.000	221,399.88
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLONY CAPITAL INC			60,441.000	165,003.93
COLONY CREDIT REAL ESTATE INC			7,977.000	39,167.07
COLUMBIA BANKING SYSTEM INC			8,693.000	207,328.05
COLUMBIA PROPERTY TRUST INC			15,900.000	173,469.00
COLUMBUS MCKINNON CORP/NY			2,449.000	81,061.90
COMCAST CORP			826,655.000	38,241,060.30
COMDIAL CORP			222.000	0.44
COMERICA INC			11,739.000	449,016.75
COMFORT SYSTEMS USA INC			6,539.000	336,823.89
COMMERCIAL INTERNATIONAL BANK			353,280.000	1,492,025.18
COMMERCIAL METALS CO			15,380.000	307,292.40
COMMSCOPE HOLDING CO INC			24,404.000	219,636.00
COMMUNICATIONS SYSTEMS INC			1,895.000	7,257.85
COMMUNITY BANK SYSTEM INC			6,186.000	336,889.56
COMMUNITY FINANCIAL CORP/THE			2,239.000	47,802.65
COMMUNITY HEALTHCARE TRUST INC			2,659.000	124,334.84
COMMUNITY TRUST BANCORP INC			1,903.000	53,778.78
COMMUNITY WEST BANCSHARES			895.000	7,186.85
COMMVault SYSTEMS INC			5,166.000	210,772.80
COMPAL ELECTRONICS INC GDR			507,200.000	1,668,079.36
COMPASS GROUP PLC			325,549.000	4,919,967.35
COMPASS MINERALS INTERNATIONAL			5,749.000	341,203.15
COMPUGROUP MEDICAL SE & CO KGA			3,819.000	353,565.76
COMPUTER PROGRAMS AND SYSTEMS			4,866.000	134,350.26
COMPUTER SERVICES INC			2,721.000	167,423.13
COMPUTER TASK GROUP INC			5,616.000	27,911.52
COMPX INTERNATIONAL INC			1,012.000	15,129.40
COMSCORE INC			15,460.000	31,538.40
COMSTOCK RESOURCES INC			1,054.000	4,616.52

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMTECH TELECOMMUNICATIONS COR			3,791.000	53,074.00
CONAGRA BRANDS INC			41,295.000	1,474,644.45
CONCERT PHARMACEUTICALS INC			13,485.000	132,422.70
CONCHO RESOURCES INC			25,697.000	1,133,751.64
CONDUENT INC			18,853.000	59,952.54
CONE MLS CORP N C			20,100.000	70.35
CONMED CORP			3,913.000	307,835.71
CONN'S INC			1,794.000	18,980.52
CONNECTONE BANCORP INC			873.000	12,283.11
CONOCOPHILLIPS			118,955.000	3,906,482.20
CONRAD INDUSTRIES INC			1,998.000	23,876.10
CONSOL ENERGY INC			3,224.000	14,282.32
CONSOLIDATED COMMUNICATIONS HO			12,556.000	71,443.64
CONSOLIDATED EDISON INC			41,172.000	3,203,181.60
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50
CONSOLIDATED WATER CO LTD			6,682.000	69,559.62
CONSTELLATION BRANDS INC			16,199.000	3,069,872.49
CONSTELLIUM SE			17,960.000	140,986.00
CONSUMER PORTFOLIO SERVICES IN			4,251.000	14,028.30
CONTANGO OIL & GAS CO			8,506.000	11,398.04
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTRA PRIMUS GUARANTY			5,606.000	0.00
COOPER COS INC/THE			18,623.000	6,278,185.76
COOPER TIRE & RUBBER CO			11,144.000	353,264.80
COOPER-STANDARD HOLDINGS INC			1,946.000	25,706.66
COPA HOLDINGS SA			22,328.000	1,123,991.52
COPART INC			21,001.000	2,208,465.16
CORCEPT THERAPEUTICS INC			19,374.000	337,204.47
CORE-MARK HOLDING CO INC			6,460.000	186,887.80
CORECIVIC INC			14,561.000	116,488.00
COREPOINT LODGING INC			13,160.000	71,722.00
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE BUILDING BRANDS IN			692.000	5,522.16
CORNERSTONE ONDEMAND INC			7,040.000	255,974.40
CORNING INC			96,776.000	3,136,510.16
CORTEVA INC			86,637.000	2,496,011.97
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			3,428.000	292,854.04
COSAN LTD			22,500.000	334,125.00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
COSTAR GROUP INC			3,816.000	3,237,914.16	
COSTCO WHOLESALE CORP			43,495.000	15,440,725.00	
COTY INC			1,522.000	4,109.40	
COUNTY BANCORP INC			554.000	10,415.20	
COUSINS PROPERTIES INC			7,612.999	217,655.64	
COVANTA HOLDING CORP			15,047.000	116,614.25	
COVENANT LOGISTICS GROUP INC			61,869.000	1,082,088.81	
COVESTRO AG			9,044.000	449,140.67	
COVETRUS INC			13,872.200	338,481.68	
COWEN INC			371.000	6,036.17	
CPI AEROSTRUCTURES INC			1,147.000	3,073.96	
CPI CORP			1,363.000	0.00	
CRA INTERNATIONAL INC			2,532.000	94,874.04	
CRACKER BARREL OLD COUNTRY STO			3,300.000	378,378.00	
CRAZY WOMAN CREEK BANCORP INC			437.000	6,681.73	
CREDIT AGRICOLE SA			34,065.000	298,478.92	
CREDIT SUISSE GROUP AG			457,800.000	4,606,153.14	
CRESTWOOD EQUITY PARTNERS LP			87,342.000	1,088,281.32	
CREXENDO INC			1,495.000	8,222.50	
CRH PLC			275,167.000	9,960,964.37	
CRINETICS PHARMACEUTICALS INC			4,055.000	63,541.85	
CROCS INC			8,873.000	379,143.29	
CROSS COUNTRY HEALTHCARE INC			12,495.000	81,092.55	
CROSSROADS SYSTEMS INC			77.000	543.62	
CROWN CASTLE INTERNATIONAL COR			44,174.000	7,354,971.00	
CROWN CRAFTS INC			3,703.000	20,921.95	
CROWN HOLDINGS INC			4,700.000	361,242.00	
CRYOLIFE INC			71,301.000	1,316,929.47	
CRYOPORT INC			42,632.000	2,020,756.80	
CSG SYSTEMS INTERNATIONAL INC			5,208.000	213,267.60	
CSL LTD			120,080.000	24,701,326.59	
CSP INC			821.000	7,085.23	
CSW INDUSTRIALS INC			1,846.000	142,603.50	
CSX CORP			69,499.000	5,397,987.33	
CTO REALTY GROWTH INC			2,168.000	95,608.80	
CTS CORP			3,935.000	86,688.05	
CTS EVENTIM AG & CO KGAA			242,000.000	11,714,492.06	
CUBIC CORP			136,341.000	7,930,955.97	
CUE BIOPHARMA INC			2,691.000	40,499.55	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CULP INC			4,438.000	55,119.96	
CUMMINS INC			25,145.000	5,309,618.20	
CUMULUS CLASS A			8,884.000	47,707.08	
CURIS INC			1,968.000	2,302.56	
CURTISS-WRIGHT CORP			1,400.000	130,564.00	
CUSHMAN & WAKEFIELD PLC			13,903.000	146,120.53	
CUSTOMERS BANCORP INC			2,951.000	33,051.20	
CUTERA INC			5,531.000	104,923.07	
CV HOLDINGS INC/UNITED STATES			5,499.000	30.24	
CVB FINANCIAL CORP			14,774.000	245,691.62	
CVR ENERGY INC			4,053.000	50,176.14	
CVS HEALTH CORP			114,522.000	6,688,084.80	
CYBERAGENT INC			230,000.000	14,101,202.87	
CYBERARK SOFTWARE LTD			127,000.000	13,134,340.00	
CYBERCARE INC COM			5,500.000	825.00	
CYBEROPTICS CORP			1,696.000	54,000.64	
CYCLERION THERAPEUTICS INC			6,988.000	42,487.04	
CYTOKINETICS INC			7,626.000	165,102.90	
D7 ENTERPRISES INC			18.000	1.44	
DADA NEXUS LTD ADR			99,513.000	2,634,109.11	
DAIKIN INDUSTRIES LTD			2,600.000	475,504.58	
DAILY JOURNAL CORP			227.000	54,934.00	
DAITO TRUST CONSTRUCTION CO LT			1,600.000	141,305.79	
DAIWA HOUSE INDUSTRY CO LTD			8,100.000	207,047.75	
DAKTRONICS INC			7,147.000	28,302.12	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			17,365.000	213,936.80	
DANAHER CORP			64,444.000	13,876,726.52	
DARDEN RESTAURANTS INC			68,126.000	6,863,013.24	
DARLING INGREDIENTS INC			23,291.000	839,174.73	
DASSAULT SYSTEMES SE			55,710.000	10,436,200.96	
DATA I/O CORP			3,751.000	11,928.18	
DATATEC SYS INC COM			25,900.000	108.78	
DATATRAK INTERNATIONAL INC			59.000	309.75	
DAVE & BUSTER'S ENTERTAINMENT			7,397.000	112,138.52	
DAVITA INC			6,834.000	585,332.10	
DAWSON GEOPHYSICAL CO			12,879.000	22,667.04	
DAXOR CORP			1,616.000	24,450.08	
DB INSURANCE CO LTD			172,270.000	6,658,060.33	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DBS GROUP HOLDINGS LTD			394,580.000	5,754,954.07	
DCP MIDSTREAM LP			49,332.000	551,038.44	
DEAN FOODS CO			13,666.000	409.98	
DECHRA PHARMACEUTICALS PLC			97,019.000	4,043,739.50	
DECIPHERA PHARMACEUTICALS INC			1,588.000	81,464.40	
DECKERS OUTDOOR CORP			3,639.000	800,616.39	
DECORATOR INDUSTRIES INC			831.000	8.31	
DEERE & CO			26,476.000	5,867,875.88	
DELCATH SYSTEMS INC			2.000	23.20	
DELEK US HOLDINGS INC			7,416.000	82,540.08	
DELIA*S INC			3,437.000	0.00	
DELPHAX TECHNOLOGIES INC			7,074.000	14.86	
DELTA AIR LINES INC			87,740.000	2,683,089.20	
DELTA APPAREL INC			3,532.000	50,331.00	
DELTAGEN INC			13,680.000	0.01	
DELUXE CORP			6,984.000	179,698.32	
DENBURY INC NEW WTS EXP 09/16/2023			87.834	207.29	
DENNY'S CORP			9,959.000	99,590.00	
DENTSPLY SIRONA INC			30,422.000	1,330,354.06	
DERMTECH INC			4,611.000	55,101.45	
DESIGNER BRANDS INC			9,471.000	51,427.53	
DESPEGAR.COM CORP			7,004.000	44,545.44	
DESTINATION MATERNITY CORP			3,060.000	43.14	
DESTINATION XL GROUP INC			4,760.000	1,226.18	
DEUTSCHE BANK AG			54,073.000	454,213.20	
DEUTSCHE BOERSE AG			76,042.000	13,357,763.56	
DEUTSCHE POST AG			190,653.000	8,696,843.45	
DEUTSCHE TELEKOM AG			40,519.000	678,983.71	
DEVON ENERGY CORP			32,352.000	306,049.92	
DEXCOM INC			11,657.000	4,805,365.11	
DHT HOLDINGS INC			19,662.000	101,455.92	
DIADEXUS INC			148.000	0.04	
DIAGEO PLC			12,414.000	425,293.71	
DIAMEDICA THERAPEUTICS INC			13,643.000	57,846.32	
DIAMOND HILL INVESTMENT GROUP			820.000	103,582.40	
DIAMOND OFFSHORE DRILLING INC			7,966.000	1,752.52	
DIAMONDBACK ENERGY INC			13,349.000	402,071.88	
DIAMONDROCK HOSPITALITY CO			28,378.000	143,876.46	
DIASORIN SPA			1,648.000	332,201.43	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DICERNA PHARMACEUTICALS INC			10,845.000	195,101.55
DIEBOLD NIXDORF INC			8,482.000	64,802.48
DIGI INTERNATIONAL INC			8,226.000	128,572.38
DIGIMARC CORP			3,647.000	81,437.51
DIGITAL GARAGE INC			140,887.000	4,766,100.34
DIGITAL REALTY TRUST INC			30,887.000	4,532,976.12
DIGITAL TURBINE INC			9,800.000	320,852.00
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DILLARD'S INC			2,081.000	75,998.12
DIME COMMUNITY BANCSHARES INC			3,318.000	37,526.58
DINE BRANDS GLOBAL INC			2,245.000	122,554.55
DIODES INC			5,912.000	333,732.40
DIRECT LINE INSURANCE GROUP PL			30,491.000	106,194.16
DISCOVER FINANCIAL SERVICES			37,440.000	2,163,283.20
DISCOVERY INC			402,381.000	7,938,979.79
DISH NETWORK CORP			20,918.000	607,249.54
DIVERSICARE HEALTHCARE SERVICE			1,976.000	3,260.40
DIVERSIFIED HEALTHCARE TRUST			30,899.000	108,764.48
DIVINE INC			6,229.000	3.92
DIXIE GROUP INC/THE			1,371.000	1,232.53
DMC GLOBAL INC			1,749.000	57,612.06
DNB ASA			34,636.000	478,639.12
DOCUSIGN INC			18,841.000	4,055,336.84
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			30,093.000	6,308,094.66
DOLLAR TREE INC			25,139.000	2,296,196.26
DOMINION ENERGY INC			90,423.000	7,137,087.39
DOMINO'S PIZZA INC			5,242.000	2,229,317.76
DOMMO ENERGIA SA ADR			719.000	1,905.35
DOMO INC			97,590.000	3,740,624.70
DOMTAR CORP			7,779.000	204,354.33
DONEGAL GROUP INC			6,849.000	92,451.21
DONGFENG MOTOR GROUP CO LTD HK/00489			6,018,000.000	3,735,042.58
DONNELLEY FINANCIAL SOLUTIONS			460.000	6,145.60
DORIAN LPG LTD			545.000	4,365.45
DORMAN PRODUCTS INC			4,761.000	430,299.18
DOUGLAS DYNAMICS INC			2,280.000	77,976.00
DOVA PHARMACEUTICALS INC			700.000	350.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOVER CORP			20,738.000	2,246,754.92
DOVER MOTORSPORTS INC			6,462.000	9,111.42
DOW INC			99,621.000	4,687,168.05
DR HORTON INC			47,215.000	3,570,870.45
DRI CORP			787.000	0.55
DRIL-QUIP INC			4,791.000	118,625.16
DRIVE SHACK INC			4,915.000	5,504.80
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DROPBOX INC			173,630.000	3,344,113.80
DSP GROUP INC			2,755.000	36,310.90
DSV PANALPINA A/S			171,560.000	28,040,408.04
DTE ENERGY CO			19,144.000	2,202,325.76
DUALSTAR TECHNOLOGIES CORP			3,937.000	3.94
DUCOMMUN INC			2,248.000	74,004.16
DUKE ENERGY CORP			83,417.000	7,387,409.52
DUKE REALTY CORP			58,034.000	2,141,454.60
DULUTH HOLDINGS INC			1,799.000	21,983.78
DUPONT DE NEMOURS INC			75,454.000	4,186,187.92
DURECT CORP			8,221.000	14,057.91
DXC TECHNOLOGY CO			41,349.000	738,079.65
DYADIC INTERNATIONAL INC			10,665.000	80,627.40
DYCOM INDUSTRIES INC			3,945.000	208,374.90
DYNACQ HEALTHCARE INC			16.000	0.00
DYNAVAX TECHNOLOGIES CORP			15,277.000	65,996.64
DYNEX CAPITAL INC			2,906.000	44,200.26
DZS INC			257.000	2,408.09
E*TRADE FINANCIAL CORP			23,117.000	1,157,005.85
E.ON SE			28,272.000	312,568.00
EACO CORP			16.000	268.00
EAGLE BANCORP INC			3,746.000	100,355.34
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	1.21
EAGLE PHARMACEUTICALS INC/DE			1,538.000	65,334.24
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	0.00
EARTHSTONE ENERGY INC			5,869.000	15,200.71
EASTERLY GOVERNMENT PROPERTIES			10,033.000	224,839.53
EASTERN CO/THE			749.000	14,620.48
EASTGROUP PROPERTIES INC			5,169.000	668,506.77
EASTMAN CHEMICAL CO			23,706.000	1,851,912.72

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EATON CORP PLC			42,601.000	4,346,580.03
EBAY INC			132,230.000	6,889,183.00
EBIX INC			4,819.000	99,271.40
EBT INTL INC COM NEW			69.000	0.00
ECOLAB INC			23,303.000	4,656,871.52
EDENRED			176,180.000	7,933,343.12
EDGEWELL PERSONAL CARE CO			7,181.000	200,206.28
EDISON INTERNATIONAL			47,093.000	2,394,208.12
EDITAS MEDICINE INC			7,302.000	204,894.12
EDP - ENERGIAS DE PORTUGAL SA			981,977.000	4,830,606.83
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATIONAL DEVELOPMENT CORP			1,752.000	29,381.04
EDWARDS LIFESCIENCES CORP			79,593.000	6,353,113.26
EGAIN CORP			1,590.000	22,530.30
EHEALTH INC			3,222.000	254,538.00
EIFFAGE SA			2,479.000	202,966.69
EIGER BIOPHARMACEUTICALS INC			14,072.000	114,546.08
EKIMAS CORP			2,778.000	47.50
ELANCO ANIMAL HEALTH INC			12,423.000	346,974.39
ELECTROMED INC			4,280.000	44,554.80
ELECTRONIC ARTS INC			33,448.000	4,361,953.68
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	20.11
ELEMENT SOLUTIONS INC			23,477.000	246,743.27
ELI LILLY AND CO			108,190.000	16,014,283.80
ELISA OYJ			2,506.000	147,755.87
ELLINGTON RESIDENTIAL MORTGAGE			2,603.000	28,893.30
EMAGIN CORP			5,889.000	7,420.14
EMAK WORLDWIDE INC			1,137.000	11.37
EMCOR GROUP INC			7,226.000	489,272.46
EMCORE CORP			1,244.000	4,043.00
EMERGENT BIOSOLUTIONS INC			6,942.000	717,316.86
EMERSON ELECTRIC CO			56,857.000	3,728,113.49
EMERSON RADIO CORP			4,687.000	3,186.69
EMISPHERE TECHNOLOGIES INC			1,600.000	13,200.00
EMPIRE STATE REALTY TRUST INC			19,088.000	116,818.56
EMPLOYERS HOLDINGS INC			5,958.000	180,229.50
ENANTA PHARMACEUTICALS INC			3,600.000	164,808.00
ENBRIDGE INC			102,185.000	2,983,802.00
ENCORE CAPITAL GROUP INC			4,585.000	176,935.15

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ENCORE WIRE CORP			2,653.000	123,152.26	
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00	
ENDO INTERNATIONAL PLC			30,800.000	101,640.00	
ENDOLOGIX INC			1,462.500	38.44	
ENDURANCE INTERNATIONAL GROUP			8,584.000	49,272.16	
ENEL SPA			2,128,397.000	18,514,324.64	
ENER1 INC			8,865.000	0.00	
ENERGY CONVERSION DEVICES INC			3,568.000	0.00	
ENERGY FOCUS INC			19.000	130.53	
ENERGY TRANSFER LP			1,072,657.000	5,813,800.94	
ENERPAC TOOL GROUP CORP			8,705.000	163,741.05	
ENERSYS			5,468.000	367,012.16	
ENGIE SA			817,416.000	10,946,559.60	
ENGLOBAL CORP			4,402.000	3,781.32	
ENHERENT CORP			9,218.000	24.89	
ENI SPA			21,320.000	167,206.01	
ENNIS INC			4,010.000	69,934.40	
ENOVA INTERNATIONAL INC			3,689.000	60,462.71	
ENPRO INDUSTRIES INC			2,622.000	147,907.02	
ENSIGN GROUP INC/THE			8,709.000	496,935.54	
ENSTAR GROUP LTD			1,241.000	200,421.50	
ENTERCOM COMMUNICATIONS CORP			7,142.000	11,498.62	
ENERGY CORP			37,097.000	3,655,167.41	
ENTERPRISE BANCORP INC/MA			2,199.000	46,222.98	
ENTERPRISE FINANCIAL SERVICES			3,566.000	97,244.82	
ENTERPRISE PRODUCTS PARTNERS L			677,473.000	10,697,298.67	
ENTRADE INC COM			13,100.000	0.00	
ENTRAVISION COMMUNICATIONS COR			8,252.000	12,543.04	
ENVESTNET INC			5,818.000	448,916.88	
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00	
ENVIRONMENTAL TECTONICS CORP			2,343.000	644.33	
ENVIT CAPITAL GROUP INC			290.000	0.00	
ENZO BIOCHEM INC			4,379.000	9,239.69	
ENZON PHARMACEUTICALS INC			10,765.000	1,988.30	
ENZON PHARMACEUTICALS INC RTS			10,765.000	0.00	
EOG RESOURCES INC			60,324.000	2,168,044.56	
EPAM SYSTEMS INC			25,919.000	8,379,094.32	
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.22	
EPIX PHARMACEUTICALS INC			6,452.000	0.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EPIZYME INC			4,251.000	50,714.43
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			84,260.000	6,167,832.00
EQUIFAX INC			10,265.000	1,610,578.50
EQUIFIN INC			394.000	1.18
EQUINIX INC			9,590.000	7,289,646.70
EQUINOR ASA			321,750.000	4,566,658.81
EQUITABLE HOLDINGS INC			26,400.000	481,536.00
EQUITRANS MIDSTREAM CORP			521,606.000	4,412,786.76
EQUITY BANCSHARES INC			1,731.000	26,830.50
EQUITY COMMONWEALTH			6,000.000	159,780.00
EQUITY LIFESTYLE PROPERTIES IN			9,581.000	587,315.30
EQUITY RESIDENTIAL			46,506.000	2,387,152.98
ERBA DIAGNOSTICS INC			3,427.000	119.95
EROOMSYSTEM TECHNOLOGIES INC			65.000	58.50
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESC NOVELION THERAPEUT			793.000	0.00
ESCALADE INC			1,992.000	36,433.68
ESCALERA RESOURCES CO			9,249.000	0.92
ESCO TECHNOLOGIES INC			3,818.000	307,578.08
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00
ESCROW NEW YORK REIT INC			1,767.000	0.00
ESPERION THERAPEUTICS INC			3,801.000	141,283.17
ESPEY MFG. & ELECTRONICS CORP			318.000	6,041.14
ESR CAYMAN LTD HK/01821			2,176,200.000	6,753,240.00
ESSENT GROUP LTD			13,235.000	489,827.35
ESSENTIAL PROPERTIES REALTY TR			9,409.000	172,372.88
ESSEX PROPERTY TRUST INC			9,654.000	1,938,426.66
ESSITY AB			15,348.000	519,259.71
ESTABLISHMENT LABS HOLDINGS IN			3,100.000	57,443.00
ESTEE LAUDER COS INC/THE			22,393.000	4,887,272.25
ETHAN ALLEN INTERIORS INC			4,200.000	56,868.00
ETSY INC			9,441.000	1,148,308.83
EURAZEO SE			60,211.000	3,262,017.02
EUROBANCSHARES INC			3,146.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EUROBO PHARMACEUTICALS INC			268.000	0.00
EVANS BANCORP INC			400.000	8,900.00
EVERBRIDGE INC			7,226.000	908,524.98
EVERCEL INC			2,040.000	4,406.40
EVERCORE INC			4,708.000	308,185.68
EVEREST RE GROUP LTD			6,910.000	1,365,001.40
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			29,741.000	1,511,437.62
EVERI HOLDINGS INC			13,014.000	107,365.50
EVERQUOTE INC			3,262.000	126,043.68
EVERSOURCE ENERGY			42,734.000	3,570,425.70
EVERTEC INC			7,577.000	262,997.67
EVI INDUSTRIES INC			1,892.000	50,346.12
EVO PAYMENTS INC			5,065.000	125,865.25
EVOFEM BIOSCIENCES INC			2,282.000	5,385.52
EVOLENT HEALTH INC			13,432.000	166,691.12
EVOLUS INC			4,199.000	16,418.09
EVOLUTION PETROLEUM CORP			10,786.000	24,160.64
EVOLVING SYSTEMS INC			7,263.000	8,425.08
EVOQUA WATER TECHNOLOGIES CORP			9,691.000	205,643.02
EW SCRIPPS CO/THE			6,641.000	75,973.04
EXANTAS CAPITAL CORP			3,284.000	6,863.56
EXELON CORP			195,185.000	6,979,815.60
EXLSERVICE HOLDINGS INC			4,285.000	282,681.45
EXPEDIA GROUP INC			18,409.000	1,687,921.21
EXPEDITORS INTERNATIONAL OF WA			26,167.000	2,368,636.84
EXPERIAN PLC			350,000.000	13,212,416.00
EXPONENT INC			7,814.000	562,842.42
EXPRESS INC			11,946.000	7,287.06
EXTERRAN CORP			3,728.000	15,508.48
EXTRA SPACE STORAGE INC			13,227.000	1,415,156.73
EXTREME NETWORKS INC			11,983.000	48,171.66
EXXON MOBIL CORP			368,898.000	12,664,268.34
EZCORP INC			5,323.000	26,774.69
EZENIA! INC			5,456.000	141.86
F5 NETWORKS INC			9,002.000	1,105,175.54
FAB INDS INC COM			4,400.000	0.00
FABRINET			5,286.000	333,176.58

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FACEBOOK INC			270,841.000	70,933,257.90	
FACTORY 2-U STORES INC			5,731.000	16.05	
FACTSET RESEARCH SYSTEMS INC			1,666.000	557,910.08	
FAIR ISAAC CORP			2,081.000	885,215.78	
FALCON PRODS INC			7,000.000	10.50	
FALCONSTOR SOFTWARE INC			70.360	234.30	
FANUC CORP			30,000.000	5,719,700.32	
FARMER BROS CO			2,293.000	10,135.06	
FARO TECHNOLOGIES INC			2,451.000	149,461.98	
FASTENAL CO			60,139.000	2,711,667.51	
FATE THERAPEUTICS INC			9,576.000	382,752.72	
FAURECIA SE			4,841.000	209,587.40	
FB FINANCIAL CORP			4,424.000	111,130.88	
FBL FINANCIAL GROUP INC			2,461.000	118,620.20	
FEDDERS CORP COM NEW			23,100.000	9.24	
FEDERAL AGRICULTURAL MORTGAGE			970.000	61,750.20	
FEDERAL MOGUL CORP COM			2,400.000	0.00	
FEDERAL REALTY INVESTMENT TRUS			5,826.000	427,861.44	
FEDERAL SCREW WORKS			815.000	2,999.20	
FEDERAL SIGNAL CORP			10,422.000	304,843.50	
FEDERATED HERMES INC			12,400.000	266,724.00	
FEDEX CORP			24,737.000	6,221,850.24	
FEDNAT HOLDING CO			946.000	5,978.72	
FERGUSON PLC			161,533.000	16,313,788.85	
FERRARI NV			729.000	133,914.11	
FERRO CORP			10,264.000	127,273.60	
FERROGLOBE PLC			8,671.000	5,800.90	
FIAT CHRYSLER AUTOMOBILES NV			20,552.000	252,281.96	
FIBERCORE INC			7,424.000	0.74	
FIBERMARK INC COM			6,800.000	0.00	
FIBROGEN INC			12,866.000	529,049.92	
FIDELITY NATIONAL FINANCIAL IN			286,425.000	8,967,966.75	
FIDELITY NATIONAL INFORMATION			107,341.000	15,801,668.61	
FIESTA RESTAURANT GROUP INC			1,732.000	16,228.84	
FIFTH THIRD BANCORP			79,806.000	1,701,463.92	
FINANCIAL INSTITUTIONS INC			2,963.000	45,630.20	
FINECOBANK BANCA FINECO SPA			778,933.000	10,737,202.53	
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00	
FINOVA GROUP INC COM			50,900.000	0.00	

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FIREEYE INC			18,540.000	228,876.30
FIRST ACCEPTANCE CORP			5,086.000	5,391.16
FIRST BANCORP INC/THE			2,165.000	45,638.20
FIRST BANCORP/PUERTO RICO			20,408.000	106,529.76
FIRST BANCORP/SOUTHERN PINES N			5,086.000	106,449.98
FIRST BANCSHARES INC/THE			3,211.000	67,334.67
FIRST BUSEY CORP			7,446.000	118,316.94
FIRST BUSINESS FINANCIAL SERVI			1,168.000	16,690.72
FIRST COMMONWEALTH FINANCIAL C			19,152.000	148,236.48
FIRST COMMUNITY BANKSHARES INC			421.000	7,599.05
FIRST FINANCIAL BANKSHARES INC			19,133.000	534,002.03
FIRST FINANCIAL CORP/IN			1,791.000	56,237.40
FIRST FOUNDATION INC			4,271.000	55,821.97
FIRST HORIZON NATIONAL CORP			34,085.000	321,421.55
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INTERSTATE BANCSYSTEM IN			6,513.000	207,439.05
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			6,800.000	157,488.00
FIRST NBC BANK HOLDING CO			1,118.000	29.18
FIRST OF LONG ISLAND CORP/THE			3,988.000	59,062.28
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST REPUBLIC BANK/CA			20,565.000	2,242,818.90
FIRST SAVINGS FINANCIAL GROUP			2,026.000	110,092.84
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			5,156.000	60,376.76
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	47.26
FIRSTCASH INC			5,560.000	318,087.60
FIRSTENERGY CORP			62,107.000	1,783,091.97
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			47,063.000	4,849,842.15
FISHER & PAYKEL HEALTHCARE COR			4,513.000	99,247.51
FIVE PRIME THERAPEUTICS INC			7,099.000	33,365.30
FIVE STAR SENIOR LIVING INC			2,022.000	10,251.54
FLAGSTAR BANCORP INC			5,584.000	165,453.92
FLANIGAN'S ENTERPRISES INC			102.000	1,675.86
FLEETCOR TECHNOLOGIES INC			7,113.000	1,693,605.30
FLEETWOOD ENTERPRISES INC COM			17,000.000	17,000.00
FLEX LTD			610,959.000	6,806,083.26

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FLEXION THERAPEUTICS INC			4,473.000	46,563.93
FLEXSTEEL INDUSTRIES INC			1,553.000	37,272.00
FLIR SYSTEMS INC			11,089.000	397,540.65
FLOTEK INDUSTRIES INC			6,731.000	18,241.01
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOWSERVE CORP			10,978.000	299,589.62
FLUIDIGM CORP			8,471.000	62,939.53
FLUOR CORP			18,741.000	165,108.21
FLUSHING FINANCIAL CORP			3,752.000	39,471.04
FLUTTER ENTERTAINMENT PLC			2,219.000	353,106.37
FLYI INC COM			29,300.000	87.90
FMC CORP			14,906.000	1,578,694.46
FNB CORP/PA			38,240.000	259,267.20
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FONAR CORP			6,552.000	136,805.76
FOOTBALL EQUITIES INC			5,500.000	0.01
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			479,880.000	3,196,000.80
FORD OTOMOTIV SANAYI AS			596,672.000	6,776,711.27
FORESTAR GROUP INC			6,940.000	122,838.00
FORMFACTOR INC			9,338.000	232,796.34
FORRESTER RESEARCH INC			4,180.000	137,062.20
FORTE BIOSCIENCES INC			100.000	4,851.00
FORTESCUE METALS GROUP LTD			27,198.000	317,754.91
FORTINET INC			28,294.000	3,333,316.14
FORTIVE CORP			28,237.000	2,151,941.77
FORTUNE BRANDS HOME & SECURITY			17,183.000	1,486,673.16
FORUM ENERGY TECHNOLOGIES INC			7,170.000	3,939.91
FORWARD AIR CORP			4,620.000	265,095.60
FOSSIL GROUP INC			4,410.000	25,313.40
FOUNDATION BUILDING MATERIALS			3,895.000	61,229.40
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			10,019.000	256,386.21
FOX CORP			55,654.000	1,550,705.12
FOX FACTORY HOLDING CORP			5,298.000	393,800.34
FRANCESCA'S HOLDINGS CORP			567.000	1,519.56
FRANK'S INTERNATIONAL NV			4,700.000	7,238.00
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00

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FRANKLIN COVEY CO			3,187.000	56,537.38	
FRANKLIN ELECTRIC CO INC			6,209.000	365,275.47	
FRANKLIN RESOURCES INC			22,663.000	461,192.05	
FRANKLIN STREET PROPERTIES COR			10,084.000	36,907.44	
FREEDOM HOLDING CORP/NV			3,459.000	82,773.87	
FREEDPORT-MCMORAN INC			206,556.000	3,230,535.84	
FREIGHTCAR AMERICA INC			4,152.000	9,466.56	
FREQUENCY ELECTRONICS INC			3,041.000	30,744.51	
FREQUENCY THERAPEUTICS INC			2,655.000	51,002.55	
FRESH CHOICE INC			6,600.000	0.66	
FRESH DEL MONTE PRODUCE INC			4,400.000	100,848.00	
FRESHPET INC			3,873.000	432,420.45	
FRIEDMAN INDUSTRIES INC			2,675.000	15,515.00	
FRIEDMANS INC CL A			10,900.000	0.00	
FRONT YARD RESIDENTIAL CORP			5,939.000	51,906.86	
FRONTIER COMMUNICATIONS CORP			10,473.000	1,680.92	
FRONTIER FINANCIAL CORP			607.000	0.00	
FRONTIER INS GROUP INC NEW			46,400.000	0.00	
FRONTLINE CAP GROUP COM			30,400.000	3.04	
FRONTLINE LTD/BERMUDA			17,418.000	113,217.00	
FRP HOLDINGS INC			733.000	30,544.11	
FS KKR CAPITAL CORP			7,377.000	116,999.22	
FTI CONSULTING INC			4,663.000	494,138.11	
FUBON FINANCIAL HOLDING CO LTD			4,015,000.000	5,808,593.98	
FUEL TECH INC			2,314.000	1,947.23	
FUELCELL ENERGY INC			42.000	89.88	
FUJITSU LTD			1,900.000	258,182.49	
FULCRUM THERAPEUTICS INC			3,459.000	27,429.87	
FULGENT GENETICS INC			4,036.000	161,601.44	
FULTON FINANCIAL CORP			19,863.000	185,321.79	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUSHENG PRECISION CO LTD			811,000.000	4,914,387.79	
FUTUREFUEL CORP			4,790.000	54,462.30	
G-III APPAREL GROUP LTD			4,986.000	65,366.46	
G1 THERAPEUTICS INC			3,233.000	37,341.15	
GA EXPRESS INC			1,881.000	0.00	
GABS 114A AELTUS CBO			8,180.000	1,145.20	
GAINSCO INC			435.000	44,152.50	
GALAGEN INC			100.000	0.01	

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GALAPAGOS NV			888.000	126,207.16
GALAXY ENTERTAINMENT GROUP LTD HK/00027			538,000.000	3,606,335.48
GALMED PHARMACEUTICALS LTD			1,600.000	5,648.00
GAMCO INVESTORS INC			5,879.000	68,020.03
GAMESTOP CORP			9,910.000	101,082.00
GAMETECH INTERNATIONAL INC			4,418.000	22.09
GAMING AND LEISURE PROPERTIES			64,934.000	2,398,012.62
GANNETT CO INC			10,158.000	13,205.40
GAP INC/THE			17,406.000	296,424.18
GARGOYLES INC			187.000	0.02
GARMIN LTD			25,884.000	2,455,356.24
GARTNER INC			9,136.000	1,141,543.20
GASLOG LTD			2,396.000	6,493.16
GATX CORP			4,509.000	287,448.75
GCI LIBERTY INC			228,538.000	18,730,974.48
GCP APPLIED TECHNOLOGIES INC			6,341.000	132,843.95
GDS HOLDINGS LTD ADR			119,010.000	9,738,588.30
GENASYS INC			1,806.000	11,106.90
GENERAL DATACOMM INDUSTRIES IN			1,255.000	28.87
GENERAL DYNAMICS CORP			19,633.000	2,717,796.19
GENERAL ELECTRIC CO			738,859.000	4,603,091.57
GENERAL MILLS INC			51,590.000	3,182,071.20
GENERAL MOLY INC			5,187.000	580.94
GENERAL MOTORS CO			155,061.000	4,588,254.99
GENERAL STEEL HOLDINGS INC			1,145.000	20.61
GENESCO INC			3,054.000	65,783.16
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			1,166.000	9,328.00
GENMAB A/S			62,197.000	22,536,032.47
GENMARK DIAGNOSTICS INC			20,488.000	290,929.60
GENTEX CORP			9,600.000	247,200.00
GENTHERM INC			5,590.000	228,631.00
GENTING MALAYSIA BHD			1,500,000.000	750,812.18
GENUINE PARTS CO			16,768.000	1,595,810.56
GENVEC CORP INC			66.000	78.54
GENWORTH FINANCIAL INC			48,034.000	160,913.90
GEO GROUP INC/THE			21,935.000	248,742.90
GEOGLOBAL RESOURCES INC			2,056.000	0.00
GEOPETRO RESOURCES CO			1,269.000	1.40

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GEOSPACE TECHNOLOGIES CORP			4,744.000	29,317.92	
GERMAN AMERICAN BANCORP INC			3,163.000	85,843.82	
GERON CORP			7,888.000	13,725.12	
GETTY REALTY CORP			4,250.000	110,542.50	
GIBRALTAR INDUSTRIES INC			4,693.000	305,702.02	
GIGA-TRONICS INC			104.000	445.12	
GILEAD SCIENCES INC			139,898.000	8,840,154.62	
GJENSIDIGE FORSIKRING ASA			7,337.000	148,518.45	
GLACIER BANCORP INC			10,125.000	324,506.25	
GLADSTONE COMMERCIAL CORP			4,065.000	68,495.25	
GLADSTONE LAND CORP			10,088.000	151,521.76	
GLASSBRIDGE ENTERPRISES INC			3.000	180.00	
GLAXOSMITHKLINE PLC			399,783.000	7,504,509.00	
GLOBAL INDEMNITY GROUP LLC			782.000	16,257.78	
GLOBAL MEDICAL REIT INC			5,903.000	79,690.50	
GLOBAL NET LEASE INC			10,960.000	174,264.00	
GLOBAL PAYMENTS INC			58,296.000	10,352,203.68	
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41	
GLOBALSTAR INC			48,178.000	14,781.01	
GLOBALTRANS INVESTMENT PLC GDR			212,580.000	1,296,738.00	
GLOBANT SA			15,390.000	2,758,195.80	
GLOBE LIFE INC			16,142.000	1,289,745.80	
GLU MOBILE INC			15,564.000	119,453.70	
GLYCOMIMETICS INC			4,260.000	13,078.20	
GMO INTERNET INC			6,200.000	161,036.67	
GMS INC			5,588.000	134,670.80	
GN STORE NORD A/S			200,000.000	15,148,674.74	
GNC HOLDINGS INC			7,276.000	847.65	
GODADDY INC			20,484.000	1,556,169.48	
GOLAR LNG LTD			15,685.000	94,972.68	
GOLD RESOURCE CORP			11,754.000	40,081.14	
GOLDEN OCEAN GROUP LTD			483.000	1,817.07	
GOLDFIELD CORP/THE			2,325.000	9,834.75	
GOLDMAN SACHS BDC INC			2,450.000	36,848.00	
GOLDMAN SACHS GROUP INC/THE			35,365.000	7,107,304.05	
GOODMAN GROUP			28,900.000	371,610.50	
GOODYEAR TIRE & RUBBER CO/THE			29,208.000	224,025.36	
GOOSEHEAD INSURANCE INC			14,773.000	1,279,194.07	
GOPRO INC			12,576.000	56,969.28	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GORMAN-RUPP CO/THE			4,270.000	125,794.20
GOSSAMER BIO INC			5,188.000	64,383.08
GP STRATEGIES CORP			1,749.000	16,860.36
GRAHAM CORP			3,325.000	42,460.25
GRAHAM HOLDINGS CO			622.000	251,356.42
GRAN TIERRA ENERGY INC			38,829.000	9,019.98
GRANITE BROAD LLC RBR			70.000	0.00
GRANITE BROADCASTING CORP			70.000	0.00
GRANITE CONSTRUCTION INC			6,734.000	118,585.74
GRAY TELEVISION INC			16,981.000	230,025.39
GREAT AMERICAN BANCORP INC			144.000	4,069.44
GREAT ELM CAPITAL GROUP INC			1,871.000	4,415.56
GREAT LAKES DREDGE & DOCK CORP			5,765.000	54,825.15
GREAT SOUTHERN BANCORP INC			1,387.000	50,237.14
GREAT WESTERN BANCORP INC			7,547.000	93,960.15
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	2,672.60
GREEN DOT CORP			7,531.000	381,143.91
GREEN PLAINS INC			10,936.000	169,289.28
GREENBRIER COS INC/THE			3,314.000	97,431.60
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENLIGHT CAPITAL RE LTD			9,524.000	64,096.52
GREIF INC			3,317.000	120,108.57
GRID DYNAMICS HOLDINGS INC			309,438.000	2,391,955.74
GRIFFIN INDUSTRIAL REALTY INC			2,201.000	117,643.45
GRIFFON CORP			7,021.000	137,190.34
GROUP 1 AUTOMOTIVE INC			2,672.000	236,178.08
GRUPO AEROPORTUARIO DEL SUREST ADR			17,274.000	2,004,302.22
GRUPO FINANCIERO BANORTE SAB D			523,196.000	1,810,445.50
GSE SYSTEMS INC			2,630.000	2,735.20
GSV INC			770.000	9.32
GTT COMMUNICATIONS INC			11,345.000	58,540.20
GTX INC			397.000	0.00
GUESS? INC			9,087.000	105,590.94
GUIDED THERAPEUTICS INC			0.002	0.00
GULF ISLAND FABRICATION INC			2,059.000	6,444.67
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,277.000	21,083.27
H&E EQUIPMENT SERVICES INC			1,906.000	37,471.96

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
H&R BLOCK INC			1,021.000	16,632.09
HACKETT GROUP INC/THE			5,154.000	57,621.72
HAEMONETICS CORP			32,100.000	2,800,725.00
HALLADOR ENERGY CO			2,437.000	1,588.68
HALLIBURTON CO			93,258.000	1,123,758.90
HALLMARK FINANCIAL SERVICES IN			1,102.000	2,887.24
HALOZYME THERAPEUTICS INC			12,520.000	329,025.60
HAMILTON BEACH BRANDS HOLDING			1,286.000	25,012.70
HAMILTON LANE INC			3,520.000	227,356.80
HAMPSHIRE GROUP LTD			2,587.000	12.94
HANA FINANCIAL GROUP INC			37,180.000	893,337.04
HANCOCK WHITNEY CORP			10,266.000	193,103.46
HANESBRANDS INC			29,418.000	463,333.50
HANGER INC			5,467.000	86,487.94
HANKOOK TIRE & TECHNOLOGY CO L			139,594.000	3,759,905.62
HANKYU HANSHIN HOLDINGS INC			3,300.000	105,695.06
HANMI FINANCIAL CORP			2,262.000	18,571.02
HANNON ARMSTRONG SUSTAINABLE I			8,141.000	344,120.07
HARBOR DIVERSIFIED INC			1,094.000	65.64
HARBOURTON CAPITAL GROUP INC			233.000	0.49
HARGREAVES LANSDOWN PLC			4,576.000	92,405.62
HARMONIC INC			8,786.000	49,025.88
HARPOON THERAPEUTICS INC			3,843.000	65,292.57
HARROW HEALTH INC			10,953.000	61,227.27
HARTE HANKS INC			579.000	1,163.79
HARTFORD FINANCIAL SERVICES GR			47,303.000	1,743,588.58
HARVARD BIOSCIENCE INC			9,491.000	28,567.91
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06
HASBRO INC			10,777.000	891,473.44
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	198.90
HAVERTY FURNITURE COS INC			2,472.000	51,763.68
HAWAIIAN HOLDINGS INC			7,178.000	92,524.42
HAWKINS INC			2,802.000	129,172.20
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,149.000	36,726.41
HB FULLER CO			8,539.000	390,915.42
HC2 HOLDINGS INC			306.000	740.52
HCA HEALTHCARE INC			22,274.000	2,777,122.32

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HCL TECHNOLOGIES LTD			868,000.000	9,548,235.56	
HDFC BANK LTD			348,013.000	5,087,650.21	
HDFC BANK LTD ADR			480,820.000	24,021,767.20	
HDFC LIFE INSURANCE CO LTD			379,248.000	2,875,458.62	
HEALTH CATALYST INC			35,946.000	1,315,623.60	
HEALTHCARE REALTY TRUST INC			18,251.000	549,720.12	
HEALTHCARE SERVICES GROUP INC			10,383.000	223,545.99	
HEALTH EQUITY INC			8,780.000	451,028.60	
HEALTHPEAK PROPERTIES INC			76,909.000	2,088,079.35	
HEALTHSTREAM INC			3,775.000	75,764.25	
HEALTHWAREHOUSE.COM INC			409.000	85.89	
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00	
HEARTLAND EXPRESS INC			10,166.000	189,087.60	
HEARTLAND FINANCIAL USA INC			4,066.000	121,959.68	
HECLA MINING CO			48,763.000	247,716.04	
HEIDRICK & STRUGGLES INTERNATI			4,254.000	83,591.10	
HELEN OF TROY LTD			3,315.000	641,518.80	
HELICOS BIOSCIENCES CORP			297.000	0.89	
HELIOS AND MATHESON ANALYTICS			0.648	0.00	
HELIOS TECHNOLOGIES INC			2,592.000	94,348.80	
HELIX ENERGY SOLUTIONS GROUP I			24,726.000	59,589.66	
HELM CAP GROUP INC COM			600.000	0.00	
HELMERICH & PAYNE INC			11,721.000	171,712.65	
HENDERSON LAND DEVELOPMENT CO HK/00012			48,000.000	176,825.80	
HENNESSY ADVISORS INC			2,383.000	19,755.07	
HENRY SCHEIN INC			20,913.000	1,229,266.14	
HENSOLDT AG			206,000.000	2,838,399.33	
HERC HOLDINGS INC			3,262.000	129,207.82	
HERCULES CAPITAL INC			15,084.000	174,521.88	
HERCULES OFFSHORE INC ESCROW			54.000	0.00	
HERITAGE COMMERCE CORP			1,615.000	10,747.83	
HERITAGE FINANCIAL CORP/WA			4,324.000	79,518.36	
HERITAGE-CRYSTAL CLEAN INC			581.000	7,756.35	
HERMAN MILLER INC			9,158.000	276,205.28	
HERMES INTERNATIONAL			668.000	576,687.70	
HERMITAGE OFFSHORE SERVICES LT			53.000	3.37	
HERSHA HOSPITALITY TRUST			5,448.000	30,181.92	
HERSHEY CO/THE			26,642.000	3,818,864.28	
HERTZ GLOBAL HOLDINGS INC			8,462.000	9,392.82	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HESKA CORP			2,977.000	294,097.83
HESS CORP			38,932.000	1,593,486.76
HEWLETT PACKARD ENTERPRISE CO			150,019.000	1,405,678.03
HEXAGON AB			243,805.000	18,463,802.20
HG HOLDINGS INC			2,904.000	1,626.24
HHGREGG INC			6,832.000	27.33
HIBBETT SPORTS INC			3,412.000	133,818.64
HIGHPOINT RESOURCES CORP			6,022.000	1,385.06
HIKARI TSUSHIN INC			700.000	165,696.96
HIKMA PHARMACEUTICALS PLC			361,068.000	12,108,499.15
HILL INTERNATIONAL INC			4,365.000	5,761.80
HILLENBRAND INC			9,373.000	265,818.28
HILLTOP HOLDINGS INC			9,179.000	188,903.82
HILTON GRAND VACATIONS INC			9,478.000	198,848.44
HILTON WORLDWIDE HOLDINGS INC			47,795.000	4,077,869.40
HINDUSTAN UNILEVER LTD			107,759.000	3,020,772.00
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			447.000	82,248.00
HISPANIC EXPRESS INC			200.000	50.00
HITACHI LTD			12,700.000	426,382.05
HKN INC			44.000	264.00
HMN FINANCIAL INC			1,231.000	16,323.06
HMS HOLDINGS CORP			12,966.000	310,535.70
HNI CORP			5,583.000	175,194.54
HOLLYFRONTIER CORP			12,607.000	248,483.97
HOLLYSYS AUTOMATION TECHNOLOGI			8,467.000	93,560.35
HOLOGIC INC			48,529.000	3,225,722.63
HOLOGRAPHIC STORAGE LTD			43.000	12.90
HOME BANCORP INC			1,552.000	37,480.80
HOME BANCSHARES INC/AR			17,129.000	259,675.64
HOME DEPOT INC/THE			130,341.000	36,196,999.11
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			2,519.000	64,889.44
HOMETRUST BANCSHARES INC			2,584.000	35,090.72
HOMOLOGY MEDICINES INC			7,688.000	82,261.60
HON HAI PRECISION INDUSTRY CO			1,007,000.000	2,691,174.63
HON HAI PRECISION INDUSTRY CO GDR			680,000.000	3,672,000.00
HONEYWELL INTERNATIONAL INC			74,992.000	12,344,433.12
HONG KONG EXCHANGES & CLEARING HK/00388			52,900.000	2,469,576.77

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOOKER FURNITURE CORP			1,859.000	48,017.97
HOOPER HOLMES INC			820.000	1.40
HOPE BANCORP INC			16,462.000	124,864.28
HORACE MANN EDUCATORS CORP			6,261.000	209,117.40
HORIZON BANCORP INC/IN			2,842.000	28,675.78
HORMEL FOODS CORP			48,307.000	2,361,729.23
HORNBECK OFFSHORE SERVICES INC			4,414.000	0.00
HOSHIZAKI CORP			1,700.000	134,994.78
HOST HOTELS & RESORTS INC			113,368.000	1,223,240.72
HOSTESS BRANDS INC			969,004.000	11,947,819.32
HOUGHTON MIFFLIN HARCOURT CO			16,320.000	28,233.60
HOULIHAN LOKEY INC			5,221.000	308,300.05
HOUSING DEVELOPMENT FINANCE CO			136,129.000	3,210,507.90
HOUSTON AMERICAN ENERGY CORP			240.000	465.60
HOUSTON WIRE & CABLE CO			678.000	1,695.00
HOVNIANIAN ENTERPRISES INC			236.000	7,674.72
HOWMET AEROSPACE INC			33,104.000	553,498.88
HOYA CORP			6,100.000	685,549.11
HP INC			116,392.000	2,210,284.08
HUDSON GLOBAL INC			59.000	569.35
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			29,093.000	12,041,301.77
HUNT COS FINANCE TRUST INC			4,121.000	11,250.33
HUNTINGTON BANCSHARES INC/OH			164,456.000	1,508,061.52
HUNTINGTON INGALLS INDUSTRIES			46,762.000	6,581,751.50
HURCO COS INC			1,400.000	39,760.00
HURON CONSULTING GROUP INC			2,971.000	116,849.43
HUTTIG BUILDING PRODUCTS INC			2,100.000	4,599.00
HYBRID ENERGY HOLDINGS INC			141.000	0.14
HYCROFT MINING HOLDING CORP			659.000	187.82
HYPERDYNAMICS CORP			406.000	0.08
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			2,454.000	91,166.10
HYUNDAI MOTOR CO			12,312.000	1,879,171.71
I3 VERTICALS INC			2,637.000	66,584.25
IAC/INTERACTIVECORP			1,757.000	210,453.46
IBERDROLA SA			1,043,622.000	12,862,173.09
ICAD INC			1,254.000	11,047.74
ICF INTERNATIONAL INC			2,607.000	160,408.71

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ICHOR HOLDINGS LTD			2,740.000	59,101.80	
ICICI BANK LTD ADR			278,169.000	2,734,401.27	
ICL GROUP LTD			31,129.000	110,307.13	
ICONIX BRAND GROUP INC			803.500	572.90	
IDACORP INC			1,405.000	112,259.50	
IDENTIV INC			369.000	2,309.94	
IDERA PHARMACEUTICALS INC			1,377.000	2,946.78	
IDEX CORP			9,698.000	1,769,012.18	
IDEXX LABORATORIES INC			12,868.000	5,058,539.48	
IDNA INC			2,887.000	0.00	
IDT CORP			5,061.000	33,301.38	
IEC ELECTRONICS CORP			109,870.000	950,375.50	
IENTERTAINMENT NETWORK INC			831.000	9.22	
IES HOLDINGS INC			254.000	8,069.58	
IGM BIOSCIENCES INC			3,895.000	287,489.95	
IGO CORPORATIONS			26,400.000	0.00	
IHS MARKIT LTD			41,846.000	3,285,329.46	
II-VI INC			6,500.000	263,640.00	
ILLINOIS TOOL WORKS INC			27,233.000	5,261,687.93	
ILLUMINA INC			12,359.000	3,819,919.72	
IMAGEWARE SYSTEMS INC			1,055.000	126.60	
IMAGINON INC			667.000	1.13	
IMAX CORP			4,509.000	53,927.64	
IMEDIA BRANDS INC			342.000	1,983.60	
IMMERSION CORP			2,837.000	20,000.85	
IMMUNE PHARMACEUTICALS INC			2.000	0.00	
IMMUNIC INC			5,064.000	94,038.48	
IMMUNOGEN INC			12,735.000	45,846.00	
IMPAC MORTGAGE HOLDINGS INC			521.000	661.67	
IMPATH INC COM			18,800.000	0.00	
IMPERIAL BRANDS PLC			378,133.000	6,685,028.43	
IMPINJ INC			3,443.000	90,723.05	
INCOMNET INC			300.000	0.00	
INCYTE CORP			23,575.000	2,115,620.50	
INDEPENDENCE CONTRACT DRILLING			310.000	756.40	
INDEPENDENCE HOLDING CO			2,743.000	103,438.53	
INDEPENDENCE REALTY TRUST INC			11,783.000	136,564.97	
INDEPENDENT BANK CORP			4,620.000	241,995.60	
INDEPENDENT BANK CORP/MI			170.000	2,136.90	

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INDEPENDENT BANK GROUP INC			6,869.000	303,472.42	
INDUSTRIA DE DISENO TEXTIL SA			302,087.000	8,430,967.23	
INDUSTRIAL & COMMERCIAL BANK O HK/01398			2,734,000.000	1,418,152.26	
INDUSTRIAL LOGISTICS PROPRTIE			7,129.000	155,911.23	
INDYMAC BANCORP INC			25,800.000	260.58	
INFINEON TECHNOLOGIES AG			718,114.000	20,307,154.29	
INFINERA CORP			14,745.000	90,829.20	
INFINITY ENERGY RESOURCES INC			204.000	20.42	
INFINITY PHARMACEUTICALS INC			8,819.000	10,318.23	
INFORMA PLC			1,211,660.000	5,897,624.19	
INFUSYSTEM HOLDINGS INC			216,377.000	2,773,953.14	
ING GROEP NV			638,448.000	4,534,730.82	
INGERSOLL RAND INC			22,425.000	798,330.00	
INGEVITY CORP			5,492.000	271,524.48	
INGLES MARKETS INC			3,737.000	142,155.48	
INHIBITOR THERAPEUTICS INC			1,225.000	61.25	
INMODE LTD			4,323.000	156,406.14	
INNERWORKINGS INC			703.000	2,101.97	
INNOSPEC INC			3,198.000	202,497.36	
INNOVATIVE INDUSTRIAL PROPRTI			2,158.000	267,829.38	
INNOVATIVE SOLUTIONS AND SUPPO			2,821.000	19,295.64	
INNOVEX INC/MN			8,343.000	33.37	
INNOVIVA INC			17,739.000	185,372.55	
INOGEN INC			2,312.000	67,048.00	
INOVALON HOLDINGS INC			8,956.000	236,886.20	
INOVIO PHARMACEUTICALS INC			9,022.000	104,655.20	
INPHI CORP			8,300.000	931,675.00	
INPLAY TECHNOLOGIES INC COM			6,200.000	49.60	
INSEEGO CORP			3,114.000	32,136.48	
INSIGHT ENTERPRISES INC			6,245.000	353,342.10	
INSIGNIA SYSTEMS INC			1,967.000	1,310.02	
INSPERITY INC			5,159.000	337,862.91	
INSPIRE MEDICAL SYSTEMS INC			2,714.000	350,241.70	
INSTALLED BUILDING PRODUCTS IN			3,207.000	326,312.25	
INSTEEL INDUSTRIES INC			3,793.000	70,929.10	
INSULET CORP			2,719.000	643,288.21	
INTEGER HOLDINGS CORP			5,298.000	312,634.98	
INTEGRA BANK CORP			2,671.000	0.27	
INTEGRAL VISION INC			4,289.000	6.43	

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INTEL CORP			380,750.000	19,715,235.00
INTELLIA THERAPEUTICS INC			7,700.000	153,076.00
INTELLICHECK INC			158.000	1,053.86
INTER PARFUMS INC			2,513.000	93,860.55
INTERCONTINENTAL EXCHANGE INC			53,004.000	5,303,050.20
INTERCONTINENTAL HOTELS GROUP			91,203.000	4,827,122.34
INTERDIGITAL INC			5,094.000	290,663.64
INTEREP NATIONAL RADIO SALES I			3,193.000	1.60
INTERFACE INC			8,016.000	49,057.92
INTERLINK ELECTRONICS INC			705.000	3,630.75
INTERMET CORP			20,500.000	0.00
INTERNATIONAL BANCSHARES CORP			8,138.000	212,076.28
INTERNATIONAL BUSINESS MACHINE			77,215.000	9,394,749.05
INTERNATIONAL FLAVORS & FRAGRA			9,037.000	1,106,580.65
INTERNATIONAL GAME TECHNOLOGY			10,633.000	118,345.29
INTERNATIONAL ISOTOPES INC			831.000	41.55
INTERNATIONAL PAPER CO			55,704.000	2,258,240.16
INTERNATIONAL SEAWAYS INC			6,616.000	96,659.76
INTERPACE BIOSCIENCES INC			35.000	108.15
INTERPLAY ENTERTAINMENT CORP			12,923.000	130.52
INTERPUBLIC GROUP OF COS INC/T			32,933.000	548,993.11
INTERSECT ENT INC			6,152.000	100,339.12
INTERVISUAL BOOKS INC			5,600.000	0.06
INTEST CORP			1,423.000	6,403.50
INTEVAC INC			2,041.000	11,245.91
INTRA-CELLULAR THERAPIES INC			8,663.000	222,292.58
INTREPID POTASH INC			694.000	5,857.36
INTRICON CORP			8,543.000	104,053.74
INTRUSION INC			2,048.000	29,593.60
INTUIT INC			34,604.000	11,288,170.84
INTUITIVE SURGICAL INC			10,305.000	7,311,809.70
INUVO INC			1,115.000	407.53
INVACARE CORP			8,350.000	62,792.00
INVESCO LTD			31,777.000	362,575.57
INVESCO MORTGAGE CAPITAL INC			19,267.000	52,213.57
INVESTAR HOLDING CORP			6,758.000	86,637.56
INVESTORS BANCORP INC			42,149.000	306,001.74
INVESTORS REAL ESTATE TRUST			1,291.000	84,134.47
INVESTORS TITLE CO			476.000	61,808.60

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INVITAE CORP			13,168.000	570,832.80
INVITATION HOMES INC			38,747.000	1,084,528.53
INVIVO THERAPEUTICS HOLDINGS C			3.734	5.30
ION GEOPHYSICAL CORP			1,556.000	2,334.00
IPG PHOTONICS CORP			3,015.000	512,459.55
IQVIA HOLDINGS INC			17,427.000	2,747,018.01
IRADIMED CORP			4,800.000	102,624.00
IRIDEX CORP			5,512.000	10,803.52
IRIDIUM COMMUNICATIONS INC			14,174.000	362,570.92
IROBOT CORP			3,812.000	289,330.80
IRON MOUNTAIN INC			24,350.000	652,336.50
IRONWOOD PHARMACEUTICALS INC			21,482.000	193,230.59
ISHARES CORE S&P MIDCAP ETF			1,008,289.000	186,846,034.59
ISIGN SOLUTIONS INC			2.000	0.78
ISRAEL DISCOUNT BANK LTD			1,992,187.000	5,381,927.87
ISTAR INC			11,678.000	137,917.18
ITC LTD			442,377.000	1,029,494.89
ITERIS INC			2,881.000	11,812.10
ITOCHU CORP			291,100.000	7,406,457.58
ITOCHU TECHNO-SOLUTIONS CORP			7,700.000	290,765.65
ITRON INC			6,051.000	367,537.74
ITURAN LOCATION AND CONTROL LT			2,637.000	36,707.04
ITZYOURMALL INC			17.000	0.00
J & J SNACK FOODS CORP			2,402.000	313,196.78
J M SMUCKER CO/THE			19,418.000	2,243,167.36
J SAINSBURY PLC			2,471,600.000	6,101,395.71
J2 GLOBAL INC			5,830.000	403,552.60
JACK HENRY & ASSOCIATES INC			9,818.000	1,596,308.62
JACK IN THE BOX INC			2,854.000	226,350.74
JACO ELECTRONICS INC			1,562.000	6.72
JACOBS ENGINEERING GROUP INC			17,983.000	1,668,282.91
JAKKS PACIFIC INC			895.000	3,401.00
JAMES RIVER GROUP HOLDINGS LTD			3,212.000	143,030.36
JAPAN AIRLINES CO LTD			231,300.000	4,309,066.43
JAPAN EXCHANGE GROUP INC			12,400.000	345,221.25
JAZZ PHARMACEUTICALS PLC			4,300.000	613,137.00
JB HUNT TRANSPORT SERVICES INC			11,983.000	1,514,411.54
JCK LEGACY CO			677.000	26.20
JD.COM INC ADR			28,792.000	2,234,547.12

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JD.COM INC HK/09618			59,916.000	2,271,396.24
JDE PEET'S BV			5,975.000	243,338.65
JELD-WEN HOLDING INC			8,741.000	197,546.60
JER INVESTORS TRUST INC			786.000	19.26
JERNIGAN CAPITAL INC			3,782.000	64,823.48
JERONIMO MARTINS SGPS SA			168,174.000	2,702,752.66
JOHN B SANFILIPPO & SON INC			652.000	49,147.76
JOHN BEAN TECHNOLOGIES CORP			4,206.000	386,489.34
JOHN WILEY & SONS INC			6,249.000	198,155.79
JOHNSON & JOHNSON			248,222.000	36,955,291.36
JOHNSON CONTROLS INTERNATIONAL			135,525.000	5,536,196.25
JOHNSON OUTDOORS INC			1,970.000	161,323.30
JOINT CORP/THE			212,716.000	3,699,131.24
JONES LANG LASALLE INC			903.000	86,380.98
JOUNCE THERAPEUTICS INC			1,500.000	12,240.00
JOURNAL REGISTER CO COM			18,400.000	36.80
JPMORGAN CHASE & CO			331,463.000	31,909,943.01
JS GLOBAL LIFESTYLE CO LTD HK/01691			1,971,500.000	3,535,980.64
JUBILANT LIFE SCIENCES LTD			553,674.000	5,485,335.07
JULIUS BAER GROUP LTD			157,901.000	6,749,139.88
JUNIPER NETWORKS INC			47,433.000	1,019,809.50
K12 INC			3,994.000	105,201.96
KA WANG HOLDING INC			2.000	0.00
KADANT INC			1,316.000	144,259.92
KADMON HOLDINGS INC			18,219.000	71,418.48
KAISER ALUMINUM CORP			2,208.000	118,326.72
KAJARIA CERAMICS LTD			212,610.000	1,595,007.30
KAKAKU.COM INC			3,600.000	94,392.11
KALA PHARMACEUTICALS INC			4,804.000	36,030.00
KALEIDO BIOSCIENCES INC			9,224.000	102,109.68
KALVISTA PHARMACEUTICALS INC			9,265.000	116,646.35
KAMAN CORP			3,620.000	141,071.40
KANSAS CITY LIFE INSURANCE CO			1,326.000	41,106.00
KANSAS CITY SOUTHERN			12,998.000	2,350,428.34
KAO CORP			108,100.000	8,079,073.86
KAR AUCTION SERVICES INC			17,294.000	249,033.60
KARYOPHARM THERAPEUTICS INC			6,945.000	101,397.00
KASPIEN HOLDINGS INC			297.000	2,292.84
KATY INDUSTRIES INC			5,499.000	40.14

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KB FINANCIAL GROUP INC			179,680.000	5,769,116.62
KB HOME			10,868.000	417,222.52
KBC GROUP NV			3,722.000	186,761.38
KBR INC			17,554.000	392,507.44
KDDI CORP			395,400.000	9,951,505.33
KEARNY FINANCIAL CORP/MD			12,447.000	89,742.87
KELLOGG CO			40,948.000	2,644,831.32
KELLY SERVICES INC			3,917.000	66,745.68
KENNAMETAL INC			11,980.000	346,701.20
KENNEDY-WILSON HOLDINGS INC			16,043.000	232,944.36
KERING SA			1,236.000	822,676.83
KEWAUNEE SCIENTIFIC CORP			494.000	4,416.36
KEY TRONIC CORP			5,037.000	49,614.45
KEYCORP			140,655.000	1,678,014.15
KEYENCE CORP			32,200.000	14,945,095.55
KEYSIGHT TECHNOLOGIES INC			30,949.000	3,057,142.22
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			4,626.000	148,818.42
KID BRANDS INC			2,768.000	6.81
KIMBALL ELECTRONICS INC			4,525.000	52,309.00
KIMBALL INTERNATIONAL INC			6,034.000	63,598.36
KIMBERLY-CLARK CORP			35,806.000	5,287,113.96
KIMCO REALTY CORP			36,529.000	411,316.54
KINDER MORGAN INC			408,042.000	5,031,157.86
KINGFISHER PLC			84,691.000	324,852.46
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KINSALE CAPITAL GROUP INC			2,509.000	477,161.62
KION GROUP AG			3,883.000	333,217.80
KIRKLAND'S INC			367.000	3,013.07
KITE REALTY GROUP TRUST			10,521.000	121,833.18
KKR & CO INC			20,742.000	712,280.28
KLA CORP			15,944.000	3,088,990.56
KLX ENERGY SERVICES HOLDINGS I			649.000	2,693.35
KNOLL INC			6,156.000	74,241.36
KNORR-BREMSE AG			119,278.000	14,076,652.33
KNOWLES CORP			10,791.000	160,785.90
KOBAYASHI PHARMACEUTICAL CO LT			900.000	86,733.63
KOBE BUSSAN CO LTD			2,000.000	109,542.30
KOHL'S CORP			838.000	15,528.14

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KOITO MANUFACTURING CO LTD			3,600.000	182,507.34
KONA GRILL INC			1,503.000	21.79
KONINKLIJKE AHOLD DELHAIZE NV			372,992.000	11,044,073.99
KONINKLIJKE DSM NV			141,709.000	23,364,213.27
KONTOOR BRANDS INC			5,265.000	127,413.00
KOPIN CORP			9,182.000	12,671.16
KOPPERS HOLDINGS INC			4,195.000	87,717.45
KOREA SHIPBUILDING & OFFSHORE			55,909.000	3,953,546.68
KOREAN REINSURANCE CO			532,200.000	3,390,242.63
KORN FERRY			6,545.000	189,805.00
KORNIT DIGITAL LTD			24,306.000	1,576,730.22
KOSE CORP			1,300.000	158,296.22
KOSMOS ENERGY LTD			37,600.000	36,682.56
KOSS CORP			5,540.000	11,800.20
KOTAK MAHINDRA BANK LTD			194,625.000	3,345,397.56
KRAFT HEINZ CO/THE			81,277.000	2,434,246.15
KRATON CORP			4,684.000	83,468.88
KRATOS DEFENSE & SECURITY SOLU			11,642.000	224,457.76
KROGER CO/THE			96,028.000	3,256,309.48
KRONOS WORLDWIDE INC			4,184.000	53,806.24
KRUNG THAI BANK PCL			12,448,500.000	3,496,383.39
KRYSTAL BIOTECH INC			2,214.000	95,312.70
KT&G CORP			70,000.000	4,932,020.69
KUBOO INC			208.000	0.31
KULICKE & SOFFA INDUSTRIES INC			8,233.000	184,419.20
KURA ONCOLOGY INC			6,645.000	203,602.80
KVH INDUSTRIES INC			3,205.000	28,877.05
L B FOSTER CO			2,849.000	38,233.58
L BRANDS INC			19,701.000	626,688.81
L'OREAL SA			1,870.000	608,736.68
L3HARRIS TECHNOLOGIES INC			2,844.000	483,024.96
LA JOLLA PHARMACEUTICAL CO			11,533.000	46,477.99
LA-Z-BOY INC			6,780.000	214,451.40
LABORATORY CORP OF AMERICA HOL			9,313.000	1,753,358.51
LADDER CAPITAL CORP			18,764.000	133,599.68
LAFARGEHOLCIM LTD			3,131.000	143,097.35
LAKELAND BANCORP INC			1,095.000	10,895.25
LAKELAND FINANCIAL CORP			3,215.000	132,458.00
LAKELAND INDUSTRIES INC			313.000	6,194.27

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LAM RESEARCH CORP			13,951.000	4,628,244.25
LAMB WESTON HOLDINGS INC			12,291.000	814,524.57
LANCASTER COLONY CORP			2,644.000	472,747.20
LANDEC CORP			3,423.000	33,271.56
LANDS' END INC			3,105.000	40,458.15
LANNETT CO INC			9,994.000	61,063.34
LANTHEUS HOLDINGS INC			11,233.000	142,322.11
LANTRONIX INC			1,216.000	5,848.96
LAREDO PETROLEUM INC			443.000	4,341.40
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARIMAR THERAPEUTICS INC			119.000	1,805.23
LAS VEGAS SANDS CORP			27,758.000	1,295,188.28
LASERSIGHT INC COM NEW			413.000	16.52
LASERTEC CORP			2,300.000	187,652.79
LATTICE SEMICONDUCTOR CORP			15,599.000	451,747.04
LAUREATE EDUCATION INC			13,889.000	184,445.92
LAWSON PRODUCTS INC/DE			2,740.000	112,422.20
LAZARD EMERG MKT EQY-INST			7,632,945.458	112,127,968.78
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	0.00
LCI INDUSTRIES			4,931.000	524,115.99
LEAR CORP			4,192.000	457,137.60
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	1,090.56
LECG CORP			659.000	3.30
LEGAL & GENERAL GROUP PLC			1,843,463.000	4,488,811.77
LEGGETT & PLATT INC			11,188.000	460,609.96
LEGRAND SA			4,051.000	323,882.62
LEIDOS HOLDINGS INC			26,118.000	2,328,419.70
LEMAITRE VASCULAR INC			6,943.000	225,855.79
LENDINGCLUB CORP			8,475.000	39,917.25
LENNAR CORP			46,894.000	3,830,301.92
LENOVO GROUP LTD HK/00992			6,240,000.000	4,114,374.19
LENOX GROUP INC COM			6,400.000	112.00
LEXICON PHARMACEUTICALS INC			7,332.000	10,558.08
LEXINGTON REALTY TRUST			29,776.000	311,159.20
LGI HOMES INC			2,770.000	321,790.90
LGL GROUP INC/THE			450.000	4,014.00
LHC GROUP INC			3,949.000	839,399.44
LIBBEY INC			2,574.000	154.44

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LIBERTY BROADBAND CORP			73,618.000	10,517,803.66	
LIBERTY GLOBAL PLC			12,600.000	258,741.00	
LIBERTY HOMES INC			1,312.000	0.00	
LIBERTY LATIN AMERICA LTD			11,165.000	90,883.10	
LIBERTY MEDIA CORP-LIBERTY SIR			202,775.000	6,707,797.00	
LIBERTY TRIPADVISOR HOLDINGS I			9,509.000	16,450.57	
LICT CORP			4.000	68,400.00	
LIFETIME BRANDS INC			2,245.000	21,215.25	
LIGAND PHARMACEUTICALS INC			2,327.000	221,809.64	
LIGHTPATH TECHNOLOGIES INC			618.000	1,489.38	
LIMELIGHT NETWORKS INC			6,480.000	37,324.80	
LIMESTONE BANCORP INC			203.000	2,135.56	
LINCOLN EDUCATIONAL SERVICES C			1,569.000	8,660.88	
LINCOLN NATIONAL CORP			31,402.000	983,824.66	
LINDE PLC			69,956.000	16,627,072.58	
LINDSAY CORP			1,426.000	137,865.68	
LINEAGE CELL THERAPEUTICS INC			2,758.000	2,583.14	
LINNCO LLC ESCROW			13,796.000	0.00	
LIPID SCIENCES INC			7,118.000	0.00	
LIQUIDITY SERVICES INC			3,941.000	29,399.86	
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	1,809.22	
LITHIA MOTORS INC			2,809.000	640,283.46	
LIVANOVA PLC			6,918.000	312,762.78	
LIVE MICROSYSTEMS INC			117.000	111.15	
LIVE NATION ENTERTAINMENT INC			11,999.000	646,506.12	
LIVENT CORP			18,928.000	169,784.16	
LIVEPERSON INC			8,988.000	467,286.12	
LKQ CORP			326,546.000	9,055,120.58	
LOCALIZA RENT A CAR SA			175,508.000	1,768,640.62	
LOCAWEB SERVICOS DE INTERNET S			227,140.000	2,417,904.89	
LOCKHEED MARTIN CORP			31,293.000	11,993,981.04	
LOEWS CORP			34,845.000	1,210,863.75	
LOGIC DEVICES INC			306.000	0.31	
LOGITECH INTERNATIONAL SA			3,670.000	286,329.90	
LOJAS RENNER SA			162,368.000	1,144,493.54	
LONDON STOCK EXCHANGE GROUP PL			142,270.000	16,325,329.98	
LONZA GROUP AG			26,102.000	16,154,119.40	
LOOKSMART GROUP INC			13.000	13.00	
LORAL SPACE & COMMUNICATIONS I			2,255.000	41,266.50	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LOUISIANA-PACIFIC CORP			17,083.000	504,119.33
LOWE'S COS INC			67,732.000	11,234,029.52
LPL FINANCIAL HOLDINGS INC			47,850.000	3,668,659.50
LS STARRETT CO/THE			905.000	2,669.75
LSB INDUSTRIES INC			2,861.000	4,634.82
LSC COMMUNICATIONS INC			460.000	18.86
LSI INDUSTRIES INC			2,790.000	18,832.50
LTC PROPERTIES INC			5,160.000	179,877.60
LTV CORP			50,656.000	75.98
LUBY'S INC			5,019.000	14,354.34
LUKOIL PJSC ADR			252,472.000	14,494,417.52
LULULEMON ATHLETICA INC			811.000	267,119.07
LUMBER LIQUIDATORS HOLDINGS IN			6,721.000	148,198.05
LUMENTUM HOLDINGS INC			43,450.000	3,264,398.50
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			6,215.000	163,143.75
LUMOS PHARMA INC			725.000	10,019.50
LUNA INNOVATIONS INC			1,442.000	8,608.74
LVMH MOET HENNESSY LOUIS VUITT			26,413.000	12,370,697.85
LYONDELLBASELL INDUSTRIES NV			26,532.000	1,870,240.68
M&T BANK CORP			20,142.000	1,854,876.78
M/I HOMES INC			2,574.000	118,532.70
M3 INC			2,900.000	178,622.18
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.00
MACATAWA BANK CORP			1,112.000	7,261.36
MACERICH CO/THE			18,063.000	122,647.77
MACK-CALI REALTY CORP			12,112.000	152,853.44
MACOM TECHNOLOGY SOLUTIONS HOL			88,767.000	3,018,965.67
MACROGENICS INC			6,796.000	171,191.24
MACY'S INC			39,489.000	225,087.30
MADISON SQUARE GARDEN ENTERTAI			81,050.000	5,551,114.50
MAGAZINE LUIZA SA			900,792.000	14,311,476.80
MAGELLAN FINANCIAL GROUP LTD			3,834.000	155,647.83
MAGELLAN HEALTH INC			4,682.000	354,801.96
MAGELLAN MIDSTREAM PARTNERS LP			287,616.000	9,836,467.20
MAGENTA THERAPEUTICS INC			6,533.000	44,424.40
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			156,400.000	7,134,158.34
MAGNACHIP SEMICONDUCTOR CORP			2,614.000	35,811.80

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAGNITE INC			7,879.000	54,719.66
MAGNITOGORSK IRON & STEEL WORK GDR			636,803.000	4,145,587.53
MAIDEN HOLDINGS LTD			13,276.000	16,196.72
MAIN STREET CAPITAL CORP			7,512.000	222,129.84
MAJESCO			259.000	0.00
MAKITA CORP			258,100.000	12,277,664.61
MALIBU BOATS INC			2,594.000	128,558.64
MALLINCKRODT PLC			7,100.000	6,910.43
MANHATTAN BRIDGE CAPITAL INC			399.000	1,739.64
MANNATECH INC			1,770.000	29,665.20
MANNKIND CORP			6,503.000	12,225.64
MANTECH INTERNATIONAL CORP/VA			3,816.000	262,846.08
MAPFRE SA			2,768,300.000	4,340,232.23
MARATHON OIL CORP			110,486.000	451,887.74
MARATHON PETROLEUM CORP			55,032.000	1,614,638.88
MARCHEX INC			2,613.000	5,539.56
MARCUS CORP/THE			3,077.000	23,785.21
MARINE PRODUCTS CORP			6,614.000	103,442.96
MARINEMAX INC			406.000	10,422.02
MARKEL CORP			605.000	589,088.50
MARKER THERAPEUTICS INC			10,800.000	16,200.00
MARKETAXESS HOLDINGS INC			5,718.000	2,753,731.62
MARLIN BUSINESS SERVICES CORP			1,513.000	10,666.65
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			22,469.000	2,080,180.02
MARRIOTT VACATIONS WORLDWIDE C			5,292.000	480,566.52
MARSH & MCLENNAN COS INC			77,117.000	8,845,319.90
MARTEN TRANSPORT LTD			84,987.000	1,386,987.84
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			5,255.000	1,236,816.80
MARUTI SUZUKI INDIA LTD			15,684.000	1,433,508.71
MARVELL TECHNOLOGY GROUP LTD			22,737.000	902,658.90
MASCO CORP			29,692.000	1,636,919.96
MASIMO CORP			2,680.000	632,640.80
MASONITE INTERNATIONAL CORP			3,688.000	362,899.20
MASTEC INC			8,983.000	379,082.60
MASTECH DIGITAL INC			728.000	13,111.28
MASTERCARD INC			75,607.000	25,568,019.19
MATCH GROUP INC			3,792.000	419,584.80

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MATEON THERAPEUTICS INC			10.000	1.85
MATERION CORP			4,937.000	256,872.11
MATRIX SERVICE CO			6,321.000	52,780.35
MATSON INC			6,806.000	272,852.54
MATTHEWS INTERNATIONAL CORP			4,938.000	110,413.68
MAUI LAND & PINEAPPLE CO INC			319.000	3,451.58
MAXCO INC			3,300.000	0.00
MAXEON SOLAR TECHNOLOGIES LTD			72.000	1,221.12
MAXIM INTEGRATED PRODUCTS INC			34,802.000	2,352,963.22
MAXIMUS INC			10,613.000	726,035.33
MAXLINEAR INC			8,104.000	188,336.96
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			16,163.000	97,947.78
MCCORMICK & CO INC/MD			13,804.000	2,679,356.40
MCDONALD'S CORP			73,986.000	16,239,187.14
MCEWEN MINING INC			42,993.000	45,572.58
MCGRATH RENTCORP			3,801.000	226,501.59
MCKESSON CORP			74,222.000	11,053,882.46
MCRAE INDUSTRIES INC			1,002.000	20,040.00
MDC HOLDINGS INC			7,197.000	338,978.70
MECHANICAL TECHNOLOGY INC			734.000	1,101.00
MECKLERMEDIA CORP			970.000	0.10
MEDCATH CORP			2,594.000	0.00
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINOVA INC			18,121.000	94,954.04
MEDIFAST INC			2,606.000	428,556.70
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			3,853.000	430,572.75
MEDTRONIC PLC			272,858.000	28,355,403.36
MEI PHARMA INC			100.000	312.00
MEIRAGTX HOLDINGS PLC			8,943.000	118,405.32
MEITUAN HK/03690			153,800.000	4,798,560.00
MENICON CO LTD			44,600.000	2,966,852.91
MERCADOLIBRE INC			14,376.000	15,561,732.48
MERCANTILE BANK CORP			3,854.000	69,449.08
MERCK & CO INC			267,925.000	22,224,378.75
MERCK KGAA			1,294.000	188,993.31
MERCURY GENERAL CORP			2,908.000	120,303.96

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEREDITH CORP			6,959.000	91,302.08
MEREO BIOPHARMA GROUP PLC ADR			377.000	987.74
MERIDIAN BANCORP INC			5,286.000	54,710.10
MERIDIAN BIOSCIENCE INC			9,086.000	154,280.28
MERIT MEDICAL SYSTEMS INC			8,565.000	372,577.50
MERITAGE HOMES CORP			4,780.000	527,664.20
MERITOR INC			10,415.000	218,090.10
MERRIMACK PHARMACEUTICALS INC			2,896.000	11,584.00
MERUS NV			8,174.000	98,088.00
MESA AIR GROUP INC			29,700.000	98.01
MESA LABORATORIES INC			529.000	134,768.04
META FINANCIAL GROUP INC			7,075.000	135,981.50
METAWAVE COMMNS CORP OC-COM			17,800.000	1.78
METHODE ELECTRONICS INC			5,357.000	152,674.50
METLIFE INC			123,218.000	4,580,013.06
METRO ONE TELECOMMUNICATIONS I			4,577.000	20.60
METTLER-TOLEDO INTERNATIONAL I			3,044.000	2,939,743.00
MEXCO ENERGY CORP			114.000	543.78
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			658,748.870	18,006,241.61
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			3,324,846.680	64,618,395.23
MGE ENERGY INC			5,726.000	358,791.16
MGIC INVESTMENT CORP			58,775.000	520,746.50
MGM RESORTS INTERNATIONAL			53,760.000	1,169,280.00
MGP INGREDIENTS INC			2,464.000	97,919.36
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			0.400	3.05
MICROCHIP TECHNOLOGY INC			21,324.000	2,191,254.24
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	3,777.60
MICRON TECHNOLOGY INC			108,821.000	5,110,234.16
MICROSOFT CORP			806,158.000	169,559,212.14
MICROSTRATEGY INC			949.000	142,881.44
MICROWAVE FILTER CO INC			1,944.000	874.80
MID-AMERICA APARTMENT COMMUNIT			14,712.000	1,705,856.40
MIDDLESEX WATER CO			4,226.000	262,645.90
MIDLAND STATES BANCORP INC			5.000	64.25
MILLENDO THERAPEUTICS INC			5,321.000	8,673.23
MILLER INDUSTRIES INC/TN			2,131.000	65,144.67
MIMECAST LTD			7,820.000	366,914.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MIMEDX GROUP INC			13,248.000	84,124.80
MIND TECHNOLOGY INC			1,746.000	3,631.68
MINEBEA MITSUMI INC			12,500.000	235,714.96
MINERALS TECHNOLOGIES INC			5,079.000	259,536.90
MINERVA NEUROSCIENCES INC			3,128.000	9,947.04
MINTH GROUP LTD HK/00425			350,000.000	1,519,677.42
MIRUM PHARMACEUTICALS INC			3,555.000	68,504.85
MISONIX INC			6,712.000	78,731.76
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITEK SYSTEMS INC			1,490.000	18,982.60
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	4,958,265.22
MITSUBISHI UFJ LEASE & FINANCE			16,800.000	77,210.27
MODEL N INC			108,977.000	3,844,708.56
MODINE MANUFACTURING CO			2,199.000	13,743.75
MOELIS & CO			7,601.000	267,099.14
MOHAWK INDUSTRIES INC			5,047.000	492,536.73
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLECULAR TEMPLATES INC			8,684.000	94,829.28
MOLINA HEALTHCARE INC			3,950.000	723,008.00
MOLSON COORS BEVERAGE CO			29,871.000	1,002,470.76
MONARCH CASINO & RESORT INC			1,327.000	59,184.20
MONARCH CEMENT CO/THE			90.000	5,040.00
MONARCH SERVICES INC			350.000	17.50
MONDELEZ INTERNATIONAL INC			159,532.000	9,165,113.40
MONEYGRAM INTERNATIONAL INC			218.000	615.86
MONITRONICS INTERNATIONAL INC			424.000	1,399.20
MONMOUTH REAL ESTATE INVESTMEN			13,717.000	189,980.45
MONOPAR THERAPEUTICS INC			8,551.000	45,234.79
MONOTARO CO LTD			220,500.000	10,906,945.43
MONRO INC			4,111.000	166,783.27
MONSTER BEVERAGE CORP			34,694.000	2,782,458.80
MOODY'S CORP			15,069.000	4,367,749.65
MOOG INC			6,325.000	401,827.25
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			44.000	271.92
MORGAN STANLEY			141,688.000	6,850,614.80
MORPHIC HOLDING INC			3,973.000	108,621.82
MOSAIC CO/THE			29,175.000	533,027.25
MOSSIMO INC			12,487.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MOSYS INC			25.000	36.25
MOTORCAR PARTS OF AMERICA INC			3,389.000	52,732.84
MOTOROLA SOLUTIONS INC			16,934.000	2,655,420.54
MOVADO GROUP INC			4,169.000	41,439.86
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			674,026.000	10,609,169.24
MR COOPER GROUP INC			7,439.000	166,038.48
MR PRICE GROUP LTD			53,113.000	420,350.54
MRC GLOBAL INC			13,787.000	59,008.36
MSCI INC			8,808.000	3,142,518.24
MSCI WORLD EX-US INDEX FUND A			36,093,095.430	747,712,541.50
MSCI WORLD EX-US INDEX FUND B			14,565,893.249	336,703,906.55
MSG NETWORKS INC			7,315.000	70,004.55
MTBC INC			8,744.000	77,559.28
MTS SYSTEMS CORP			3,333.000	63,693.63
MTU AERO ENGINES AG			72,000.000	11,989,173.60
MUELLER INDUSTRIES INC			7,698.000	208,307.88
MUELLER WATER PRODUCTS INC			22,799.000	236,881.61
MUENCHENER RUECKVERSICHERUNGS-			49,980.000	12,694,719.59
MURATA MANUFACTURING CO LTD			220,500.000	14,151,866.18
MURPHY OIL CORP			16,237.000	144,834.04
MURPHY USA INC			3,307.000	424,188.89
MYERS INDUSTRIES INC			4,590.000	60,725.70
MYLAN NV			81,339.000	1,206,257.37
MYOKARDIA INC			5,165.000	704,144.45
MYR GROUP INC			2,503.000	93,061.54
MYREXIS INC			3,666.000	146.64
MYRIAD GENETICS INC			13,760.000	179,430.40
N-VIRO INTERNATIONAL CORP			846.000	0.34
NABORS INDUSTRIES LTD			588.000	14,370.72
NACCO INDUSTRIES INC			1,785.000	32,504.85
NANOGEN INC			7,205.000	0.00
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,462.44
NANOSTRING TECHNOLOGIES INC			7,070.000	316,029.00
NASB FINANCIAL INC			682.000	40,920.00
NASDAQ INC			14,327.000	1,758,066.17
NATERA INC			2,714.000	196,059.36
NATHAN'S FAMOUS INC			1,082.000	55,452.50
NATIONAL BANK HOLDINGS CORP			4,401.000	115,526.25

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL BANK OF CANADA			205,146.000	10,157,856.21
NATIONAL BEVERAGE CORP			2,254.000	153,294.54
NATIONAL CINEMEDIA INC			9,423.000	25,583.45
NATIONAL GENERAL HOLDINGS CORP			8,631.000	291,296.25
NATIONAL HEALTH INVESTORS INC			5,443.000	328,049.61
NATIONAL HEALTHCARE CORP			2,815.000	175,402.65
NATIONAL OILWELL VARCO INC			32,794.000	297,113.64
NATIONAL PRESTO INDUSTRIES INC			991.000	81,123.26
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			2,293.000	112,838.53
NATIONAL STORAGE AFFILIATES TR			7,434.000	243,166.14
NATIONAL VISION HOLDINGS INC			8,356.000	319,533.44
NATIONAL WESTERN LIFE GROUP IN			753.000	137,625.81
NATURAL ALTERNATIVES INTERNATI			2,609.000	19,697.95
NATURAL GAS SERVICES GROUP INC			4,595.000	38,827.75
NATURE'S SUNSHINE PRODUCTS INC			2,855.000	32,889.60
NATUS MEDICAL INC			4,518.000	77,393.34
NAUTILUS INC			3,995.000	68,554.20
NAVIDEA BIOPHARMACEUTICALS INC			26.000	70.20
NAVIENT CORP			22,579.000	190,792.55
NAVIGATOR HOLDINGS LTD			8,669.000	72,472.84
NAVISTAR INTERNATIONAL CORP			6,353.000	276,609.62
NBT BANCORP INC			6,957.000	186,586.74
NCR CORP			236,064.000	5,226,456.96
NCISOFT CORP			3,867.000	2,665,071.42
NEENAH INC			3,767.000	141,149.49
NELNET INC			4,559.000	274,679.75
NEOGEN CORP			6,918.000	541,333.50
NEOGENOMICS INC			13,765.000	507,790.85
NEOLEUKIN THERAPEUTICS INC			5,380.000	64,560.00
NEOMAGIC CORP			1,790.000	9.31
NEOPHOTONICS CORP			100.000	609.00
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.55
NESTE OYJ			250,930.000	13,232,560.31
NESTLE SA			9,432.000	1,122,497.83
NET 1 UEPS TECHNOLOGIES INC			4,956.000	16,701.72
NETAPP INC			31,634.000	1,386,834.56
NETBANK INC COM			43,611.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NETEASE INC ADR			6,470.000	2,941,714.90	
NETFLIX INC			37,362.000	18,682,120.86	
NETGEAR INC			4,622.000	142,450.04	
NETLIST INC			1,400.000	922.46	
NETSCOUT SYSTEMS INC			9,860.000	215,243.80	
NETSOL TECHNOLOGIES INC			5,522.000	16,179.46	
NETWORK INTERNATIONAL HOLDINGS			77,029.000	272,061.00	
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,922.00	
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	3.74	
NEUROBO PHARMACEUTICALS INC			4,708.000	26,458.96	
NEUROCRINE BIOSCIENCES INC			8,614.000	828,322.24	
NEVRO CORP			3,800.000	529,340.00	
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00	
NEW JERSEY RESOURCES CORP			13,534.000	365,688.68	
NEW MOUNTAIN FINANCE CORP			812.000	7,762.72	
NEW ORIENTAL EDUCATION & TECHN ADR			19,312.000	2,887,144.00	
NEW SENIOR INVESTMENT GROUP IN			13,722.000	54,888.00	
NEW WEI INC			11,600.000	0.00	
NEW YORK MORTGAGE TRUST INC			29,858.000	76,137.90	
NEWELL BRANDS INC			31,878.000	547,026.48	
NEWMARK GROUP INC			18,674.000	80,671.68	
NEWMARKET CORP			400.000	136,928.00	
NEWMONT CORP			92,116.000	5,844,760.20	
NEWPARK RESOURCES INC			13,736.000	14,422.80	
NEWS CORP			43,215.000	605,462.22	
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00	
NEWTEK BUSINESS SERVICES CORP			881.000	16,360.17	
NEXA RESOURCES SA			15,273.000	80,794.17	
NEXI SPA			23,183.000	465,416.53	
NEXIEN BIOPHARMA INC			50.000	2.51	
NEXON CO LTD			371,100.000	9,220,355.91	
NEXPOINT RESIDENTIAL TRUST INC			1,887.000	83,688.45	
NEXPRISE INC			1,644.000	0.16	
NEXSTAR MEDIA GROUP INC			4,418.000	397,310.74	
NEXTCURE INC			5,119.000	45,047.20	
NEXTERA ENERGY INC			52,695.000	14,626,024.20	
NEXTERA ENERGY PARTNERS LP			61,931.000	3,713,382.76	
NEXTERA ENTERPRISES INC			29,140.000	2.91	
NEXTGEN HEALTHCARE INC			9,556.000	121,743.44	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXTIER OILFIELD SOLUTIONS INC			16,602.000	30,713.70
NIC INC			9,330.000	183,801.00
NICOLET BANKSHARES INC			2,008.000	109,656.88
NIELSEN HOLDINGS PLC			30,153.000	427,569.54
NIHON M&A CENTER INC			6,200.000	351,331.36
NIKE INC			173,775.000	21,815,713.50
NINTENDO CO LTD			33,100.000	18,712,649.65
NIPPON PROLOGIS REIT INC			95.000	320,027.47
NIPPON TELEGRAPH & TELEPHONE C			463,700.000	9,447,123.65
NISOURCE INC			66,188.000	1,456,136.00
NITCHES INC			1,080.000	20.52
NITTO DENKO CORP			3,000.000	194,447.07
NKARTA INC			4,200.000	126,252.00
NL INDUSTRIES INC			6,287.000	26,719.75
NLIGHT INC			62,446.000	1,466,232.08
NMI HOLDINGS INC			178,720.000	3,181,216.00
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,318.000	11,960.88
NOBILITY HOMES INC			1,411.000	32,453.00
NOBLE CORP PLC			30,883.000	679.42
NOBLE ENERGY INC			40,942.000	350,054.10
NOBLE INTL LTD			5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP			63,763.000	466,745.16
NOMURA REAL ESTATE HOLDINGS IN			8,100.000	153,050.31
NOMURA RESEARCH INSTITUTE LTD			9,200.000	269,819.00
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN TANKERS LTD			12,898.000	45,014.02
NORFOLK SOUTHERN CORP			24,420.000	5,225,635.80
NORTECH SYSTEMS INC			821.000	3,735.55
NORTHEAST INDIANA BANCORP INC			588.000	18,816.00
NORTHERN OIL AND GAS INC			2,950.000	16,933.00
NORTHERN TECHNOLOGIES INTERNAT			338.000	2,805.40
NORTHERN TRUST CORP			28,193.000	2,198,208.21
NORTHFIELD BANCORP INC			10,530.000	96,033.60
NORTHRIM BANCORP INC			1,097.000	27,962.53
NORTHROP GRUMMAN CORP			27,261.000	8,600,572.89
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	5,050.05
NORTHWEST NATURAL HOLDING CO			5,190.000	235,574.10
NORTHWEST PIPE CO			3,506.000	92,768.76

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORTHWESTERN CORP			7,697.000	374,382.08
NORTONLIFELOCK INC			78,022.000	1,625,978.48
NORWEGIAN CRUISE LINE HOLDINGS			23,235.000	397,550.85
NOVA MEASURING INSTRUMENTS LTD			2,004.000	104,488.56
NOVANTA INC			4,787.000	504,262.58
NOVARTIS AG			127,527.000	11,091,899.40
NOVATION COS INC			1,726.000	44.88
NOVAVAX INC			7,425.000	804,498.75
NOVELSTEM INTERNATIONAL CORP			3,839.000	191.95
NOVO NORDISK A/S			196,320.000	13,587,994.51
NOW INC			14,560.000	66,102.40
NRG ENERGY INC			79,631.000	2,447,856.94
NTN BUZZTIME INC			146.000	248.20
NTPC LTD			3,618,824.000	4,174,057.08
NTT DOCOMO INC			7,800.000	287,150.56
NU SKIN ENTERPRISES INC			8,928.000	447,203.52
NUCOR CORP			41,006.000	1,839,529.16
NUSTAR ENERGY LP			239,621.000	2,544,775.02
NUTROGANICS INC			831.000	0.42
NUVASIVE INC			6,119.000	297,199.83
NUVECTRA CORP			1,141.000	0.00
NV5 GLOBAL INC			1,844.000	97,307.88
NVE CORP			1,760.000	86,380.80
NVIDIA CORP			66,208.000	35,833,093.76
NVR INC			501.000	2,045,643.12
NXP SEMICONDUCTORS NV			15,472.000	1,931,060.32
NXXI INC			11,261.000	13.51
O'REILLY AUTOMOTIVE INC			7,019.000	3,236,320.52
O-I GLASS INC			17,300.000	183,207.00
OAKTREE SPECIALTY LENDING CORP			2,833.000	13,711.72
OBAYASHI CORP			16,300.000	147,507.81
OBLONG INC			154.000	354.20
OCCIDENTAL PETROLEUM CO CW27 WTS EXP 08/03/2027			9,030.000	27,090.00
OCCIDENTAL PETROLEUM CORP			62,198.000	622,601.98
OCEANEERING INTERNATIONAL INC			11,718.000	41,247.36
OCEANFIRST FINANCIAL CORP			4,687.000	64,165.03
OCULAR THERAPEUTIX INC			1,538.000	11,704.18
OCWEN FINANCIAL CORP			608.999	12,862.05
ODAKYU ELECTRIC RAILWAY CO LTD			5,700.000	142,810.57

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ODP CORP/THE			5,091.000	99,019.95
ODYSSEY MARINE EXPLORATION INC			55.000	374.00
OFFICE PROPERTIES INCOME TRUST			2.890	59.89
OFG BANCORP			7,042.000	87,743.32
OHIO VALLEY BANC CORP			1,436.000	29,466.72
OIL STATES INTERNATIONAL INC			5,546.000	15,140.58
OIL-DRI CORP OF AMERICA			2,314.000	82,771.78
OILSANDS QUEST INC			6,899.000	0.00
OKTA INC			9,711.000	2,076,697.35
OLD DOMINION FREIGHT LINE INC			20,771.000	3,757,889.32
OLD NATIONAL BANCORP/IN			18,457.000	231,819.92
OLD SECOND BANCORP INC			420.000	3,147.91
OLIN CORP			18,543.000	229,562.34
OLYMPIC STEEL INC			1,784.000	20,266.24
OLYMPUS CORP			525,300.000	10,861,409.57
OMEGA FLEX INC			1,193.000	186,966.96
OMEROS CORP			10,561.000	106,718.91
OMNICELL INC			6,424.000	479,615.84
OMNICOM GROUP INC			18,150.000	898,425.00
OMTHERA PHARMACEUTICAL			2,956.000	0.00
OMTHERA PHARMACEUTICALS			2,956.000	0.00
ONCOCYTE CORP			128.000	177.92
ONCTERNAL THERAPEUTICS INC			397.000	674.90
ONE GAS INC			7,789.000	537,518.89
ONE LIBERTY PROPERTIES INC			4,483.000	73,341.88
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			77,957.000	2,025,322.86
ONESPAN INC			8,446.000	177,028.16
ONO PHARMACEUTICAL CO LTD			4,500.000	140,888.84
ONTO INNOVATION INC			6,130.000	182,551.40
ONTRAK INC			4,316.000	258,960.00
OPIANT PHARMACEUTICALS INC			4,793.000	35,851.64
OPKO HEALTH INC			61,064.000	225,326.16
OPPENHEIMER HOLDINGS INC			1,118.000	24,953.76
OPTICAL CABLE CORP			1,148.000	3,547.32
OPTIMIZERX CORP			11,572.000	240,466.16
OPTION CARE HEALTH INC			3,417.000	45,685.29
ORACLE CORP			186,095.000	11,109,871.50
ORASURE TECHNOLOGIES INC			13,453.000	163,723.01

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORBCOMM INC			7,553.000	25,680.20
ORBIT INTERNATIONAL CORP			335.000	1,658.25
ORCHID ISLAND CAPITAL INC			3,397.000	17,018.97
ORGANOVO HOLDINGS INC			444.000	3,512.04
ORION ENGINEERED CARBONS SA			7,793.000	97,490.43
ORION GROUP HOLDINGS INC			5,279.000	14,517.25
ORIX CORP			24,700.000	305,443.94
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			6,137.000	362,758.07
ORSTED AS			2,984.000	411,514.89
ORTHOFIX MEDICAL INC			4,257.000	132,562.98
ORTHOPEDIATRICS CORP			96,851.000	4,447,397.92
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51
OSI SYSTEMS INC			3,826.000	296,935.86
OTELCO INC			5,386.000	61,723.56
OTIS WORLDWIDE CORP			54,532.000	3,403,887.44
OTONOMY INC			5,799.000	23,485.95
OTP BANK NYRT			131,008.000	3,950,909.99
OTSUKA CORP			5,000.000	254,903.81
OTTER TAIL CORP			6,958.000	251,670.86
OUTFRONT MEDIA INC			18,351.000	267,007.05
OVERSEAS SHIPHOLDING GROUP INC			447.000	956.58
OVERSTOCK.COM INC			3,074.000	223,326.10
OVINTIV INC			29,111.000	237,545.76
OWENS & MINOR INC			9,083.000	228,074.13
OXFORD IMMUNOTEC GLOBAL PLC			7,292.000	85,316.40
OXFORD INDUSTRIES INC			3,210.000	129,555.60
OYSTER POINT PHARMA INC			2,210.000	46,653.10
P H GLATFELTER CO			4,660.000	64,168.20
P&F INDUSTRIES INC			1,772.000	7,672.76
P10 HOLDINGS INC			1,780.000	7,013.20
PAB BANKSHARES INC			1,304.000	0.13
PACCAR INC			41,657.000	3,552,508.96
PACIFIC BIOSCIENCES OF CALIFOR			11,115.000	109,705.05
PACIFIC ETHANOL INC			7,685.000	56,177.35
PACIFIC MERCANTILE BANCORP			995.000	3,701.40
PACIFIC PREMIER BANCORP INC			13,569.000	273,279.66
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			7,459.000	448,435.08

Asset Detail

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As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			16,148.000	1,760,939.40
PALM HARBOR HOMES INC			3,688.000	8.11
PALO ALTO NETWORKS INC			600.000	146,850.00
PALOMAR HOLDINGS INC			43,719.000	4,557,268.56
PALTAC CORP			5,400.000	271,714.19
PAM TRANSPORTATION SERVICES IN			1,461.000	54,933.60
PAN PACIFIC INTERNATIONAL HOLD			361,600.000	8,394,958.43
PANDORA A/S			2,547.000	183,649.62
PANHANDLE OIL AND GAS INC			6,379.000	9,121.97
PAPA JOHN'S INTERNATIONAL INC			3,436.000	282,714.08
PAR PACIFIC HOLDINGS INC			4,343.000	29,402.11
PAR TECHNOLOGY CORP			2,981.000	120,760.31
PARADE TECHNOLOGIES LTD			82,000.000	2,972,860.97
PARAGON TECHNOLOGIES INC			1,680.000	4,905.60
PARATEK PHARMACEUTICALS INC			7,390.000	39,979.90
PARETEUM CORP			769.000	520.46
PARK AEROSPACE CORP			5,314.000	58,028.88
PARK CITY GROUP INC			3,549.000	17,496.57
PARK NATIONAL CORP			1,641.000	134,496.36
PARK-OHIO HOLDINGS CORP			506.000	8,131.42
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.538	0.00
PARKER-HANNIFIN CORP			10,853.000	2,195,996.02
PARKERVISION INC			219.000	83.22
PARSONS CORP			1,537.000	51,550.98
PARTNERS GROUP HOLDING AG			25,748.000	23,754,018.82
PATRICK INDUSTRIES INC			3,040.000	174,860.80
PATRIOT TRANSPORTATION HOLDING			953.000	8,367.34
PATTERSON COS INC			15,061.000	363,045.41
PATTERSON-UTI ENERGY INC			21,300.000	60,705.00
PAUL MUELLER CO			119.000	2,985.71
PAYCHEX INC			30,271.000	2,414,717.67
PAYCOM SOFTWARE INC			6,104.000	1,900,175.20
PAYPAL HOLDINGS INC			148,566.000	29,271,958.98
PBF ENERGY INC			10,761.000	61,230.09
PC CONNECTION INC			4,056.000	166,539.36
PCD INC COM			12,400.000	0.00
PCTEL INC			9,084.000	51,415.44
PDC ENERGY INC			10,879.000	134,845.21

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PDF SOLUTIONS INC			9,851.000	184,312.21
PDL BIOPHARMA INC			19,691.000	62,026.65
PEABODY ENERGY CORP			10,300.000	23,690.00
PEAPACK-GLADSTONE FINANCIAL CO			3,538.000	53,600.70
PEARL ABYSS CORP			75,000.000	12,967,075.89
PEBBLEBROOK HOTEL TRUST			14,775.000	185,130.75
PEGASUS COS INC/THE			36.000	6,804.00
PEGATRON CORP			2,704,000.000	5,956,605.17
PENN NATIONAL GAMING INC			16,917.000	1,229,865.90
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	4,564.17
PENN VIRGINIA CORP			3,566.000	35,125.10
PENNANT GROUP INC/THE			2,902.500	111,920.40
PENNSYLVANIA REAL ESTATE INVES			11,416.000	6,323.32
PENNYMAC FINANCIAL SERVICES IN			4,461.000	259,273.32
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			14,011.000	641,283.47
PEOPLE'S UNITED FINANCIAL INC			35,836.000	369,469.16
PEOPLES BANCORP INC/OH			1,795.000	34,266.55
PEOPLES FINANCIAL CORP/MS			675.000	6,918.75
PEOPLES FINANCIAL SERVICES COR			481.000	16,695.51
PEPSICO INC			153,377.000	21,258,052.20
PEPTIDREAM INC			1,800.000	83,919.27
PERCEPTRON INC			2,472.000	16,809.60
PERDOCEO EDUCATION CORP			6,280.000	76,867.20
PERFICIENT INC			5,553.000	237,335.22
PERFORMANCE FOOD GROUP CO			16,200.000	560,844.00
PERKINELMER INC			11,595.000	1,455,288.45
PERMA-FIX ENVIRONMENTAL SERVIC			1,321.000	9,313.05
PERMA-PIPE INTERNATIONAL HOLDI			2,645.000	14,944.25
PERRIGO CO PLC			23,373.000	1,073,054.43
PERSIMMON PLC			4,152.000	132,743.36
PERSONALIS INC			4,900.000	106,183.00
PERSPECTA INC			16,900.000	328,705.00
PERVASIP CORP			276.000	0.03
PETIQ INC			4,631.000	152,452.52
PETMED EXPRESS INC			3,204.000	101,310.48
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PEUGEOT SA			24,062.000	437,352.71

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PFF BANCORP INC			6,255.000	9.38
PFIZER INC			512,761.000	18,818,328.70
PFSWEB INC			1,482.000	9,914.58
PGT INNOVATIONS INC			9,005.000	157,767.60
PHARMANETICS INC COM			6,690.000	16.73
PHARMCHEM INC			1,619.000	5,277.94
PHI GROUP INC WTS EXP 08/30/2022			338.000	0.00
PHIBRO ANIMAL HEALTH CORP			5,647.000	98,257.80
PHILIP MORRIS INTERNATIONAL IN			131,593.000	9,868,159.07
PHILLIPS 66			40,609.000	2,105,170.56
PHILLIPS 66 PARTNERS LP			160,597.000	3,700,154.88
PHOENIX FOOTWEAR GROUP INC			1,137.000	122.80
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			6,011.000	59,869.56
PHREESIA INC			2,310.000	74,220.30
PHYSICIANS REALTY TRUST			23,892.000	427,905.72
PICO HOLDINGS INC			1,629.000	14,595.84
PIEDMONT OFFICE REALTY TRUST I			16,500.000	223,905.00
PIER 1 IMPORTS INC			612.000	128.52
PING AN INSURANCE GROUP CO OF HK/02318			228,000.000	2,338,838.71
PINNACLE WEST CAPITAL CORP			25,055.000	1,867,850.25
PIONEER BANCORP INC/NY			300.000	2,664.00
PIONEER ENERGY SERVICES CORP			3.000	138.66
PIONEER NATURAL RESOURCES CO			22,305.000	1,918,006.95
PIPER SANDLER COS			2,877.000	210,021.00
PITNEY BOWES INC			24,813.000	131,757.03
PIXELWORKS INC			1,554.000	3,185.70
PJT PARTNERS INC			2,840.000	172,132.40
PLAINS ALL AMERICAN PIPELINE L			1,391,277.000	8,319,836.46
PLANTRONICS INC			5,969.000	70,672.96
PLAYA HOTELS & RESORTS NV			311.000	1,303.09
PLEXUS CORP			4,047.000	285,839.61
PLUG POWER INC			19,574.000	262,487.34
PLUS THERAPEUTICS INC			0.160	0.41
PLYMOUTH INDUSTRIAL REIT INC			3,770.000	46,521.80
PNC FINANCIAL SERVICES GROUP I			40,132.000	4,410,908.12
PNM RESOURCES INC			10,167.000	420,202.11
POINT BLANK SOLUTIONS INC			5,587.000	0.00
POINT.360			3,662.000	0.37

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
POLARIS INC			5,500.000	518,870.00	
POLARITYTE INC			1,793.000	1,864.72	
PONIARD PHARMACEUTICALS INC			80.000	3.61	
POPULAR INC			3,600.000	130,572.00	
PORTLAND GENERAL ELECTRIC CO			13,419.000	476,374.50	
POSCO			51,909.000	8,699,581.71	
POTLATCHDELTIC CORP			8,307.000	349,724.70	
POWELL INDUSTRIES INC			2,042.000	49,273.46	
POWER INTEGRATIONS INC			6,696.000	370,958.40	
POWERFLEET INC			1,869.000	10,522.47	
POWERTECH TECHNOLOGY INC			1,664,000.000	4,958,331.58	
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00	
PPG INDUSTRIES INC			25,611.000	3,126,590.88	
PPL CORP			73,199.000	1,991,744.79	
PRA GROUP INC			6,832.000	272,938.40	
PREFERRED APARTMENT COMMUNITIE			7,148.000	38,599.20	
PREFERRED BANK/LOS ANGELES CA			2,534.000	81,392.08	
PREFORMED LINE PRODUCTS CO			939.000	45,748.08	
PREMIER FINANCIAL BANCORP INC			5,328.000	57,542.40	
PREMIER FINANCIAL CORP			6,624.000	103,168.80	
PREMIER INC			329,581.000	10,820,144.23	
PREMIER LASER SYS INC CL A COM			15,000.000	0.00	
PRESTIGE CONSUMER HEALTHCARE I			8,017.000	291,979.14	
PRGX GLOBAL INC			721.000	3,431.96	
PRICESMART INC			2,483.000	164,995.35	
PRIMECARE SYSTEMS INC			1,444.000	1.01	
PRIMEENERGY RESOURCES CORP			1,888.000	122,720.00	
PRIMORIS SERVICES CORP			5,451.000	98,336.04	
PRINCETON NATIONAL BANCORP INC			3,531.000	14.12	
PRINCIPAL FINANCIAL GROUP INC			37,008.000	1,490,312.16	
PRISM TECHNOLOGIES GROUP INC			294.000	5.88	
PRO-DEX INC			3,459.000	98,927.40	
PROASSURANCE CORP			9,096.000	142,261.44	
PROCTER & GAMBLE CO/THE			268,333.000	37,295,603.67	
PROGENICS PHARMACEUTICALS INC CONTRA			10,463.000	0.00	
PROGRESS SOFTWARE CORP			5,598.000	205,334.64	
PROGRESSIVE CORP/THE			132,824.000	12,574,448.08	
PROLIANCE INTERNATIONAL INC			4,794.000	4.79	
PROLOGIS INC			67,685.000	6,810,464.70	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PROOFPOINT INC			30,850.000	3,256,217.50	
PROPETRO HOLDING CORP			8,841.000	35,894.46	
PROSOFT LEARNING CORP COM			3,150.000	0.32	
PROSPECT CAPITAL CORP			34,971.000	175,904.13	
PROTAGENIC THERAPEUTICS INC			2.000	2.36	
PROTAGONIST THERAPEUTICS INC			5,124.000	100,174.20	
PROTALIX BIOTHERAPEUTICS INC			1,786.000	6,911.82	
PROTARA THERAPEUTICS INC			1,345.000	22,636.35	
PROTECTIVE INSURANCE CORP			2,691.000	35,332.83	
PROTHENA CORP PLC			8,541.000	85,324.59	
PROTO LABS INC			3,603.000	466,588.50	
PROVENTION BIO INC			5,380.000	69,025.40	
PROVIDENCE SERVICE CORP/THE			2,352.000	218,524.32	
PROVIDENT FINANCIAL HOLDINGS I			1,128.000	13,423.20	
PROVIDENT FINANCIAL SERVICES I			12,167.000	148,437.40	
PRUDENTIAL FINANCIAL INC			36,990.000	2,349,604.80	
PRUDENTIAL PLC			610,544.000	8,753,462.13	
PS BUSINESS PARKS INC			2,487.000	304,383.93	
PSYCHEMEDICS CORP			3,498.000	15,426.18	
PTC THERAPEUTICS INC			8,141.000	380,591.75	
PUBLIC SERVICE ENTERPRISE GROU			66,429.000	3,647,616.39	
PUBLIC STORAGE			17,883.000	3,982,901.76	
PULSE BIOSCIENCES INC			12,989.000	153,140.31	
PULTEGROUP INC			48,586.000	2,249,045.94	
PUMA SE			134,820.000	12,151,310.28	
PURCHASEPRO COM INC COM NEW			44.000	0.44	
PURE BIOSCIENCE INC			247.000	422.13	
PVH CORP			5,984.000	356,885.76	
PYXIS TANKERS INC			199.000	159.20	
PZENA INVESTMENT MANAGEMENT IN			6,311.000	33,826.96	
Q2 HOLDINGS INC			6,200.000	565,812.00	
QC HOLDINGS INC			1,838.000	477.88	
QCR HOLDINGS INC			1,431.000	39,223.71	
QEP CO INC			485.000	8,633.00	
QEP RESOURCES INC			8,900.000	8,034.92	
QORVO INC			18,152.000	2,341,789.52	
QTS REALTY TRUST INC			7,059.000	444,858.18	
QUAD SYSTEMS CORP			8,400.000	0.01	
QUAD/GRAPHICS INC			2,138.000	6,478.14	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUAKER CHEMICAL CORP			2,714.000	487,732.94
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			205,987.000	24,240,550.16
QUALSTAR CORP			333.000	839.16
QUALYS INC			4,264.000	417,914.64
QUANEX BUILDING PRODUCTS CORP			4,989.000	91,997.16
QUANTA SERVICES INC			11,648.000	615,713.28
QUANTERIX CORP			47,050.000	1,587,467.00
QUANTUM CORP			1,840.000	8,464.00
QUEST DIAGNOSTICS INC			13,316.000	1,524,548.84
QUICKLOGIC CORP			189.000	587.79
QUINSTREET INC			11,286.000	178,770.24
QUMU CORP			2,187.000	10,082.07
QUOTIENT TECHNOLOGY INC			9,350.000	69,003.00
R1 RCM INC			13,574.000	232,794.10
RADIAN GROUP INC			99,667.000	1,456,134.87
RADIOIO INC			9.000	0.14
RADIUS HEALTH INC			5,886.000	66,747.24
RADNET INC			6,699.000	102,829.65
RADWARE LTD			4,421.000	107,165.04
RAFAEL HOLDINGS INC			6,373.000	98,781.50
RAIA DROGASIL SA			184,035.000	769,254.51
RAINMAKER SYSTEMS INC			1,456.000	3.20
RAIT FINANCIAL TRUST			270.000	0.00
RALPH LAUREN CORP			4,066.000	276,366.02
RAMBUS INC			13,768.000	188,483.92
RANGE RESOURCES CORP			23,828.000	157,741.36
RAPID7 INC			3,546.000	217,157.04
RAPT THERAPEUTICS INC			3,266.000	105,165.20
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			4,833.000	104,006.16
RAYMOND JAMES FINANCIAL INC			21,092.000	1,534,653.92
RAYTHEON TECHNOLOGIES CORP			128,724.486	7,406,806.92
RBC BEARINGS INC			3,407.000	412,962.47
RCM TECHNOLOGIES INC			3,101.000	4,310.39
RE/MAX HOLDINGS INC			3,998.000	130,854.54
READING INTERNATIONAL INC			4,527.000	14,576.94
REALNETWORKS INC			4,442.000	5,419.24
REALOGY HOLDINGS CORP			12,065.000	113,893.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REALTEK SEMICONDUCTOR CORP			123,000.000	1,564,998.95
REALTY INCOME CORP			42,579.000	2,586,674.25
REC LTD			3,414,700.000	4,586,565.19
RECRO PHARMA INC			12,114.000	25,439.40
RECRUIT HOLDINGS CO LTD			426,300.000	16,804,775.19
RED LION HOTELS CORP			2,002.000	4,304.30
RED ROBIN GOURMET BURGERS INC			3,459.000	45,520.44
RED ROCK RESORTS INC			8,425.000	144,067.50
REDFIN CORP			8,900.000	444,377.00
REDWOOD TRUST INC			9,018.000	67,815.36
REGENCY CENTERS CORP			25,811.000	981,334.22
REGENERON PHARMACEUTICALS INC			13,977.000	7,824,045.06
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGIONAL SAB DE CV			282,150.000	666,017.53
REGIONS FINANCIAL CORP			129,491.000	1,493,031.23
REGIS CORP			9,270.000	56,917.80
REINSURANCE GROUP OF AMERICA I			1,800.000	171,342.00
RELIANCE INDUSTRIES LTD			136,166.000	4,123,644.77
RELIANCE STEEL & ALUMINUM CO			2,400.000	244,896.00
RELIV INTERNATIONAL INC			185.000	623.45
RELMADA THERAPEUTICS INC			1,345.000	50,598.90
RELX PLC			389,235.000	8,685,283.91
RENASANT CORP			7,967.000	181,010.24
RENESAS ELECTRONICS CORP			43,600.000	316,061.77
RENEWABLE ENERGY GROUP INC			6,357.000	339,590.94
RENT-A-CENTER INC/TX			6,709.000	200,532.01
REPLIMUNE GROUP INC			4,344.000	99,998.88
REPUBLIC BANCORP INC/KY			2,075.000	58,432.00
REPUBLIC SERVICES INC			26,522.000	2,475,828.70
RESEARCH FRONTIERS INC			2,548.000	6,879.60
RESMED INC			15,412.000	2,642,079.16
RESOLUTE FOREST PRODUCTS INC			8,979.000	40,225.92
RESONA HOLDINGS INC			1,395,700.000	4,729,482.61
RESONATE BLENDS INC			0.167	0.02
RESOURCES CONNECTION INC			5,988.000	69,161.40
RESPIRERX PHARMACEUTICALS INC			34.000	0.18
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	26,957.70
RETAIL OPPORTUNITY INVESTMENTS			14,689.000	152,985.94
RETAIL PROPERTIES OF AMERICA I			23,483.000	136,436.23

Asset Detail

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As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RETAIL VALUE INC			2,053.000	25,806.21
RETRACTABLE TECHNOLOGIES INC			11,049.000	73,586.34
RETROPHIN INC			8,850.000	163,371.00
REUNION INDUSTRIES INC			1,969.000	0.20
REVANCE THERAPEUTICS INC			8,983.000	225,832.62
REX AMERICAN RESOURCES CORP			2,697.000	176,950.17
REXAHN PHARMACEUTICALS INC			39.000	81.12
REXNORD CORP			15,650.000	466,996.00
RF INDUSTRIES LTD			1,430.000	6,349.20
RH			2,106.000	805,797.72
RHYTHM PHARMACEUTICALS INC			6,001.000	130,041.67
RIBBON COMMUNICATIONS INC			5,200.000	20,124.00
RICHARDSON ELECTRONICS LTD/UNI			1,490.000	6,213.30
RICHTER GEDEON NYRT			252,700.000	5,344,400.37
RIGEL PHARMACEUTICALS INC			7,360.000	17,664.00
RIGNET INC			4,213.000	17,273.30
RING ENERGY INC			6,183.000	4,204.44
RINGCENTRAL INC			1,339.000	367,702.79
RIO TINTO LTD			116,800.000	7,896,130.85
RIO TINTO PLC			223,116.000	13,428,527.42
RIOT BLOCKCHAIN INC			6.000	16.20
RITE AID CORP			6,320.000	59,976.80
RIVERVIEW BANCORP INC			3,842.000	15,944.30
RLI CORP			5,518.000	462,022.14
RLJ LODGING TRUST			23,124.000	200,253.84
RMR GROUP INC/THE			144.000	3,955.68
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			9,684.000	512,670.96
ROCHE HOLDING AG			39,350.000	13,497,853.06
ROCK CREEK PHARMACEUTICALS INC			413.000	0.74
ROCKFORD CORP/ARIZONA			4,168.000	36,886.80
ROCKWELL AUTOMATION INC			16,891.000	3,727,505.88
ROCKWELL MEDICAL INC			11,333.000	12,126.31
ROCKY BRANDS INC			2,901.000	72,031.83
ROCKY MOUNTAIN CHOCOLATE FACTO			3,736.000	10,012.48
ROGERS CORP			2,352.000	230,637.12
ROKU INC			4,820.000	910,016.00
ROLLINS INC			12,423.000	673,202.37
ROPER TECHNOLOGIES INC			8,856.000	3,499,094.16

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROSETTA STONE INC			3,794.000	113,744.12
ROSNEFT OIL CO PJSC GDR			1,224,880.000	6,022,734.96
ROSS STORES INC			33,275.000	3,105,223.00
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			18,583.000	1,202,877.59
ROYAL DUTCH SHELL PLC B SHS			50,128.000	609,301.11
ROYALE ENERGY INC			2,193.000	263.16
RPT REALTY			8,499.000	46,234.56
RR DONNELLEY & SONS CO			1,394.000	2,035.24
RTW RETAILWINDS INC			3,758.000	139.80
RUBICON TECHNOLOGY INC			381.000	3,246.12
RUSH ENTERPRISES INC			7,151.000	361,411.54
RUTH'S HOSPITALITY GROUP INC			2,891.000	31,974.46
RYANAIR HOLDINGS PLC ADR			81,543.000	6,666,955.68
RYMAN HOSPITALITY PROPERTIES I			5,890.000	216,752.00
RYOHIN KEIKAKU CO LTD			6,800.000	112,119.77
S&P GLOBAL INC			38,475.000	13,874,085.00
SABRA HEALTH CARE REIT INC			26,095.000	359,719.58
SAFEGUARD SCIENTIFICS INC			1,864.000	10,214.72
SAFEHOLD INC			2,210.000	137,241.00
SAFETY INSURANCE GROUP INC			1,605.000	110,889.45
SAGA COMMUNICATIONS INC			798.000	15,864.24
SAGE GROUP PLC/THE			1,200,000.000	11,182,202.88
SAGE THERAPEUTICS INC			6,725.000	411,032.00
SAIA INC			3,332.000	420,298.48
SAILPOINT TECHNOLOGIES HOLDING			10,744.000	425,140.08
SALEM MEDIA GROUP INC			2,472.000	2,263.61
SALESFORCE.COM INC			114,686.000	28,822,885.52
SALLY BEAUTY HOLDINGS INC			19,200.000	166,848.00
SAMPO OYJ			208,429.000	8,258,758.08
SAMSUNG ELECTRONICS CO LTD			352,556.000	17,544,893.35
SAMSUNG ELECTRONICS CO LTD GDR			3,636.000	4,544,006.60
SANCHEZ ENERGY CORP			6,989.000	0.00
SANDERSON FARMS INC			2,996.000	353,438.12
SANDS CHINA LTD HK/01928			1,503,200.000	5,789,744.51
SANDVIK AB			30,896.000	607,218.60
SANDY SPRING BANCORP INC			3,419.000	78,910.52
SANGAMO THERAPEUTICS INC			15,181.000	143,460.45
SANMINA CORP			9,423.000	254,892.15

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SANOFI			269,390.000	26,955,762.66
SAP SE			157,175.000	24,469,163.38
SAPIENS INTERNATIONAL CORP NV			6,528.000	199,626.24
SARATOGA INVESTMENT CORP			3,496.000	58,697.84
SAREPTA THERAPEUTICS INC			2,300.000	322,989.00
SARTORIUS STEDIM BIOTECH			796.000	274,988.30
SASOL LTD			294,487.000	2,287,570.77
SATCON TECHNOLOGY CORP			1,198.000	0.00
SATSUMA PHARMACEUTICALS INC			3,160.000	12,292.40
SAUL CENTERS INC			2,063.000	54,834.54
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SAWAI PHARMACEUTICAL CO LTD			122,300.000	6,153,823.30
SBA COMMUNICATIONS CORP			10,269.000	3,270,471.12
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			2,931.000	58,121.73
SCHEID VINEYARDS INC			578.000	9,427.18
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			162,506.000	2,528,593.36
SCHNEIDER ELECTRIC SE			162,554.000	20,215,139.44
SCHNITZER STEEL INDUSTRIES INC			2,711.000	52,132.53
SCHOLAR ROCK HOLDING CORP			3,843.000	67,982.67
SCHOLASTIC CORP			4,646.000	97,519.54
SCHWEITZER-MAUDUIT INTERNATION			5,717.000	173,739.63
SCIENTIFIC GAMES CORP			5,423.000	189,316.93
SCIPLAY CORP			15,276.000	247,776.72
SCO GROUP INC/THE			6,400.000	128.00
SCORPIO TANKERS INC			8,314.000	92,035.98
SCOTTS MIRACLE-GRO CO/THE			1,100.000	168,201.00
SCPHARMACEUTICALS INC			8,167.000	60,844.15
SEA LTD ADR			33,747.000	5,198,387.88
SEACHANGE INTERNATIONAL INC			3,720.000	3,237.88
SEACOAST BANKING CORP OF FLORI			7,012.000	126,426.36
SEACOR HOLDINGS INC			2,819.000	81,976.52
SEACOR MARINE HOLDINGS INC			3,834.000	7,783.02
SEADRILL LTD			92.000	19.13
SEAGATE TECHNOLOGY PLC			31,429.000	1,548,506.83
SEAGEN INC			26,194.000	5,125,903.86
SEALED AIR CORP			13,153.000	510,467.93
SEASPINE HOLDINGS CORP			12,676.000	181,266.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SECOM CO LTD			4,000.000	364,104.98
SECURE ENERGY SERVICES INC 144A			6,800.000	11,107.05
SECUREWORKS CORP			5,265.000	59,968.35
SECURITY NATIONAL FINANCIAL CO			1,463.000	9,363.20
SED INTERNATIONAL HOLDINGS INC			2,356.000	11.78
SEI INVESTMENTS CO			4,000.000	202,880.00
SELECT MEDICAL HOLDINGS CORP			16,690.000	347,485.80
SELECTA BIOSCIENCES INC			2,304.000	5,713.92
SELECTIVE INSURANCE GROUP INC			7,372.000	379,584.28
SEMLER SCIENTIFIC INC			3,231.000	168,012.00
SEMPRA ENERGY			31,467.000	3,724,434.12
SEMTECH CORP			8,484.000	449,312.64
SENECA FOODS CORP			3,488.000	124,626.24
SENSATA TECHNOLOGIES HOLDING P			81,940.000	3,534,891.60
SENSIENT TECHNOLOGIES CORP			5,933.000	342,571.42
SEQUENTIAL BRANDS GROUP INC			12.000	55.68
SERES THERAPEUTICS INC			5,600.000	158,536.00
SERVICE PROPERTIES TRUST			20,849.000	165,749.55
SERVICENOW INC			40,122.000	19,459,170.00
SERVISFIRST BANCSHARES INC			8,487.000	288,812.61
SERVOTRONICS INC			92.000	713.00
SEVEN BANK LTD			36,300.000	87,714.40
SEVERN BANCORP INC			984.000	6,317.28
SFL CORP LTD			13,596.000	101,834.04
SHAKE SHACK INC			3,396.000	218,974.08
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,958,400.000	4,947,208.26
SHARPER IMAGE CORP			2,100.000	6.09
SHELL MIDSTREAM PARTNERS LP			531,996.000	5,032,682.16
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			6,110.000	271,497.86
SHENZHOU INTERNATIONAL GROUP H HK/02313			154,000.000	2,593,161.29
SHERWIN-WILLIAMS CO/THE			9,805.000	6,831,535.70
SHILOH INDUSTRIES INC			3,546.000	336.88
SHIN-ETSU CHEMICAL CO LTD			2,600.000	337,164.78
SHINHAN FINANCIAL GROUP CO LTD			128,860.000	3,041,073.01
SHIONOGI & CO LTD			6,800.000	362,713.91
SHOCKWAVE MEDICAL INC			30,722.000	2,328,727.60
SHOE CARNIVAL INC			4,177.000	140,263.66
SHOLODGE INC			1,650.000	511.50

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SHOIFY INC			8,000.000	8,183,760.00
SHORE BANCSHARES INC			1,599.000	17,557.02
SHOTSPOTTER INC			3,262.000	101,252.48
SHUTTERSTOCK INC			868.000	45,170.72
SHYFT GROUP INC/THE			2,914.000	55,016.32
SI-BONE INC			199,949.000	4,742,790.28
SIAM COMMERCIAL BANK PCL/THE			1,902,700.000	3,902,974.30
SIEBERT FINANCIAL CORP			5,535.000	17,878.05
SIEMENS GAMESA RENEWABLE ENER			331,962.000	8,988,365.28
SIENNA BIOPHARMACEUTICALS INC			1,620.000	9.88
SIENTRA INC			2,384.000	8,105.60
SIERRA BANCORP			378.000	6,346.62
SIERRA ONCOLOGY INC			4,611.000	49,199.37
SIERRA WIRELESS INC			739.000	8,221.26
SIFCO INDUSTRIES INC			1,112.000	4,092.16
SIG COMBIBLOC GROUP AG			18,224.000	366,761.10
SIGA TECHNOLOGIES INC			4,726.000	32,467.62
SIGHT RESOURCE CORP			200.000	0.12
SIGMATRON INTERNATIONAL INC			535.000	1,674.55
SIGNET JEWELERS LTD			6,032.000	112,798.40
SIKA AG			50,000.000	12,315,646.26
SILERGY CORP			66,000.000	3,885,436.06
SILGAN HOLDINGS INC			13,100.000	481,687.00
SILICOM LTD			3,409.000	110,417.51
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			5,362.000	524,671.70
SILK ROAD MEDICAL INC			54,711.000	3,677,126.31
SILVERBOW RESOURCES INC			764.000	3,002.52
SIMCLAR INC			700.000	7.00
SIMMONS FIRST NATIONAL CORP			9,511.000	150,796.91
SIMON PROPERTY GROUP INC			25,793.000	1,668,291.24
SIMPLY GOOD FOODS CO/THE			11,060.000	243,873.00
SIMPSON MANUFACTURING CO INC			6,115.000	594,133.40
SIMULATIONS PLUS INC			25,629.000	1,931,401.44
SINCLAIR BROADCAST GROUP INC			8,541.000	164,243.43
SINGAPORE EXCHANGE LTD			29,000.000	194,381.36
SIRIUS INTERNATIONAL INSURANCE			297.000	3,433.32
SIRIUS XM HOLDINGS INC			85,347.000	457,459.92
SITE CENTERS CORP			18,253.000	131,421.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SITEONE LANDSCAPE SUPPLY INC			5,256.000	640,969.20	
SITIME CORP			79,713.000	6,698,283.39	
SIXTH STREET SPECIALTY LENDING			7,817.000	134,530.57	
SJW GROUP			3,797.000	231,085.42	
SK TELECOM CO LTD			27,300.000	5,555,705.83	
SKANDINAVISKA ENSKILDA BANKEN			46,573.000	414,421.65	
SKF AB			302,200.000	6,270,227.95	
SKYLINE CHAMPION CORP			6,858.000	183,588.66	
SKYWEST INC			8,084.000	241,388.24	
SKYWORKS SOLUTIONS INC			21,007.000	3,056,518.50	
SL GREEN REALTY CORP			6,201.000	287,540.37	
SLEEP NUMBER CORP			7,213.000	352,787.83	
SLM CORP			33,100.000	267,779.00	
SM ENERGY CO			8,462.000	13,454.58	
SMART GLOBAL HOLDINGS INC			4,969.000	135,852.46	
SMC CORP/JAPAN			300.000	166,189.70	
SMF ENERGY CORP			441.000	60.02	
SMILEDIRECTCLUB INC			14,198.000	165,832.64	
SMITH & WESSON BRANDS INC			7,074.000	109,788.48	
SMITH MICRO SOFTWARE INC			636.000	2,372.28	
SNAM SPA			44,452.000	228,783.82	
SNAP INC			34,629.000	904,163.19	
SNAP-ON INC			8,606.000	1,266,200.78	
SNOWFLAKE INC			1,248.000	313,248.00	
SOCKET MOBILE INC			511.000	648.97	
SOFTBANK GROUP CORP			1,300.000	79,690.13	
SOFTECH INC			157.000	42.70	
SOFTWARE AG			7,061.000	348,425.83	
SOHGO SECURITY SERVICES CO LTD			1,600.000	75,807.83	
SOJITZ CORP			2,751,900.000	6,206,312.64	
SOLAR CAPITAL LTD			2,552.000	40,449.20	
SOLIGENIX INC			5.000	8.95	
SOLITARIO ZINC CORP			40.000	16.00	
SOLITON INC			9,331.000	71,288.84	
SONIC AUTOMOTIVE INC			6,451.000	259,072.16	
SONOS INC			11,368.000	172,566.24	
SONY CORP			18,700.000	1,423,276.73	
SOPRA STERIA GROUP			44,000.000	6,996,498.96	
SORRENTO THERAPEUTICS INC			17,482.000	194,924.30	

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SOUTH JERSEY INDUSTRIES INC			13,344.000	257,138.88
SOUTH STATE CORP			8,553.000	411,826.95
SOUTHERN CO/THE			149,971.000	8,131,427.62
SOUTHERN FIRST BANCSHARES INC			2,973.000	71,797.95
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			606.000	14,289.48
SOUTHERN NATIONAL BANCORP OF V			66.000	572.88
SOUTHSIDE BANCSHARES INC			2,820.000	68,892.60
SOUTHWEST AIRLINES CO			49,525.000	1,857,187.50
SOUTHWEST GAS HOLDINGS INC			7,856.000	495,713.60
SOUTHWESTERN ENERGY CO			70,689.000	166,119.15
SP PLUS CORP			2,076.000	37,264.20
SPANISH BROADCASTING SYSTEM IN			375.000	50.63
SPARTANNASH CO			4,698.000	76,812.30
SPECTRUM BRANDS HOLDINGS INC			9,179.000	524,671.64
SPECTRUM GROUP INTERNATIONAL I			1.000	626.00
SPECTRUM GROUP INTL IN			45,600.000	0.00
SPECTRUM PHARMACEUTICALS INC			8,834.000	36,042.72
SPEED COMMERCE INC			303.000	3.33
SPEEDUS CORP			1,690.000	27.04
SPERO THERAPEUTICS INC			6,216.000	69,370.56
SPIRE CORP			3,525.000	35.25
SPIRE INC			7,670.000	408,044.00
SPIRIT MTA REIT ESCROW			93,012.000	71,396.01
SPIRIT OF TEXAS BANCSHARES INC			3,057.000	34,116.12
SPLUNK INC			2,189.000	411,816.57
SPOK HOLDINGS INC			7,360.000	69,993.60
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPOTIFY TECHNOLOGY SA			2,513.000	609,578.41
SPRING BANK PHARMACEUTICALS IN			1,400.000	1,876.00
SPRINGWORKS THERAPEUTICS INC			5,582.000	266,093.94
SPROUT SOCIAL INC			151,914.000	5,848,689.00
SPROUTS FARMERS MARKET INC			16,429.000	343,858.97
SPS COMMERCE INC			5,680.000	442,301.60
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX CORP			7,030.000	326,051.40
SPX FLOW INC			6,554.000	280,642.28
STAAR SURGICAL CO			29,393.000	1,662,468.08
STAG INDUSTRIAL INC			19,090.000	582,054.10

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STAGE STORES INC			6,466.000	116.39
STAMPS.COM INC			2,079.000	500,935.05
STANDARD CHARTERED PLC			1,067,649.000	4,915,093.85
STANDARD DIVERSIFIED B			195.000	0.00
STANDARD MOTOR PRODUCTS INC			2,989.000	133,458.85
STANDEX INTERNATIONAL CORP			2,702.000	159,958.40
STANLEY BLACK & DECKER INC			13,463.000	2,183,698.60
STANLEY ELECTRIC CO LTD			4,900.000	139,993.36
STANTEC INC			536.000	16,223.45
STAR BUFFET INC			762.000	26.75
STAR BULK CARRIERS CORP			12,320.000	84,884.80
STAR STRUCK LTD			262.000	8.12
STARBUCKS CORP			98,791.000	8,488,122.72
STARTEK INC			1,302.000	6,835.50
STATE AUTO FINANCIAL CORP			4,608.000	63,406.08
STATE BANK OF INDIA			492,286.000	1,237,053.77
STATE BANK OF INDIA GDR			78,389.000	1,969,821.51
STATE STREET CORP			43,153.000	2,560,267.49
STEEL CONNECT INC			16,898.000	9,165.47
STEELCASE INC			13,049.000	131,925.39
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	138.23
STEMLINE THERAPEUTICS INC			10,122.000	3,340.26
STEPAN CO			3,004.000	327,436.00
STEPHAN CO/THE			1,476.000	3,675.24
STEREOTAXIS INC			158.000	565.64
STERIS PLC			10,534.000	1,855,985.46
STERLING CONSTRUCTION CO INC			5,319.000	75,317.04
STEVEN MADDEN LTD			10,758.000	209,781.00
STEWART INFORMATION SERVICES C			2,060.000	90,083.80
STIFEL FINANCIAL CORP			8,170.000	413,075.20
STITCH FIX INC			7,225.000	196,014.25
STOCK YARDS BANCORP INC			4,128.000	140,517.12
STOKE THERAPEUTICS INC			6,001.000	200,973.49
STONERIDGE INC			3,051.000	56,046.87
STONEX GROUP INC			2,760.000	141,201.60
STORAGE ENGINE INC COM			1,650.000	0.50
STRASBAUGH INC			204.000	4.08
STRATA SKIN SCIENCES INC			48.000	64.80

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STRATASYS LTD			6,076.000	75,767.72	
STRATEGIC EDUCATION INC			3,016.000	275,873.52	
STRATTEC SECURITY CORP			506.000	10,069.40	
STRATUS PROPERTIES INC			1,716.000	36,894.00	
STREAMLINE HEALTH SOLUTIONS IN			2,198.000	3,428.88	
STRYKER CORP			30,098.000	6,271,520.26	
STURM RUGER & CO INC			1,857.000	113,574.12	
STYLECLICK INC			3,762.000	0.38	
SUGARMADE INC			80.000	0.12	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			201,600.000	5,573,467.03	
SUMITOMO MITSUI TRUST HOLDINGS			8,200.000	216,985.68	
SUMMIT HOTEL PROPERTIES INC			13,513.000	69,997.34	
SUMMIT MATERIALS INC			17,479.000	289,102.66	
SUN COMMUNITIES INC			31,277.000	4,397,858.97	
SUN HUNG KAI PROPERTIES LTD HK/00016			16,500.000	210,348.39	
SUNCOKE ENERGY INC			4,433.000	15,160.86	
SUNCOR ENERGY INC NEW			234,090.000	2,849,562.71	
SUNDRUG CO LTD			4,500.000	169,075.13	
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,335.70	
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			813,700.000	12,420,736.76	
SUNPOWER CORP			580.000	7,255.80	
SUNSTONE HOTEL INVESTORS INC			31,582.000	250,761.08	
SUNWORKS INC			2,375.428	6,033.59	
SUPER MICRO COMPUTER INC			5,778.000	152,539.20	
SUPERIOR BANCORP			1,987.000	0.00	
SUPERIOR ENERGY SERVICES INC			1,401.000	507.86	
SUPERIOR GROUP OF COS INC			1,529.000	35,518.67	
SUPERIOR INDUSTRIES INTERNATIO			3,703.000	4,628.75	
SUPERNUS PHARMACEUTICALS INC			6,874.000	143,254.16	
SUPPORT.COM INC			988.000	1,778.40	
SURGALIGN HOLDINGS INC			8,303.000	15,028.43	
SURGERY PARTNERS INC			8,288.000	181,507.20	
SURMODICS INC			3,446.000	134,083.86	
SUZUKEN CO LTD/AICHI JAPAN			4,000.000	151,805.17	
SUZUKI MOTOR CORP			168,300.000	7,149,520.22	
SVB FINANCIAL GROUP			5,320.000	1,280,098.40	
SVMK INC			14,951.000	330,566.61	
SWISS LIFE HOLDING AG			283.000	107,347.49	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SWITCH INC			4,111.000	64,172.71
SWK HOLDINGS CORP			626.000	8,601.24
SYKES ENTERPRISES INC			5,109.000	174,778.89
SYMRISE AG			95,000.000	13,145,406.50
SYNALLOY CORP			1,639.000	9,047.28
SYNAPTICS INC			4,696.000	377,652.32
SYNCHRONOSS TECHNOLOGIES INC			10,561.000	31,788.61
SYNCHRONY FINANCIAL			107,566.000	2,815,002.22
SYNDAX PHARMACEUTICALS INC			3,843.000	56,722.68
SYNERGY PHARMACEUTICALS INC			19,034.000	0.00
SYNLOGIC INC			2,100.000	4,242.00
SYNOPSIS INC			22,978.000	4,916,832.44
SYNTHESIS ENERGY SYSTEMS INC			73.000	26.28
SYPRIS SOLUTIONS INC			3,498.000	3,882.78
SYSCO CORP			52,870.000	3,289,571.40
SYSTEMAX INC			4,540.000	108,687.60
T ROWE PRICE GROUP INC			23,418.000	3,002,655.96
T-MOBILE US INC			94,629.000	10,821,772.44
TABULA RASA HEALTHCARE INC			2,691.000	109,712.07
TACTILE SYSTEMS TECHNOLOGY INC			1,544.000	56,494.96
TAILORED BRANDS INC			7,084.000	715.48
TAITRON COMPONENTS INC			3,086.000	7,375.54
TAIWAN SEMICONDUCTOR MANUFACTU			1,386,000.000	20,721,566.06
TAIWAN SEMICONDUCTOR MANUFACTU ADR			189,042.000	15,325,634.94
TAKE-TWO INTERACTIVE SOFTWARE			25,986.000	4,293,406.92
TAL EDUCATION GROUP ADR			120,500.000	9,162,820.00
TALANX AG			135,400.000	4,369,537.82
TALON INTERNATIONAL INC			3,150.000	91.35
TANDY BRANDS ACCESSORIES INC			1,325.000	0.27
TANGER FACTORY OUTLET CENTERS			12,500.000	75,375.00
TAPESTRY INC			23,358.000	365,085.54
TARGA RESOURCES CORP			243,582.000	3,417,455.46
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			62,120.000	9,778,930.40
TARO PHARMACEUTICAL INDUSTRIES			4,948.000	271,397.80
TARRAGON CORP			10,464.000	0.00
TASSAL GROUP LTD			1,541,900.000	3,834,894.18
TATA CONSULTANCY SERVICES LTD			60,953.000	2,059,001.98
TAXUS CARDIUM PHARMACEUTICALS			65.000	3.51

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TAYLOR DEVICES INC			501.000	4,559.10	
TAYLOR MORRISON HOME CORP			16,004.000	393,538.36	
TAYLOR WIMPEY PLC			82,745.000	116,011.93	
TC ENERGY CORP			115,151.000	4,838,645.02	
TC PIPELINES LP			19,838.000	507,456.04	
TCF FINANCIAL CORP			13.000	303.68	
TCR2 THERAPEUTICS INC			9,520.000	193,446.40	
TE CONNECTIVITY LTD			34,057.000	3,328,731.18	
TEAM FINANCIAL INC			4,300.000	0.00	
TEAM INC			4,987.000	27,428.50	
TEAMVIEWER AG			85,672.000	4,231,512.96	
TECHNICAL COMMUNICATIONS CORP			135.000	445.50	
TECHNIPFMC PLC			35,653.000	224,970.43	
TECHNOGYM SPA			373,537.000	3,201,985.87	
TECHNOLOGY SOLUTIONS CO			920.000	16.56	
TECHTARGET INC			124,873.000	5,489,417.08	
TECHTRONIC INDUSTRIES CO LTD HK/00669			2,011,500.000	26,370,116.11	
TECNOGLASS INC			4,325.000	22,922.50	
TEEKAY TANKERS LTD			179.000	1,940.36	
TEGNA INC			26,879.000	315,828.25	
TEJON RANCH CO			5,276.000	74,655.40	
TEKNOWLEDGE CORP			2,012.000	0.00	
TELEDYNE TECHNOLOGIES INC			6,176.000	1,915,856.96	
TELEFLEX INC			5,006.000	1,704,142.52	
TELEFONAKTIEBOLAGET LM ERICSSO			1,166,910.000	12,813,845.28	
TELEPERFORMANCE			45,700.000	14,126,351.68	
TELEPHONE AND DATA SYSTEMS INC			12,180.000	224,599.20	
TELETOUCH COMMUNICATIONS INC			3,106.000	5.28	
TELEVIDEO INC/CA			2,143.000	0.40	
TELIGENT INC/NJ			48.900	35.22	
TELSTRA CORP LTD			83,735.000	166,847.43	
TEMPUR SEALY INTERNATIONAL INC			3,700.000	330,003.00	
TENABLE HOLDINGS INC			8,200.000	309,550.00	
TENCENT HOLDINGS LTD HK/00700			326,600.000	21,555,599.99	
TENET HEALTHCARE CORP			14,069.000	344,831.19	
TENGASCO INC			340.000	279.62	
TENNANT CO			2,523.000	152,288.28	
TENNECO INC			8,641.000	59,968.54	
TERADATA CORP			13,835.000	314,054.50	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TERADYNE INC			21,223.000	1,686,379.58
TEREX CORP			7,371.000	142,702.56
TERRENO REALTY CORP			8,790.000	481,340.40
TESCO PLC			3,316,502.000	9,111,094.29
TESSCO TECHNOLOGIES INC			5,900.000	31,683.00
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			7,766.000	741,653.00
TETRA TECHNOLOGIES INC			9,273.000	4,736.65
TETRAPHASE PHARMACEUTICALS INC			271.000	84.01
TEXAS CAPITAL BANCSHARES INC			4,894.000	152,350.22
TEXAS INSTRUMENTS INC			87,935.000	12,556,238.65
TEXAS ROADHOUSE INC			8,818.000	536,046.22
TEXTAINER GROUP HOLDINGS LTD			2,209.000	31,279.44
TEXTRON INC			29,635.000	1,069,527.15
TG THERAPEUTICS INC			6,910.000	184,566.10
THALES SA			5,046.000	379,647.03
THERAPEUTICSMD INC			9,331.000	14,649.67
THERAVANCE BIOPHARMA INC			6,799.000	100,523.22
THERMO FISHER SCIENTIFIC INC			50,116.000	22,127,216.32
THERMOGENESIS HOLDINGS INC			11.100	32.19
THERMON GROUP HOLDINGS INC			2,737.000	30,736.51
THESTREET INC			682.000	0.00
THIRD POINT REINSURANCE LTD			8,004.000	55,627.80
THOMAS GROUP INC			367.000	1.87
THQ INC			896.000	17.92
TIDEWATER INC			2,584.000	17,338.64
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	11.92
TIFFANY & CO			19,746.000	2,287,574.10
TILE SHOP HOLDINGS INC			2,678.000	7,632.30
TIMBERLAND BANCORP INC/WA			1,717.000	30,906.00
TIMKENSTEEL CORP			6,708.000	23,813.40
TITAN INTERNATIONAL INC			6,625.000	19,146.25
TITAN MACHINERY INC			1,503.000	19,884.69
TITAN PHARMACEUTICALS INC			240.167	39.73
TIVITY HEALTH INC			6,695.000	93,863.90
TJX COS INC/THE			107,040.000	5,956,776.00
TL ADMIN CORP COM			29,100.000	116.40
TOKYO ELECTRON LTD			1,300.000	336,672.02
TOMPKINS FINANCIAL CORP			2,115.000	120,153.15

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TONIX PHARMACEUTICALS HOLDING			4.000	3.36
TOOTSIE ROLL INDUSTRIES INC			7,247.000	223,932.30
TOPBUILD CORP			23,576.000	4,024,187.44
TOR MINERALS INTERNATIONAL INC			236.000	193.83
TOROMONT INDUSTRIES LTD			133,014.000	7,934,535.29
TOROTEL INC			458.000	2,633.50
TOSHIBA CORP			6,000.000	151,862.03
TOTAL SE			161,708.000	5,537,105.08
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			7,221.000	118,424.40
TOYOTA MOTOR CORP			300.000	19,706.25
TRACTOR SUPPLY CO			17,256.000	2,473,475.04
TRADE DESK INC/THE			838.000	434,737.64
TRANE TECHNOLOGIES PLC			25,987.000	3,150,923.75
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,549.000	12,745.00
TRANSCAT INC			2,729.000	79,959.70
TRANSCOASTAL CORP			23.000	0.21
TRANSDIGM GROUP INC			14,443.000	6,862,158.16
TRANSENERIX INC			11.231	3.90
TRANSMEDICS GROUP INC			7,664.000	105,609.92
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			65,007.000	52,454.15
TRANSUNION			1,300.000	109,369.00
TRANSWITCH CORP			1,935.000	2.52
TRAVELERS COS INC/THE			26,095.000	2,823,218.05
TRAVELZOO			6,917.000	44,476.31
TREAN INSURANCE GROUP INC			138,346.000	2,109,776.50
TRECORA RESOURCES			1,173.000	7,202.22
TREDEGAR CORP			5,112.000	76,015.44
TRI POINTE GROUP INC			15,466.000	280,553.24
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	149.25
TRIBUNE PUBLISHING CO			7,791.000	90,843.06
TRICO BANCSHARES			3,286.000	80,474.14
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			6,848.000	156,134.40
TRINITY INDUSTRIES INC			12,422.000	242,229.00
TRINITY PLACE HOLDINGS INC			2,067.000	2,914.47

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRINSEO SA			6,754.000	173,172.56
TRIO-TECH INTERNATIONAL			682.000	2,332.44
TRIP.COM GROUP LTD ADR			207,081.000	6,448,502.34
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			8,162.000	145,854.94
TRITON INTERNATIONAL LTD/BERMU			8,444.000	343,417.48
TRIUMPH BANCORP INC			4,198.000	130,725.72
TRONOX HOLDINGS PLC			9,400.000	73,978.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	100.30
TRS EL CGPUTQL2 EQUITY P US0003M+0.34BPS 2021 JUN 10			22,828,676.150	152,883.64
TRS EL GSGLPHCL EQUITY R US0001M 2025 DEC 15			-7,794,142.230	0.00
TRS EL GSGLPWDL EQUITY P US0001M 0.05BPS 2025 DEC 15			43,559,300.540	799,138.92
TRS_EL GSGLPWDS EQUITY P US0001M -0.15BPS 2025 DEC 15			-42,834,215.350	0.00
TRS_EL RU10INTR EQUITY P US0003M-0.11BPS 2021 JUN 10			-20,658,355.470	0.00
TRUEBLUE INC			5,410.000	83,800.90
TRUECAR INC			8,900.000	44,500.00
TRUIST FINANCIAL CORP			113,801.000	4,330,128.05
TRUMP ENTMT RESORTS INC COM			7,644.000	43.57
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00
TRUSTCO BANK CORP NY			9,305.000	48,572.10
TRUSTMARK CORP			8,381.000	179,437.21
TS TECH CO LTD			195,300.000	5,483,501.15
TSR INC			631.000	3,047.73
TTEC HOLDINGS INC			2,774.000	151,321.70
TTM TECHNOLOGIES INC			11,073.000	126,342.93
TUCOWS INC			1,251.000	86,193.90
TUESDAY MORNING CORP			4,096.000	5,611.52
TURNING POINT BRANDS INC			101.000	2,817.90
TURTLE BEACH CORP			428.000	7,789.60
TUTOR PERINI CORP			4,220.000	46,968.60
TWIN DISC INC			1,448.000	7,326.88
TWIN RIVER WORLDWIDE HOLDINGS			352.000	9,247.04
TWIST BIOSCIENCE CORP			5,102.000	387,598.94
TWITTER INC			67,017.000	2,982,256.50
TWO HARBORS INVESTMENT CORP			23,431.000	119,263.79
TWO RIVERS WATER & FARMING CO			199.000	17.31
TYLER TECHNOLOGIES INC			4,973.000	1,733,388.88
TYSON FOODS INC			32,405.000	1,927,449.40
UBISOFT ENTERTAINMENT SA			3,773.000	340,944.91

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UBS -CW20 SHENZHEN MIND WTS EXP 09-DEC-2020			34,600.000	1,772,904.00
UBS -CW21 AMOY DIAGNOST WTS EXP 16-AUG-2021			155,851.000	1,750,206.73
UBS -CW21 AUTOBIO DIAGN WTS EXP 07-JUN-2021			66,600.000	1,581,750.00
UBS AG LONDON DELTAONEWARRANT3 21-MAY-21(HAITI)USD			198,960.000	4,735,248.00
UBS AG LONDON DELTAONEWT321890 05-APR-21(LBX)USD			195,999.000	2,387,267.82
UBS AG LONDON DELTAONEWT329778 19-JUL-21(PAB)USD			1,193,900.000	2,662,397.00
UBS GROUP AG			31,530.000	353,479.18
UBS-CW21 SICHUAN SWELL WTS EXP 07-MAY-2021			298,317.000	2,825,061.99
UDR INC			30,386.000	990,887.46
UFP INDUSTRIES INC			8,706.000	491,976.06
UFP TECHNOLOGIES INC			2,293.000	94,976.06
ULTA BEAUTY INC			6,116.000	1,369,861.68
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			8,323.000	178,611.58
ULTRA PETROLEUM CORP			18,940.000	0.00
ULTRAGENYX PHARMACEUTICAL INC			8,546.000	702,395.74
ULTRALIFE CORP			1,724.000	10,171.60
ULTRAPETROL BAHAMAS LTD			1,582.000	5.85
UMB FINANCIAL CORP			6,081.000	298,029.81
UMH PROPERTIES INC			6,868.000	92,992.72
UMICORE SA			275,000.000	11,464,119.57
UNDER ARMOUR INC			32,369.000	340,646.71
UNICO AMERICAN CORP			668.000	3,460.24
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNIFI INC			1,759.000	22,585.56
UNIFIRST CORP/MA			47,474.000	8,990,151.38
UNIGENE LABORATORIES INC			9,893.000	2.97
UNILEVER NV			9,762.000	589,541.58
UNILEVER PLC			3,266.000	201,656.32
UNION BANKSHARES INC/MORRISVIL			3,752.000	76,090.56
UNION PACIFIC CORP			98,736.000	19,438,156.32
UNISYS CORP			5,593.000	59,677.31
UNIT CORP			5,762.000	0.00
UNITED AIRLINES HOLDINGS INC			24,366.000	846,718.50
UNITED AMERICAN HEALTHCARE COR			1,094.000	50.32
UNITED BANKSHARES INC/WV			12,404.000	266,313.88
UNITED COMMUNITY BANKS INC/GA			8,849.000	149,813.57
UNITED FIRE GROUP INC			3,638.000	73,924.16
UNITED NATURAL FOODS INC			6,908.000	102,721.96

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UNITED OVERSEAS BANK LTD			336,500.000	4,690,934.73
UNITED PARCEL SERVICE INC			59,687.000	9,945,644.81
UNITED RENTALS INC			16,128.000	2,814,336.00
UNITED SECURITY BANCSHARES/FRE			835.000	5,101.85
UNITED STATES LIME & MINERALS			905.000	81,540.50
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			528.000	7,925.28
UNITEDHEALTH GROUP INC			107,404.000	33,485,345.08
UNITI GROUP INC			24,140.000	254,314.90
UNITIL CORP			2,931.000	113,253.84
UNITY BANCORP INC			1,558.000	18,041.64
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			3,737.000	156,505.56
UNIVERSAL ELECTRONICS INC			2,231.000	84,197.94
UNIVERSAL HEALTH SERVICES INC			9,727.000	1,040,983.54
UNIVERSAL INSURANCE HOLDINGS I			2,855.000	39,513.20
UNIVERSAL LOGISTICS HOLDINGS I			2,419.000	50,460.34
UNIVERSAL STAINLESS & ALLOY PR			2,031.000	11,150.19
UNIVERSAL TECHNICAL INSTITUTE			4,960.000	25,196.80
UNIVEST FINANCIAL CORP			2,527.000	36,312.99
UNUM GROUP			34,427.000	579,406.41
UPLAND SOFTWARE INC			1,687.000	63,599.90
UPWORK INC			12,395.000	216,168.80
URANIUM ENERGY CORP			1,670.000	1,664.65
URBAN EDGE PROPERTIES			12,105.000	117,660.60
URBAN OUTFITTERS INC			7,902.000	164,440.62
UROGEN PHARMA LTD			5,479.000	105,689.91
UROLOGIX INC			2,793.000	7.82
UROVANT SCIENCES LTD			5,861.000	54,741.74
URSTADT BIDDLE PROPERTIES INC			3,577.000	32,908.40
US BANCORP			153,551.000	5,504,803.35
US CONCRETE INC			1,808.000	52,504.32
US ENERGY CORP			40.000	200.00
US GLOBAL INVESTORS INC			424.000	1,009.12
US GOLD CORP			2.000	18.40
US PHYSICAL THERAPY INC			2,300.000	199,824.00
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,517.000	22,551.00
USA TRUCK INC			1,490.000	14,080.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
USANA HEALTH SCIENCES INC			1,528.000	112,537.20
UTAH MEDICAL PRODUCTS INC			1,813.000	144,804.31
UTG INC			513.000	14,364.00
UTSTARCOM HOLDINGS CORP			4,757.000	5,089.99
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			8,524.000	8,524.00
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALEO SA			414,170.000	12,749,006.83
VALERO ENERGY CORP			52,490.000	2,273,866.80
VALLEY MEDIA INC COM			11,100.000	2.22
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			1,465.000	36,185.50
VANDA PHARMACEUTICALS INC			6,547.000	63,244.02
VANGUARD INTERNATIONAL SEMICON			801,000.000	2,657,830.93
VAPOTHERM INC			2,114.000	61,306.00
VAREX IMAGING CORP			4,824.000	61,361.28
VARIAN MEDICAL SYSTEMS INC			12,434.000	2,138,648.00
VARONIS SYSTEMS INC			3,618.000	417,589.56
VASO CORP			17,910.000	340.29
VASTA PLATFORM LTD			93,394.000	1,441,069.42
VAXART INC			102.000	678.30
VCAMPUS CORP			271.000	0.00
VECTOR GROUP LTD			8,451.000	81,890.19
VECTRUS INC			2,934.000	111,492.00
VEECO INSTRUMENTS INC			8,397.000	97,992.99
VEEVA SYSTEMS INC			7,900.000	2,221,401.00
VENTAS INC			50,369.000	2,113,483.24
VERACYTE INC			114,689.000	3,726,245.61
VERICEL CORP			260,016.000	4,818,096.48
VERINT SYSTEMS INC			8,442.000	406,735.56
VERISIGN INC			9,686.000	1,984,177.10
VERISK ANALYTICS INC			15,240.000	2,824,124.40
VERITEX HOLDINGS INC			5,479.000	93,307.37
VERIZON COMMUNICATIONS INC			465,775.000	27,708,954.75
VERRA MOBILITY CORP			115,702.000	1,117,681.32
VERRICA PHARMACEUTICALS INC			5,188.000	40,155.12
VERSO CORP			5,265.000	41,540.85
VERTEX PHARMACEUTICALS INC			54,633.000	14,866,731.96
VF CORP			42,011.000	2,951,272.75

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIACOMCBS INC			2,883.000	80,752.83
VIAD CORP			2,870.000	59,782.10
VIAVI SOLUTIONS INC			26,097.000	306,117.81
VICON INDUSTRIES INC			2.000	26.24
VICOR CORP			3,969.000	308,510.37
VICTORY CAPITAL HOLDINGS INC			8,323.000	140,575.47
VIDEO DISPLAY CORP			2,455.000	2,749.60
VIEWCAST.COM INC			6,812.000	24.52
VIEWTRAN GROUP INC			2,440.000	2.68
VILLAGE SUPER MARKET INC			1,319.000	32,460.59
VIRCO MFG. CORP			3,572.000	7,679.80
VIRNETX HOLDING CORP			4,601.000	24,247.27
VIRTU FINANCIAL INC			12,600.000	289,926.00
VIRTUS INVESTMENT PARTNERS INC			803.000	111,335.95
VIRTUSA CORP			2,987.000	146,840.92
VISA INC			202,621.000	40,518,121.37
VISHAY INTERTECHNOLOGY INC			14,038.000	218,571.66
VISHAY PRECISION GROUP INC			5,039.000	127,587.48
VISTA OUTDOOR INC			4,668.000	94,200.24
VISTEON CORP			3,374.000	233,548.28
VISTRA CORP			28,200.000	531,852.00
VIVENDI SA			425,167.000	11,866,015.57
VIVUS INC			816.000	310.08
VL DISSOLUTION CORP COM			1,293.000	0.00
VMWARE INC			2,956.000	424,688.52
VOCERA COMMUNICATIONS INC			5,713.000	166,134.04
VODAFONE GROUP PLC			287,068.000	381,067.57
VOLT INFORMATION SCIENCES INC			4,930.000	6,951.30
VOLTRONIC POWER TECHNOLOGY COR			32,550.000	1,104,780.40
VOLVO AB			524,394.000	10,139,260.57
VONAGE HOLDINGS CORP			28,164.000	288,117.72
VONOVIA SE			132,989.000	9,135,524.69
VORNADO REALTY TRUST			21,961.000	740,305.31
VOXX INTERNATIONAL CORP			4,558.000	35,051.02
VOYAGER THERAPEUTICS INC			5,168.000	55,142.56
VSE CORP			3,156.000	96,699.84
VULCAN MATERIALS CO			11,183.000	1,515,743.82
W R BERKLEY CORP			11,883.000	726,645.45
W WORLD CORP			10.000	21.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
W&T OFFSHORE INC			9,968.000	17,942.40
WABASH NATIONAL CORP			4,378.000	52,360.88
WADDELL & REED FINANCIAL INC			10,754.000	159,696.90
WAL-MART DE MEXICO SAB DE CV			1,181,763.000	2,832,387.58
WALGREENS BOOTS ALLIANCE INC			97,948.000	3,518,292.16
WALKER & DUNLOP INC			5,325.000	282,225.00
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			161,761.000	22,631,981.51
WALT DISNEY CO/THE			152,832.000	18,963,394.56
WANDERPORT CORP			82.000	0.16
WARRIOR MET COAL INC			7,912.000	135,136.96
WASHINGTON PRIME GROUP INC			24,302.000	15,733.12
WASHINGTON REAL ESTATE INVESTM			9,155.000	184,290.15
WASHINGTON TRUST BANCORP INC			2,396.000	73,461.36
WASTE CONNECTIONS INC			10,006.000	1,038,622.80
WASTE MANAGEMENT INC			40,951.000	4,634,424.67
WATERS CORP			7,502.000	1,467,991.36
WATERSTONE FINANCIAL INC			2,572.000	39,840.28
WATTS WATER TECHNOLOGIES INC			3,968.000	397,395.20
WAVE LIFE SCIENCES LTD			4,016.000	34,095.84
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	1,060.00
WAYSIDE TECHNOLOGY GROUP INC			4,191.000	96,602.55
WD-40 CO			1,787.000	338,296.97
WEBCO INDUSTRIES INC			211.000	17,048.80
WEC ENERGY GROUP INC			43,382.000	4,203,715.80
WEGENER CORP			4,812.000	32.24
WEINGARTEN REALTY INVESTORS			15,469.000	262,354.24
WEIS MARKETS INC			3,273.000	157,104.00
WELBILT INC			13,724.000	84,539.84
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			381,966.000	8,980,020.66
WELLTOWER INC			35,266.000	1,942,803.94
WERNER ENTERPRISES INC			6,224.000	261,345.76
WESBANCO INC			9,890.000	211,250.40
WESCO INTERNATIONAL INC			6,036.000	265,704.72
WESFARMERS LTD			20,190.000	642,809.93
WEST BANCORP INC			417.000	6,605.28
WEST JAPAN RAILWAY CO			3,300.000	162,326.34

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WEST PHARMACEUTICAL SERVICES I			9,908.000	2,723,709.20
WESTAMERICA BANCORP			4,013.000	218,106.55
WESTELL TECHNOLOGIES INC			2,419.000	3,096.32
WESTERN ASSET MORTGAGE CAPITAL			6,053.000	12,348.12
WESTERN DIGITAL CORP			41,389.000	1,512,767.95
WESTERN METALS CORP			3,193.000	772.71
WESTERN MIDSTREAM PARTNERS LP			545,320.000	4,362,560.00
WESTERN NEW ENGLAND BANCORP IN			4,188.000	23,578.44
WESTERN UNION CO/THE			61,847.000	1,325,381.21
WESTERN WTR CO			9,200.000	2.76
WESTINGHOUSE AIR BRAKE TECHNOL			15,110.000	935,006.80
WESTMORELAND COAL CO			2,487.000	0.00
WESTROCK CO			42,756.000	1,485,343.44
WESTWATER RESOURCES INC			1.000	2.51
WESTWOOD HOLDINGS GROUP INC			2,266.000	25,243.24
WET SEAL INC/THE			24,433.000	0.00
WEYCO GROUP INC			2,208.000	35,703.36
WEYERHAEUSER CO			72,080.000	2,055,721.60
WH GROUP LTD HK/00288			7,794,500.000	6,316,059.35
WHIRLPOOL CORP			8,412.000	1,546,882.68
WHITBREAD PLC			268,440.000	7,374,583.68
WHITE MOUNTAINS INSURANCE GROU			102.000	79,458.00
WHITESTONE REIT			7,424.000	44,544.00
WHITING PETROLEUM CORP			312.000	1,423.30
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	3,051.75
WILLDAN GROUP INC			2,210.000	56,377.10
WILLIAMS COS INC/THE			410,175.000	8,059,938.75
WILLIS LEASE FINANCE CORP			1,941.000	35,811.45
WILLIS TOWERS WATSON PLC			10,891.000	2,274,258.62
WILLSCOT MOBILE MINI HOLDINGS			18,531.000	309,097.08
WILMAR INTERNATIONAL LTD			1,885,000.000	6,075,745.36
WINDTREE THERAPEUTICS INC			9,127.000	50,015.96
WINGSTOP INC			3,728.000	509,431.20
WINLAND HOLDINGS CORP			968.000	764.72
WINMARK CORP			635.000	109,334.30
WINNEBAGO INDUSTRIES INC			5,686.000	293,795.62
WIRELESS TELECOM GROUP INC			3,306.000	4,562.28

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WIRELESS XCESSORIES GROUP INC			1,262.000	10.10
WISDOMTREE INVESTMENTS INC			12,522.000	40,070.40
WIZZ AIR HOLDINGS PLC			52,529.000	2,114,701.56
WOLTERS KLUWER NV			5,817.000	496,863.86
WOLVERINE WORLD WIDE INC			10,819.000	279,562.96
WOOLWORTHS GROUP LTD			14,301.000	373,416.31
WORKIVA INC			4,427.000	246,849.52
WORLD ACCEPTANCE CORP			3,172.000	334,804.60
WORLD FUEL SERVICES CORP			273,816.000	5,802,161.04
WORLDGATE COMMUNICATIONS			6,943.000	0.87
WORLDLINE SA/FRANCE			4,308.000	354,230.55
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			8,285.000	337,862.30
WQN INC			656.000	3.41
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	643.75
WRIGHT MEDICAL GROUP NV			13,118.000	400,623.72
WSFS FINANCIAL CORP			9,149.000	246,748.53
WUXI BIOLOGICS CAYMAN INC HK/02269			150,000.000	3,650,322.58
WW GRAINGER INC			5,886.000	2,099,948.22
WW INTERNATIONAL INC			5,583.000	105,351.21
WYNDHAM DESTINATIONS INC			10,400.000	319,904.00
WYNN RESORTS LTD			10,628.000	763,196.68
X4 PHARMACEUTICALS INC			7,398.000	50,084.46
X5 RETAIL GROUP NV GDR			72,762.000	2,692,194.00
XBIOTECH INC			4,516.000	86,210.44
XCEL ENERGY INC			63,977.000	4,415,052.77
XENCOR INC			8,791.000	341,002.89
XENIA HOTELS & RESORTS INC			14,774.000	129,715.72
XENON PHARMACEUTICALS INC			5,476.000	60,619.32
XEROX HOLDINGS CORP			15,129.000	283,971.33
XILINX INC			42,306.000	4,409,977.44
XOMA CORP			6,848.000	129,016.32
XP INC			52,338.000	2,181,971.22
XPERI HOLDING CORP			13,046.000	149,898.54
XYLEM INC/NY			21,120.000	1,776,614.40
Y-MABS THERAPEUTICS INC			4,744.000	182,122.16
YAMAHA CORP			118,600.000	5,641,731.97
YANGZIJIANG SHIPBUILDING HOLDI			177,300.000	128,581.79
YELP INC			10,466.000	210,261.94

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
YETI HOLDINGS INC			5,051.000	228,911.32	
YOKOHAMA RUBBER CO LTD/THE			374,400.000	5,289,778.99	
YORK WATER CO/THE			2,475.000	104,618.25	
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			3,811,500.000	6,157,416.77	
YUM CHINA HOLDINGS INC			53,590.000	2,837,590.50	
YUM! BRANDS INC			40,856.000	3,730,152.80	
YUMA ENERGY INC			1.266	0.05	
YUNHONG CTI LTD			179.000	293.56	
ZALANDO SE			4,930.000	461,915.05	
ZANETT INC			154.000	0.00	
ZAZA ENERGY CORP			342.000	0.41	
ZEBRA TECHNOLOGIES CORP			2,733.000	689,973.18	
ZEDGE INC			1,519.000	2,217.74	
ZENDESK INC			66,390.000	6,832,858.80	
ZIMMER BIOMET HOLDINGS INC			27,581.000	3,754,877.34	
ZION OIL & GAS INC			469.000	106.70	
ZIONS BANCORP NA			13,834.000	404,229.48	
ZIOPHARM ONCOLOGY INC			17,249.000	43,467.48	
ZIX CORP			2,694.000	15,732.96	
ZOETIS INC			44,532.000	7,364,256.84	
ZOOM VIDEO COMMUNICATIONS INC			975.000	458,357.25	
ZUMIEZ INC			4,170.000	116,009.40	
ZURICH INSURANCE GROUP AG			462.000	161,266.28	
ZYMEWORKS INC			5,051.000	235,275.58	
ZYNERBA PHARMACEUTICALS INC			12,813.000	42,411.03	
ZYNEX INC			79,598.000	1,388,985.10	
FIXED INCOME SECURITIES			194,459,231,806.4..	5,456,528,527.09	
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			4,890,000.000	4,981,932.00	
1011778 BC ULC / NEW RED 144A 4.000% 10/15/2030 DD 10/05/20			1,803,000.000	1,816,901.13	
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			2,002,000.000	2,038,936.90	
1011778 BC ULC / NEW RED 144A 4.375% 01/15/2028 DD 11/19/19			8,065,000.000	8,224,687.00	
1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17			6,050,000.000	6,203,428.00	
1011778 BC ULC / NEW RED 144A 5.750% 04/15/2025 DD 04/07/20			580,000.000	619,150.00	
129 W TRADE ST LLC			1,602,846.090	1,648,206.36	
188 INVERNESS LLC			1,037,000.000	1,036,529.48	
1SHARPE MORTGAGE T 1 NOTE 144A VAR RT 07/25/2024 DD 08/05/20			556,000.000	557,390.00	
8TH AVENUE FOOD 9/18 TL			852,143.070	843,093.31	
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.531	176,518.46	
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	339,557.94	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			0.005	0.00
AASET 2020-1 E HLDG LTD 144A VAR RT 01/16/2040 DD 02/18/20			4,638,000.000	463,800.00
ABBVIE INC 144A 2.300% 11/21/2022 DD 11/21/19			5,304,000.000	5,488,192.70
ABBVIE INC 144A 2.600% 11/21/2024 DD 11/21/19			7,192,000.000	7,619,951.91
ABBVIE INC 144A 3.200% 11/21/2029 DD 11/21/19			1,124,000.000	1,238,329.11
ABBVIE INC 144A 3.800% 03/15/2025 DD 03/15/20			2,185,000.000	2,422,820.98
ABBVIE INC 144A 3.850% 06/15/2024 DD 12/15/19			769,000.000	842,758.53
ABN AMRO BANK NV 144A 4.750% 07/28/2025 DD 07/28/15			2,864,000.000	3,225,150.40
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,800,000.000	3,012,956.77
ABRA AUTO BODY/CALIBER COLLISI			1,106,042.000	1,065,605.10
ABU DHABI GOVERNMENT INTE 144A 0.750% 09/02/2023 DD 09/02/20			1,968,000.000	1,965,540.00
ABU DHABI GOVERNMENT INTE 144A 1.700% 03/02/2031 DD 09/02/20			1,792,000.000	1,772,671.48
ABU DHABI GOVERNMENT INTE 144A 2.500% 04/16/2025 DD 04/16/20			960,000.000	1,018,521.60
ABU DHABI GOVERNMENT INTE 144A 3.125% 04/16/2030 DD 04/16/20			800,000.000	894,304.00
ABU DHABI GOVERNMENT INTE 144A 3.875% 04/16/2050 DD 04/16/20			610,000.000	744,200.00
ACADIA HEALTHCARE 3/18			885,175.640	876,323.88
ACADIA HEALTHCARE CO INC 144A 5.000% 04/15/2029 DD 10/14/20			403,000.000	408,541.25
ACADIA HEALTHCARE CO INC 144A 5.500% 07/01/2028 DD 06/24/20			1,460,000.000	1,501,628.25
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			4,091,000.000	4,116,568.75
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			188,000.000	192,935.00
ACAM 2019-FL1 LTD FL1 A 144A VAR RT 11/17/2034 DD 12/17/19			2,855,500.000	2,843,763.04
ACCESS CIG 2/18 2ND LIEN TL			315,000.007	296,626.06
ACCESS CIG 2/18 TL			1,399,065.360	1,363,221.31
ACCESS GROUP INC 2005-A A B VAR RT 07/25/2034 DD 06/07/05			691,706.357	639,625.92
ACCUVANT 1/17 COV-LITE TL			708,537.620	619,261.88
ACE CASH EXPRESS INC 144A 12.000% 12/15/2022 DD 12/15/17			4,534,000.000	3,241,810.00
ACRISURE 1/20 TLB			1,009,162.410	972,580.27
ACRISURE LLC / ACRISURE F 144A 8.125% 02/15/2024 DD 01/30/19			123,000.000	128,842.50
ADANI GREEN ENERGY UP LTD 144A 6.250% 12/10/2024 DD 06/10/19			645,000.000	691,085.25
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			1,540,000.000	1,566,950.00
ADANI PORTS & SPECIAL ECO 144A 3.950% 01/19/2022 DD 01/19/17			802,000.000	818,077.12
ADANI PORTS & SPECIAL ECO 144A 4.200% 08/04/2027 DD 08/04/20			490,000.000	491,893.24
ADIANT 5/19 COV-LITE TLB			1,031,937.500	1,018,821.57
ADT SECURITY CORP/THE 4.125% 06/15/2023 DD 01/14/13			1,329,000.000	1,390,134.00
ADV FIN REVOLVING NOTE LLC 0.000% 12/31/2050 DD 02/14/18			516,981.472	1,059,789.97
ADVANCED DISPOSAL 10/16 COV-LITE TLB			4,079,995.840	4,069,795.85
ADVISOR GROUP HOLDINGS IN 144A 10.750% 08/01/2027 DD 08/01/19			299,000.000	306,475.00
AECOM 5.125% 03/15/2027 DD 02/21/17			1,790,000.000	1,933,414.80
AECOM 5.875% 10/15/2024 DD 10/15/15			1,505,000.000	1,629,004.48

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AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17			413,000.000	402,346.04
AERCAP IRELAND CAPITAL DAC / A 3.950% 02/01/2022 DD 05/23/16			1,415,000.000	1,432,580.51
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			392,000.000	406,014.33
AES CORP/THE 4.500% 03/15/2023 DD 03/15/18			1,241,000.000	1,247,205.00
AES CORP/THE 5.125% 09/01/2027 DD 08/28/17			1,600,000.000	1,704,160.00
AES CORP/THE 5.500% 04/15/2025 DD 04/06/15			1,200,000.000	1,237,284.00
AES CORP/THE 6.000% 05/15/2026 DD 05/25/16			102,000.000	107,143.35
AETNA INC 2.750% 11/15/2022 DD 11/07/12			225,000.000	233,888.11
AETNA INC 3.500% 11/15/2024 DD 11/10/14			840,000.000	920,484.67
AFLAC INC 4.750% 01/15/2049 DD 10/31/18			200,000.000	257,906.32
AG ISSUER LLC 144A 6.250% 03/01/2028 DD 02/13/20			378,000.000	376,110.00
AGILENT TECHNOLOGIES INC 2.750% 09/15/2029 DD 09/16/19			560,000.000	607,045.85
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			2,548,000.000	2,767,506.15
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			2,115,000.000	2,272,048.12
AIR CANADA 2020-2 CLASS B 144A 9.000% 04/01/2027 DD 09/23/20			434,000.000	454,425.34
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			236,000.000	245,659.66
AIR LEASE CORP VAR RT 06/03/2021 DD 06/03/19			1,231,000.000	1,221,996.95
AIR MEDICAL 2/18 COV-LITE TLB			1,425,947.760	1,420,828.60
AIR MEDICAL GROUP HOLDING 144A 6.375% 05/15/2023 DD 04/28/15			1,586,000.000	1,586,000.00
AIRBUS SE REGS 1.625% 06/09/2030			300,000.000	360,526.55
AIRCASTLE LTD 144A 5.250% 08/11/2025 DD 08/11/20			366,000.000	358,387.50
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			4,667,000.000	4,616,829.75
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			475,000.000	476,070.27
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			561,000.000	573,628.40
AKBANK T.A.S. 144A 5.000% 10/24/2022 DD 10/24/12			1,085,000.000	1,060,554.95
AKER BP ASA 144A 5.875% 03/31/2025 DD 03/22/18			1,815,000.000	1,887,272.36
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			190,000.000	216,722.86
ALBANY MOLECULAR 7/17 2ND LIEN COV-LITE TL			155,000.000	152,416.15
ALBANY MOLECULAR 7/17 TL			478,214.900	470,941.25
ALBEMARLE CORP VAR RT 11/15/2022 DD 05/15/20			2,350,000.000	2,341,513.82
ALBERTSONS COS INC / SAFE 144A 3.250% 03/15/2026 DD 08/31/20			883,000.000	876,218.56
ALBERTSONS COS INC / SAFE 144A 4.625% 01/15/2027 DD 11/22/19			1,154,000.000	1,180,761.26
ALBERTSONS COS INC / SAFE 144A 4.875% 02/15/2030 DD 02/05/20			530,000.000	552,525.00
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			2,243,000.000	2,394,402.50
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			1,177,000.000	1,291,216.08
ALBERTSONS COS INC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			740,000.000	763,347.00
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			4,319,000.000	4,453,968.75
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			480,000.000	502,800.00
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	224,184.35

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			509,698.001	205,968.96
ALIMENTATION COUCHE-TARD 144A 3.550% 07/26/2027 DD 07/26/17			790,000.000	884,211.08
ALIXPARTNERS 4/17 COV-LITE TLB			1,725,830.540	1,681,338.63
ALLEGHENY TECHNOLOGIES INC VAR RT 08/15/2023 DD 07/12/13			45,000.000	46,017.45
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	569,963.71
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	498,972.62
ALLIANT HOLDINGS INTERMED 144A 6.750% 10/15/2027 DD 10/11/19			1,809,000.000	1,897,858.08
ALLISON TRANSMISSION INC 144A 5.000% 10/01/2024 DD 09/23/16			760,000.000	767,645.60
ALLISON TRANSMISSION INC 144A 5.875% 06/01/2029 DD 03/29/19			458,000.000	495,327.00
ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19			275,000.000	326,915.30
ALLY AUTO RECEIVABLES TRU 4 A2 1.930% 10/17/2022 DD 12/11/19			1,518,145.530	1,524,668.85
ALLY AUTO RECEIVABLES TRU 4 A3 1.840% 06/17/2024 DD 12/11/19			1,859,000.000	1,891,470.22
ALLY AUTO RECEIVABLES TRU 4 A4 1.920% 01/15/2025 DD 12/11/19			613,000.000	629,019.60
ALLY AUTO RECEIVABLES TRU 5 A3 1.990% 03/15/2022 DD 11/22/17			357,423.733	358,188.33
ALLY FINANCIAL INC 1.450% 10/02/2023 DD 09/18/20			590,000.000	589,346.60
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			1,997,000.000	2,128,189.65
ALLY FINANCIAL INC 4.250% 04/15/2021 DD 04/11/16			330,000.000	335,626.71
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			4,958,000.000	5,525,661.35
ALLY FINANCIAL INC 5.750% 11/20/2025 DD 11/20/15			198,000.000	221,994.70
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08			1,236,000.000	1,692,237.94
ALPHABET INC 1.998% 08/15/2026 DD 08/09/16			50,000.000	53,612.99
ALPHABET INC 2.250% 08/15/2060 DD 08/05/20			505,000.000	477,516.66
ALTICE FINANCING SA 144A 7.500% 05/15/2026 DD 05/03/16			4,975,000.000	5,266,186.75
ALTICE FRANCE HOLDING SA 144A 10.500% 05/15/2027 DD 11/15/19			1,078,000.000	1,197,927.50
ALTICE FRANCE HOLDING SA 144A 6.000% 02/15/2028 DD 02/06/20			1,723,000.000	1,643,380.17
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			9,336,000.000	9,783,194.40
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			2,935,000.000	3,199,150.00
ALTRA INDUSTRIAL 9/18 TL			619,776.090	600,798.55
ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19			320,000.000	437,545.81
AMAYA 6/18 (USD) TL			4,035,647.060	4,021,925.87
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18			1,082,000.000	1,405,743.02
AMBAC ASSURANCE CORP 144A 5.100% 10/10/2021 DD 06/07/10			1,082,300.288	1,482,751.40
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			953,000.000	1,009,345.38
AMERICAN AIRLINES GROUP I 144A 3.750% 03/01/2025 DD 02/25/20			1,502,000.000	761,559.06
AMERICAN AIRLINES GROUP I 144A 5.000% 06/01/2022 DD 05/20/19			910,000.000	618,800.00
AMERICAN AIRLINES INC 144A 11.750% 07/15/2025 DD 06/30/20			709,000.000	684,185.00
AMERICAN BUILDERS & CONTR 144A 4.000% 01/15/2028 DD 10/31/19			1,557,000.000	1,582,301.25
AMERICAN BUILDERS & CONTR 144A 5.875% 05/15/2026 DD 05/11/18			1,283,000.000	1,331,112.50
AMERICAN CREDIT ACCEP 2 A 144A 1.650% 12/13/2023 DD 05/21/20			1,340,968.410	1,350,660.40

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN CREDIT ACCEP 4 A 144A 2.180% 02/13/2023 DD 11/21/19			1,549,590.060	1,555,966.47
AMERICAN ELECTRIC POWER CO INC 2.300% 03/01/2030 DD 03/05/20			445,000.000	457,041.27
AMERICAN EXPRESS CO 2.750% 05/20/2022 DD 05/20/19			870,000.000	900,931.26
AMERICAN EXPRESS CO 3.375% 05/17/2021 DD 05/17/18			810,000.000	823,190.91
AMERICAN EXPRESS CO 3.700% 08/03/2023 DD 08/03/18			445,000.000	483,077.23
AMERICAN EXPRESS CREDIT AC 3 B 2.200% 04/15/2025 DD 09/23/19			2,435,000.000	2,511,099.35
AMERICAN EXPRESS CREDIT AC 4 A VAR RT 04/15/2024 DD 09/23/19			2,730,000.000	2,733,710.89
AMERICAN HONDA FINANCE CORP 0.650% 09/08/2023 DD 09/10/20			325,000.000	325,109.18
AMERICAN INTERNATIONAL GROUP I 3.400% 06/30/2030 DD 05/11/20			874,000.000	967,835.96
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,179,000.000	1,686,324.95
AMERICAN TOWER CORP 0.500% 01/15/2028			310,000.000	359,727.06
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	501,886.65
AMERICAN TOWER CORP 2.900% 01/15/2030 DD 01/10/20			953,000.000	1,030,208.78
AMERICAN TRAFFIC/ATS CONSOLIDA			1,011,452.970	988,695.28
AMERICREDIT AUTOMOBILE R 1 A2A 2.930% 06/20/2022 DD 03/13/19			31,084.848	31,148.34
AMERICREDIT AUTOMOBILE R 2 A2A 2.430% 09/19/2022 DD 06/12/19			606,782.720	609,286.49
AMERICREDIT AUTOMOBILE R 3 A2A 2.170% 01/18/2023 DD 09/18/19			285,050.270	287,209.04
AMERICREDIT AUTOMOBILE RE 2 A3 0.660% 12/18/2024 DD 07/22/20			832,000.000	834,935.88
AMERICREDIT AUTOMOBILE REC 1 B 1.480% 01/21/2025 DD 03/11/20			1,830,000.000	1,861,285.13
AMERICREDIT AUTOMOBILE REC 2 B 0.970% 02/18/2026 DD 07/22/20			356,000.000	357,136.64
AMERICREDIT AUTOMOBILE REC 2 C 1.480% 02/18/2026 DD 07/22/20			474,000.000	480,304.20
AMERICREDIT AUTOMOBILE REC 2 D 4.010% 07/18/2024 DD 08/15/18			650,000.000	690,612.46
AMERICREDIT AUTOMOBILE REC 3 D 2.710% 09/08/2022 DD 08/11/16			493,000.000	498,938.13
AMERICREDIT AUTOMOBILE REC 4 B 2.360% 12/19/2022 DD 11/15/17			1,500,000.000	1,511,020.65
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,513,321.33
AMMC CLO 19 LTD 19A AR 144A VAR RT 10/16/2028 DD 10/15/19			2,361,606.000	2,342,393.86
AMMC CLO 19 LTD 19A BR 144A VAR RT 10/16/2028 DD 10/15/19			895,729.000	891,545.58
AMNEAL PHARMACEUTICALS 3/18			499,816.990	469,827.97
AMR 10/16 (2023) TLB			1,698,849.130	1,385,411.46
AMR 11/17 TLB			175,452.210	142,833.89
AMR 6/17 TLB			533,821.820	387,357.13
AMSTED INDUSTRIES INC 144A 4.625% 05/15/2030 DD 12/16/19			100,000.000	103,250.00
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19			733,303.020	747,616.22
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18			459,718.740	467,536.54
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19			2,493,000.000	2,488,352.30
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.550	1,316,177.94
ANCESTRY.COM 8/19 COV-LITE			2,815,241.000	2,807,189.41
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 12/25/2059 DD 01/01/20			824,936.520	834,140.42
ANGEL OAK MORTGAGE T 3 A1 144A VAR RT 04/25/2065 DD 06/01/20			1,594,563.670	1,603,993.76

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANGEL OAK MORTGAGE T 6 A1 144A VAR RT 05/25/2065 DD 08/01/20			1,784,073.460	1,784,068.29
ANGI GROUP LLC 144A 3.875% 08/15/2028 DD 08/20/20			735,000.000	727,650.00
ANGLO AMERICAN CAPITAL PL 144A 4.125% 04/15/2021 DD 04/15/14			1,750,000.000	1,777,249.85
ANGLO AMERICAN CAPITAL PL 144A 5.375% 04/01/2025 DD 04/01/20			3,171,000.000	3,645,082.67
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19			490,000.000	604,184.41
ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14			785,000.000	924,199.86
ANHEUSER-BUSCH INBEV WORLDWIDE 3.500% 06/01/2030 DD 04/03/20			1,165,000.000	1,325,456.84
ANTERO RESOURCES CORP 5.375% 11/01/2021 DD 05/01/14			85,000.000	80,750.00
AOA 2015-1177 MORT 1177 A 144A 2.957% 12/13/2029 DD 01/01/15			3,377,662.000	3,369,971.40
AON CORP 2.800% 05/15/2030 DD 05/15/20			1,735,000.000	1,879,802.51
AON CORP 6.250% 09/30/2040 DD 09/10/10			470,000.000	689,278.72
APACHE CORP 4.250% 01/15/2044 DD 12/03/12			433,000.000	368,050.00
APACHE CORP 4.375% 10/15/2028 DD 08/23/18			85,000.000	77,775.00
APACHE CORP 4.625% 11/15/2025 DD 08/17/20			563,000.000	536,609.38
APACHE CORP 4.750% 04/15/2043 DD 04/09/12			1,349,000.000	1,199,766.88
APACHE CORP 4.875% 11/15/2027 DD 08/17/20			748,000.000	706,860.00
APACHE CORP 5.100% 09/01/2040 DD 08/20/10			55,000.000	49,259.38
APACHE CORP 5.250% 02/01/2042 DD 12/03/10			607,000.000	543,265.00
APEX CREDIT CLO 2 1A AS1R 144A VAR RT 10/27/2028 DD 10/28/19			2,032,144.130	2,023,884.48
API GROUP/J2 ACQUISITION 10/19			640,162.500	626,290.18
APIDOS CLO XXII 22A A1R 144A VAR RT 04/20/2031 DD 03/12/20			2,443,000.000	2,411,948.25
APIDOS CLO XXXI 31A E 144A VAR RT 04/15/2031 DD 05/23/19			1,400,000.000	1,288,390.18
APPLE INC 3.850% 05/04/2043 DD 05/03/13			370,000.000	461,265.59
APPLE INC 4.375% 05/13/2045 DD 05/13/15			604,000.000	809,214.33
APPLIED SYSTEMS 9/17 COV-LITE TLB			270,706.520	268,760.14
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			761,000.000	768,610.00
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,588,000.000	1,588,000.00
APX GROUP INC 8.500% 11/01/2024 DD 11/01/19			1,160,000.000	1,223,800.00
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			519,084.430	531,329.27
ARAMARK SERVICES INC 144A 5.000% 02/01/2028 DD 01/18/18			498,000.000	501,735.00
ARAMARK SERVICES INC 144A 6.375% 05/01/2025 DD 04/27/20			419,000.000	436,461.83
ARBOR MULTIFAMILY M MF1 D 144A 1.750% 05/15/2053 DD 05/01/20			402,000.000	337,680.00
ARBOR MULTIFAMILY MF1 XD 144A VAR RT 05/15/2053 DD 05/01/20			8,221,000.000	370,767.10
ARBOR REALTY TRUST INC 144A 8.000% 04/30/2023 DD 04/24/20			398,000.000	417,620.09
ARBY'S/INSPIRE BRANDS 1/20 COV -LITE TLB			1,496,541.347	1,426,488.25
ARCELORMITTAL SA VAR RT 10/15/2039 DD 10/08/09			65,000.000	82,039.81
ARCHROCK PARTNERS LP / AR 144A 6.250% 04/01/2028 DD 12/20/19			1,035,000.000	975,487.50
ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19			2,511,000.000	2,545,526.25
ARDAGH PACKAGING FINANCE 144A 5.250% 04/30/2025 DD 04/08/20			402,000.000	420,090.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			594,000.000	616,750.20
ARDENT HEALTH 6/18 COV-LITE TL			584,768.450	583,487.81
AREIT 2018-CRE2 TR CRE2 A 144A VAR RT 11/14/2035 DD 11/15/18			2,288,551.413	2,287,427.74
AREIT 2020-CRE4 TR CRE4 C 144A VAR RT 04/15/2037 DD 05/21/20			3,968,000.000	3,938,966.14
AREIT 2020-CRE4 TR CRE4 D 144A VAR RT 04/15/2037 DD 05/21/20			2,078,000.000	1,966,340.75
ARES CAPITAL CORP 3.875% 01/15/2026 DD 07/15/20			655,000.000	667,078.20
ARES XXIX CLO LTD 1A D 144A VAR RT 04/17/2026 DD 04/03/14			1,000,000.000	916,605.00
ARI FLEET LEASE TRUS A A2 144A 1.770% 08/15/2028 DD 02/27/20			914,000.000	923,986.73
ARISTOCRAT LEISURE 5/18 TLB			587,165.717	570,161.40
ARIVO ACCEPTANCE AUTO 1 A 144A 2.990% 07/15/2024 DD 10/10/19			1,092,078.380	1,110,635.74
ARIZONA PUBLIC SERVICE CO 3.500% 12/01/2049 DD 11/20/19			440,000.000	489,435.13
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			484,552.230	499,995.49
ARROYO MORTGAGE TRUS 3 A1 144A VAR RT 10/25/2048 DD 07/01/19			950,376.627	975,681.26
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	450,460.00
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	679,549.15
ASCEND LEARNING 6/17 TLB			416,166.030	409,923.54
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 02/01/19			782,000.000	795,849.22
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			1,662,000.000	1,709,450.10
ASCENT RESOURCES UTICA HO 144A 10.000% 04/01/2022 DD 04/05/17			35,000.000	34,475.00
ASGN INC 144A 4.625% 05/15/2028 DD 11/22/19			1,127,000.000	1,131,643.24
ASHTHAD CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17			556,000.000	578,240.00
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	550,904.30
ASPLUNDH 8/20 COV-LITE TLB			440,000.000	439,177.20
ASSOCIATED BANK NA/GREEN BAY W 3.500% 08/13/2021 DD 08/13/18			613,000.000	626,952.09
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18			667,000.000	713,959.10
ASSURANT INC VAR RT 03/26/2021 DD 03/27/18			400,000.000	399,858.78
ASSUREDPARTNERS 2/20 COV-LITE			1,249,487.310	1,211,552.88
ASTON MARTIN CAPITAL HOLD 144A 6.500% 04/15/2022 DD 04/18/17			510,000.000	459,255.00
ASURION 2/18 COV-LITE TLB			1,681,902.900	1,655,278.38
ASURION 7/17 2ND LIEN TLB2			831,363.630	831,538.22
ASURION 7/17 TLB4			1,858,656.600	1,835,033.08
ASURION 7/18 B7 COV-LITE TLB			933,512.500	916,597.26
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			4,000,000.000	3,944,539.00
AT&T INC 144A 3.550% 09/15/2055 DD 09/18/20			644,000.000	624,147.21
AT&T INC 2.300% 06/01/2027 DD 05/28/20			943,000.000	987,596.91
AT&T INC 4.650% 06/01/2044 DD 06/01/19			35,000.000	39,791.67
AT&T INC 4.750% 05/15/2046 DD 05/04/15			1,663,000.000	1,953,635.76
ATHENAHEALTH 1/19 TLB			906,200.000	890,341.50
ATKORE 12/16 COVE-LITE TL			101,512.720	100,979.78

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ATLANTIC DEV LLC			97,372.829	434,175.92
ATMOS ENERGY CORP 1.500% 01/15/2031 DD 10/01/20			1,596,000.000	1,589,547.31
ATOTECH ALPHA 2 BV 144A 8.750% 06/01/2023 DD 05/30/18			801,000.000	803,002.50
ATOTECH ALPHA 3 BV / ALPH 144A 6.250% 02/01/2025 DD 01/31/17			1,675,000.000	1,698,031.25
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,527,181.28
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,650,262.02
ATRIUM IX 9A AR 144A VAR RT 05/28/2030 DD 04/20/17			500,000.000	496,958.05
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	691,459.47
AUDIO VISUAL SERVICES 9/19 INCREMENTAL TL			297,750.000	223,312.50
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,232,444.50
AUSTRALIA & NEW ZEALAND B 144A 4.500% 03/19/2024 DD 03/19/14			248,000.000	272,640.30
AUSTRALIA & NEW ZEALAND B 144A VAR RT 12/31/2049 DD 06/15/16			389,000.000	445,031.56
AUTHENTIC BRANDS 9/17 COV-LITE TL			3,120,417.460	3,052,985.24
AVANTOR FUNDING INC 144A 4.625% 07/15/2028 DD 07/17/20			2,293,000.000	2,378,987.50
AVANTOR INC 144A 6.000% 10/01/2024 DD 10/02/17			1,132,000.000	1,182,940.00
AVAYA 6/18 COV-LITE TLB			56,512.790	56,142.07
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	929,036.52
AVIATION CAPITAL GROUP LL 144A 2.875% 01/20/2022 DD 01/20/17			268,000.000	265,969.79
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,487,000.000	1,471,579.03
AVIATION CAPITAL GROUP LL 144A VAR RT 06/01/2021 DD 12/03/18			250,000.000	244,610.12
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			884,000.000	804,484.20
AVIS BUDGET RENTAL C 1A B 144A 2.680% 08/20/2026 DD 01/29/20			971,000.000	973,702.68
AVIS BUDGET RENTAL C 2A C 144A 4.250% 02/20/2027 DD 08/12/20			765,000.000	784,309.68
AVIS BUDGET RENTAL C 3A C 144A 3.150% 03/20/2026 DD 08/27/19			154,000.000	151,349.80
AVOLON GLENCAR VI			4,849,050.656	0.00
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			904,000.000	901,814.50
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,178,000.000	1,182,118.25
AVON INTERNATIONAL OPERAT 144A 7.875% 08/15/2022 DD 08/15/16			4,693,000.000	4,748,307.01
AXALTA COATING SYSTEMS LL 144A 4.750% 06/15/2027 DD 06/15/20			1,429,000.000	1,461,152.50
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			1,301,000.000	1,325,393.75
BA CREDIT CARD TRUST A1 A1 1.740% 01/15/2025 DD 09/13/19			6,712,000.000	6,905,503.61
BAIDU INC 3.075% 04/07/2025 DD 04/07/20			400,000.000	425,088.00
BAIDU INC 3.875% 09/29/2023 DD 03/29/18			3,500,000.000	3,754,098.88
BAIDU INC 4.375% 05/14/2024 DD 11/14/18			5,000,000.000	5,480,124.86
BAIN CAPITAL CREDIT 1A A1 144A VAR RT 07/20/2030 DD 07/25/17			614,910.000	611,685.66
BAIN CAPITAL CREDIT 2A AR 144A VAR RT 007/25/2030 DD 07/20/17			1,004,955.494	999,547.53
BALL CORP 2.875% 08/15/2030 DD 08/13/20			580,000.000	573,475.00
BALL CORP 4.000% 11/15/2023 DD 05/16/13			3,725,000.000	3,954,087.50
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,705,000.000	1,901,075.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BALL CORP 5.000% 03/15/2022 DD 03/09/12			295,000.000	310,118.75
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,610,000.000	1,822,399.25
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			1,040,000.000	1,010,309.04
BAMLL COMMERCIAL MO RLJ C 144A VAR RT 04/15/2036 DD 05/30/19			347,000.000	327,693.03
BAMLL RE-REMIC FR11 CK25 144A 0.000% 09/27/2045 DD 03/01/15			673,000.000	580,462.50
BAMLL RE-REMIC FRR4 CK23 144A 0.000% 09/27/2022 DD 02/01/14			1,921,000.000	1,485,801.29
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			4,992,700.750	1,248,175.19
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	2,975,924.32
BAMLL RE-REMIC TRU FRR2 C 144A 0.000% 09/26/2022 DD 07/01/13			3,090,000.000	2,429,667.00
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	1,625,430.31
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	509,649.22
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	468,066.62
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	364,208.49
BAMLL TRUST 2011-F FSHN A 144A 4.420% 07/11/2033 DD 07/01/11			320,000.000	320,663.74
BAMLL TRUST 2011-F FSHN B 144A 4.769% 07/11/2033 DD 07/01/11			1,000,000.000	997,504.00
BAMLL TRUST 2011-F FSHN C 144A 5.118% 07/11/2033 DD 07/01/11			500,000.000	495,020.70
BANC OF AMERICA COMMERC UBS7 B VAR RT 09/15/2048 DD 09/01/15			751,000.000	812,199.51
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			170,154.526	107,329.48
BANCO ACTINVER SA / GRUPO 144A 4.800% 12/18/2034 DD 12/20/19			415,000.000	314,362.50
BANCO ACTINVER SA / GRUPO 144A 9.500% 12/18/2034			17,100,000.000	573,208.16
BANCO BILBAO VIZCAYA ARGENTARI 0.875% 09/18/2023 DD 09/18/20			720,000.000	719,618.40
BANCO BILBAO VIZCAYA ARGENTARI 3.000% 10/20/2020 DD 10/20/15			2,915,000.000	2,918,876.95
BANCO DE CREDITO DEL PERU 144A 2.700% 01/11/2025 DD 09/11/19			503,000.000	523,623.00
BANCO DEL ESTADO DE CHILE 144A 2.668% 01/08/2021 DD 01/08/18			1,634,000.000	1,638,085.00
BANCOLOMBIA SA 3.000% 01/29/2025 DD 01/29/20			407,000.000	407,659.34
BANCORP COMMERCIAL CRE5 A 144A VAR RT 03/15/2036 DD 03/28/19			596,803.480	580,434.65
BANCORP COMMERCIAL CRE5 D 144A VAR RT 03/15/2036 DD 03/28/19			137,000.000	124,490.11
BANCORP COMMERCIAL CRE5 F 144A VAR RT 03/15/2036 DD 03/28/19			1,301,000.000	1,160,999.39
BANCORP COMMERCIAL CRE6 D 144A VAR RT 09/15/2036 DD 09/26/19			1,057,000.000	973,474.49
BANCORP COMMERCIAL CRE6 F 144A VAR RT 09/15/2036 DD 09/26/19			855,000.000	746,899.79
BANCORP COMMERCIAL CRE6 G 144A VAR RT 09/15/2036 DD 09/26/19			815,000.000	717,200.00
BANCORP COMMERCIAL CRE6 H 144A VAR RT 09/15/2036 DD 09/26/19			1,677,000.000	1,446,412.50
BANCORP COMMERCIAL CRE6 X 144A VAR RT 09/15/2036 DD 09/26/19			27,989,257.824	861,789.25
BANFF MERGER SUB INC 144A 9.750% 09/01/2026 DD 08/23/18			725,000.000	766,397.50
BANK 2018-BNK14 BN14 XA VAR RT 09/15/2060 DD 09/01/18			10,549,403.339	328,317.48
BANK 2019-BNK20 BN20 XA VAR RT 09/15/2062 DD 09/01/19			12,972,000.907	799,517.60
BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19			852,000.000	942,601.76
BANK 2020-BNK27 BN27 A5 2.144% 04/15/2063 DD 06/01/20			493,000.000	517,694.32
BANK 2020-BNK28 BN28 A4 1.844% 03/15/2063 DD 09/01/20			622,000.000	638,746.85

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			270,000.000	286,601.84
BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15			6,806,000.000	7,560,353.02
BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16			5,000,000.000	5,766,719.15
BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07			1,134,000.000	1,600,814.74
BANK OF AMERICA CORP VAR RT 01/23/2026 DD 01/23/18			3,642,000.000	3,975,139.79
BANK OF AMERICA CORP VAR RT 02/13/2026 DD 02/13/20			679,000.000	704,180.69
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20			433,000.000	455,237.10
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19			1,197,000.000	1,336,965.21
BANK OF AMERICA CORP VAR RT 04/29/2031 DD 04/29/20			1,357,000.000	1,443,740.75
BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20			3,566,000.000	3,592,871.31
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			1,396,000.000	1,511,844.32
BANK OF AMERICA CORP VAR RT 09/25/2025 DD 09/25/20			3,462,000.000	3,461,203.74
BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17			3,602,000.000	3,781,362.42
BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06			254,000.000	364,668.52
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			309,000.000	333,900.13
BANK OF MONTREAL 1.900% 08/27/2021 DD 08/29/16			140,000.000	142,115.88
BANK OF MONTREAL VAR RT 01-FEB-2023 COVERED BD			1,555,000.000	1,166,619.61
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			3,000,000.000	3,405,626.13
BARCLAYS BANK PLC 1.700% 05/12/2022 DD 05/12/20			716,000.000	728,358.02
BARCLAYS BANK PLC 144A 10.179% 06/12/2021 DD 06/12/09			4,140,000.000	4,355,730.43
BARCLAYS COMMERCIAL MORT C3 XA VAR RT 05/15/2052 DD 06/01/19			5,959,198.966	555,437.27
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 07/15/2024 DD 09/21/18			453,000.000	453,884.80
BARCLAYS PLC VAR RT 08/10/2021 DD 08/10/16			1,000,000.000	1,016,752.21
BARINGS CLO LTD 2019 1A E 144A VAR RT 04/15/2031 DD 03/28/19			1,000,000.000	959,814.80
BARRACUDA NETWORKS 1/18 TLB			880,710.270	870,529.26
BASS PRO SHOPS 11/16 COV-LITE			1,075,486.320	1,064,064.65
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			1,272,000.000	1,343,254.32
BAT CAPITAL CORP 3.215% 09/06/2026 DD 09/06/19			1,424,000.000	1,530,942.40
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			10,059,000.000	10,762,292.79
BAT INTERNATIONAL FINANCE PLC 1.668% 03/25/2026 DD 09/25/20			3,026,000.000	3,036,288.40
BATTALION CLO X L 10A A1R 144A VAR RT 01/24/2029 DD 05/14/19			2,750,000.000	2,741,462.35
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			1,660,000.000	1,823,925.00
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18			1,849,000.000	2,033,900.00
BAUSCH HEALTH COS INC 144A 5.000% 01/30/2028 DD 12/30/19			3,875,000.000	3,763,593.75
BAUSCH HEALTH COS INC 144A 5.250% 01/30/2030 DD 12/30/19			5,122,000.000	5,045,170.00
BAUSCH HEALTH COS INC 144A 5.500% 03/01/2023 DD 01/30/15			629,000.000	626,641.25
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			4,338,000.000	4,451,872.50
BAUSCH HEALTH COS INC 144A 5.875% 05/15/2023 DD 03/27/15			185,000.000	184,075.00
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			7,386,000.000	7,561,417.50

Asset Detail

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As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAUSCH HEALTH COS INC 144A 6.250% 02/15/2029 DD 05/26/20			2,492,000.000	2,563,171.52
BAUSCH HEALTH COS INC 144A 7.000% 01/15/2028 DD 05/23/19			246,000.000	260,760.00
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			853,000.000	927,893.40
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			2,983,000.000	3,257,231.97
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18			8,992,000.000	10,285,319.36
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			3,680,000.000	3,713,755.73
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			9,147,000.000	8,861,845.94
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	386,375.16
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			8,750,000.000	8,401,977.50
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			172,898.450	169,189.58
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			6,265,224.540	5,931,233.56
BBCMS TRUST 2018-RR RRI F 144A VAR RT 002/15/2033 DD 02/27/18			1,085,000.000	1,023,305.92
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18			1,651,000.000	1,568,450.00
BBVA BANCOMER SA/TEXAS 144A 6.500% 03/10/2021 DD 03/10/11			273,000.000	278,596.50
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12			4,590,000.000	4,948,020.00
BBVA USA 2.500% 08/27/2024 DD 08/27/19			2,700,000.000	2,810,168.37
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09			14,672,786.920	311,268.50
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			1,651,000.000	1,473,187.30
BDS 2018-FL2 FL2 A 144A VAR RT 08/15/2035 DD 08/07/18			1,758,660.797	1,749,086.65
BDS 2019-FL3 LTD FL3 A 144A VAR RT 12/15/2035 DD 02/08/19			676,000.000	665,044.95
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			798,000.000	821,940.00
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17			2,151,000.000	2,107,980.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	440,587.50
BECTON DICKINSON AND CO 2.823% 05/20/2030 DD 05/20/20			654,000.000	705,280.74
BECTON DICKINSON AND CO VAR RT 06/06/2022 DD 06/06/17			4,670,000.000	4,702,319.39
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			610,000.000	733,725.88
BELFOR 4/19 TLB			775,187.500	772,280.55
BELLEMEADE RE 2020 2A M1A 144A VAR RT 08/26/2030 DD 09/03/20			511,000.000	511,027.59
BELLRING BRANDS/POST HOLDINGS			764,400.000	764,721.05
BELRON 10/17 USD COV-LITE TLB			500,837.500	493,324.94
BELRON 10/19 (USD) TLB			332,487.500	327,915.80
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,598,993.34
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,894,368.67
BENCHMARK 2020-B B18 AGNF 144A 4.139% 07/15/2053 DD 07/01/20			1,429,000.000	1,431,152.08
BENCHMARK 2020-B B18 AGNG 144A VAR RT 07/15/2053 DD 07/01/20			831,000.000	764,520.00
BENCHMARK 2020-B16 MORT B16 A5 2.732% 02/15/2053 DD 02/01/20			165,000.000	181,281.43
BENCHMARK 2020-B17 MORT B17 A5 2.289% 03/15/2053 DD 03/01/20			1,171,000.000	1,242,261.56
BENCHMARK 2020-B19 MORT B19 A5 1.850% 09/15/2053 DD 09/01/20			1,314,000.000	1,350,436.16
BENEFIT STREET P IIIA A2R 144A VAR RT 07/20/2029 DD 07/20/17			2,283,023.000	2,275,084.47

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BENEFIT STREET P IVA A2RR 144A VAR RT 01/20/2029 DD 04/22/19			750,000.000	748,500.75
BENEFIT STREET PAR VIA DR 144A VAR RT 10/18/2029 DD 09/14/17			1,000,000.000	834,823.11
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	1,211,384.16
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19			410,000.000	533,507.48
BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13			574,000.000	745,922.98
BERKSHIRE HATHAWAY INC 0.000% 03/12/2025			1,430,000.000	1,672,781.12
BERRY GLOBAL INC 144A 4.500% 02/15/2026 DD 01/26/18			409,000.000	413,090.00
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			2,585,000.000	2,714,250.00
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			883,000.000	896,333.30
BERRY PLASTICS 10/19 COV-LITE			2,409,503.020	2,386,540.46
BERRY PLASTICS 12/19 (USD) TLY			1,180,062.500	1,143,338.96
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			2,955,220.320	2,837,619.40
BHP TRUST 2019-BXH BXHP B 144A VAR RT 08/15/2036 DD 08/29/19			128,100.000	121,151.63
BISON MIDSTREAM 5/18 TLB			635,318.590	478,757.03
BJ'S WHOLESALE CLUB 1/17			1,627,178.730	1,596,848.12
BLACK HILLS CORP 3.875% 10/15/2049 DD 10/03/19			445,000.000	495,136.47
BLACK KNIGHT INFOSERV LLC 144A 3.625% 09/01/2028 DD 08/26/20			1,369,000.000	1,383,545.63
BLACKSTONE MORTGAGE 11/19 TLB			769,501.310	734,873.76
BLOCK COMMUNICATIONS 2/20 TL			739,285.000	723,885.69
BLOCK COMMUNICATIONS INC 144A 4.875% 03/01/2028 DD 02/25/20			383,000.000	390,660.00
BLOUNT 9/18 COV-LITE TLB			610,992.170	605,187.75
BLUE CUBE SPINCO LLC 9.750% 10/15/2023 DD 04/15/16			83,000.000	85,593.75
BLUEMOUNTAIN CLO 2 2A AR2 144A VAR RT 11/20/2028 DD 11/20/18			1,160,000.000	1,156,959.29
BMC EAST LLC 144A 5.500% 10/01/2024 DD 09/15/16			95,000.000	97,612.50
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	633,517.88
BMW FLOORPLAN MASTER 1 A2 144A VAR RT 05/15/2023 DD 06/12/18			1,158,000.000	1,159,019.74
BMW US CAPITAL LLC 144A 3.800% 04/06/2023 DD 04/09/20			65,000.000	70,033.49
BMW US CAPITAL LLC 144A 3.900% 04/09/2025 DD 04/09/20			7,186,000.000	8,029,061.52
BMW US CAPITAL LLC 144A VAR RT 04/12/2021 DD 04/12/18			750,000.000	751,041.03
BMW VEHICLE OWNER TRUST 2 A A2 0.390% 02/27/2023 DD 07/15/20			8,590,000.000	8,594,902.31
BMW VEHICLE OWNER TRUST 2 A A4 0.620% 04/26/2027 DD 07/15/20			807,000.000	811,605.22
BOEING CO/THE 2.300% 08/01/2021 DD 07/31/19			561,000.000	568,377.96
BOEING CO/THE 2.700% 05/01/2022 DD 05/02/19			270,000.000	275,332.51
BOEING CO/THE 2.800% 03/01/2023 DD 02/23/18			3,778,000.000	3,851,324.18
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19			735,000.000	690,876.37
BOEING CO/THE 3.950% 08/01/2059 DD 07/31/19			395,000.000	357,578.97
BOEING CO/THE 4.508% 05/01/2023 DD 05/04/20			8,901,000.000	9,384,680.34
BOEING CO/THE 4.875% 05/01/2025 DD 05/04/20			15,868,000.000	17,266,370.83
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20			1,120,000.000	1,233,019.61

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BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20			1,803,000.000	2,026,587.74
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14			783,000.000	726,232.50
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15			927,000.000	695,250.00
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			470,000.000	360,722.65
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			794,000.000	602,201.36
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			637,000.000	645,230.04
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20			620,000.000	636,461.00
BORAL FINANCE PTY LTD 144A 3.000% 11/01/2022 DD 11/01/17			311,000.000	317,725.79
BOSTON SCIENTIFIC CORP 0.625% 12/01/2027			875,000.000	1,019,471.13
BOSTON SCIENTIFIC CORP 3.375% 05/15/2022 DD 05/12/15			1,355,000.000	1,416,672.89
BOXER PARENT CO INC 144A 7.125% 10/02/2025 DD 06/01/20			905,000.000	966,594.30
BOXER PARENT CO INC 144A 9.125% 03/01/2026 DD 06/01/20			273,000.000	289,380.00
BOYD 8/18 COV-LITE TLB			751,333.310	696,741.44
BOYD GAMING CORP 144A 8.625% 06/01/2025 DD 05/21/20			810,000.000	887,986.80
BOYD GAMING CORP 4.750% 12/01/2027 DD 06/01/20			1,936,000.000	1,899,700.00
BOYD GAMING CORP 6.000% 08/15/2026 DD 06/25/18			280,000.000	288,750.00
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			853,000.000	888,135.07
BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20			425,000.000	409,102.23
BP CAPITAL MARKETS AMERICA INC 3.194% 04/06/2025 DD 04/06/20			2,866,000.000	3,150,370.42
BP CAPITAL MARKETS AMERICA INC 3.937% 09/21/2028 DD 09/21/18			767,000.000	893,083.64
BP CAPITAL MARKETS PLC 3.994% 09/26/2023 DD 09/26/13			8,292,000.000	9,086,420.86
BRAND ENERGY 6/17 COV-LITE TL			1,789,871.390	1,662,056.67
BRAND INDUSTRIAL SERVICES 144A 8.500% 07/15/2025 DD 06/21/17			35,000.000	33,075.00
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17			335,000.000	322,437.50
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB			1,764,387.500	1,744,538.14
BRISTOL-MYERS SQUIBB CO 3.400% 07/26/2029 DD 01/26/20			1,339,000.000	1,559,546.07
BRISTOL-MYERS SQUIBB CO 3.450% 11/15/2027 DD 05/15/20			735,000.000	844,608.54
BRITISH TRANSCO INTERNATI REGS 0.000% 11/04/2021			3,500,000.000	3,465,081.13
BRIXMOR OPERATING PARTNERSHIP 4.050% 07/01/2030 DD 06/10/20			1,470,000.000	1,572,296.43
BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18			340,000.000	376,687.74
BROADCOM INC 3.150% 11/15/2025 DD 05/08/20			11,177,000.000	12,106,129.70
BROADCOM INC 4.150% 11/15/2030 DD 05/08/20			4,199,000.000	4,716,920.53
BROADCOM INC 4.700% 04/15/2025 DD 04/09/20			1,453,000.000	1,651,062.13
BROADCOM INC 4.750% 04/15/2029 DD 04/15/20			411,000.000	478,837.95
BROADCOM/AVAGO 11/19 A5 TL			685,984.820	677,410.01
BROADCOM/AVAGO 11/19 TLA3			1,530,639.860	1,526,813.26
BROOKFIELD RESIDENTIAL PR 144A 6.250% 09/15/2027 DD 09/23/19			65,000.000	65,547.63
BSPRT 2018-FL4 ISSU FL4 A 144A VAR RT 09/15/2035 DD 10/12/18			4,310,000.000	4,249,673.79
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			1,185,000.000	1,161,646.14

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BUCKEYE PARTNERS 10/19 COV-LIT			1,064,650.000	1,043,357.00
BUCKEYE PARTNERS LP 144A 4.125% 03/01/2025 DD 02/19/20			742,000.000	704,900.00
BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13			35,000.000	32,422.08
BUILDERS FIRSTSOURCE INC 144A 6.750% 06/01/2027 DD 05/30/19			60,000.000	64,275.00
BURGER KING/RESTAURANT BRANDS			1,056,477.310	1,011,133.31
BURLINGTON COAT FACTORY W 144A 6.250% 04/15/2025 DD 04/16/20			201,000.000	211,552.50
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			3,925,000.000	4,224,119.14
BWAY 3/17 TLB			1,285,244.540	1,204,119.91
BWX TECHNOLOGIES INC 144A 4.125% 06/30/2028 DD 06/12/20			974,000.000	995,915.00
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18			1,300,000.000	1,350,375.00
BX COMMERCIAL MORT BXLP A 144A VAR RT 12/15/2036 DD 02/06/20			989,094.710	987,902.15
BX COMMERCIAL MORT BXLP F 144A VAR RT 12/15/2036 DD 02/06/20			0.005	0.00
BX COMMERCIAL MORTGA XL A 144A VAR RT 10/15/2036 DD 10/24/19			1,461,918.638	1,461,479.62
BX COMMERCIAL MORTGA XL F 144A VAR RT 10/15/2036 DD 10/24/19			2,610,568.987	2,577,832.19
BX COMMERCIAL MORTGA XL J 144A VAR RT 10/15/2036 DD 10/24/19			0.011	0.01
BX TRUST 2017-SLCT SLCT D 144A VAR RT 07/15/2034 DD 08/15/17			498,477.430	485,764.81
BX TRUST 2017-SLCT SLCT E 144A VAR RT 07/15/2034 DD 08/15/17			583,950.000	567,709.59
BX TRUST 2017-SLCT SLCT F 144A VAR RT 07/15/2034 DD 08/15/17			841,500.000	776,045.94
BX TRUST 2019-MMP MMP F 144A VAR RT 008/15/2036 DD 08/29/19			923,000.000	867,465.67
BXP TRUST 2017-GM GM A 144A 3.379% 06/13/2039 DD 06/01/17			1,375,000.000	1,530,008.29
BY CROWN PARENT LLC / BY 144A 4.250% 01/31/2026 DD 07/31/20			345,000.000	351,253.13
BY CROWN PARENT LLC 144A 7.375% 10/15/2024 DD 10/06/16			785,000.000	796,775.00
CABLEVISION LIGHTPATH LLC 144A 3.875% 09/15/2027 DD 09/29/20			897,000.000	897,000.00
CABLEVISION LIGHTPATH LLC 144A 5.625% 09/15/2028 DD 09/29/20			879,000.000	891,921.30
CABLEVISION SYSTEMS 3/17 TLB			130,346.470	125,876.89
CAESARS ENTERTAINMENT			501,136.370	483,541.48
CAESARS ENTERTAINMENT INC 144A 6.250% 07/01/2025 DD 07/06/20			5,133,000.000	5,365,242.59
CAESARS ENTERTAINMENT INC 144A 8.125% 07/01/2027 DD 07/06/20			1,608,000.000	1,704,480.00
CAESARS RESORT 12/17 COV-LITE TL			627,262.500	586,126.63
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			1,771,000.000	1,713,442.50
CAESARS RESORT COLLECTION 144A 5.750% 07/01/2025 DD 07/06/20			861,000.000	887,906.25
CALIFORNIA RESOURCES 11/17 COV			520,000.000	187,054.40
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09			40,000.000	65,690.40
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	454,415.50
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09			300,000.000	524,886.00
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			3,133,000.000	767,585.00
CALPINE 3/19 B-9 COV-LITE TLB			385,125.000	374,372.32
CALPINE 5/15 B5 COV-LITE TL			884,891.800	859,929.00
CALPINE CORP 144A 4.500% 02/15/2028 DD 12/20/19			1,058,000.000	1,083,540.12

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CALPINE CORP 144A 4.625% 02/01/2029 DD 08/10/20			252,000.000	251,527.50
CALPINE CORP 144A 5.000% 02/01/2031 DD 08/10/20			320,000.000	326,176.00
CALPINE CORP 144A 5.125% 03/15/2028 DD 12/27/19			1,198,000.000	1,239,930.00
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			3,433,000.000	3,566,475.04
CAMBREX 12/19 COV-LITE TL			644,132.500	645,742.83
CAMELOT FINANCE SA 144A 4.500% 11/01/2026 DD 10/31/19			1,364,000.000	1,391,280.00
CAMERON LNG LLC 144A 2.902% 07/15/2031 DD 12/13/19			830,000.000	913,041.68
CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19			400,000.000	449,178.27
CAMPING WORLD 11/16 COV-LITE TLB			1,934,979.820	1,879,949.00
CANADIAN IMPERIAL BANK OF COMM 0.950% 06/23/2023 DD 06/23/20			2,578,000.000	2,601,176.22
CANADIAN NATURAL RESOURCES LTD 3.850% 06/01/2027 DD 05/30/17			445,000.000	479,137.82
CANADIAN PACIFIC RAILWAY CO 9.450% 08/01/2021 DD 07/25/91			742,000.000	796,154.64
CANYON CAPITAL CLO 2 2A E 144A VAR RT 10/15/2032 DD 09/27/19			1,000,000.000	941,633.60
CAPITAL AUTO RECEIVA 2 A3 144A 3.270% 06/20/2023 DD 10/31/18			375,972.960	377,977.64
CAPITAL ONE FINANCIAL CORP 2.600% 05/11/2023 DD 05/11/20			2,165,000.000	2,264,254.12
CAPITAL ONE FINANCIAL CORP 3.650% 05/11/2027 DD 05/11/20			487,000.000	539,572.25
CAPITAL ONE FINANCIAL CORP 3.900% 01/29/2024 DD 01/29/19			2,480,000.000	2,699,432.24
CAPITAL ONE MULTI-ASSET A1 A1 2.840% 12/15/2024 DD 02/28/19			2,196,000.000	2,273,260.33
CAPITAL ONE MULTI-ASSET A2 A2 1.720% 08/15/2024 DD 09/05/19			11,168,000.000	11,473,081.85
CAPITAL ONE PRIME AUTO RE 2 A2 2.060% 09/15/2022 DD 09/18/19			405,947.060	408,126.47
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19			1,077,000.000	1,100,467.19
CAPITOL INVESTMENT MERGER 144A 10.000% 08/01/2024 DD 07/31/19			1,241,000.000	1,299,947.50
CARDINAL HEALTH INC 3.500% 11/15/2024 DD 11/19/14			1,268,000.000	1,386,486.18
CARDINAL HEALTH INC VAR RT 06/15/2022 DD 06/12/17			3,090,000.000	3,108,693.45
CARDTRONICS 6/20 COV-LITE TLB			758,100.000	754,309.50
CARMAX AUTO OWNER TRUST 2 1 A3 1.890% 12/16/2024 DD 01/22/20			1,102,000.000	1,131,207.19
CARMAX AUTO OWNER TRUST 2 1 A4 2.030% 06/16/2025 DD 01/22/20			739,000.000	767,863.42
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			526,000.000	557,711.12
CARMAX AUTO OWNER TRUST 2 2 A3 1.700% 11/15/2024 DD 04/29/20			618,000.000	632,591.84
CARMAX AUTO OWNER TRUST 2 3 A4 0.770% 03/16/2026 DD 07/22/20			870,000.000	878,877.22
CARMAX AUTO OWNER TRUST 2 3 A4 2.220% 11/15/2022 DD 07/26/17			5,662,000.000	5,739,511.08
CARMAX AUTO OWNER TRUST 3 A3 3.130% 06/15/2023 DD 07/25/18			1,413,135.056	1,440,965.48
CARMAX AUTO OWNER TRUST 4 A2A 2.010% 03/15/2023 DD 10/23/19			4,337,226.210	4,371,193.63
CARNIVAL CORP 144A 11.500% 04/01/2023 DD 04/08/20			11,459,000.000	12,841,471.08
CARNIVAL CORP 3.950% 10/15/2020 DD 10/15/13			5,171,000.000	5,158,072.50
CARRIER GLOBAL CORP 144A 2.242% 02/15/2025 DD 02/27/20			6,362,000.000	6,636,656.00
CARVANA AUTO RECEIV 3A XS 144A 0.000% 07/15/2026 DD 09/27/19			67,343,000.000	760,975.90
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19			376,000.000	386,218.25
CARVANA CO 144A 8.875% 10/01/2023 DD 09/21/18			564,000.000	589,030.32

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CASCADE FUND S 4 LLC			3,099,019.522	3,046,259.09
CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17			1,171,000.000	1,194,420.00
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	296,400.00
CATALINA MARKETING 2/19			142,085.450	24,864.95
CATALINA MARKETING 2/19 COMMON STOCK EQUITY			2,194.000	0.26
CATERPILLAR FINANCIAL SERVICES 0.450% 09/14/2023 DD 09/14/20			984,000.000	983,626.08
CBS RADIO/ENTERCOM MEDIA 12/19			319,490.810	299,921.99
CCO HOLDINGS LLC / CCO HO 144A 4.250% 02/01/2031 DD 07/09/20			1,707,000.000	1,769,240.82
CCO HOLDINGS LLC / CCO HO 144A 4.500% 08/15/2030 DD 02/18/20			9,027,000.000	9,478,756.23
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			4,113,000.000	4,354,638.75
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			310,000.000	325,500.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			3,644,000.000	3,834,289.68
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			640,000.000	658,400.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			2,301,000.000	2,493,708.75
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			1,896,000.000	1,971,840.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			561,000.000	588,993.90
CCP_CDX. BP UL CDX.EM.33_V2 CM PAY 100BPS 2025 JUN 20			394,250.000	12,951.11
CCP_CDX. BP UL CDX.EM.34_V1 CM PAY 100BPS 2025 DEC 20			23,474,000.000	1,490,570.84
CCP_CDX. BP UL CDX.NA.HY.34_V6 PAY 500BPS 2025 JUN 20			32,869,810.000	749,102.97
CCP_CDX. BP UL CDX.EM.33_V2 CM PAY 100BPS 2025 JUN 20			-394,250.000	0.00
CCP_CDX. BP UL CDX.EM.34_V1 CM PAY 100BPS 2025 DEC 20			-23,474,000.000	0.00
CCP_CDX. BP UL CDX.NA.HY.34_V6 PAY 500BPS 2025 JUN 20			-32,869,810.000	0.00
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.72% 2030 OCT 02			6,405,000.000	5,508.30
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.7% 2030 DEC 16			27,799,000.000	77,475.82
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.74% 2030 SEP 02			935,000.000	-3,132.25
CCP_IRS. P USD-LIBOR-BBA 3M CM REC 0.72% 2030 OCT 02			-6,405,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.7% 2030 DEC 16			-27,799,000.000	0.00
CCP_IRS. R USD-LIBOR-BBA 3M CM PAY 0.74% 2030 SEP 02			-935,000.000	0.00
CD 2016-CD1 MORTGAGE TR CD1 XA VAR RT 08/10/2049 DD 08/01/16			6,669,902.229	404,505.56
CD 2017-CD4 MORTGAG CD4 D 144A 3.300% 05/10/2050 DD 05/01/17			544,000.000	448,106.83
CD&R SMOKEY BUYER INC 144A 6.750% 07/15/2025 DD 07/01/20			1,288,000.000	1,358,840.00
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			422,000.000	444,155.00
CDK GLOBAL INC 5.875% 06/15/2026 DD 06/18/18			645,000.000	672,412.50
CDW LLC / CDW FINANCE CORP 4.125% 05/01/2025 DD 04/21/20			1,575,000.000	1,626,187.50
CDW LLC / CDW FINANCE CORP 4.250% 04/01/2028 DD 09/26/19			2,000,000.000	2,070,000.00
CEDAR FAIR LP / CANADA'S 144A 5.500% 05/01/2025 DD 04/27/20			1,148,000.000	1,182,440.00
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14			523,000.000	500,448.24
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	197,886.54
CELESTICA 6/18 COV-LITE TLB			198,323.220	192,373.52

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CELLNEX TELECOM SA 1.875% 06/26/2029			600,000.000	718,053.00
CENOVUS ENERGY INC 4.250% 04/15/2027 DD 10/15/17			1,461,000.000	1,320,861.46
CENOVUS ENERGY INC 5.375% 07/15/2025 DD 07/30/20			1,246,000.000	1,199,196.71
CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17			300,000.000	253,454.33
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10			50,000.000	50,267.43
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18			3,715,000.000	3,914,681.25
CENTENE CORP 144A 5.375% 08/15/2026 DD 08/15/19			1,169,000.000	1,238,175.59
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20			3,585,000.000	3,657,417.00
CENTENE CORP 3.375% 02/15/2030 DD 02/13/20			4,725,000.000	4,902,187.50
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19			530,000.000	554,607.90
CENTENE CORP 4.625% 12/15/2029 DD 12/06/19			1,544,000.000	1,665,451.04
CENTERPOINT ENERGY INC 2.500% 09/01/2024 DD 08/14/19			1,045,000.000	1,111,808.68
CENTRAL GARDEN & PET CO 6.125% 11/15/2023 DD 11/09/15			2,219,000.000	2,268,694.51
CENTURY COMMUNITIES INC 5.875% 07/15/2025 DD 07/15/17			825,000.000	860,594.63
CENTURY PLAZA TOWER CPT A 144A 2.865% 11/13/2039 DD 11/01/19			1,340,000.000	1,459,587.36
CENTURYLINK 1/20 COV-LITE TLB			2,673,258.770	2,563,949.22
CENTURYLINK 1/20 TLA			2,873,413.520	2,796,793.95
CENTURYLINK INC 144A 5.125% 12/15/2026 DD 12/16/19			1,984,000.000	2,038,341.76
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	516,019.09
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			1,324,000.000	1,365,441.20
CENTURYLINK INC 6.875% 01/15/2028 DD 01/15/98			602,000.000	675,106.88
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			1,782,000.000	1,995,127.20
CF INDUSTRIES INC 144A 4.500% 12/01/2026 DD 11/21/16			786,000.000	912,080.15
CF INDUSTRIES INC 5.150% 03/15/2034 DD 03/11/14			330,000.000	389,400.00
CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14			165,000.000	198,557.70
CF TRUST 2019-MF1 MF1 A 144A VAR RT 08/21/2032 DD 08/21/19			1,455,000.000	1,455,395.32
CF TRUST 2019-MF1 MF1 B 144A VAR RT 08/21/2032 DD 08/21/19			7,588,000.000	7,595,967.40
CGMS COMMERCIAL MO MDRA D 144A VAR RT 07/10/2030 DD 07/01/17			254,000.000	235,248.20
CGMS COMMERCIAL MO MDRA E 144A VAR RT 07/10/2030 DD 07/01/17			937,000.000	812,839.07
CGMS COMMERCIAL MO MDRC E 144A VAR RT 07/15/2030 DD 07/31/17			1,908,000.000	1,630,236.80
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13			2,000,000.000	2,106,039.80
CHAMPIONX CORP 6.375% 05/01/2026 DD 11/01/18			987,000.000	942,772.53
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			4,233,000.000	4,293,531.90
CHARLES RIVER LABORATORIE 144A 4.250% 05/01/2028 DD 10/23/19			582,000.000	610,803.18
CHARTER COMM OPERATING 10/19 T			139,033.270	135,681.18
CHARTER COMM OPERATING 12/17 TLA2			1,394,035.250	1,376,609.81
CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16			1,547,000.000	1,788,676.53
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			1,575,000.000	1,826,138.23
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			695,000.000	867,072.99

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			1,817,000.000	2,437,056.86
CHEMOURS CO/THE 5.375% 05/15/2027 DD 05/23/17			99,000.000	98,010.00
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			94,000.000	95,127.54
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			660,000.000	668,250.00
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			1,149,000.000	1,278,999.60
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			5,587,000.000	6,368,257.42
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			8,721,000.000	10,040,995.30
CHENIERE ENERGY INC 144A 4.625% 10/15/2028 DD 09/22/20			1,312,000.000	1,346,440.00
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20			1,235,000.000	1,266,825.95
CHENIERE ENERGY PARTNERS LP 5.625% 10/01/2026 DD 04/01/19			1,539,000.000	1,600,560.00
CHG HEALTHCARE 12/17 COV-LITE TLB			615,263.580	604,059.63
CHILE GOVERNMENT INTERNATIONAL 2.550% 01/27/2032 DD 01/27/20			250,000.000	263,877.50
CHS/COMMUNITY HEALTH SYST 144A 6.625% 02/15/2025 DD 02/06/20			1,959,000.000	1,895,332.50
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			1,665,000.000	1,627,537.50
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17			7,678,000.000	7,417,962.26
CHT 2017-COSMO MOR CSMO C 144A VAR RT 11/15/2036 DD 12/15/17			4,000,000.000	3,819,394.40
CHUBB INA HOLDINGS INC 2.300% 11/03/2020 DD 11/03/15			675,000.000	675,953.91
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15			300,000.000	331,362.24
CIFC FUNDING 2015-I 4A DR 144A VAR RT 10/20/2027 DD 01/22/19			1,000,000.000	930,013.20
CIGNA CORP 2.400% 03/15/2030 DD 03/16/20			1,963,000.000	2,035,871.45
CIGNA CORP 3.400% 09/17/2021 DD 03/17/19			1,530,000.000	1,574,568.47
CIGNA CORP 3.750% 07/15/2023 DD 07/15/19			635,000.000	688,131.82
CIGNA CORP 4.125% 11/15/2025 DD 05/15/19			250,000.000	286,791.35
CIGNA CORP 4.375% 10/15/2028 DD 04/15/19			1,635,000.000	1,944,926.74
CIGNA CORP 4.500% 02/25/2026 DD 02/25/20			780,000.000	911,199.94
CIGNA CORP VAR RT 09/17/2021 DD 06/17/19			4,460,000.000	4,460,877.59
CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14			4,641,000.000	4,981,288.93
CINEMARK USA INC 144A 8.750% 05/01/2025 DD 04/20/20			30,000.000	31,800.00
CINEMARK USA INC 4.875% 06/01/2023 DD 05/24/13			35,000.000	29,881.25
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12			621,000.000	551,913.75
CINEWORLD 2/18 (USD) COV-LITE			987,695.490	652,975.37
CIRQUE DU SOLEIL 6/17 TL			1,063,685.730	511,590.28
CIT BANK NA VAR RT 09/27/2025 DD 09/27/19			917,000.000	909,829.06
CIT GROUP INC 4.125% 03/09/2021 DD 03/09/18			372,000.000	372,000.00
CIT GROUP INC 4.750% 02/16/2024 DD 08/17/18			479,000.000	493,068.23
CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13			5,641,000.000	5,852,537.50
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			381,000.000	392,430.00
CIT GROUP INC 5.250% 03/07/2025 DD 03/09/18			60,000.000	63,480.00
CIT GROUP INC VAR RT 06/19/2024 DD 06/19/20			865,000.000	871,747.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	0.00
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,438,094.28
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	361,639.51
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,541,007.405	380,077.15
CITIGROUP COMMERCIAL GC21 E 144A VAR RT 05/10/2047 DD 05/01/14			2,083,000.000	1,420,571.84
CITIGROUP COMMERCIAL GC23 E 144A VAR RT 07/10/2047 DD 08/01/14			2,317,000.000	1,540,983.87
CITIGROUP COMMERCIAL GC23 F 144A VAR RT 07/10/2047 DD 08/01/14			495,000.000	208,621.21
CITIGROUP COMMERCIAL GC29 E 144A VAR RT 04/10/2048 DD 04/01/15			5,082,000.000	3,459,975.01
CITIGROUP COMMERCIAL GC29 F 144A VAR RT 04/10/2048 DD 04/01/15			2,374,000.000	1,128,815.63
CITIGROUP COMMERCIAL GC8 B 144A 4.285% 09/10/2045 DD 09/01/12			803,000.000	811,037.63
CITIGROUP COMMERCIAL WSS E 144A VAR RT 02/15/2039 DD 07/21/20			478,552.280	400,584.82
CITIGROUP COMMERCIAL WSS F 144A VAR RT 02/15/2039 DD 07/21/20			1,421,983.940	1,138,482.14
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	255,183.16
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	954,847.45
CITIGROUP COMMERCIAL MOR C7 A4 3.102% 12/15/2072 DD 12/01/19			1,602,000.000	1,808,531.93
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	1,140,942.70
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			1,136,000.000	490,653.17
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	144,677.40
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16			1,442,000.000	233,304.07
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13			877,000.000	931,325.59
CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14			741,000.000	849,191.84
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15			625,000.000	724,746.12
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16			1,508,000.000	1,892,510.17
CITIGROUP INC 5.500% 09/13/2025 DD 09/13/13			569,000.000	674,464.46
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17			292,000.000	330,512.72
CITIGROUP INC VAR RT 01/24/2023 DD 01/24/18			3,950,000.000	4,075,768.00
CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20			729,000.000	873,871.46
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20			6,592,000.000	7,134,761.62
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			8,370,000.000	9,055,704.97
CITIGROUP INC VAR RT 05/15/2024 DD 05/14/20			2,046,000.000	2,095,961.35
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			5,811,000.000	6,295,382.94
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20			1,115,000.000	1,168,598.04
CITIGROUP INC VAR RT 07/24/2023 DD 07/24/17			2,016,000.000	2,091,950.02
CITIGROUP INC VAR RT 10/27/2022 DD 10/27/17			5,499,000.000	5,526,253.59
CITIGROUP INC VAR RT 11/04/2022 DD 11/04/19			260,000.000	264,762.03
CITIGROUP INC VAR RT 12/08/2021 DD 12/08/16			803,000.000	810,358.86
CITIGROUP MORTGAGE L C A2 144A VAR RT 09/25/2059 DD 08/27/19			2,434,000.000	2,299,217.26
CITIZENS BANK NA/PROVIDENCE RI VAR RT 05/26/2022 DD 05/26/17			466,000.000	469,579.54
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16			2,105,760.228	2,302,642.47

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLARIOS GLOBAL LP / CLARI 144A 6.250% 05/15/2026 DD 04/01/19			748,000.000	784,315.40
CLARIOS GLOBAL LP / CLARI 144A 8.500% 05/15/2027 DD 04/01/19			1,690,000.000	1,744,925.00
CLARIOS GLOBAL LP 144A 6.750% 05/15/2025 DD 05/20/20			240,000.000	252,600.00
CLARIVATE ANALYTICS 10/19 COV-			1,336,897.490	1,309,745.10
CLEAN HARBORS INC 144A 4.875% 07/15/2027 DD 07/02/19			338,000.000	350,675.00
CLEAR CHANNEL 2/20 COV-LITE TL			397,000.000	375,847.84
CLEAR CHANNEL 8/19 COV-LITE			110,000.000	99,852.50
CLEAR CHANNEL INTERNATIONAL 144A 6.625% 08/01/2025 DD 08/04/20			967,000.000	989,047.60
CLEAR CHANNEL WORLDWIDE H 144A 5.125% 08/15/2027 DD 08/23/19			1,500,000.000	1,440,375.00
CLEAR CHANNEL WORLDWIDE HOLDIN 9.250% 02/15/2024 DD 02/15/20			1,338,000.000	1,297,057.20
CLEARWAY ENERGY OPERATING 144A 4.750% 03/15/2028 DD 12/11/19			643,000.000	663,897.50
CLEARWAY ENERGY OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			1,349,000.000	1,386,097.50
CLEARWAY ENERGY OPERATING LLC 5.750% 10/15/2025 DD 04/15/19			1,421,000.000	1,492,050.00
CMB BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			48,000.000	11,774.40
CMBX BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			192,000.000	45,369.60
CMBX SP CMBX.NA.A.6 200 BPS 2063 MAY 11			140,000.000	-17,920.00
CMBX.NA.A.6 R 200 BPS 2063 MAY 11			2,502,000.000	-320,256.00
CMBX.NA.A.6 SP 200 BPS 2063 MAY 11			14,000.000	-1,792.00
CMBX.NA.A.6 SP R 200 BPS 2063 MAY 11			3,302,000.000	-422,656.00
CMBX.NA.A.6 SP. R 200 BPS 2063 MAY 11			368,000.000	-47,104.00
CMBX.NA.A.6_SP 200 BPS 2063 MAY 11			-14,000.000	0.00
CMBX.NA.A.6_SP R 200 BPS 2063 MAY 11			-3,670,000.000	0.00
CMBX.NA.A_6 R 200 BPS 2063 MAY 11			-2,502,000.000	0.00
CMBX.NA.BB.9 SP R 500 BPS 17 SEP 2058			52,000.000	-23,207.60
CMBX.NA.BB.9_SP R 500 BPS 17 SEP 2058			-52,000.000	0.00
CMBX.NA.BBB_10 BP P 300 BPS 2059 NOV 17			135,000.000	33,115.50
CMBX.NA.BBB_10_BP P 300 BPS 2059 NOV 17			-135,000.000	0.00
CMBX.NA.BBB_11 BP P 300 BPS 2054 NOV 18			143,000.000	32,360.90
CMBX.NA.BBB_11_BP P 300 BPS 2054 NOV 18			-143,000.000	0.00
CMBX.NA.BBB_12_1 BP P 300 BPS 17 AUG 2061			422,000.000	99,718.60
CMBX.NA.BBB_12_1_BP P 300 BPS 17 AUG 2061			-422,000.000	0.00
CMBX_BP CMBX.NA.BBB_12_1 P 300 BPS 17 AUG 2061			-192,000.000	0.00
CMBX_SP CMBX.NA.A.6 200 BPS 2063 MAY 11			-140,000.000	0.00
CMB_BP CMBX.NA.BBB_10 P 300 BPS 2059 NOV 17			-48,000.000	0.00
CNAC HK FINBRIDGE CO LTD REGS 3.500% 07/19/2022			770,000.000	789,817.41
CNAC HK FINBRIDGE CO LTD REGS 4.125% 03/14/2021			2,763,000.000	2,795,106.06
CNG HOLDINGS INC 144A 12.500% 06/15/2024 DD 06/05/19			483,000.000	425,040.00
CNH INDUSTRIAL CAPITAL LLC 1.875% 01/15/2026 DD 10/06/20			1,513,000.000	1,510,940.31
CNH INDUSTRIAL CAPITAL LLC 4.200% 01/15/2024 DD 08/14/18			2,068,000.000	2,221,916.42

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			926,000.000	970,540.60
CNH INDUSTRIAL CAPITAL LLC 4.375% 11/06/2020 DD 11/06/15			1,213,000.000	1,216,814.94
CNH INDUSTRIAL CAPITAL LLC 4.875% 04/01/2021 DD 03/17/16			3,559,000.000	3,627,702.43
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			6,287,000.000	6,829,021.95
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			4,998,000.000	5,732,525.92
CNO FINANCIAL GROUP INC 5.250% 05/30/2029 DD 06/12/19			85,000.000	98,145.18
CNX RESOURCES CORP 144A 7.250% 03/14/2027 DD 03/14/19			2,139,000.000	2,181,780.00
COINMACH 6/17 COV-LITE TLB1			1,272,262.520	1,244,323.64
COLFAX CORP 144A 6.000% 02/15/2024 DD 02/05/19			901,000.000	933,661.25
COLFAX CORP 144A 6.375% 02/15/2026 DD 02/05/19			325,000.000	344,500.00
COLOMBIA GOVERNMENT INTERNATIO 4.000% 02/26/2024 DD 09/26/13			1,650,000.000	1,759,180.50
COLUMBIA CENT CLO 27A A2A 144A VAR RT 10/25/2028 DD 10/25/18			500,000.000	493,586.80
COLUMBUS MCKINNON 2/18 TLB			708,790.830	703,474.90
COMCAST 8/19 TLA			18,328,048.000	18,236,407.77
COMCAST CORP 1.500% 02/15/2031 DD 08/25/20			1,919,000.000	1,901,032.12
COMCAST CORP 1.950% 01/15/2031 DD 05/28/20			1,116,000.000	1,147,069.24
COMCAST CORP 3.300% 04/01/2027 DD 03/27/20			420,000.000	474,914.92
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17			1,455,000.000	1,765,523.95
COMCAST CORP 6.500% 11/15/2035 DD 11/14/05			635,000.000	963,159.75
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13			2,252,000.000	2,420,922.52
COMISION FEDERAL DE ELECT 144A 4.875% 05/26/2021 DD 05/26/11			2,161,000.000	2,206,921.25
COMM 2013-CCRE10 M CR10 E 144A VAR RT 08/10/2046 DD 08/01/13			774,000.000	650,820.53
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13			2,650,000.000	1,778,181.00
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13			3,008,000.000	1,288,139.91
COMM 2013-CCRE11 M CR11 G 144A VAR RT 08/10/2050 DD 10/01/13			3,831,000.000	885,148.72
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			145,000.000	86,280.55
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	221,551.70
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,238,354.810	441,406.62
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			183,245.630	191,685.28
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	747,398.35
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			2,860,041.539	859,860.05
COMM 2013-CCRE9 MOR CR9 F 144A VAR RT 07/10/2045 DD 07/01/13			1,632,000.000	204,029.38
COMM 2013-CCRE9 MOR CR9 G 144A VAR RT 07/10/2045 DD 07/01/13			2,816,703.317	320,512.68
COMM 2013-LC6 MORTG LC6 F 144A 3.500% 01/10/2046 DD 01/01/13			777,000.000	310,800.00
COMM 2014-CCRE17 MORTG CR17 A5 3.977% 05/10/2047 DD 05/01/14			650,000.000	713,780.60
COMM 2014-CCRE18 M CR18 E 144A 3.600% 07/15/2047 DD 06/01/14			941,000.000	630,545.84
COMM 2014-CCRE19 MORTG CR19 AM 4.080% 08/10/2047 DD 08/01/14			410,000.000	448,089.08
COMM 2014-CCRE20 M CR20 E 144A 3.220% 11/10/2047 DD 10/01/14			6,145,000.000	3,697,592.76
COMM 2014-CR14 MORTGAG CR14 AM VAR RT 02/10/2047 DD 01/01/14			837,000.000	916,415.23

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ALL KR2 AND KR3 - KR2GALLKRS00

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COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14			6,747,000.000	6,055,898.04
COMM 2014-LC17 MOR LC17 E 144A 3.114% 10/10/2047 DD 09/01/14			1,695,800.000	1,094,371.81
COMM 2014-UBS3 MORTGAG UBS3 AM 4.012% 06/10/2047 DD 06/01/14			534,000.000	580,940.74
COMM 2014-UBS5 MORTGAG UBS5 A4 3.838% 09/10/2047 DD 09/01/14			650,000.000	715,044.66
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			2,090,000.000	2,292,988.53
COMM 2014-UBS6 MORTGAG UBS6 AM 4.048% 12/10/2047 DD 12/01/14			851,000.000	931,781.86
COMM 2015-CCRE22 M CR22 F 144A 3.000% 03/10/2048 DD 03/01/15			1,378,000.000	754,574.75
COMM 2015-CCRE23 M CR23 E 144A 3.234% 05/10/2048 DD 05/01/15			563,000.000	371,812.58
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15			3,525,000.000	2,253,209.96
COMM 2015-CCRE25 M CR25 G 144A VAR RT 08/10/2048 DD 08/01/15			8,004,616.000	452,052.68
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			2,521,687.550	2,732,239.39
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,872,000.000	4,198,885.47
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,684,427.10
COMM 2015-PC1 MORTG PC1 E 144A 3.400% 07/10/2050 DD 07/01/15			1,402,000.000	684,694.74
COMM 2015-PC1 MORTGAGE PC1 A2 3.148% 07/10/2050 DD 07/01/15			392,178.260	394,666.36
COMM 2015-PC1 MORTGAGE PC1 A5 3.902% 07/10/2050 DD 07/01/15			6,654,000.000	7,394,059.87
COMM 2015-PC1 MORTGAGE T PC1 D VAR RT 07/10/2050 DD 07/01/15			2,012,000.000	1,530,034.46
COMM 2016-GCT MORTG GCT B 144A 3.086% 08/10/2029 DD 08/01/16			2,786,351.000	2,799,103.85
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	640,107.39
COMMIT TO PUR FNMA SF MTG 2.000% 10/01/2035 DD 10/01/20			2,145,000.000	2,230,129.69
COMMIT TO PUR FNMA SF MTG 2.000% 11/01/2050 DD 11/01/20			94,575,000.000	97,617,530.71
COMMIT TO PUR FNMA SF MTG 2.500% 11/01/2050 DD 11/01/20			27,000,000.000	28,283,097.24
COMMIT TO PUR FNMA SF MTG 3.000% 09/01/2050 DD 09/01/20			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.000% 11/01/2050 DD 11/01/20			12,000,000.000	12,573,046.80
COMMIT TO PUR FNMA SF MTG 3.500% 10/01/2050 DD 10/01/20			17,000,000.000	17,923,710.81
COMMIT TO PUR FNMA SF MTG 3.500% 11/01/2050 DD 11/01/20			13,000,000.000	13,721,726.59
COMMIT TO PUR FNMA SF MTG 4.000% 10/01/2050 DD 10/01/20			5,835,000.000	6,223,278.23
COMMIT TO PUR FNMA SF MTG 4.500% 10/01/2050 DD 10/01/20			1,905,000.000	2,060,674.22
COMMIT TO PUR FNMA SF MTG 5.000% 10/01/2050 DD 10/01/20			1,485,000.000	1,627,177.15
COMMIT TO PUR GNMA II JUMBOS 2.500% 10/20/2050 DD 10/01/20			18,390,000.000	19,313,091.75
COMMIT TO PUR GNMA II JUMBOS 3.000% 11/20/2050 DD 11/01/20			9,340,000.000	9,775,076.16
COMMIT TO PUR GNMA II JUMBOS 3.500% 11/20/2050 DD 11/01/20			5,015,000.000	5,282,009.54
COMMONWEALTH BANK OF AUST 144A 4.500% 12/09/2025 DD 12/09/15			200,000.000	225,717.58
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			881,000.000	1,022,602.10
COMMSCOPE 1/19 TLB			886,050.000	861,843.11
COMMSCOPE INC 144A 6.000% 03/01/2026 DD 02/19/19			30,000.000	31,275.00
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19			589,000.000	612,560.00
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			1,090,000.000	1,104,769.50
COMPASS MINERALS INTERNAT 144A 6.750% 12/01/2027 DD 11/26/19			95,000.000	102,600.00

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COMSTOCK RESOURCES INC 9.750% 08/15/2026 DD 02/15/19			291,000.000	299,351.70
COMSTOCK RESOURCES INC 9.750% 08/15/2026 DD 06/23/20			746,000.000	764,799.20
CONN'S RECEIVABLES FU B A 144A 2.660% 06/17/2024 DD 11/26/19			517,941.550	517,786.48
CONSOLIDATED COMMUNICATIONS			1,019,755.330	1,007,263.32
CONSOLIDATED COMMUNICATIONS 9/20 TLB			440,000.000	434,913.60
CONSOLIDATED COMMUNICATIONS IN 6.500% 10/01/2022 DD 10/01/15			571,000.000	570,685.95
CONSTELLATION BRANDS INC VAR RT 11/15/2021 DD 10/29/18			1,775,000.000	1,775,124.34
CONSTELLIUM SE 144A 5.625% 06/15/2028 DD 06/30/20			1,355,000.000	1,383,048.50
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			2,544,000.000	2,610,245.76
CONSTELLIUM SE 144A 6.625% 03/01/2025 DD 02/16/17			1,668,000.000	1,706,572.51
CONSUMER LOAN UNDER HP1 A 144A 2.590% 12/15/2026 DD 11/21/19			855,839.700	865,546.89
CONSUMER LOAN UNDERL P1 A 144A 2.940% 07/15/2026 DD 06/27/19			426,831.680	430,047.47
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			2,835,000.000	2,615,287.50
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			396,000.000	343,035.00
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			2,813,000.000	2,680,789.00
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12			13,245,000.000	13,146,722.10
COOPERATIEVE RABOBANK UA 4.625% 12/01/2023 DD 11/29/13			401,000.000	445,533.97
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			2,139,000.000	2,166,646.58
CORNING INC 5.450% 11/15/2079 DD 11/19/19			240,000.000	305,442.66
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
CORP NACIONAL DEL COBRE D 144A 3.150% 01/14/2030 DD 01/14/20			750,000.000	797,557.50
CORP NACIONAL DEL COBRE D 144A 4.500% 09/16/2025 DD 09/16/15			630,000.000	709,936.91
COSTAR GROUP INC 144A 2.800% 07/15/2030 DD 07/01/20			610,000.000	632,070.89
COUNTRY GARDEN HOLDINGS C REGS 7.125% 01/27/2022			640,000.000	664,794.52
COVIA/UNIMIN 4/18 TL			889,162.500	646,865.72
COX COMMUNICATIONS INC 144A 2.950% 10/01/2050 DD 09/17/20			323,000.000	310,819.97
COX COMMUNICATIONS INC 144A 3.500% 08/15/2027 DD 08/07/17			774,000.000	866,879.22
CPA GLOBAL 11/17 (USD)			869,371.060	868,014.85
CPG INTERNATIONAL 5/17			642,836.440	640,104.39
CPI INTERNATIONAL 7/17 TL			960,218.350	926,610.70
CPM HOLDINGS 10/18 2ND LIEN			545,000.000	495,950.00
CPM HOLDINGS 10/18 COV-LITE TL			820,387.500	763,214.69
CPS AUTO RECEIVABLES A A 144A 2.090% 05/15/2023 DD 01/15/20			1,821,778.730	1,836,048.18
CPS AUTO RECEIVABLES A C 144A 3.890% 12/16/2024 DD 01/23/19			200,000.000	205,483.04
CPS AUTO RECEIVABLES B A 144A 1.150% 07/17/2023 DD 06/10/20			782,312.140	784,872.10
CPS AUTO RECEIVABLES B A 144A 2.890% 05/16/2022 DD 04/17/19			49,887.220	49,935.99
CPS AUTO RECEIVABLES B B 144A 2.110% 04/15/2026 DD 06/10/20			480,000.000	487,205.61
CPS AUTO RECEIVABLES B E 144A 5.000% 03/17/2025 DD 04/17/19			500,000.000	507,559.50
CPS AUTO RECEIVABLES C A 144A 2.550% 09/15/2022 DD 07/24/19			444,243.850	445,534.73

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CPS AUTO RECEIVABLES C C 144A 2.840% 06/16/2025 DD 07/24/19			200,000.000	203,804.64
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			400,000.000	406,873.40
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17			900,000.000	914,646.87
CPS AUTO RECEIVABLES D A 144A 2.170% 12/15/2022 DD 10/16/19			789,721.870	793,642.13
CPS AUTO RECEIVABLES D B 144A 2.350% 11/15/2023 DD 10/16/19			754,000.000	763,168.94
CPS AUTO RECEIVABLES D C 144A 2.540% 08/15/2024 DD 10/16/19			913,000.000	930,040.14
CREATIVE ARTISTS 11/19 COV-LIT			1,268,415.000	1,215,775.78
CREDIT ACCEPTANCE AU 1A A 144A 3.010% 02/16/2027 DD 02/22/18			446,356.750	448,109.01
CREDIT ACCEPTANCE AU 1A A 144A 3.330% 02/15/2028 DD 02/21/19			1,933,000.000	1,980,260.31
CREDIT ACCEPTANCE AU 2A A 144A 1.370% 07/16/2029 DD 07/23/20			918,000.000	928,925.21
CREDIT ACCEPTANCE AU 3A A 144A 3.550% 08/15/2027 DD 08/23/18			753,026.180	763,710.57
CREDIT SUISSE AG/NEW YORK NY 1.000% 05/05/2023 DD 06/05/20			683,000.000	690,158.40
CREDIT SUISSE COMM SKLZ A 144A VAR RT 001/15/2034 DD 02/20/19			9,467,000.000	9,142,013.03
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07			10,790.704	10,160.85
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			1,005,564.049	492,826.94
CREDIT SUISSE GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20			1,742,000.000	1,794,328.42
CREDIT SUISSE GROUP FUNDING GU 3.800% 09/15/2022 DD 09/15/15			884,000.000	935,401.21
CREDIT SUISSE GROUP FUNDING GU VAR RT 04/16/2021 DD 10/18/16			3,665,000.000	3,707,462.72
CREDIT SUISSE MOR SPT1 A1 144A VAR RT 04/25/2065 DD 07/01/20			3,063,072.790	3,071,507.57
CROWN AMERICAS LLC / CROWN AME 4.250% 09/30/2026 DD 03/31/17			600,000.000	621,000.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			4,654,000.000	4,828,525.00
CROWN CASTLE 1/16 TLA			2,973,750.000	2,958,881.25
CROWN CASTLE INTERNATIONAL COR 4.750% 05/15/2047 DD 05/01/17			803,000.000	992,512.80
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			1,168,000.000	1,385,540.00
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			2,990,000.000	2,818,075.00
CSAIL 2015-C4 COMMERCIAL C4 B VAR RT 11/15/2048 DD 11/01/15			751,000.000	819,115.18
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	554,222.00
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			396,000.000	443,054.14
CSAIL 2019-C17 COMMERCIAL C17 XA VAR RT 09/15/2052 DD 09/01/19			10,956,555.253	1,020,536.29
CSC HOLDINGS LLC 144A 4.625% 12/01/2030 DD 06/16/20			1,764,000.000	1,777,230.00
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,932,000.000	3,096,925.00
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			1,528,000.000	1,608,372.80
CSC HOLDINGS LLC 144A 5.500% 05/15/2026 DD 05/15/18			1,943,000.000	2,020,720.00
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			3,296,000.000	3,502,000.00
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			6,647,000.000	7,369,861.25
CSC HOLDINGS LLC 144A 7.500% 04/01/2028 DD 10/01/18			1,180,000.000	1,302,189.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			1,017,000.000	1,090,732.50
CSC HOLDINGS LLC 5.875% 09/15/2022 DD 09/27/12			490,000.000	518,175.00
CSMC 2019-RIO VAR RT 12/15/2022 DD 12/20/19			207,000.000	190,698.34

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CSMC 2020-AFC1 TR AFC1 A1 144A VAR RT 02/25/2050 DD 01/01/20			1,861,050.820	1,885,707.89
CSMC 2020-NET NET D 144A VAR RT 08/15/2037 DD 08/01/20			304,000.000	304,348.26
CSMC 2020-NQM1 TR NQM1 A1 144A VAR RT 05/25/2065 DD 09/01/20			2,704,259.000	2,704,214.65
CSMC 2020-RPL3 TR RPL3 A1 144A VAR RT 03/25/2060 DD 09/01/20			975,000.000	974,969.78
CSMC SERIES 2019- NQM1 A1 144A VAR RT 10/25/2059 DD 11/01/19			770,684.920	788,247.98
CSMC TRUST 2017-PF PFHP G 144A VAR RT 12/15/2030 DD 12/19/17			3,657,000.000	2,544,679.93
CSWF 2018-TOP TOP D 144A VAR RT 08/15/2035 DD 08/28/18			526,400.000	497,135.32
CSWF 2018-TOP TOP F 144A VAR RT 08/15/2035 DD 08/28/18			732,800.000	661,165.50
CVS HEALTH CORP 3.750% 04/01/2030 DD 03/31/20			750,000.000	855,850.35
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13			275,000.000	351,694.86
CYXTERA 3/17 COV-LITE TLB			633,271.200	542,688.09
DAIMLER FINANCE NORTH AME 144A 1.750% 03/10/2023 DD 03/10/20			2,258,000.000	2,301,470.81
DAIMLER FINANCE NORTH AME 144A VAR RT 02/15/2022 DD 08/15/19			300,000.000	301,074.96
DAIMLER FINANCE NORTH AME 144A VAR RT 05/04/2021 DD 05/04/18			1,200,000.000	1,200,532.73
DAIMLER FINANCE NORTH AME 144A VAR RT 11/05/2021 DD 11/05/18			9,450,000.000	9,456,939.61
DANSKE BANK A/S 144A 1.226% 06/22/2024 DD 06/22/20			2,032,000.000	2,050,506.38
DANSKE BANK A/S 144A 5.000% 01/12/2022 DD 01/16/19			593,000.000	622,975.30
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			7,680,000.000	8,638,494.11
DANSKE BANK A/S 144A VAR RT 01/12/2023 DD 01/12/20			603,000.000	632,614.00
DANSKE BANK A/S 144A VAR RT 09/11/2026 DD 09/11/20			2,159,000.000	2,143,502.89
DANSKE BANK A/S 144A VAR RT 09/20/2022 DD 09/20/19			4,814,000.000	4,905,368.95
DANSKE BANK A/S 144A VAR RT 12/08/2023 DD 09/11/20			2,945,000.000	2,947,856.65
DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19			1,088,000.000	1,154,694.40
DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18			490,000.000	487,226.26
DARLING INGREDIENTS INC 144A 5.250% 04/15/2027 DD 04/03/19			5,460,000.000	5,733,000.00
DATATEL 1/17 COV-LITE TLB			3,759,983.000	3,740,393.49
DAVITA 2/20 TLB			851,416.110	835,068.92
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			752,132.240	669,081.80
DB MASTER FINANCE 1A A2I 144A 3.787% 05/20/2049 DD 04/30/19			1,188,000.000	1,224,459.72
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			638,550.000	677,405.77
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			901,874.996	955,599.69
DBGS 2018-BIOD MOR BIOD A 144A VAR RT 05/15/2035 DD 06/26/18			2,108,731.666	2,103,410.91
DBGS 2018-BIOD MORTGAGE C1 XA VAR RT 10/15/2051 DD 10/01/18			83,945,975.748	1,270,522.35
DBUBS 2011-LC2 MOR LC2A G 144A 4.000% 07/10/2044 DD 06/01/11			1,717,729.611	718,217.10
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 12/19/2030 DD 12/27/18			9,350,000.000	9,069,553.29
DBWF 2018-GLKS MOR GLKS C 144A VAR RT 12/19/2030 DD 12/27/18			200,000.000	186,064.12
DBWF 2018-GLKS MOR GLKS E 144A VAR RT 12/19/2030 DD 12/27/18			1,366,000.000	1,229,061.77
DCP MIDSTREAM OPERATING L 144A 6.750% 09/15/2037 DD 09/17/07			100,000.000	96,000.00
DCP MIDSTREAM OPERATING LP 3.875% 03/15/2023 DD 03/14/13			369,000.000	363,465.00

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DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			2,110,000.000	2,078,350.00
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			287,000.000	295,919.96
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14			623,000.000	567,708.75
DEEPHAVEN RESIDENTIA 1 A1 144A VAR RT 01/25/2060 DD 02/01/20			1,129,443.510	1,139,893.34
DEERE & CO 2.750% 04/15/2025 DD 03/30/20			275,000.000	299,723.75
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	780,450.00
DELL 12/18 TLA4			1,684,004.000	1,667,686.00
DELL 2/19 A6 TLA			974,007.000	964,510.43
DELL 9/19 COV-LITE TLB			1,054,065.720	1,048,510.79
DELL INTERNATIONAL LLC / 144A 4.420% 06/15/2021 DD 06/01/16			234,000.000	239,530.35
DELL INTERNATIONAL LLC / 144A 5.450% 06/15/2023 DD 06/01/16			12,001,000.000	13,157,003.53
DELL INTERNATIONAL LLC / 144A 5.850% 07/15/2025 DD 04/09/20			2,554,000.000	2,975,900.06
DELL INTERNATIONAL LLC / 144A 5.875% 06/15/2021 DD 06/22/16			2,193,000.000	2,195,741.25
DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16			140,000.000	164,385.12
DELL INTERNATIONAL LLC / 144A 7.125% 06/15/2024 DD 06/22/16			322,000.000	334,941.18
DELPHI TECHNOLOGIES PLC 144A 5.000% 10/01/2025 DD 09/28/17			688,000.000	786,040.00
DELTA AIR LINES 2020-1 CLASS A 2.000% 12/10/2029 DD 03/12/20			1,580,000.000	1,527,172.83
DELTA AIR LINES 2020-1 CLASS A 2.500% 12/10/2029 DD 03/12/20			785,000.000	705,329.83
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20			2,446,000.000	2,511,680.95
DELTA AIR LINES INC / SKY 144A 4.750% 10/20/2028 DD 09/23/20			5,375,000.000	5,580,750.31
DELTA AIR LINES INC 144A 7.000% 05/01/2025 DD 04/29/20			2,343,000.000	2,572,671.41
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19			1,555,000.000	1,386,667.16
DELTA AIR LINES INC 3.400% 04/19/2021 DD 04/19/18			675,000.000	672,299.06
DELTA AIR LINES INC 4.375% 04/19/2028 DD 04/19/18			3,125,000.000	2,789,413.00
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20			1,136,000.000	1,190,918.08
DENTALCORP 5/18 COV-LITE TL			645,904.280	608,493.50
DEUTSCHE BANK AG VAR RT 12/31/2049 DD 02/14/20			2,400,000.000	2,070,000.00
DEVON ENERGY CORP 7.875% 09/30/2031 DD 10/03/01			59,000.000	76,212.82
DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19			810,000.000	918,033.57
DIAGEO FINANCE PLC REGS 1.875% 03/27/2027			215,000.000	280,272.45
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19			1,254,000.000	887,205.00
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19			502,000.000	261,353.76
DIAMOND SPORTS/SINCLAIR/REGION			733,959.070	566,374.19
DIAMONDBACK ENERGY INC 2.875% 12/01/2024 DD 12/05/19			1,328,000.000	1,344,610.13
DIAMONDBACK ENERGY INC 4.750% 05/31/2025 DD 05/26/20			994,000.000	1,072,265.47
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			13,705,000.000	14,230,510.00
DIEBOLD NIXDORF INC 144A 9.375% 07/15/2025 DD 07/20/20			730,000.000	770,150.00
DIGICERT 8/19 COV-LITE TLB			1,283,550.000	1,265,503.29
DIGITAL REALTY TRUST LP 4.450% 07/15/2028 DD 06/21/18			751,000.000	893,532.52

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DISCOVER BANK 3.350% 02/06/2023 DD 02/06/18			3,350,000.000	3,543,031.75
DISCOVER CARD EXECUTION A1 A1 3.040% 07/15/2024 DD 02/01/19			967,000.000	1,001,965.46
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17			3,172,000.000	3,259,277.59
DISCOVER CARD EXECUTION N A2 A VAR RT 12/15/2023 DD 07/30/19			1,360,000.000	1,362,142.54
DISCOVERY COMMUNICATIONS LLC 3.625% 05/15/2030 DD 05/18/20			653,000.000	725,541.83
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			526,000.000	536,520.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			1,987,000.000	2,066,480.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			1,142,000.000	1,171,121.00
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11			1,150,000.000	1,178,750.00
DISH DBS CORP 7.375% 07/01/2028 DD 07/01/20			1,723,000.000	1,774,690.00
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,105,000.000	3,413,512.80
DIVERSIFIED HEALTHCARE TRUST 9.750% 06/15/2025 DD 06/02/20			120,000.000	133,473.60
DIVVYPAY INC SERIES C			4,426.000	106,710.86
DIVVYPAY INC WARRANTS			24,542.000	388,254.44
DKT FINANCE APS 144A 9.375% 06/17/2023 DD 07/02/18			400,000.000	412,000.00
DLL SECURITIZATION T A A4 144A 2.430% 11/17/2025 DD 11/16/17			610,000.000	616,433.42
DOLE FOOD 4/17 TLB			96,468.750	94,921.39
DOLLAR GENERAL CORP 3.500% 04/03/2030 DD 04/03/20			335,000.000	381,283.41
DOLLAR TREE INC 4.000% 05/15/2025 DD 04/19/18			1,293,000.000	1,458,719.51
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19			839,000.000	873,994.69
DOMINION ENERGY INC 144A VAR RT 12/01/2020 DD 12/08/17			957,000.000	957,407.69
DOMINION ENERGY INC 2.850% 08/15/2026 DD 08/09/16			160,000.000	175,410.08
DOMINION ENERGY SOUTH CAROLINA 5.300% 05/15/2033 DD 05/21/03			380,000.000	505,349.91
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			235,000.000	312,841.97
DOMINO'S PIZZA MA 1A A2II 144A 3.082% 07/25/2047 DD 07/24/17			899,562.500	901,397.61
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			920,640.003	977,020.00
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB			636,041.690	91,163.85
DPL INC 144A 4.125% 07/01/2025 DD 06/19/20			1,475,000.000	1,543,513.75
DR HORTON INC 2.600% 10/15/2025 DD 05/05/20			6,047,000.000	6,484,953.98
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13			979,000.000	1,103,525.90
DRIVE AUTO RECEIVABL CA D 144A 4.180% 03/15/2024 DD 11/22/16			181,823.298	185,136.01
DRIVE AUTO RECEIVABLES T 2 A2A 0.850% 07/17/2023 DD 06/17/20			6,913,101.680	6,925,041.30
DRIVE AUTO RECEIVABLES TR 1 A2 1.990% 12/15/2022 DD 01/22/20			758,108.580	761,308.10
DRIVE AUTO RECEIVABLES TR 1 A3 2.020% 11/15/2023 DD 01/22/20			2,251,000.000	2,280,503.86
DRIVE AUTO RECEIVABLES TRU 2 B 1.420% 03/17/2025 DD 06/17/20			709,000.000	717,227.38
DRIVE AUTO RECEIVABLES TRU 2 B 3.170% 11/15/2023 DD 03/20/19			1,731,000.000	1,753,565.49
DRIVE AUTO RECEIVABLES TRU 2 C 2.280% 08/17/2026 DD 06/17/20			512,000.000	526,501.94
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19			744,000.000	765,685.00
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			432,000.000	453,508.07

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DRIVE AUTO RECEIVABLES TRU 3 D 4.300% 09/16/2024 DD 07/24/18			4,523,000.000	4,725,047.84
DRIVE AUTO RECEIVABLES TRU 4 B 2.230% 01/16/2024 DD 09/18/19			1,875,000.000	1,901,241.75
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19			1,737,000.000	1,777,479.40
DRIVE AUTO RECEIVABLES TRU 4 C 3.660% 11/15/2024 DD 09/19/18			780,520.000	790,263.23
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			1,262,000.000	1,291,893.50
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			349,000.000	364,504.22
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18			3,721,000.000	3,948,807.81
DT AUTO OWNER TRUST 1A A 144A 1.940% 09/15/2023 DD 02/05/20			1,213,024.460	1,220,602.71
DT AUTO OWNER TRUST 1A A 144A 3.080% 09/15/2022 DD 02/14/19			32,608.060	32,644.69
DT AUTO OWNER TRUST 2A A 144A 1.140% 01/16/2024 DD 06/11/20			1,353,348.800	1,358,289.47
DT AUTO OWNER TRUST 2A A 144A 2.850% 09/15/2022 DD 05/14/19			301,531.130	302,683.37
DT AUTO OWNER TRUST 2A B 144A 2.080% 03/16/2026 DD 06/11/20			393,000.000	401,432.83
DT AUTO OWNER TRUST 3A A 144A 2.550% 08/15/2022 DD 07/31/19			261,732.790	262,853.74
DT AUTO OWNER TRUST 3A C 144A 1.470% 06/15/2026 DD 09/23/20			602,000.000	603,698.78
DTE ENERGY CO 1.050% 06/01/2025 DD 08/06/20			4,429,000.000	4,426,550.24
DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19			570,000.000	631,741.59
DTE ENERGY CO 3.500% 06/01/2024 DD 05/13/14			510,000.000	553,602.33
DTE ENERGY CO 3.800% 03/15/2027 DD 03/15/17			340,000.000	379,633.94
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19			6,042,000.000	6,424,780.03
DUFF & PHELPS 10/17 COV-LITE TLB			639,394.230	629,803.32
DUFF & PHELPS 4/20 (USD) COV-L			961,590.000	954,580.01
DUKE ENERGY FLORIDA LLC 1.750% 06/15/2030 DD 06/11/20			833,000.000	845,958.16
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,147,165.610	1,123,523.13
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	338,323.57
DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18			395,000.000	501,238.28
DUQUESNE LIGHT HOLDINGS I 144A 5.900% 12/01/2021 DD 05/31/11			718,000.000	754,314.93
DYNATRACE 8/18 COV-LITE TL			571,255.910	560,721.95
E.ON SE REGS 0.375% 09/29/2027			345,000.000	410,723.33
EAB/ADVISORY BOARD 9/17 COV-LITE TL			927,276.330	880,912.51
EAGLEVIEW TECHNOLOGY 7/18			1,085,662.500	1,044,950.16
EASTMAN CHEMICAL CO 3.500% 12/01/2021 DD 11/06/18			1,200,000.000	1,236,522.60
EBAY INC 1.900% 03/11/2025 DD 03/11/20			2,190,000.000	2,282,426.52
EBAY INC VAR RT 01/30/2023 DD 06/06/17			1,303,000.000	1,316,487.34
ECOLAB INC 1.000% 01/15/2024			325,000.000	393,379.98
ECOLAB INC 4.800% 03/24/2030 DD 03/24/20			545,000.000	695,170.58
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			1,646,000.000	1,817,371.44
EGYPT GOVERNMENT INTERNAT 144A 6.125% 01/31/2022 DD 01/31/17			1,009,000.000	1,033,417.80
ELANCO ANIMAL HEALTH 8/20 COV-			587,918.130	570,768.56
ELANCO ANIMAL HEALTH INC VAR RT 08/28/2028 DD 02/28/19			60,000.000	69,300.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ELDORADO RESORTS 4/17 COV-LITE TLB			0.010	0.01
ELEMENT SOLUTIONS INC 144A 3.875% 09/01/2028 DD 08/18/20			2,102,000.000	2,062,587.50
ELIX AVIATION 2/17 SERIES B TL			808,645.946	323,458.38
ELIX AVIATION 2/17 SERIES C TL			712,209.933	178,052.49
ELLINGTON FINANCIAL 1 M1 144A VAR RT 05/25/2065 DD 05/01/20			105,000.000	111,001.55
ELM CLO 2014-1 LTD 1A BRR 144A VAR RT 01/17/2029 DD 06/25/19			1,650,000.000	1,646,292.62
ELMWOOD CLO VI LTD 3A A 144A VAR RT 10/15/2031 DD 10/15/20			3,232,349.000	3,232,349.00
EMDEON 3/17 COV-LITE TLB			767,727.170	750,576.15
EMERA US FINANCE LP 2.700% 06/15/2021 DD 12/15/16			370,000.000	375,101.28
EMERGENT BIOSOLUTIONS INC 144A 3.875% 08/15/2028 DD 08/07/20			265,000.000	266,041.45
ENBRIDGE/GRIZZLY ACQUISITIONS			877,100.040	846,261.20
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			1,007,000.000	1,012,035.00
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			2,162,000.000	2,172,810.00
ENDEAVOR ENERGY RESOURCES 144A 6.625% 07/15/2025 DD 06/05/20			427,000.000	438,742.50
ENDO DAC / ENDO FINANCE L 144A 6.000% 06/30/2028 DD 06/16/20			1,455,000.000	1,069,425.00
ENDO DAC / ENDO FINANCE L 144A 9.500% 07/31/2027 DD 06/16/20			961,000.000	1,004,245.00
ENEL FINANCE INTERNATIONA 144A 2.650% 09/10/2024 DD 09/10/19			1,533,000.000	1,625,396.83
ENEL FINANCE INTERNATIONA 144A 2.750% 04/06/2023 DD 10/06/17			2,397,000.000	2,504,625.90
ENEL FINANCE INTERNATIONA 144A 4.250% 09/14/2023 DD 09/14/18			5,471,000.000	5,987,821.19
ENERGIZER 12/18 TLB			369,930.000	363,456.22
ENERGIZER HOLDINGS INC 144A 4.375% 03/31/2029 DD 09/30/20			1,453,000.000	1,467,530.00
ENERGIZER HOLDINGS INC 144A 7.750% 01/15/2027 DD 01/28/19			2,016,000.000	2,202,480.00
ENERGY TRANSFER OPERATING LP 2.900% 05/15/2025 DD 01/22/20			1,193,000.000	1,199,446.03
ENERGY TRANSFER OPERATING LP 4.250% 03/15/2023 DD 03/15/19			1,059,000.000	1,101,086.21
ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18			188,000.000	189,117.69
ENERGY TRANSFER OPERATING LP 5.875% 01/15/2024 DD 01/15/19			6,969,000.000	7,672,782.31
ENERGY TRANSFER OPERATING LP 6.050% 06/01/2041 DD 05/12/11			405,000.000	411,239.67
ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	52,373.33
ENERGY TRANSFER OPERATING LP VAR RT 12/31/2049 DD 11/16/17			85,000.000	57,774.50
ENERGY TRANSFER PARTNERS LP / 4.500% 11/01/2023 DD 11/01/13			236,000.000	251,097.73
ENGIE SA REGS 0.375% 06/21/2027			300,000.000	357,271.74
ENI SPA 144A 4.150% 10/01/2020 DD 10/01/10			696,000.000	696,000.00
ENNIS-FLINT 5/16 TLB			664,587.470	602,561.52
ENTEGRIS 10/18 TLB			285,422.980	284,281.29
ENERGY CORP 0.900% 09/15/2025 DD 08/26/20			413,000.000	411,343.23
ENERGY TEXAS INC 4.000% 03/30/2029 DD 01/08/19			365,000.000	427,828.51
ENTERPRISE DEVELOPMENT AU 144A 12.000% 07/15/2024 DD 07/26/18			1,546,000.000	1,723,790.00
ENTERPRISE FLEET FIN 2 A2 144A 0.610% 07/20/2026 DD 09/30/20			4,237,000.000	4,238,651.16
ENTERPRISE PRODUCTS OPERATING 3.125% 07/31/2029 DD 07/08/19			575,000.000	626,739.15

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ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20			335,000.000	330,351.66
ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19			330,000.000	350,839.98
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18			1,043,000.000	1,107,343.63
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15			240,000.000	270,478.57
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11			365,000.000	463,115.60
ENVA 2019-A LLC A A 144A 3.960% 06/22/2026 DD 10/17/19			79,884.270	80,099.75
ENVISION HEALTHCARE 9/18			841,414.050	605,069.26
EOG RESOURCES INC 4.150% 01/15/2026 DD 01/14/16			783,000.000	896,706.70
EOG RESOURCES INC 4.375% 04/15/2030 DD 04/14/20			1,420,000.000	1,673,164.47
EPICOR 7/20 2ND LIEN COV-LITE			407,000.000	417,175.00
EQM MIDSTREAM PARTNERS LP 144A 6.000% 07/01/2025 DD 06/18/20			885,000.000	912,656.25
EQM MIDSTREAM PARTNERS LP 144A 6.500% 07/01/2027 DD 06/18/20			847,000.000	897,836.94
EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16			976,000.000	930,113.37
EQT CORP 3.900% 10/01/2027 DD 10/04/17			1,545,000.000	1,422,365.63
EQT CORP VAR RT 02/01/2030 DD 01/21/20			1,400,000.000	1,652,000.00
EQUATE PETROCHEMICAL BV 144A 3.000% 03/03/2022 DD 11/03/16			560,000.000	565,942.72
EQUIFAX INC VAR RT 08/15/2021 DD 05/25/18			200,000.000	200,787.59
EQUINIX INC 1.000% 09/15/2025 DD 10/07/20			2,620,000.000	2,601,253.51
EQUINIX INC 2.150% 07/15/2030 DD 06/22/20			852,000.000	862,543.54
EQUINIX INC 3.200% 11/18/2029 DD 11/18/19			1,452,000.000	1,600,223.59
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			10,572,000.000	11,519,551.02
EQUINOR ASA 1.750% 01/22/2026 DD 05/22/20			4,562,000.000	4,732,677.79
EQUINOR ASA 2.875% 04/06/2025 DD 04/06/20			1,194,000.000	1,297,952.14
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14			440,000.000	484,019.67
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19			715,000.000	758,190.22
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	25,694.98
EQUITABLE FINANCIAL LIFE 144A 1.400% 07/07/2025 DD 07/07/20			1,404,000.000	1,434,725.05
EQUITABLE HOLDINGS INC 3.900% 04/20/2023 DD 10/20/18			255,000.000	274,156.85
EUROPEAN INVESTMENT BANK REGS 1.500% 05/12/2022			9,050,000.000	985,582.00
EUROPEAN INVESTMENT BANK REGS VAR RT 06/29/2023			780,000.000	1,012,800.73
EVERGY INC 2.450% 09/15/2024 DD 09/09/19			497,000.000	526,118.15
EVERGY INC STEP 06/15/2022 DD 03/15/2012			1,720,000.000	1,828,789.55
EVERSOURCE ENERGY 3.300% 01/15/2028 DD 01/08/18			280,000.000	312,673.08
EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20			490,000.000	550,385.92
EVO PAYMENTS 6/18 COV-LITE TL			1,442,390.680	1,422,557.81
EVOQUA WATER 2/20 COV-LITE TL			1,468,198.210	1,442,959.88
EW SCRIPPS 12/19 COV-LITE TLB2			1,349,518.500	1,312,825.09
EXAMWORKS 2/17 COV-LITE TLB			1,272,089.030	1,261,594.29
EXANTAS CAPITAL CO RSO7 A 144A VAR RT 04/15/2036 DD 04/17/19			5,077,927.187	4,960,383.33

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EXANTAS CAPITAL CO RSO7 D 144A VAR RT 04/15/2036 DD 04/17/19			793,000.000	740,573.98
EXELON CORP 3.950% 06/15/2025 DD 12/15/15			540,000.000	608,669.98
EXELON CORP 5.100% 06/15/2045 DD 12/15/15			345,000.000	447,535.69
EXELON GENERATION CO LLC 3.250% 06/01/2025 DD 05/15/20			2,036,000.000	2,225,835.75
EXETER AUTOMOBILE RE 1A A 144A 2.050% 06/15/2023 DD 01/23/20			651,871.507	656,393.09
EXETER AUTOMOBILE RE 2A A 144A 1.130% 08/15/2023 DD 06/10/20			4,979,034.500	4,994,548.17
EXETER AUTOMOBILE RE 2A B 144A 2.080% 07/15/2024 DD 06/10/20			950,000.000	964,213.90
EXETER AUTOMOBILE RE 4A A 144A 2.180% 01/17/2023 DD 10/16/19			506,780.560	508,957.89
EXETER AUTOMOBILE RE 4A B 144A 2.300% 12/15/2023 DD 10/16/19			1,215,000.000	1,229,358.38
EXETER AUTOMOBILE RECEIVA 3A C 1.320% 07/15/2025 DD 09/23/20			645,000.000	646,586.18
EXGEN RENEWABLES/EXELON 11/17			711,377.580	709,378.61
EXPEDIA GROUP INC 144A 4.625% 08/01/2027 DD 07/14/20			1,018,000.000	1,069,689.46
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20			2,123,000.000	2,341,475.65
EXPEDIA GROUP INC 144A 7.000% 05/01/2025 DD 05/05/20			364,000.000	393,690.47
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			423,000.000	451,131.34
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	363,687.81
EXPRESS OIL 2/18 TL			125,906.300	119,218.16
EXTENDED STAY 9/19 COV-LITE			530,849.455	515,438.89
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			2,488,000.000	2,388,480.00
FAIRFAX FINANCIAL HOLDINGS LTD 4.850% 04/17/2028 DD 10/17/18			30,000.000	32,875.53
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 07/25/2029 DD 01/26/17			1,241,535.305	1,277,176.06
FANNIE MAE CONNECTICUT C01 1M2 VAR RT 08/25/2028 DD 02/18/16			578,398.600	600,216.08
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 05/25/2025 DD 05/27/15			178,182.013	180,357.81
FANNIE MAE CONNECTICUT C02 2M2 VAR RT 09/25/2029 DD 03/22/17			1,420,561.848	1,436,386.48
FANNIE MAE CONNECTICUT C04 1M2 VAR RT 01/25/2029 DD 07/28/16			664,290.572	688,213.80
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 04/25/2028 DD 10/27/15			666,370.285	683,958.60
FANNIE MAE CONNECTICUT C04 2M2 VAR RT 11/25/2024 DD 11/25/14			77,418.259	79,128.31
FANNIE MAE CONNECTICUT C05 2M2 VAR RT 01/25/2029 DD 08/10/16			339,564.540	350,306.42
FANNIE MAE CONNECTICUT C06 1M2 VAR RT 04/25/2029 DD 11/09/16			1,142,607.700	1,168,439.32
FANNIE MAE CONNECTICUT C07 2M2 VAR RT 05/25/2029 DD 12/08/16			545,817.929	563,957.59
FEDERAL HOME LN BK CONS BD 0.500% 04/14/2025 DD 04/16/20			1,485,000.000	1,496,248.55
FEDERAL HOME LN BK CONS BD 3.250% 11/16/2028 DD 11/16/18			785,000.000	942,248.92
FEDERAL NATL MTG ASSN 1.625% 01/07/2025 DD 01/10/20			1,910,000.000	2,012,705.59
FEDERAL NATL MTG ASSN 2.250% 04/12/2022 DD 04/12/19			2,045,000.000	2,111,207.84
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,748,107.20
FEDERAL REALTY INVESTMENT TRUS 3.500% 06/01/2030 DD 05/11/20			930,000.000	1,006,213.16
FEDERAL REALTY INVESTMENT TRUS 3.950% 01/15/2024 DD 12/09/13			812,000.000	879,570.40
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15			270,000.000	334,063.62
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			1,424,792.330	1,603,995.36

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FHLMC	POOL #A9-1818	5.000% 04/01/2040 DD 04/01/10	3,926.380	4,525.14
FHLMC	POOL #A9-3390	4.000% 08/01/2040 DD 08/01/10	132,744.957	144,973.73
FHLMC	POOL #A9-5825	4.000% 12/01/2040 DD 12/01/10	43,077.370	47,460.89
FHLMC	POOL #A9-6244	4.000% 01/01/2041 DD 12/01/10	380,327.620	419,681.23
FHLMC	POOL #C0-1394	7.000% 08/01/2032 DD 08/01/02	7,751.540	9,101.85
FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	24,312.460	28,085.59
FHLMC	POOL #C0-1418	5.500% 10/01/2032 DD 10/01/02	122,389.720	143,332.58
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	13,192.470	15,268.32
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	36,731.020	40,484.33
FHLMC	POOL #C0-9042	3.500% 05/01/2043 DD 05/01/13	1,109,477.752	1,201,019.14
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	9,379.170	10,312.72
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	17,836.860	18,367.82
FHLMC	POOL #C6-9057	7.000% 07/01/2032 DD 07/01/02	2,040.670	2,071.18
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	1,077.320	1,164.16
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	64,233.490	75,631.68
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	75,201.750	88,612.42
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	51,605.860	59,375.76
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	286,421.500	329,728.60
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	156,839.260	180,543.40
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	64,039.310	73,806.11
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	35,258.730	38,868.53
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	42,957.240	50,614.75
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	270,395.300	287,021.81
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	622,446.200	674,109.68
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	380,799.012	405,665.55
FHLMC	POOL #G0-8588	4.000% 05/01/2044 DD 05/01/14	27,668.964	30,207.06
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	104,196.650	113,508.41
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,125,721.420	1,184,969.99
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	254,945.540	276,323.96
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	935,410.950	984,166.62
FHLMC	POOL #G0-8738	3.500% 11/01/2046 DD 11/01/16	210,086.270	223,535.35
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	658,594.770	690,790.49
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	725,330.810	778,325.51
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	2,458,012.680	2,574,285.80
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	45.940	48.12
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	20,475.990	21,718.46
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	31,796.150	33,706.38
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	270,001.920	283,892.07
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	127,085.800	135,482.77

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FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	1,198,904.424	1,258,361.89
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	1,078,527.640	1,141,342.08
FHLMC	POOL #G6-0726	3.500% 10/01/2046 DD 10/01/16	327,125.506	354,521.02
FHLMC	POOL #G6-0855	4.500% 12/01/2045 DD 01/01/17	687.554	769.97
FHLMC	POOL #G6-0867	3.500% 02/01/2047 DD 01/01/17	188,078.298	203,756.49
FHLMC	POOL #G6-1080	4.500% 03/01/2047 DD 07/01/17	273,939.993	304,139.54
FHLMC	POOL #G6-1158	4.000% 09/01/2047 DD 09/01/17	1,714,370.677	1,885,353.27
FHLMC	POOL #G6-1281	3.500% 01/01/2048 DD 01/01/18	3,393,151.418	3,607,863.39
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	2,127,000.970	2,326,283.26
FHLMC	POOL #G6-1479	4.000% 02/01/2045 DD 06/01/18	2,000,170.030	2,204,341.83
FHLMC	POOL #G6-1606	4.500% 09/01/2048 DD 09/01/18	75,414.310	81,714.75
FHLMC	POOL #G6-1967	3.500% 03/01/2048 DD 04/01/19	328,861.955	349,715.01
FHLMC	POOL #G6-2009	3.500% 08/01/2046 DD 05/01/19	2,671,597.496	2,892,037.02
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	396,443.000	414,734.11
FHLMC	POOL #J3-7902	2.500% 11/01/2032 DD 11/01/17	2,774,758.160	2,901,359.42
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	729,682.950	762,796.24
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	239,849.230	264,554.33
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	342,418.630	378,110.78
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	1,198,720.750	1,296,999.33
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	376,473.420	406,331.38
FHLMC	POOL #Q1-3637	3.000% 11/01/2042 DD 11/01/12	185,125.780	196,969.35
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	327,121.190	347,066.02
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	779,548.450	855,107.71
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	158,607.340	168,854.03
FHLMC	POOL #Q3-5420	3.500% 08/01/2045 DD 08/01/15	1,110,369.187	1,192,899.32
FHLMC	POOL #Q3-8373	3.500% 01/01/2046 DD 01/01/16	200,987.217	217,313.37
FHLMC	POOL #Q3-8896	4.000% 02/01/2046 DD 02/01/16	589,012.534	646,892.99
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	309,670.830	330,150.59
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	516,318.470	542,528.21
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	309,291.110	325,366.40
FHLMC	POOL #Q4-7597	4.000% 04/01/2047 DD 04/01/17	60,370.705	66,590.17
FHLMC	POOL #Q4-9464	4.000% 07/01/2047 DD 07/01/17	141,019.630	154,318.32
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	2,959,139.240	3,125,476.07
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	5,373,386.200	5,684,777.69
FHLMC	POOL #QA-2734	3.000% 09/01/2049 DD 09/01/19	0.009	0.01
FHLMC	POOL #QA-4675	3.000% 11/01/2049 DD 11/01/19	456,509.747	484,109.40
FHLMC	POOL #QA-5505	5.000% 12/01/2049 DD 12/01/19	1,589,970.883	1,802,316.79
FHLMC	POOL #QA-6370	3.000% 01/01/2050 DD 01/01/20	809,154.835	855,536.04
FHLMC	POOL #QA-6505	3.000% 01/01/2050 DD 01/01/20	1,171,573.470	1,243,088.24

Asset Detail

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As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #QA-6518	3.000% 01/01/2050 DD 01/01/20	683,959.010	729,794.53
FHLMC	POOL #QA-8181	3.000% 03/01/2050 DD 03/01/20	2,099,277.819	2,261,084.80
FHLMC	POOL #QA-9049	3.000% 04/01/2050 DD 04/01/20	0.006	0.01
FHLMC	POOL #QA-9949	3.000% 04/01/2050 DD 05/01/20	191,433.960	205,496.16
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	132,576.837	138,473.41
FHLMC	POOL #QN-1106	3.000% 12/01/2034 DD 12/01/19	97,870.253	104,997.87
FHLMC	POOL #RA-1865	3.000% 12/01/2049 DD 12/01/19	651,347.540	682,548.63
FHLMC	POOL #RB-5005	3.000% 07/01/2039 DD 06/01/19	1,080,226.622	1,135,515.34
FHLMC	POOL #RB-5009	3.000% 08/01/2039 DD 07/01/19	57,182.290	60,159.79
FHLMC	POOL #RB-5011	3.000% 10/01/2039 DD 09/01/19	1,999,801.168	2,094,131.18
FHLMC	POOL #RB-5015	3.000% 09/01/2039 DD 08/01/19	1,159,908.053	1,219,076.40
FHLMC	POOL #RB-5017	3.000% 11/01/2039 DD 10/01/19	1,999,800.770	2,103,931.02
FHLMC	POOL #RB-5033	3.000% 02/01/2040 DD 01/01/20	390,917.399	411,272.59
FHLMC	POOL #RB-5044	3.000% 04/01/2040 DD 03/01/20	69,619.872	73,245.00
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	172,818.910	180,548.97
FHLMC	POOL #SC-0014	3.000% 10/01/2039 DD 09/01/19	1,536,974.826	1,615,746.32
FHLMC	POOL #SD-0185	3.000% 12/01/2049 DD 12/01/19	259,031.960	276,224.45
FHLMC	POOL #SD-0268	4.000% 03/01/2046 DD 02/01/20	822,816.060	903,929.28
FHLMC	POOL #SD-7518	3.000% 06/01/2050 DD 05/01/20	3,220,685.682	3,446,901.81
FHLMC	POOL #SD-8016	3.000% 10/01/2049 DD 09/01/19	1,000,000.939	1,047,095.29
FHLMC	POOL #SD-8037	2.500% 01/01/2050 DD 12/01/19	2,227,467.393	2,338,341.88
FHLMC	POOL #SD-8051	3.500% 03/01/2050 DD 02/01/20	1,999,998.788	2,106,989.66
FHLMC	POOL #SD-8090	2.000% 08/01/2050 DD 08/01/20	0.107	0.11
FHLMC	POOL #T6-1844	3.000% 01/01/2045 DD 02/01/15	76,636.123	79,286.39
FHLMC	POOL #V8-2155	4.000% 12/01/2045 DD 12/01/15	340,903.901	372,393.46
FHLMC	POOL #ZA-4619	4.000% 12/01/2045 DD 10/01/18	115,164.297	125,777.38
FHLMC	POOL #ZA-4918	4.000% 05/01/2047 DD 10/01/18	1,434,306.375	1,569,463.31
FHLMC	POOL #ZA-5289	3.500% 03/01/2048 DD 10/01/18	2,481,497.666	2,663,893.11
FHLMC	POOL #ZA-5924	4.500% 11/01/2048 DD 11/01/18	1,590,769.700	1,720,832.76
FHLMC	POOL #ZA-6568	3.000% 04/01/2039 DD 04/01/19	813,335.991	855,686.65
FHLMC	POOL #ZA-7080	3.000% 06/01/2039 DD 05/01/19	780,122.175	820,743.38
FHLMC	POOL #ZL-3712	3.500% 08/01/2042 DD 10/01/18	604,561.980	655,389.41
FHLMC	POOL #ZL-9628	4.000% 12/01/2044 DD 10/01/18	1,208,301.077	1,333,591.64
FHLMC	POOL #ZM-1358	3.500% 07/01/2046 DD 10/01/18	397,146.759	424,474.71
FHLMC	POOL #ZM-2487	3.500% 01/01/2047 DD 10/01/18	1,205,160.043	1,316,180.79
FHLMC	POOL #ZM-2631	3.000% 02/01/2047 DD 10/01/18	435,641.669	469,073.47
FHLMC	POOL #ZM-2661	3.500% 02/01/2047 DD 10/01/18	1,745,706.541	1,865,964.35
FHLMC	POOL #ZM-5325	4.000% 01/01/2048 DD 10/01/18	72,677.244	78,901.09
FHLMC	POOL #ZN-3443	3.000% 02/01/2049 DD 02/01/19	0.000	0.00

Asset Detail

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As Of Date : 9/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #ZN-3940 3.500% 03/01/2049 DD 03/01/19			183,326.010	193,466.23
FHLMC POOL #ZS-4531 4.000% 09/01/2043 DD 09/01/18			615,670.576	671,723.36
FHLMC POOL #ZS-8696 2.500% 05/01/2033 DD 09/01/18			198,647.975	207,561.00
FHLMC POOL #ZS-9830 3.500% 10/01/2046 DD 09/01/18			978,049.840	1,059,638.35
FHLMC POOL #ZS-9927 4.500% 12/01/2045 DD 09/01/18			306,974.077	343,686.74
FHLMC POOL #ZT-0064 3.500% 06/01/2047 DD 09/01/18			593,081.916	641,180.47
FHLMC POOL #ZT-0240 3.500% 01/01/2048 DD 09/01/18			388,104.278	412,552.27
FHLMC POOL #ZT-0389 4.000% 06/01/2048 DD 09/01/18			222,773.261	246,170.84
FHLMC POOL #ZT-0511 3.000% 08/01/2048 DD 09/01/18			1,356,214.903	1,440,718.38
FHLMC POOL #ZT-0522 4.500% 09/01/2048 DD 09/01/18			98,078.909	106,246.00
FHLMC POOL #ZT-0538 3.500% 03/01/2048 DD 09/01/18			122,011.774	131,334.86
FHLMC MULTICLASS MTG 4821 MA 3.500% 10/15/2053 DD 08/01/18			155,389.602	163,899.18
FHLMC MULTICLASS MTG 4953 IC 4.000% 02/25/2050 DD 01/01/20			6,706,595.110	752,044.04
FHLMC MULTICLASS MTG 4995 IQ 2.500% 07/25/2050 DD 06/01/20			16,733,350.361	1,802,467.97
FHLMC MULTICLASS MTG 5004 SM VAR RT 08/25/2050 DD 07/25/20			9,041,041.197	2,207,543.79
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12			725,000.000	747,561.49
FHLMC MULTICLASS MTG K042 A2 2.670% 12/25/2024 DD 01/01/15			955,000.000	1,031,208.53
FHLMC MULTICLASS MTG K063 A2 VAR RT 01/25/2027 DD 03/01/17			190,000.000	219,286.87
FHLMC MULTICLASS MTG K064 A2 3.224% 03/25/2027 DD 05/01/17			600,000.000	685,077.48
FHLMC MULTICLASS MTG K065 A2 3.243% 04/25/2027 DD 07/01/17			1,100,000.000	1,258,059.77
FHLMC MULTICLASS MTG K067 A2 3.194% 07/25/2027 DD 09/01/17			1,141,000.000	1,301,033.01
FHLMC MULTICLASS MTG K068 A2 3.244% 08/25/2027 DD 10/01/17			975,000.000	1,121,464.31
FHLMC MULTICLASS MTG K070 A2 VAR RT 11/25/2027 DD 12/01/17			364,000.000	418,888.21
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18			2,836,000.000	3,398,320.09
FHLMC MULTICLASS MTG K080 A2 VAR RT 07/25/2028 DD 09/01/18			327,000.000	393,209.58
FHLMC MULTICLASS MTG K085 A2 VAR RT 10/25/2028 DD 12/01/18			324,000.000	391,120.59
FHLMC MULTICLASS MTG K091 A2 3.505% 03/25/2029 DD 04/01/19			871,000.000	1,029,282.30
FHLMC MULTICLASS MTG K095 A2 2.785% 06/25/2029 DD 08/01/19			1,388,000.000	1,570,221.78
FHLMC MULTICLASS MTG K105 X1 VAR RT 01/25/2030 DD 03/01/20			4,406,598.138	535,869.65
FHLMC MULTICLASS MTG K107 A2 1.639% 01/25/2030 DD 04/01/20			619,000.000	647,980.59
FHLMC MULTICLASS MTG K111 X1 VAR RT 05/25/2030 DD 07/01/20			3,300,945.900	425,215.97
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			2,070,000.000	2,169,323.98
FHLMC MULTICLASS MTG KC01 X1 VAR RT 12/25/2022 DD 05/01/16			9,433,620.992	45,983.24
FIDELITY & GUARANTY LIFE 144A 5.500% 05/01/2025 DD 04/20/18			5,752,000.000	6,449,430.00
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			710,000.000	885,200.65
FIDELITY NATIONAL INFORMATION 4.250% 05/15/2028 DD 05/16/18			550,000.000	659,003.01
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19			462,000.000	482,194.57
FILTRATION GROUP 3/18 (USD) TL			2,023,353.130	1,980,680.61
FIRST HORIZON BANK 5.750% 05/01/2030 DD 04/27/20			1,095,000.000	1,237,017.19

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As Of Date : 9/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST INVESTORS AUTO 2A A 144A 2.210% 09/16/2024 DD 10/24/19			1,115,554.370	1,130,554.22
FIRSTENERGY CORP 2.850% 07/15/2022 DD 06/21/17			331,000.000	339,279.13
FIRSTENERGY CORP 3.900% 07/15/2027 DD 06/21/17			1,201,000.000	1,320,450.84
FIRSTENERGY CORP 4.250% 03/15/2023 DD 03/05/13			711,000.000	754,472.86
FIRSTENERGY TRANSMISSION 144A 5.450% 07/15/2044 DD 05/19/14			100,000.000	129,212.12
FISERV INC 1.125% 07/01/2027			395,000.000	480,603.68
FISERV INC 3.500% 07/01/2029 DD 06/24/19			909,000.000	1,036,183.06
FLAGSHIP CREDIT AUTO 1 A 144A 1.900% 08/15/2024 DD 02/20/20			2,705,113.030	2,743,716.08
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19			1,262,050.630	1,279,916.60
FLAGSHIP CREDIT AUTO 2 A 144A 1.490% 07/15/2024 DD 05/28/20			1,827,231.260	1,844,086.19
FLAGSHIP CREDIT AUTO 2 A 144A 2.830% 10/16/2023 DD 05/23/19			2,041,511.020	2,071,429.16
FLAGSHIP CREDIT AUTO 3 A 144A 0.700% 04/15/2025 DD 08/06/20			739,938.670	741,086.68
FLAGSHIP CREDIT AUTO 4 A 144A 2.170% 06/17/2024 DD 11/21/19			2,854,719.610	2,897,868.13
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			376,000.000	375,768.77
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18			1,304,000.000	1,326,820.00
FLEX LTD 3.750% 02/01/2026 DD 05/12/20			4,273,000.000	4,667,056.06
FLINT GROUP 5/14 (USD)			1,268,211.240	1,143,774.35
FNB CORP/PA 2.200% 02/24/2023 DD 02/24/20			873,000.000	880,786.66
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			4,314.920	4,808.98
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			7,989.310	8,659.99
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			331.040	370.24
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			779.830	872.17
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			409.530	458.02
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			780.330	894.94
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			2,563.000	2,915.83
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,582.600	1,770.01
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			814.150	910.56
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			461.320	549.85
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			968.700	1,115.88
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			23,028.000	27,273.69
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			33,247.940	39,558.32
FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03			38,022.010	42,159.52
FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04			34,377.120	38,117.99
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			56.230	63.83
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			321.230	359.70
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			809.350	905.19
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			2,143.170	2,396.96
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96			120.300	121.16
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02			175.900	199.35

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FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	136.560	137.05
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	1,826.350	2,042.62
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	1,856.450	2,076.28
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	1,797.660	2,010.53
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,677.270	1,875.89
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	291.310	328.75
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	119.720	133.90
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,121.530	3,491.17
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	96.050	107.42
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	709.950	794.02
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	783.240	786.05
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	158.340	160.38
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	942.310	1,053.89
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	3,145.700	3,528.81
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	1,324.550	1,576.78
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	2,823.460	3,214.19
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	41,036.790	48,155.48
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	427.750	483.78
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	804.260	853.91
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	12,409.180	13,044.98
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	537.270	600.89
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	869.240	972.17
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,053.770	3,415.39
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	645.680	735.52
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	423.600	473.76
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,634.940	2,946.96
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	9,417.620	10,996.66
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,067.660	1,194.09
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,026.390	5,266.44
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	2,360.640	2,368.36
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	1,847.150	1,917.98
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	305.630	341.82
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	5,481.470	5,637.04
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	8,762.350	9,941.72
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	3,142.010	3,286.51
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	6,746.860	6,970.89
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	11,853.060	13,178.97
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	4,773.880	4,903.87
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	11,582.740	13,161.56

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FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	343.810	384.52
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	1,140.880	1,286.33
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	2,306.360	2,579.47
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	225,526.010	272,737.34
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	42,813.460	50,399.46
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	1,875.060	2,066.30
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	636,815.480	731,962.49
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	57,870.420	68,153.56
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	212,043.506	251,113.36
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,506.080	1,741.30
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	14,720.330	15,158.56
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,130.080	1,144.06
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	6,718.270	7,284.98
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	4,137.350	4,669.49
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	23,775.880	27,802.09
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	22,081.240	25,747.65
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	24,641.450	28,860.27
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	4,175.380	4,598.03
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	926.160	1,019.80
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	12,215.410	14,061.09
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	32,854.370	37,775.70
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	101,688.070	120,548.56
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	2,847.190	3,302.44
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	54,725.080	61,250.08
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	198,838.570	223,663.76
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	857,936.560	961,517.65
FNMA	POOL #0AB2345	4.500% 02/01/2041 DD 01/01/11	1,078,298.053	1,213,966.91
FNMA	POOL #0AB4530	4.000% 02/01/2042 DD 01/01/12	226,478.846	248,750.60
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	559,654.040	607,233.80
FNMA	POOL #0AB8897	3.000% 04/01/2043 DD 03/01/13	167,731.246	178,679.44
FNMA	POOL #0AC1578	4.000% 08/01/2039 DD 08/01/09	102,257.200	112,804.16
FNMA	POOL #0AC3652	4.000% 10/01/2039 DD 09/01/09	135,635.336	149,690.08
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	60,491.060	64,133.32
FNMA	POOL #0AD8036	4.500% 08/01/2040 DD 07/01/10	88,188.549	99,239.69
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	18,675.610	19,787.35
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	239,484.830	259,112.91
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	52,633.320	59,202.04
FNMA	POOL #0AH0945	4.000% 12/01/2040 DD 12/01/10	80,686.398	88,882.14
FNMA	POOL #0AH1016	4.000% 12/01/2040 DD 12/01/10	98,678.708	108,203.59

Asset Detail

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As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	410,297.350	452,894.55
FNMA	POOL #0AH4882	4.500% 02/01/2041 DD 02/01/11	135,794.781	152,393.74
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	540,957.130	609,039.05
FNMA	POOL #0AH9342	4.000% 04/01/2041 DD 03/01/11	108,745.604	119,049.10
FNMA	POOL #0AI2116	4.000% 05/01/2041 DD 04/01/11	62,466.668	68,344.70
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	58,621.810	67,376.00
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	972,397.080	1,073,555.33
FNMA	POOL #0AK1799	4.000% 01/01/2042 DD 01/01/12	292,440.812	318,504.39
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	62,416.860	71,914.39
FNMA	POOL #0AL2465	3.000% 10/01/2027 DD 09/01/12	619,692.794	650,948.49
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	750,176.850	824,976.44
FNMA	POOL #0AL3433	4.000% 10/01/2041 DD 07/01/13	10,129.710	11,123.11
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	2,237,506.670	2,472,361.01
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	1,867,770.230	2,059,797.22
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	202,816.520	233,834.59
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,016,782.770	1,144,184.09
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	434,893.840	465,763.30
FNMA	POOL #0AL8168	4.000% 11/01/2042 DD 02/01/16	199,084.940	219,393.07
FNMA	POOL #0AL9244	3.000% 10/01/2046 DD 10/01/16	1,656,574.955	1,762,596.20
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	920,776.740	1,014,630.26
FNMA	POOL #0AL9405	3.500% 06/01/2044 DD 11/01/16	2,041,176.433	2,199,573.32
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	472,511.430	504,904.18
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	198,683.010	215,307.11
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,049,169.470	1,135,682.42
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	397,577.480	429,766.84
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	398,395.320	423,156.25
FNMA	POOL #0AP0987	3.500% 07/01/2042 DD 07/01/12	181,499.424	196,758.64
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	169,445.590	180,469.39
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	875,564.880	930,925.40
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	463,260.830	493,613.27
FNMA	POOL #0AR8293	3.000% 05/01/2043 DD 05/01/13	210,020.801	223,970.27
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	512,244.870	545,720.13
FNMA	POOL #0AS0225	4.000% 08/01/2043 DD 07/01/13	65,209.284	71,678.76
FNMA	POOL #0AS2502	4.000% 05/01/2044 DD 04/01/14	163,279.174	180,846.76
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	600,586.310	666,362.09
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	335,177.890	350,230.33
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	460,840.090	492,207.01
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	568,634.730	606,137.97
FNMA	POOL #0AS6192	3.500% 11/01/2045 DD 10/01/15	209,658.680	226,332.15

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	657,667.200	701,526.88
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	796,609.690	838,227.88
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	1,124,412.330	1,181,719.73
FNMA	POOL #0AS7593	3.500% 07/01/2046 DD 06/01/16	135,758.701	146,252.20
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	323,492.500	348,611.60
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	557,588.840	585,823.19
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	746,304.040	784,278.40
FNMA	POOL #0AS9676	4.000% 05/01/2047 DD 05/01/17	767,842.742	834,574.51
FNMA	POOL #0AS9980	4.000% 06/01/2044 DD 06/01/17	631,296.870	696,992.28
FNMA	POOL #0AT2014	3.000% 04/01/2043 DD 04/01/13	235,027.644	250,419.10
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	748,285.270	797,056.12
FNMA	POOL #0AT2016	3.000% 04/01/2043 DD 04/01/13	1,719,846.499	1,837,711.55
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	80,842.500	86,496.14
FNMA	POOL #0AU8537	4.000% 10/01/2043 DD 10/01/13	29,825.026	33,229.85
FNMA	POOL #0AV4545	4.000% 02/01/2044 DD 02/01/14	258,797.576	285,291.03
FNMA	POOL #0AW8165	4.000% 01/01/2042 DD 09/01/14	214,244.868	235,954.33
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	662,597.940	693,331.28
FNMA	POOL #0BA4733	3.500% 12/01/2045 DD 12/01/15	315,081.034	344,410.98
FNMA	POOL #0BA6375	3.500% 12/01/2045 DD 12/01/15	100,735.810	107,939.79
FNMA	POOL #0BC0880	3.500% 05/01/2046 DD 05/01/16	1,339,641.793	1,450,744.42
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	478,670.410	518,391.83
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	162,923.690	170,556.47
FNMA	POOL #0BD2440	3.500% 01/01/2047 DD 01/01/17	1,073,941.611	1,139,683.58
FNMA	POOL #0BD7043	4.000% 03/01/2047 DD 03/01/17	236,745.448	257,617.54
FNMA	POOL #0BE2678	4.000% 05/01/2047 DD 05/01/17	315,628.158	345,235.13
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	174,061.710	187,433.97
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	963,372.650	1,025,904.82
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	6,903,859.577	7,234,894.12
FNMA	POOL #0BK0436	3.000% 12/01/2049 DD 12/01/19	343,177.536	365,954.92
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	705,513.330	752,674.09
FNMA	POOL #0BM1277	4.000% 05/01/2047 DD 05/01/17	302,406.633	329,254.12
FNMA	POOL #0BM1761	4.000% 08/01/2044 DD 09/01/17	112,438.667	124,138.48
FNMA	POOL #0BM4142	4.000% 09/01/2046 DD 06/01/18	358,273.163	394,754.51
FNMA	POOL #0BM4480	3.500% 10/01/2048 DD 09/01/18	103,647.205	112,194.44
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	2,224,842.376	2,390,995.03
FNMA	POOL #0BM6152	3.500% 06/01/2044 DD 10/01/19	1,602,697.232	1,740,866.12
FNMA	POOL #0BN5321	4.500% 03/01/2049 DD 03/01/19	1,885,110.146	2,080,560.38
FNMA	POOL #0BN7753	3.000% 09/01/2049 DD 09/01/19	861,744.826	925,715.10
FNMA	POOL #0BO0981	3.500% 07/01/2049 DD 06/01/19	0.005	0.01

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0BO5032	3.000% 12/01/2049 DD 12/01/19	231,348.489	246,703.32
FNMA	POOL #0BO6100	3.000% 11/01/2049 DD 11/01/19	1,312,721.412	1,412,935.25
FNMA	POOL #0BO6164	3.000% 01/01/2050 DD 01/01/20	0.002	0.00
FNMA	POOL #0BO7242	3.000% 01/01/2050 DD 01/01/20	0.000	0.00
FNMA	POOL #0BO8619	3.000% 12/01/2049 DD 11/01/19	133,661.506	140,306.84
FNMA	POOL #0BO8749	3.000% 03/01/2050 DD 03/01/20	970,093.456	1,044,869.38
FNMA	POOL #0BO9482	3.000% 12/01/2049 DD 12/01/19	517,373.969	556,870.85
FNMA	POOL #0BP1511	3.000% 02/01/2050 DD 02/01/20	797,747.030	859,075.97
FNMA	POOL #0BP1932	3.000% 04/01/2050 DD 04/01/20	121,392.381	127,132.06
FNMA	POOL #0BP2864	3.000% 03/01/2050 DD 03/01/20	218,133.244	233,822.91
FNMA	POOL #0BP5474	2.500% 06/01/2050 DD 06/01/20	1,049,970.849	1,111,037.97
FNMA	POOL #0BP5482	2.500% 06/01/2050 DD 06/01/20	1,743,646.763	1,845,061.24
FNMA	POOL #0BP5502	2.500% 06/01/2050 DD 06/01/20	424,951.626	448,796.03
FNMA	POOL #0BP8762	2.500% 07/01/2050 DD 06/01/20	945,339.713	1,000,324.38
FNMA	POOL #0BP9537	2.500% 07/01/2050 DD 07/01/20	2,681,133.080	2,837,090.16
FNMA	POOL #0BQ0212	2.500% 08/01/2050 DD 08/01/20	1,126,473.480	1,191,996.36
FNMA	POOL #0CA0522	3.000% 10/01/2047 DD 09/01/17	615,521.495	633,816.97
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	659,458.650	716,351.45
FNMA	POOL #0CA1255	4.000% 02/01/2048 DD 02/01/18	334,659.577	365,061.36
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	2,447,308.748	2,648,874.87
FNMA	POOL #0CA2169	4.500% 08/01/2048 DD 07/01/18	1,642,462.295	1,775,969.76
FNMA	POOL #0CA3467	3.500% 05/01/2049 DD 04/01/19	4,282,125.508	4,622,412.15
FNMA	POOL #0CA3570	3.500% 05/01/2049 DD 05/01/19	0.006	0.01
FNMA	POOL #0CA4657	3.500% 10/01/2048 DD 11/01/19	1,792,914.407	1,931,689.21
FNMA	POOL #0CA4666	4.000% 10/01/2048 DD 11/01/19	874,343.306	959,366.26
FNMA	POOL #0CA4860	3.000% 12/01/2049 DD 11/01/19	2,928,502.077	3,092,259.73
FNMA	POOL #0CA4881	2.500% 12/01/2034 DD 12/01/19	5,610,380.301	5,929,157.06
FNMA	POOL #0CA5549	3.000% 04/01/2050 DD 03/01/20	1,433,498.033	1,502,773.58
FNMA	POOL #0CA6495	3.500% 05/01/2050 DD 07/01/20	68,726.373	72,527.80
FNMA	POOL #0CA6847	2.500% 08/01/2035 DD 08/01/20	1,589,436.892	1,680,747.16
FNMA	POOL #0CA6937	3.000% 09/01/2050 DD 08/01/20	2,533,488.014	2,689,610.36
FNMA	POOL #0CA7009	2.500% 09/01/2050 DD 08/01/20	2,477,832.970	2,603,713.06
FNMA	POOL #0CA7087	4.500% 09/01/2050 DD 08/01/20	934,842.939	1,013,780.33
FNMA	POOL #0CA7144	2.500% 09/01/2035 DD 09/01/20	2,131,088.000	2,253,517.41
FNMA	POOL #0FM1528	3.000% 02/01/2047 DD 09/01/19	493,717.165	525,849.15
FNMA	POOL #0FM1754	3.500% 02/01/2047 DD 10/01/19	2,368,152.436	2,531,869.07
FNMA	POOL #0FM2016	3.000% 11/01/2049 DD 11/01/19	2,065,092.099	2,222,740.18
FNMA	POOL #0FM2419	3.000% 02/01/2050 DD 02/01/20	936,190.918	1,005,179.44
FNMA	POOL #0FM2743	3.000% 02/01/2034 DD 03/01/20	1,722,527.769	1,809,721.31

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FNMA	POOL #0FM2801	3.000% 03/01/2050 DD 03/01/20	1,653,599.064	1,750,691.27
FNMA	POOL #0FM3022	3.500% 09/01/2032 DD 04/01/20	1,110,437.505	1,175,700.06
FNMA	POOL #0FM3098	3.500% 08/01/2030 DD 04/01/20	835,078.725	883,915.60
FNMA	POOL #0FM3524	3.000% 04/01/2032 DD 06/01/20	3,358,308.569	3,543,865.03
FNMA	POOL #0FM3926	3.000% 06/01/2050 DD 07/01/20	2,086,333.490	2,240,266.55
FNMA	POOL #0FM4251	3.500% 12/01/2049 DD 08/01/20	1,747,847.853	1,844,720.98
FNMA	POOL #0MA0293	4.500% 01/01/2030 DD 12/01/09	33,269.077	36,683.43
FNMA	POOL #0MA0583	4.000% 12/01/2040 DD 11/01/10	187,733.245	206,743.93
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	355,779.880	392,036.32
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	31,031.710	32,940.83
FNMA	POOL #0MA1188	3.000% 09/01/2042 DD 08/01/12	3,512,747.635	3,637,491.73
FNMA	POOL #0MA1214	3.000% 10/01/2042 DD 09/01/12	93,534.103	96,837.51
FNMA	POOL #0MA1505	3.000% 07/01/2043 DD 06/01/13	256,502.454	269,993.45
FNMA	POOL #0MA2248	3.000% 04/01/2045 DD 03/01/15	12,801.116	13,229.70
FNMA	POOL #0MA2458	4.000% 11/01/2045 DD 10/01/15	461,884.327	502,379.60
FNMA	POOL #0MA2670	3.000% 07/01/2046 DD 06/01/16	0.005	0.01
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	545,059.740	580,992.74
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	786,567.370	826,839.82
FNMA	POOL #0MA3127	3.000% 08/01/2037 DD 08/01/17	121,818.280	127,985.33
FNMA	POOL #0MA3154	2.500% 09/01/2032 DD 09/01/17	182,067.063	190,223.15
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	256,538.142	268,043.31
FNMA	POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	1,358,646.319	1,436,922.89
FNMA	POOL #0MA3308	3.000% 03/01/2038 DD 02/01/18	133,931.124	140,904.96
FNMA	POOL #0MA3334	4.500% 04/01/2048 DD 03/01/18	467,681.780	508,177.19
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	863,142.140	936,318.86
FNMA	POOL #0MA3392	3.500% 06/01/2033 DD 05/01/18	818,504.831	866,231.54
FNMA	POOL #0MA3496	4.500% 06/01/2048 DD 09/01/18	353,438.630	381,998.24
FNMA	POOL #0MA3528	3.000% 10/01/2038 DD 10/01/18	82,310.088	86,596.00
FNMA	POOL #0MA3671	3.000% 04/01/2039 DD 04/01/19	0.008	0.01
FNMA	POOL #0MA3741	3.000% 08/01/2039 DD 07/01/19	0.007	0.01
FNMA	POOL #0MA3771	3.000% 09/01/2039 DD 08/01/19	16,399.867	17,230.11
FNMA	POOL #0MA3799	3.500% 09/01/2034 DD 09/01/19	747,521.670	790,832.20
FNMA	POOL #0MA3800	3.000% 10/01/2039 DD 09/01/19	1,075,889.447	1,130,356.35
FNMA	POOL #0MA3802	3.000% 09/01/2049 DD 09/01/19	17,364.243	18,182.00
FNMA	POOL #0MA3831	3.000% 10/01/2039 DD 10/01/19	999,900.128	1,046,989.73
FNMA	POOL #0MA3871	3.000% 11/01/2049 DD 11/01/19	871,274.515	915,382.79
FNMA	POOL #0MA3890	3.000% 12/01/2039 DD 12/01/19	6,030,296.316	6,344,295.73
FNMA	POOL #0MA3934	3.000% 01/01/2039 DD 01/01/20	515,903.076	542,766.31
FNMA	POOL #0MA3939	3.500% 01/01/2049 DD 01/01/20	999,900.733	1,053,459.08

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #OMA3960 3.000% 03/01/2050 DD 02/01/20			732,927.088	767,443.78
FNMA GTD REMIC P/T 18-55 PS VAR RT 08/25/2048 DD 07/25/18			10,320,672.709	1,551,995.93
FNMA GTD REMIC P/T 18-55 SA VAR RT 08/25/2048 DD 07/25/18			9,360,962.846	1,443,812.44
FNMA GTD REMIC P/T 19-69 GS VAR RT 12/25/2049 DD 11/25/19			11,670,192.050	1,584,353.45
FNMA GTD REMIC P/T 19-74 PS VAR RT 12/25/2049 DD 11/25/19			4,607,020.729	723,361.23
FNMA GTD REMIC P/T 19-74 SA VAR RT 12/25/2049 DD 11/25/19			10,814,409.164	1,743,642.88
FNMA GTD REMIC P/T 20-58 CI 4.500% 07/25/2050 DD 07/01/20			7,086,640.450	1,079,009.04
FOMENTO ECONOMICO MEXICANO SAB 2.875% 05/10/2023 DD 05/10/13			520,000.000	540,655.80
FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20			835,000.000	888,237.94
FONTAINEBLEAU MIA FBLU XA 144A VAR RT 12/10/2036 DD 12/01/19			40,000,000.000	1,036,196.00
FONTAINEBLEAU MIAM FBLU A 144A 3.144% 12/10/2036 DD 12/01/19			1,136,286.000	1,173,469.59
FONTAINEBLEAU MIAM FBLU B 144A 3.447% 12/10/2036 DD 12/01/19			500,461.000	506,451.57
FORD CREDIT AUTO OWNE 1 A 144A 2.040% 08/15/2031 DD 02/14/20			2,575,000.000	2,698,172.30
FORD CREDIT AUTO OWNE 1 A 144A 3.520% 07/15/2030 DD 01/18/19			1,503,000.000	1,643,295.88
FORD CREDIT AUTO OWNER TR A A2 1.030% 10/15/2022 DD 05/12/20			911,597.650	914,552.95
FORD CREDIT AUTO OWNER TR A A3 1.040% 08/15/2024 DD 05/12/20			1,371,000.000	1,388,002.46
FORD CREDIT AUTO OWNER TR A A4 1.350% 07/15/2025 DD 05/12/20			880,000.000	904,314.22
FORD CREDIT AUTO OWNER TR B A2 0.500% 02/15/2023 DD 06/19/20			9,351,000.000	9,364,034.36
FORD CREDIT AUTO OWNER TR B A3 3.240% 04/15/2023 DD 10/23/18			1,944,337.600	1,978,122.21
FORD CREDIT AUTO OWNER TR B A4 0.790% 11/15/2025 DD 06/19/20			1,074,000.000	1,087,663.85
FORD CREDIT AUTO OWNER TR C A3 2.010% 03/15/2022 DD 11/21/17			74,141.659	74,385.04
FORD CREDIT FLOORPLAN MAST 2 A 1.060% 09/15/2027 DD 09/18/20			2,770,000.000	2,775,301.23
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13			759,000.000	687,217.58
FORD MOTOR CO 8.500% 04/21/2023 DD 04/22/20			5,250,000.000	5,722,500.00
FORD MOTOR CO 9.000% 04/22/2025 DD 04/22/20			1,806,000.000	2,070,597.06
FORD MOTOR CO 9.625% 04/22/2030 DD 04/22/20			131,000.000	169,153.75
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17			2,120,000.000	2,088,200.00
FORD MOTOR CREDIT CO LLC 3.087% 01/09/2023 DD 01/09/20			1,428,000.000	1,399,282.92
FORD MOTOR CREDIT CO LLC 3.336% 03/18/2021 DD 03/18/16			4,225,000.000	4,226,056.25
FORD MOTOR CREDIT CO LLC 3.339% 03/28/2022 DD 03/31/17			221,000.000	220,138.10
FORD MOTOR CREDIT CO LLC 3.350% 11/01/2022 DD 08/01/19			5,825,000.000	5,737,625.00
FORD MOTOR CREDIT CO LLC 3.370% 11/17/2023 DD 08/17/20			2,575,000.000	2,536,375.00
FORD MOTOR CREDIT CO LLC 3.664% 09/08/2024 DD 09/08/14			3,534,000.000	3,458,107.35
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			564,000.000	558,360.00
FORD MOTOR CREDIT CO LLC 3.813% 10/12/2021 DD 08/09/18			4,207,000.000	4,217,517.50
FORD MOTOR CREDIT CO LLC 4.250% 09/20/2022 DD 09/25/12			1,435,000.000	1,447,427.10
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			3,440,000.000	3,400,749.60
FORD MOTOR CREDIT CO LLC 5.125% 06/16/2025 DD 06/19/20			7,090,000.000	7,311,562.50
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			1,273,000.000	1,324,222.34

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD MOTOR CREDIT CO LLC 5.875% 08/02/2021 DD 08/01/11			4,275,000.000	4,355,156.25
FORD MOTOR CREDIT CO LLC VAR RT 08/03/2022 DD 08/03/17			3,676,000.000	3,483,593.64
FORESTAR GROUP INC 144A 8.000% 04/15/2024 DD 04/12/19			534,000.000	564,705.00
FORMULA ONE 1/18 (USD)			294,904.594	285,444.05
FORTIVA REVOLVING NOTE LLC 0.000% 12/31/2050 DD 02/14/18			292,301.361	358,278.75
FOUNDATION FINANCE T 1A C 144A 5.400% 07/15/2033 DD 12/13/17			1,546,000.000	1,565,135.92
FOUR POINTS LLC			1,928,806.528	1,926,784.06
FOUR SEASONS 12/13 TL			1,174,493.700	1,140,727.01
FOURSIGHT CAPITAL AU 1 A3 144A 2.050% 10/15/2024 DD 02/06/20			332,000.000	340,530.34
FOX US BIDCO/ROBERTSHAW 2/18 TLB			65,000.000	56,292.60
FREDDIE MAC STACR DNA3 B1 144A VAR RT 06/25/2050 DD 07/08/20			620,000.000	632,233.41
FREDDIE MAC STACR DNA3 M2 144A VAR RT 06/25/2050 DD 07/08/20			1,707,000.000	1,711,274.50
FREDDIE MAC STACR DNA4 B1 144A VAR RT 08/25/2050 DD 08/25/20			200,000.000	206,623.96
FREDDIE MAC STACR DNA4 M1 144A VAR RT 08/25/2050 DD 08/25/20			750,000.000	751,874.55
FREDDIE MAC STACR HQA3 M1 144A VAR RT 07/25/2050 DD 07/28/20			750,000.000	751,617.90
FREDDIE MAC STACR HQA3 M2 144A VAR RT 07/25/2050 DD 07/28/20			1,237,000.000	1,243,194.03
FREDDIE MAC STACR HQA4 M1 144A VAR RT 09/25/2050 DD 09/29/20			750,000.000	750,234.75
FREDDIE MAC STRUCTURE DNA2 M2B VAR RT 10/25/2029 DD 04/11/17			750,000.000	763,257.90
FREDDIE MAC STRUCTURED DNA1 M3 VAR RT 10/25/2027 DD 04/28/15			244,346.530	248,646.69
FREDDIE MAC STRUCTURED DNA2 M2 VAR RT 10/25/2029 DD 04/11/17			1,590,000.000	1,636,029.39
FREDDIE MAC STRUCTURED DNA2 M3 VAR RT 10/25/2028 DD 05/10/16			1,175,084.846	1,220,696.94
FREDDIE MAC STRUCTURED DNA3 M2 VAR RT 03/25/2030 DD 10/04/17			750,000.000	756,631.50
FREDDIE MAC STRUCTURED DNA3 M3 VAR RT 12/25/2028 DD 06/14/16			338,422.818	349,043.47
FREDDIE MAC STRUCTURED DNA4 M3 VAR RT 03/25/2029 DD 09/30/16			428,318.915	443,334.11
FREDDIE MAC STRUCTURED HQA3 M2 VAR RT 04/25/2030 DD 10/18/17			537,667.430	540,692.45
FREDDIE MAC STRUCTURED HQA3 M3 VAR RT 03/25/2029 DD 09/16/16			1,000,000.000	1,037,673.60
FREED ABS TRUST 2018- 2 A 144A 3.990% 10/20/2025 DD 10/18/18			167,130.000	167,314.95
FREEDOM MORTGAGE CORP 144A 10.750% 04/01/2024 DD 03/26/19			596,000.000	633,250.00
FREEDOM MORTGAGE CORP 144A 8.125% 11/15/2024 DD 11/07/17			295,000.000	294,262.50
FREEDOM MORTGAGE CORP 144A 8.250% 04/15/2025 DD 04/09/18			80,000.000	81,582.81
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			425,000.000	437,839.25
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			7,040,000.000	7,566,451.20
FREEMPORT-MCMORAN INC 4.625% 08/01/2030 DD 07/27/20			1,384,000.000	1,455,206.80
FREEMPORT-MCMORAN INC 5.250% 09/01/2029 DD 08/15/19			1,392,000.000	1,496,400.00
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			3,221,000.000	3,571,380.38
FREMF 2014-K41 MO K41 X2B 144A 0.100% 11/25/2047 DD 12/01/14			9,902,000.000	35,747.21
FREMF 2015-K45 MO K45 X2A 144A 0.100% 04/25/2048 DD 05/01/15			15,762,444.430	51,500.63
FREMF 2015-K45 MO K45 X2B 144A 0.100% 04/25/2048 DD 05/01/15			3,600,000.000	13,104.36
FREMF 2015-K45 MORT K45 D 144A 0.000% 04/25/2048 DD 05/01/15			1,500,000.000	1,017,300.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FREMF 2016-KC01 KC01 X2A 144A 0.100% 12/25/2022 DD 05/01/16			26,291,796.720	21,033.44
FREMF 2016-KC01 KC01 X2B 144A 0.100% 01/25/2023 DD 05/01/16			3,164,000.000	5,695.20
FREMF 2016-KW01 KW01 X2A 144A 0.100% 01/25/2026 DD 05/01/16			23,991,878.301	92,128.81
FREMF 2016-KW01 KW01 X2B 144A 0.100% 03/25/2029 DD 05/01/16			2,879,000.000	12,667.60
FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16			2,879,000.000	1,753,598.90
FREMF 2017-K61 MO K61 X2B 144A 0.100% 12/25/2049 DD 01/01/17			10,700,200.000	51,692.67
FREMF 2017-K728 K728 X2B 144A 0.100% 11/25/2050 DD 11/01/17			15,878,000.000	53,238.93
FREMF 2018-KBX1 MO KBX1 B 144A VAR RT 01/25/2026 DD 03/01/18			1,882,000.000	1,907,492.06
FREMF 2018-KW05 W5FX BFX 144A VAR RT 04/25/2028 DD 06/01/18			1,011,000.000	1,028,404.37
FREMF 2019-KF66 MO KF66 B 144A VAR RT 07/25/2029 DD 08/30/19			259,945.250	252,420.14
FREMF 2019-KW10 MO KW10 B 144A VAR RT 10/25/2032 DD 11/01/19			589,000.000	579,408.66
FREMF K-1510 MORTG 1510 B 144A VAR RT 01/25/2034 DD 02/01/19			612,000.000	582,436.11
FRESB 2020-SB76 MORTGA SB76 X1 VAR RT 05/25/2030 DD 07/01/20			3,379,290.263	235,414.87
FRESB 2020-SB78 MORTGA SB78 X1 VAR RT 06/25/2040 DD 09/01/20			3,097,000.000	282,962.98
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14			238,000.000	266,811.37
FRESENIUS MEDICAL CARE US 144A 5.750% 02/15/2021 DD 02/03/11			754,000.000	767,665.75
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			2,367,000.000	2,517,842.69
FRESH MARKET INC/THE 144A 9.750% 05/01/2023 DD 04/27/16			45,000.000	40,275.00
FRONTDOOR INC 144A 6.750% 08/15/2026 DD 08/16/18			959,000.000	1,021,335.00
FRONTERA GENERATION 4/18 TLB			527,849.990	172,079.10
FRONTIER COMMUNICATIONS C 144A 8.500% 04/01/2026 DD 03/19/18			65,000.000	65,520.00
GAP INC/THE 144A 8.375% 05/15/2023 DD 05/07/20			60,000.000	66,300.00
GARDA WORLD 10/19 COV-LITE TLB			910,361.610	903,306.31
GARDA WORLD SECURITY CORP 144A 4.625% 02/15/2027 DD 01/30/20			550,000.000	552,750.00
GARTNER INC 144A 3.750% 10/01/2030 DD 09/28/20			1,411,000.000	1,427,297.05
GARTNER INC 144A 4.500% 07/01/2028 DD 06/22/20			2,256,000.000	2,371,620.00
GATES GLOBAL LLC / GATES 144A 6.250% 01/15/2026 DD 11/22/19			2,649,000.000	2,730,562.71
GATEWAY CASINOS 3/18 (USD) TLB			727,503.000	655,298.33
GATX CORP 4.350% 02/15/2024 DD 11/05/18			589,000.000	643,577.20
GAZPROM PJSC VIA GAZ CAPI 144A 6.510% 03/07/2022 DD 03/07/07			1,700,000.000	1,806,127.60
GCAT 2019-NQM2 TR NQM1 A1 144A VAR RT 01/25/2060 DD 02/01/20			891,606.960	909,020.32
GCAT 2020-1 LLC 1 A1 144A VAR RT 01/26/2060 DD 01/31/20			597,457.300	587,661.45
GCAT 2020-NQM2 TR NQM2 A2 144A VAR RT 004/25/2065 DD 07/01/20			1,043,567.840	1,056,973.62
GCI LLC 144A 4.750% 10/15/2028 DD 10/07/20			565,000.000	572,068.15
GCI LLC 144A 6.625% 06/15/2024 DD 06/06/19			240,000.000	257,424.00
GCI LLC 6.875% 04/15/2025 DD 04/01/15			2,507,000.000	2,584,466.30
GCP APPLIED TECHNOLOGIES 144A 5.500% 04/15/2026 DD 04/10/18			130,000.000	132,600.00
GE CAPITAL FUNDING LLC 144A 4.400% 05/15/2030 DD 05/18/20			2,059,000.000	2,211,178.21
GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12			86,000.000	87,009.80

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07			340,000.000	407,618.02
GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09			40,000.000	51,383.77
GENERAL MOTORS CO 5.400% 10/02/2023 DD 05/12/20			532,000.000	586,456.79
GENERAL MOTORS CO 6.125% 10/01/2025 DD 05/12/20			1,222,000.000	1,419,547.22
GENERAL MOTORS FINANCIAL CO IN 2.450% 11/06/2020 DD 11/07/17			140,000.000	140,224.30
GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20			4,354,000.000	4,454,656.21
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20			899,000.000	926,482.43
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17			1,879,000.000	1,930,202.75
GENERAL MOTORS FINANCIAL CO IN 3.200% 07/06/2021 DD 07/05/16			629,000.000	638,518.14
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			1,318,000.000	1,377,302.46
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			2,184,000.000	2,310,787.54
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			4,730,000.000	5,165,171.54
GENERAL MOTORS FINANCIAL CO IN 5.200% 03/20/2023 DD 05/15/20			1,063,000.000	1,153,187.99
GENERAL MOTORS FINANCIAL CO IN VAR RT 01/05/2023 DD 01/05/18			713,000.000	705,280.11
GENERATION BRANDS 11/17 TL			477,695.740	466,947.59
GENESIS ENERGY LP / GENESIS EN 6.500% 10/01/2025 DD 08/14/17			477,000.000	412,605.00
GENESIS ENERGY LP / GENESIS EN 7.750% 02/01/2028 DD 01/16/20			705,000.000	612,539.25
GENESIS SALES FINANC AA D 144A 9.540% 08/20/2023 DD 01/31/19			2,079,000.000	2,080,966.73
GENESYS 2/18 (USD) COV-LITE			1,404,929.360	1,400,250.95
GENESYS TELECOMMUNICATION 144A 10.000% 11/30/2024 DD 12/01/16			4,190,000.000	4,437,210.00
GENTIVA HEALTH/KINDRED AT HOME			1,133,317.970	1,108,532.30
GENWORTH HOLDINGS INC 4.800% 02/15/2024 DD 08/15/18			1,846,600.000	1,698,816.60
GENWORTH HOLDINGS INC 6.500% 06/15/2034 DD 06/15/04			3,447,000.000	3,145,387.50
GENWORTH MORTGAGE HOLDING 144A 6.500% 08/15/2025 DD 08/21/20			179,000.000	187,001.30
GEORGIA-PACIFIC LLC 144A 1.750% 09/30/2025 DD 04/30/20			389,000.000	405,478.04
GEORGIA-PACIFIC LLC 144A 2.100% 04/30/2027 DD 04/30/20			843,000.000	885,207.00
GFL ENVIRONMENTAL INC 144A 3.750% 08/01/2025 DD 08/24/20			1,129,000.000	1,135,237.73
GFL ENVIRONMENTAL INC 144A 4.250% 06/01/2025 DD 04/29/20			610,000.000	616,100.00
GFL ENVIRONMENTAL INC 144A 5.125% 12/15/2026 DD 12/16/19			1,025,000.000	1,058,415.00
GFL ENVIRONMENTAL INC 144A 7.000% 06/01/2026 DD 05/14/18			876,000.000	923,479.20
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19			1,887,000.000	2,047,395.00
GILEAD SCIENCES INC 0.750% 09/29/2023 DD 09/30/20			2,914,000.000	2,920,119.40
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			1,046,000.000	1,110,583.09
GLENCORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17			2,541,000.000	2,628,243.51
GLENCORE FUNDING LLC 144A 4.000% 04/16/2025 DD 04/16/15			789,000.000	865,998.51
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			4,200,000.000	4,551,078.76
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			1,782,000.000	1,910,464.38
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			2,262,000.000	2,491,935.94
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19			3,378,174.000	1,883,332.02

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLOBAL PAYMENTS INC 2.650% 02/15/2025 DD 08/14/19			2,475,000.000	2,626,631.74
GLOBALLOGIC 7/18 TLB			614,174.150	596,516.65
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16			60,000.000	66,498.00
GM FINANCIAL AUTOMOBILE 2 A2A 0.710% 10/20/2022 DD 06/17/20			3,183,000.000	3,192,291.49
GM FINANCIAL AUTOMOBILE 2 A2A 2.670% 06/21/2021 DD 05/08/19			77,826.020	77,925.16
GM FINANCIAL AUTOMOBILE L 1 A3 1.670% 12/20/2022 DD 02/19/20			10,592,000.000	10,751,456.20
GM FINANCIAL AUTOMOBILE L 2 A3 0.800% 07/20/2023 DD 06/17/20			2,863,000.000	2,886,253.29
GM FINANCIAL AUTOMOBILE L 2 A3 2.670% 03/21/2022 DD 05/08/19			758,000.000	764,757.87
GM FINANCIAL AUTOMOBILE L 2 A4 1.010% 07/22/2024 DD 06/17/20			390,000.000	395,036.42
GM FINANCIAL AUTOMOBILE L 3 A4 0.510% 10/21/2024 DD 09/29/20			6,399,000.000	6,402,336.44
GM FINANCIAL CONSUMER AUT 1 A3 1.840% 09/16/2024 DD 01/15/20			2,559,000.000	2,621,219.79
GM FINANCIAL CONSUMER AUT 1 A3 2.320% 07/18/2022 DD 01/18/18			535,099.820	538,760.07
GM FINANCIAL CONSUMER AUT 2 A3 1.490% 12/16/2024 DD 04/22/20			1,268,000.000	1,293,327.03
GM FINANCIAL CONSUMER AUT 2 A3 2.650% 02/16/2024 DD 04/17/19			5,317,000.000	5,429,386.49
GM FINANCIAL CONSUMER AUT 3 A3 0.450% 04/16/2025 DD 08/19/20			1,021,000.000	1,021,774.63
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	261,612.67
GMF FLOORPLAN OWNER R 1 A 144A 0.680% 08/15/2025 DD 09/16/20			1,064,000.000	1,066,160.34
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			3,382.100	3,432.50
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			151.900	152.49
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			986.160	1,058.05
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			95.590	98.43
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			1,339.970	1,345.65
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			95.300	95.70
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			53.480	53.72
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			1,629.150	1,656.01
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			6,856.470	6,972.96
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			676.620	679.74
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			142.110	142.71
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			390.880	401.06
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			1,511.610	1,512.78
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,543.740	1,615.23
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			7,892.390	8,298.11
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			3,919.370	4,027.56
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			3,298.920	3,312.27
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			13,007.940	15,093.63
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			6,112.800	6,203.95
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			921.040	946.91
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			8,204.940	9,462.34
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01			864.340	948.70

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	4,853.260	5,506.24
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	6,933.320	8,313.22
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	32,975.400	38,887.08
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	11,976.930	14,133.71
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,534.890	2,933.24
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	3,434.780	3,545.53
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	1,170.750	1,333.27
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	2,230.650	2,288.80
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	12,019.200	14,146.60
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	12,485.560	14,530.13
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	125,451.390	145,847.43
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	7,758.910	8,187.68
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	179,060.980	199,358.86
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	73,892.620	81,865.84
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	96,459.420	110,432.10
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	3,008.820	3,340.23
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	1,096.150	1,139.36
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	4,701.330	5,772.00
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	15,098.680	18,874.44
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	5,810.470	6,947.44
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	126,004.840	150,268.90
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	34,342.400	40,944.12
GNMA	GTD REMIC P/T 10-26	QS VAR RT 02/20/2040 DD 02/20/10	9,358,081.550	1,840,391.19
GNMA	GTD REMIC P/T 11-121	FA VAR RT 03/16/2043 DD 09/16/11	709,526.110	707,491.62
GNMA	GTD REMIC P/T 17-H09	BI VAR RT 04/20/2067 DD 04/01/17	19,451,988.610	1,797,178.18
GNMA	GTD REMIC P/T 17-H24	QI VAR RT 11/20/2067 DD 12/01/17	9,592,351.060	1,157,451.45
GNMA	GTD REMIC P/T 18-153	AI 4.500% 09/16/2045 DD 11/01/18	8,853,636.320	1,252,699.23
GNMA	GTD REMIC P/T 20-18	GS VAR RT 02/20/2050 DD 02/20/20	4,500,260.660	824,921.63
GNMA	GTD REMIC P/T 20-85	IB 3.500% 10/20/2049 DD 06/01/20	12,865,234.906	1,076,259.24
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	115.549	134.98
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	74.885	75.20
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	50.578	51.94
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	36,346.900	43,119.10
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	59,749.490	66,342.55
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	80,219.290	89,095.93
GNMA II	POOL #0MA2678	3.500% 03/20/2045 DD 03/01/15	80,142.210	85,548.02
GNMA II	POOL #0MA2826	3.500% 05/20/2045 DD 05/01/15	157,855.050	168,529.72
GNMA II	POOL #0MA2893	4.000% 06/20/2045 DD 06/01/15	273,891.187	297,567.47
GNMA II	POOL #0MA3035	4.000% 08/20/2045 DD 08/01/15	4,392,280.849	4,736,471.53

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GNMA II POOL #0MA3245 4.000% 11/20/2045 DD 11/01/15			212,971.263	229,580.70
GNMA II POOL #0MA3377 4.000% 01/20/2046 DD 01/01/16			173,652.953	187,673.45
GNMA II POOL #0MA3521 3.500% 03/20/2046 DD 03/01/16			189,507.306	202,340.50
GNMA II POOL #0MA3663 3.500% 05/20/2046 DD 05/01/16			3,078,216.771	3,284,977.88
GNMA II POOL #0MA4196 3.500% 01/20/2047 DD 01/01/17			80,818.669	86,257.93
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			1,853,285.204	1,968,392.47
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			1,568,563.881	1,673,264.69
GNMA II POOL #0MA4451 3.500% 05/20/2047 DD 05/01/17			1,404,161.074	1,490,709.18
GNMA II POOL #0MA4511 4.000% 06/20/2047 DD 06/01/17			564,710.467	607,309.33
GNMA II POOL #0MA4587 4.000% 07/20/2047 DD 07/01/17			2,328,986.591	2,507,706.06
GNMA II POOL #0MA4720 4.000% 09/20/2047 DD 09/01/17			1,059,623.673	1,137,112.36
GNMA II POOL #0MA4837 3.500% 11/20/2047 DD 11/01/17			709,235.740	756,638.47
GNMA II POOL #0MA4900 3.500% 12/20/2047 DD 12/01/17			794,159.612	846,047.44
GNMA II POOL #0MA4901 4.000% 12/20/2047 DD 12/01/17			1,347,089.269	1,444,441.82
GNMA II POOL #0MA5136 3.500% 04/20/2048 DD 04/01/18			2,188,535.452	2,324,347.56
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			19,981.730	21,196.20
GO DADDY OPERATING CO LLC 144A 5.250% 12/01/2027 DD 06/04/19			30,000.000	31,217.10
GOEASY LTD 144A 5.375% 12/01/2024 DD 11/27/19			65,000.000	65,812.50
GOLDEN BEAR LLC 0.000% 12/31/2050 DD 12/14/18			1,696,668.542	1,801,245.36
GOLDEN ENTERTAINMENT 10/17			807,725.000	772,387.03
GOLDEN NUGGET INC 144A 6.750% 10/15/2024 DD 10/04/16			100,000.000	83,500.00
GOLDEN NUGGET/LANDRYS 9/17 INCREMENTAL COV-LITE TLB			708,027.900	629,394.32
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			714,000.000	860,799.45
GOLDMAN SACHS GROUP INC/T REGS 2.000% 11/01/2028			353,000.000	458,792.49
GOLDMAN SACHS GROUP INC/T REGS 3.375% 03/27/2025			207,000.000	274,365.44
GOLDMAN SACHS GROUP INC/THE 3.500% 04/01/2025 DD 03/30/20			7,429,000.000	8,199,163.31
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			4,012,000.000	4,024,991.34
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			440,000.000	537,187.65
GOLDMAN SACHS GROUP INC/THE VAR RT 04/26/2022 DD 01/26/17			1,077,000.000	1,081,455.11
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18			1,558,000.000	1,816,959.51
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			6,000,000.000	6,039,090.96
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17			4,995,000.000	5,022,783.94
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17			1,529,000.000	1,565,647.92
GOLDMAN SACHS GROUP INC/THE VAR RT 11/15/2021 DD 09/27/16			650,000.000	650,802.00
GOPHER RESOURCE 2/18 COV-LITE			530,244.520	513,011.57
GPMT 2019-FL2 LTD FL2 A 144A VAR RT 02/22/2036 DD 02/28/19			1,860,000.000	1,846,192.66
GRAFTECH 2/18 COV-LITE TLB			850,718.060	838,663.39
GRAND AVENUE CRE 2 FL1 AS 144A VAR RT 06/15/2037 DD 06/06/19			706,000.000	699,398.90
GRAND AVENUE CRE 20 FL1 A 144A VAR RT 06/15/2037 DD 06/06/19			1,963,000.000	1,950,773.45

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GRAY TELEVISION 10/18			457,944.700	449,307.86
GRAY TELEVISION 2/17 TLB			405,000.000	395,814.60
GRAY TELEVISION INC 144A 7.000% 05/15/2027 DD 11/16/18			231,000.000	250,435.77
GREAT LAKES DREDGE & DOCK CORP 8.000% 05/15/2022 DD 05/24/17			95,000.000	97,419.65
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 12/15/2036 DD 12/30/19			7,790,000.000	7,511,767.69
GREAT WOLF TRUST 2 WOLF C 144A VAR RT 12/15/2036 DD 12/30/19			944,000.000	868,496.05
GREAT WOLF TRUST 2 WOLF D 144A VAR RT 12/15/2036 DD 12/30/19			944,000.000	864,128.25
GREATBATCH/INTEGER 11/19 COV-LITE TLB			419,619.810	418,176.32
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			21.220	16.23
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17			650,000.000	659,568.00
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19			1,440,000.000	1,472,397.43
GREENKO SOLAR MAURITIUS L 144A 5.550% 01/29/2025 DD 07/29/19			625,000.000	632,233.90
GREENWAY MEDICAL 2/17 COV-LITE TL			1,047,987.500	930,749.13
GREIF INC 144A 6.500% 03/01/2027 DD 02/11/19			80,000.000	82,878.40
GREYSTONE COMMERCIAL HC1 AS 144A VAR RT 09/15/2028 DD 09/21/18			412,000.000	404,087.91
GREYSTONE COMMERCIAL HC1 A 144A VAR RT 09/15/2028 DD 09/21/18			1,350,000.000	1,331,743.41
GREYWOLF CLO IV LTD 1A A2 144A VAR RT 04/17/2030 DD 04/17/19			409,000.000	409,527.53
GRIFOLS 11/19 (USD) COV-LITE T			890,814.460	871,332.35
GROUP 1 AUTOMOTIVE INC 144A 4.000% 08/15/2028 DD 08/17/20			379,000.000	372,367.50
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	3,086.00
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	9,205.98
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	10,720.30
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			5,035.144	679.74
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			148,860.053	14,886.00
GS MORTGAGE SECUR 3PCK C 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	1,018,380.00
GS MORTGAGE SECUR 3PCK D 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	1,181,720.00
GS MORTGAGE SECUR 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	1,053,860.00
GS MORTGAGE SECUR BOCA B 144A VAR RT 06/15/2038 DD 06/26/19			938,000.000	881,579.49
GS MORTGAGE SECUR BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,439,948.20
GS MORTGAGE SECUR FARM A 144A VAR RT 01/10/2043 DD 12/01/17			690,000.000	763,339.89
GS MORTGAGE SECUR GC14 F 144A VAR RT 08/10/2046 DD 08/01/13			939,000.000	533,961.32
GS MORTGAGE SECUR GC14 G 144A VAR RT 08/10/2046 DD 08/01/13			1,674,000.000	859,371.84
GS MORTGAGE SECUR GC22 E 144A 3.582% 06/10/2047 DD 06/01/14			862,000.000	473,275.07
GS MORTGAGE SECUR GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			1,189,000.000	656,219.09
GS MORTGAGE SECUR GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	196,463.06
GS MORTGAGE SECUR HART D 144A VAR RT 10/15/2031 DD 10/31/18			1,082,000.000	961,043.11
GS MORTGAGE SECUR HART E 144A VAR RT 10/15/2031 DD 10/31/18			661,000.000	550,472.28
GS MORTGAGE SECUR ROCK A 144A 5.366% 05/03/2032 DD 05/01/05			3,804,000.000	4,415,998.93
GS MORTGAGE SECUR RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			548,814.247	240,316.43

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GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			5,477,000.000	5,394,123.68
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,234,318.58
GS MORTGAGE SECURIT 70P A 144A VAR RT 10/15/2036 DD 10/23/19			6,189,520.000	5,956,610.83
GS MORTGAGE SECURIT 70P B 144A VAR RT 10/15/2036 DD 10/23/19			892,024.000	836,087.59
GS MORTGAGE SECURIT G1 A1 144A 2.059% 04/10/2031 DD 03/01/13			66,702.160	67,208.59
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	2,904,909.30
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	6,883,795.43
GS MORTGAGE SECURITIES GC12 B VAR RT 06/10/2046 DD 05/01/13			842,000.000	866,838.25
GS MORTGAGE SECURITIES GC18 A3 3.801% 01/10/2047 DD 01/01/14			1,270,024.350	1,351,221.20
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			498,000.000	539,584.15
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	6,082,670.65
GS MORTGAGE SECURITIES GC34 A4 3.506% 10/10/2048 DD 10/01/15			5,000,000.000	5,526,524.50
GS MORTGAGE SECURITIES GC45 A5 2.911% 02/13/2053 DD 01/01/20			788,000.000	881,281.15
GS MORTGAGE SECURITIES GS2 A4 3.050% 05/10/2049 DD 05/01/16			4,828,087.000	5,233,662.72
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	601,573.34
GVC HOLDINGS 2/20 COV-LITE TLB			439,525.000	431,833.31
H&E EQUIPMENT SERVICES INC 5.625% 09/01/2025 DD 03/01/18			2,311,000.000	2,409,217.50
H.B. FULLER 10/17 COV-LITE TLB			133,813.720	131,857.36
HALCYON LOAN ADVIS 3A A1R 144A VAR RT 10/18/2027 DD 12/21/17			6,454,111.776	6,400,902.14
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18			358,568.180	357,243.02
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			500,000.000	495,596.00
HALLIBURTON CO 3.250% 11/15/2021 DD 11/14/11			2,210,000.000	2,255,577.92
HALLIBURTON CO 3.800% 11/15/2025 DD 11/13/15			224,000.000	243,395.07
HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08			230,000.000	276,472.81
HANESBRANDS INC 144A 5.375% 05/15/2025 DD 05/04/20			1,350,000.000	1,424,250.00
HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB			701,594.920	690,741.24
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			344,800.270	337,539.98
HARBOUR AIRCRAFT INVESTMEN 1 C 8.000% 11/15/2037 DD 11/15/17			5,534,432.529	2,680,879.12
HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB			979,685.120	972,543.22
HARLAND CLARKE 10/17 B7 COV-LITE TL			461,909.150	376,400.52
HARRAH'S 10/17 COV-LITE TL			0.030	0.00
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			510,000.000	722,248.32
HARVEST OPERATIONS CORP 144A 3.000% 09/21/2022 DD 09/21/17			1,550,000.000	1,616,741.83
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18			740,000.000	803,167.89
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			630,000.000	701,491.24
HAT HOLDINGS I LLC / HAT 144A 5.250% 07/15/2024 DD 07/02/19			2,261,000.000	2,356,120.27
HAT HOLDINGS I LLC / HAT 144A 6.000% 04/15/2025 DD 04/21/20			267,000.000	284,768.85
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19			571,000.000	530,928.99
HC2 HOLDINGS INC 144A 11.500% 12/01/2021 DD 11/20/18			551,000.000	524,827.50

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HCA INC 3.500% 09/01/2030 DD 02/26/20			4,008,000.000	4,083,671.04
HCA INC 4.125% 06/15/2029 DD 06/12/19			2,250,000.000	2,544,862.37
HCA INC 5.000% 03/15/2024 DD 03/17/14			10,142,000.000	11,362,271.85
HCA INC 5.250% 04/15/2025 DD 10/17/14			3,887,000.000	4,488,121.17
HCA INC 5.250% 06/15/2026 DD 03/15/16			1,985,000.000	2,315,876.53
HCA INC 5.375% 02/01/2025 DD 01/16/15			4,253,000.000	4,657,035.00
HCA INC 5.375% 09/01/2026 DD 08/23/18			85,000.000	93,925.00
HCA INC 5.500% 06/15/2047 DD 06/22/17			586,000.000	725,444.86
HCA INC 5.625% 09/01/2028 DD 08/23/18			2,291,000.000	2,620,789.45
HCA INC 5.875% 02/01/2029 DD 01/30/19			665,000.000	774,725.00
HD SUPPLY 10/18 B5 TL			91,707.130	91,330.21
HD SUPPLY INC 144A 5.375% 10/15/2026 DD 10/11/18			2,248,000.000	2,351,497.92
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			4,144,312.090	4,052,349.80
HEALTH CARE SERVICE CORP 144A 1.500% 06/01/2025 DD 06/01/20			1,066,000.000	1,093,569.09
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			245,625.000	239,332.09
HEARTHSIDE FOOD 4/18 COV-LITE TL			866,139.240	839,254.28
HEARTLAND DENTAL 4/18 COV-LITE			1,100,584.340	1,010,699.61
HELLENIC REPUBLIC GOVERNMENT 144A 1.500% 06/18/2030			1,140,000.000	1,395,074.31
HELLENIC REPUBLIC GOVERNMENT 144A 2.000% 04/22/2027			854,000.000	1,084,805.22
HELMERICH & PAYNE INC 4.650% 03/15/2025 DD 03/15/19			132,000.000	145,346.34
HEMPSTEAD II CLO LT 2A A1 144A VAR RT 08/10/2029 DD 08/10/17			6,000,000.000	5,952,436.20
HENRY COMPANY 9/16 COV-LITE TLB			639,381.950	631,990.70
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,657,000.000	1,714,415.05
HERTZ CORP/THE 144A 6.000% 01/15/2028 DD 11/25/19			1,715,000.000	788,900.00
HERTZ CORP/THE 144A 7.125% 08/01/2026 DD 08/01/19			457,000.000	209,077.50
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			1,683,000.000	1,544,152.50
HERTZ VEHICLE FINANC 1A D 144A 5.860% 02/25/2024 DD 01/24/18			500,000.000	482,306.95
HERTZ VEHICLE FINANC 2A C 144A 4.260% 05/25/2025 DD 05/29/19			370,000.000	363,647.07
HERTZ VEHICLE FINANC 4A D 144A 6.030% 07/25/2022 DD 06/08/16			500,000.000	480,617.90
HESS 3/20 TL			2,750,000.000	2,681,250.00
HESS CORP 3.500% 07/15/2024 DD 06/24/14			1,677,000.000	1,715,572.01
HESS CORP 7.875% 10/01/2029 DD 10/01/99			244,000.000	305,446.13
HESS MIDSTREAM OPERATIONS 144A 5.125% 06/15/2028 DD 12/10/19			165,000.000	164,689.80
HEWLETT PACKARD ENTERPRISE CO VAR RT 03/12/2021 DD 09/13/19			1,659,000.000	1,662,374.04
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/05/2021 DD 09/19/18			10,534,000.000	10,535,456.85
HIGHPOINT OPERATING CORP 7.000% 10/15/2022 DD 03/12/12			396,000.000	99,000.00
HILCORP ENERGY I LP / HIL 144A 5.000% 12/01/2024 DD 07/09/14			1,432,000.000	1,299,540.00
HILCORP ENERGY I LP / HIL 144A 5.750% 10/01/2025 DD 06/04/15			1,002,000.000	906,810.00
HILCORP ENERGY I LP / HIL 144A 6.250% 11/01/2028 DD 10/16/18			844,000.000	768,040.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HILEX POLY 12/16 COV-LITE TL			492,947.730	481,240.22
HILEX POLY/NOVOLEX 6/18 INCREMENTAL COV-LITE TL			342,481.400	331,778.86
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			1,096,000.000	1,126,140.00
HILLENBRAND INC 5.750% 06/15/2025 DD 06/16/20			265,000.000	282,556.25
HILTON DOMESTIC OPERATING 144A 5.375% 05/01/2025 DD 04/21/20			1,215,000.000	1,268,824.50
HILTON DOMESTIC OPERATING 144A 5.750% 05/01/2028 DD 04/21/20			811,000.000	854,591.25
HILTON DOMESTIC OPERATING CO I 5.125% 05/01/2026 DD 05/01/19			1,963,000.000	2,020,457.01
HILTON GRAND VACATIO AA B 144A 4.220% 02/25/2039 DD 06/10/20			304,269.570	321,214.95
HILTON GRAND VACATIO AA C 144A 6.420% 02/25/2039 DD 06/10/20			152,134.780	166,588.10
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	3,119,941.98
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16			290,000.000	289,303.30
HILTON WORLDWIDE FINANCE LLC / 4.625% 04/01/2025 DD 03/16/17			3,000,000.000	3,030,000.00
HILTON WORLDWIDE FINANCE LLC / 4.875% 04/01/2027 DD 03/16/17			30,000.000	30,477.75
HIN TIMESHARE TRUST 2 A D 144A 5.500% 10/09/2039 DD 09/17/20			129,000.000	126,113.90
HIN TIMESHARE TRUST 2 A E 144A 6.500% 10/09/2039 DD 09/17/20			200,000.000	190,249.64
HOFFMASTER 6/18 COV-LITE TL			452,375.000	383,387.82
HOLLY ENERGY PARTNERS LP 144A 5.000% 02/01/2028 DD 02/04/20			1,156,000.000	1,127,100.00
HOLOGIC INC 144A 3.250% 02/15/2029 DD 09/28/20			775,000.000	779,843.75
HOLOGIC INC 144A 4.625% 02/01/2028 DD 01/19/18			201,000.000	211,126.38
HOME DEPOT INC/THE 2.500% 04/15/2027 DD 03/30/20			700,000.000	760,848.97
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18			579,618.590	578,531.92
HOMEWARD OPPORTUNITI 2 A2 144A VAR RT 05/25/2065 DD 06/01/20			1,715,000.000	1,759,758.41
HOMEWARD OPPORTUNITI 2 B1 144A VAR RT 05/25/2065 DD 06/01/20			194,000.000	200,699.07
HONDA AUTO RECEIVABLES 20 2 A2 0.740% 11/15/2022 DD 05/27/20			1,386,000.000	1,389,834.37
HONDA AUTO RECEIVABLES 20 2 A3 0.820% 07/15/2024 DD 05/27/20			6,900,000.000	6,963,748.41
HONDA AUTO RECEIVABLES 20 2 A4 1.090% 10/15/2026 DD 05/27/20			12,670,000.000	12,909,385.72
HONDA AUTO RECEIVABLES 20 3 A3 0.370% 10/18/2024 DD 09/29/20			3,789,000.000	3,789,395.20
HONDA AUTO RECEIVABLES 20 3 A4 0.460% 04/19/2027 DD 09/29/20			1,806,000.000	1,805,608.10
HOWARD HUGHES CORP/THE 144A 5.375% 03/15/2025 DD 03/16/17			65,000.000	66,046.50
HOWMET AEROSPACE INC 5.125% 10/01/2024 DD 09/22/14			2,369,000.000	2,511,140.00
HPEFS EQUIPMENT TRU 1A A2 144A 1.730% 02/20/2030 DD 02/20/20			1,179,000.000	1,189,171.00
HPEFS EQUIPMENT TRU 1A A3 144A 1.760% 02/20/2030 DD 02/20/20			892,000.000	906,787.04
HPEFS EQUIPMENT TRUS 1A B 144A 1.890% 02/20/2030 DD 02/20/20			290,000.000	295,718.95
HPLY TRUST 2019-HIT HIT B 144A VAR RT 11/15/2036 DD 05/31/19			1,064,651.149	1,012,585.77
HPS LOAN MANAGEMEN 16 A2R 144A VAR RT 01/20/2028 DD 08/29/19			1,187,000.000	1,183,577.76
HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08			410,000.000	605,733.58
HSBC HOLDINGS PLC 4.250% 03/14/2024 DD 03/12/14			3,483,000.000	3,735,043.91
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			2,433,000.000	2,628,790.96
HSBC HOLDINGS PLC VAR RT 04/18/2026 DD 08/18/20			2,313,000.000	2,304,141.21

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HSBC HOLDINGS PLC VAR RT 08/18/2031 DD 08/18/20			150,000.000	147,681.61
HSBC HOLDINGS PLC VAR RT 09/22/2028 DD 09/22/20			717,000.000	710,730.67
HSBC HOLDINGS PLC VAR RT 11/07/2025 DD 11/07/19			340,000.000	354,218.36
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	151,692.82
HUB INTERNATIONAL 10/19 INCREM			744,375.000	740,883.89
HUB INTERNATIONAL 4/18 (USD)			973,402.410	939,518.28
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			2,599,000.000	2,693,213.75
HUBBARD RADIO 5/15 TLB			403,812.160	385,135.85
HUDBAY MINERALS INC 144A 6.125% 04/01/2029 DD 09/23/20			1,337,000.000	1,323,630.00
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			1,508,000.000	1,536,350.40
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			1,062,000.000	1,080,585.00
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			890,000.000	955,807.67
HUDSONS BAY SIMO HBFL DFL 144A VAR RT 08/05/2034 DD 11/23/15			404,000.000	215,813.00
HUGHES SATELLITE SYSTEMS CORP 5.250% 08/01/2026 DD 02/01/17			640,000.000	680,422.40
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			715,000.000	773,773.00
HUMANA INC 3.850% 10/01/2024 DD 09/19/14			3,250,000.000	3,592,136.15
HUNTINGTON INGALLS INDUST 144A 3.844% 05/01/2025 DD 03/30/20			425,000.000	466,987.76
HUNTINGTON INGALLS INDUST 144A 5.000% 11/15/2025 DD 11/17/15			6,848,000.000	7,038,692.28
HUSKY ENERGY INC 4.000% 04/15/2024 DD 03/17/14			1,199,000.000	1,272,444.94
HUSKY IMS 3/18 COV-LITE TLB			50,000.000	47,109.50
HYATT HOTELS CORP 5.375% 04/23/2025 DD 04/23/20			390,000.000	419,856.09
HYLAND SOFTWARE 10/18			262,330.790	260,964.05
HYUNDAI AUTO RECEIVABLES A A3 1.410% 11/15/2024 DD 04/29/20			1,604,000.000	1,638,520.80
HYUNDAI AUTO RECEIVABLES A A4 1.720% 06/15/2026 DD 04/29/20			1,232,000.000	1,268,040.56
HYUNDAI AUTO RECEIVABLES B A3 1.770% 01/18/2022 DD 08/16/17			929,510.247	930,976.18
HYUNDAI CAPITAL AMERICA 144A 1.250% 09/18/2023 DD 09/18/20			3,248,000.000	3,240,756.96
HYUNDAI CAPITAL AMERICA 144A 1.800% 10/15/2025 DD 09/18/20			1,066,000.000	1,060,361.59
HYUNDAI CAPITAL AMERICA 144A 2.375% 10/15/2027 DD 09/18/20			910,000.000	910,010.25
HYUNDAI CAPITAL AMERICA 144A 3.000% 06/20/2022 DD 06/20/19			2,646,000.000	2,728,051.35
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			826,000.000	859,254.76
HYUNDAI CAPITAL AMERICA 144A 3.450% 03/12/2021 DD 03/12/18			821,000.000	830,537.11
HYUNDAI FLOORPLAN MAS 1 A 144A 2.680% 04/15/2024 DD 05/22/19			9,130,000.000	9,427,239.02
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			1,630,000.000	1,697,237.50
ICAHN ENTERPRISES LP / ICAHN E 4.750% 09/15/2024 DD 09/06/19			65,000.000	65,812.50
ICAHN ENTERPRISES LP / ICAHN E 6.250% 05/15/2026 DD 05/10/19			95,000.000	99,037.50
IHEARTCOMMUNICATIONS INC 144A 4.750% 01/15/2028 DD 11/22/19			840,000.000	791,655.90
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			1,096,000.000	1,068,600.00
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			2,635,361.000	2,745,453.20
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,472,396.000	2,435,310.07

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IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			4,054,000.000	4,104,675.00
IHO VERWALTUNGS GMBH 144A 6.375% 05/15/2029 DD 06/06/19			615,000.000	654,975.00
IHS MARKIT LTD 144A 4.000% 03/01/2026 DD 12/01/17			805,000.000	897,575.00
IHS MARKIT LTD 4.125% 08/01/2023 DD 07/23/18			2,956,000.000	3,214,650.00
ILFC (AERCAP) 2/18 TLB			51,348.000	51,348.00
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			238,230.720	232,394.07
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			517,636.370	526,663.95
ILLINOIS ST 6.125% 07/01/2021 DD 07/01/10			517,500.000	526,613.18
ILLUMINATE BUYER LLC / IL 144A 9.000% 07/01/2028 DD 06/30/20			168,000.000	180,600.00
IMG WORLDWIDE 5/18 TLB			2,984,625.313	2,540,662.30
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			4,947,000.000	5,231,317.00
IMPERIAL BRANDS FINANCE P 144A 3.750% 07/21/2022 DD 07/21/15			455,000.000	475,413.75
IMS HEALTH/IQVIA 3/20 TL2			2,666,908.000	2,660,240.73
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20			1,095,000.000	1,099,238.86
INDIGO NATURAL RESOURCES 144A 6.875% 02/15/2026 DD 02/06/18			85,000.000	82,728.80
INDONESIA ASAHAN ALUMINIU 144A 4.750% 05/15/2025 DD 05/15/20			1,909,000.000	2,099,900.00
INDONESIA ASAHAN ALUMINIU 144A 5.450% 05/15/2030 DD 05/15/20			231,000.000	267,048.32
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			840,000.000	1,031,243.42
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14			685,000.000	788,158.61
INDONESIA GOVERNMENT INTERNATI 3.850% 10/15/2030 DD 04/15/20			705,000.000	798,298.77
INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17			240,000.000	276,487.74
INDONESIA GOVERNMENT INTERNATI 4.450% 02/11/2024 DD 12/11/18			2,305,000.000	2,551,646.37
INDONESIA TREASURY BOND 6.125% 05/15/2028			21,667,000,000.000	1,400,776.92
INDONESIA TREASURY BOND 6.500% 06/15/2025			62,628,000,000.000	4,341,430.96
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	200,613.01
INDONESIA TREASURY BOND 7.000% 09/15/2030			25,709,000,000.000	1,733,276.43
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	690,581.99
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	492,831.06
INDONESIA TREASURY BOND 7.500% 08/15/2032			2,130,000,000.000	145,277.38
INDONESIA TREASURY BOND 8.125% 05/15/2024			7,083,000,000.000	514,086.40
INDONESIA TREASURY BOND 8.250% 05/15/2029			6,476,000,000.000	473,860.03
INDONESIA TREASURY BOND 8.375% 03/15/2024			9,770,000,000.000	713,902.78
INDONESIA TREASURY BOND 8.375% 09/15/2026			9,399,000,000.000	702,837.40
INDONESIA TREASURY BOND 8.750% 05/15/2031			11,042,000,000.000	827,775.26
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	491,542.97
INEOS 10/17 (USD) TLB			106,975.000	103,735.80
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			1,645,000.000	1,661,795.45
INFORMATICA 2/20 (USD) COV-LIT			1,377,080.000	1,345,021.57
INFORMATICA 2/20 2ND LIEN COV-			519,000.000	526,354.23

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ING BANK NV 144A 5.800% 09/25/2023 DD 09/25/13			1,094,000.000	1,228,248.50
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	82,447.37
INMARSAT 9/19 COV-LITE TLB			2,034,775.000	1,969,926.72
INNOPHOS HOLDINGS INC 144A 9.375% 02/15/2028 DD 02/07/20			1,022,000.000	1,087,152.50
INSITE ISSUER LLC 1A C 144A 4.213% 09/15/2050 DD 09/18/20			128,000.000	128,098.56
INTEL CORP 3.900% 03/25/2030 DD 03/25/20			540,000.000	653,781.06
INTEL CORP 4.100% 05/19/2046 DD 05/19/16			165,000.000	205,941.23
INTELSAT CONNECT FINANCE 144A 9.500% 02/15/2023 DD 08/16/18			2,351,000.000	775,830.00
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18			312,000.000	201,240.00
INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13			624,000.000	391,560.00
INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13			1,892,000.000	80,410.00
INTERCONTINENTAL EXCHANGE INC 0.700% 06/15/2023 DD 08/20/20			1,184,000.000	1,187,630.74
INTERCONTINENTAL EXCHANGE INC 1.850% 09/15/2032 DD 08/20/20			204,000.000	202,687.88
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20			406,000.000	404,615.14
INTERNATIONAL BANK FOR RECONST 2.500% 01/24/2024			1,057,000.000	748,773.72
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			2,305,000.000	1,664,117.81
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			1,025,000.000	707,229.46
INTERNATIONAL BANK FOR RECONST 7.450% 08/20/2021			4,475,000,000.000	304,948.23
INTERNATIONAL FLAVORS & FRAGRA 4.450% 09/26/2028 DD 09/26/18			529,000.000	620,829.85
INTERNATIONAL GAME TECHNO 144A 5.250% 01/15/2029 DD 06/19/20			122,000.000	123,372.50
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			840,000.000	857,850.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			3,415,000.000	3,632,706.25
INTERNET BRANDS 8/17 COV-LITE			892,400.000	866,743.50
INTERPUBLIC GROUP OF COS INC/T 4.650% 10/01/2028 DD 09/21/18			768,000.000	910,301.69
INTESA SANPAOLO SPA 144A 6.500% 02/24/2021 DD 02/24/11			1,438,000.000	1,467,803.99
INTOWN HOTEL PORTF STAY E 144A VAR RT 01/15/2033 DD 02/06/18			2,494,000.000	2,448,877.30
INTOWN HOTEL PORTF STAY F 144A VAR RT 01/15/2033 DD 02/06/18			626,000.000	615,069.35
INTRAWEST 7/17 (USD) TLB1			1,833,074.380	1,763,564.20
INTUIT INC 0.950% 07/15/2025 DD 06/29/20			401,000.000	404,838.82
INVITATION HOMES 2/17 TLB			3,255,000.000	3,171,606.90
ION MEDIA 7/19 TLB			3,173,225.770	3,158,026.02
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			1,075,000.000	1,127,212.75
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,517,586.83
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			3,011,000.000	3,011,000.00
IRB HOLDING CORP 144A 7.000% 06/15/2025 DD 05/21/20			1,095,000.000	1,167,543.75
IRI 11/18 TLB			2,392,387.500	2,360,999.38
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			261,000.000	266,158.01
IRON MOUNTAIN INC 144A 5.000% 07/15/2028 DD 06/22/20			778,000.000	797,434.44
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			65,000.000	67,681.25

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IRON MOUNTAIN INC 144A 5.250% 07/15/2030 DD 06/22/20			1,986,000.000	2,070,405.00
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			1,796,000.000	2,020,500.00
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			1,041,000.000	1,191,867.81
ISRAEL GOVERNMENT INTERNATIONA 2.750% 07/03/2030 DD 04/03/20			655,000.000	722,825.25
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			275,000.000	412,114.69
ISTAR INC 4.250% 08/01/2025 DD 12/16/19			85,000.000	79,315.20
ISTAR INC 4.750% 10/01/2024 DD 09/16/19			50,000.000	48,375.00
ITALY BUONI POLIENNALI DE 144A 1.850% 07/01/2025			620,000.000	781,425.82
ITALY BUONI POLIENNALI DE 144A 4.750% 08/01/2023			965,000.000	1,285,732.16
ITAU UNIBANCO HOLDING SA/ 144A 2.900% 01/24/2023 DD 01/24/20			2,052,000.000	2,075,351.76
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18			809,000.000	843,795.63
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	213,659.34
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			5,804,000.000	6,093,253.95
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19			227,000.000	227,726.40
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19			211,000.000	210,143.34
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	1,215,683.02
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	445,814.92
J.P. MORGAN CHASE NINE A 144A VAR RT 09/06/2038 DD 09/01/16			1,235,000.000	1,328,023.04
J.P. MORGAN CHASE WIKI E 144A VAR RT 10/05/2031 DD 10/01/16			2,716,000.000	2,392,885.08
JACKSON MILL CLO LT 1A AR 144A VAR RT 04/15/2027 DD 05/30/18			1,992,664.426	1,980,210.48
JACKSON PARK TRUST LIC E 144A VAR RT 10/14/2039 DD 11/01/19			495,000.000	467,394.84
JACKSON PARK TRUST LIC F 144A VAR RT 10/14/2039 DD 11/01/19			3,384,000.000	2,939,330.56
JAGUAR HOLDING CO II / PP 144A 4.625% 06/15/2025 DD 06/05/20			740,000.000	762,200.00
JAGUAR HOLDING CO II / PP 144A 5.000% 06/15/2028 DD 06/05/20			501,000.000	522,918.75
JAMES HARDIE INTERNATIONA 144A 4.750% 01/15/2025 DD 12/13/17			672,000.000	686,280.00
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,600,000.000	4,580,327.18
JAPAN GOVERNMENT FIVE YEAR BON 0.100% 06/20/2025			375,550,000.000	3,594,646.44
JBS INVESTMENTS II GMBH 144A 5.750% 01/15/2028 DD 07/30/19			1,388,000.000	1,443,520.00
JBS INVESTMENTS II GMBH 144A 7.000% 01/15/2026 DD 10/26/18			2,459,000.000	2,624,982.50
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19			333,000.000	362,460.51
JBS USA LUX SA / JBS USA 144A 5.750% 06/15/2025 DD 06/04/15			2,182,000.000	2,249,205.60
JBS USA LUX SA / JBS USA 144A 5.875% 07/15/2024 DD 06/25/14			291,000.000	296,849.10
JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13			1,964,000.000	2,161,332.62
JEFFERIES GROUP LLC 5.125% 01/20/2023 DD 01/18/13			675,000.000	735,764.71
JEFFERIES GROUP LLC 6.875% 04/15/2021 DD 06/28/10			1,026,000.000	1,059,239.38
JFIN CLO 2013 LTD 1A A1NR 144A VAR RT 01/20/2030 DD 01/21/20			2,220,489.000	2,198,203.72
JFIN CLO 2013 LTD 1A A2R 144A VAR RT 01/20/2030 DD 01/21/20			1,110,607.000	1,122,819.79
JO-ANN STORES 9/16 TL			1,218,669.400	1,037,014.54
JOHN DEERE CAPITAL CORP 1.750% 03/09/2027 DD 03/09/20			335,000.000	350,175.17

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JOHNSON CONTROLS INTERNATIONAL 0.375% 09/15/2027			290,000.000	339,504.66
JOSTENS/CHAMP ACQUISITION			263,646.390	245,109.41
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,349,770.19
JP MORGAN CHASE CO ACE XA 144A VAR RT 01/10/2037 DD 02/01/20			110,365,260.000	1,721,146.23
JP MORGAN CHASE CO BKWD D 144A VAR RT 09/15/2029 DD 10/16/19			115,000.000	108,293.55
JP MORGAN CHASE CO BKWD E 144A VAR RT 09/15/2029 DD 10/16/19			1,064,000.000	942,387.78
JP MORGAN CHASE CO BKWD F 144A VAR RT 09/15/2029 DD 10/16/19			839,000.000	715,454.90
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	760,940.08
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12			3,981,770.447	3,118,990.47
JP MORGAN CHASE COM ACE A 144A 3.287% 01/10/2037 DD 02/01/20			4,040,000.000	4,073,617.65
JP MORGAN CHASE COM ACE B 144A 3.640% 01/10/2037 DD 02/01/20			890,000.000	838,531.84
JP MORGAN CHASE COM AON A 144A 4.128% 07/05/2031 DD 06/01/18			7,834,000.000	8,336,905.98
JP MORGAN CHASE COM JP3 E 144A VAR RT 08/15/2049 DD 09/01/16			3,002,000.000	1,830,703.66
JP MORGAN CHASE COM LAQ A 144A VAR RT 06/15/2032 DD 07/06/18			1,460,406.941	1,394,489.87
JP MORGAN CHASE COM LAQ B 144A VAR RT 06/15/2032 DD 07/06/18			580,800.001	547,305.26
JP MORGAN CHASE COM LAQ C 144A VAR RT 06/15/2032 DD 07/06/18			3,005,600.010	2,817,207.19
JP MORGAN CHASE COM LAQ D 144A VAR RT 06/15/2032 DD 07/06/18			2,901,600.021	2,708,965.11
JP MORGAN CHASE COM LAQ E 144A VAR RT 06/15/2035 DD 07/06/18			1,377,600.008	1,270,855.16
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	1,039,591.31
JP MORGAN CHASE COMMERC CB18 AJ VAR RT 06/12/2047 DD 03/01/07			8,708,000.000	7,006,100.64
JP MORGAN CHASE COMMERC LDP9 AJ 5.411% 05/15/2047 DD 12/01/06			1,453,078.031	1,626,338.70
JP MORGAN CHASE COMMERC CB18 B VAR RT 06/12/2047 DD 03/01/07			1,271,170.889	371,817.48
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			25,217.745	1,134.79
JP MORGAN CHASE COMMERC C8 A3 2.829% 10/15/2045 DD 10/01/12			10,889.720	11,217.77
JPMBB COMMERCIAL MO C26 E 144A 4.000% 01/15/2048 DD 12/01/14			3,047,000.000	1,809,099.88
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14			9,555,000.000	10,454,131.23
JPMBB COMMERCIAL MORTGA C30 A5 3.822% 07/15/2048 DD 07/01/15			9,594,000.000	10,772,722.67
JPMCC COMMERCIAL MORTG COR4 AS 4.290% 03/10/2052 DD 02/01/19			793,000.000	936,083.45
JPMCC COMMERCIAL MORTGA JP7 A3 3.379% 09/15/2050 DD 07/01/17			2,733,000.000	2,907,747.47
JPMDB COMMERCIAL MORTG COR6 XA VAR RT 11/13/2052 DD 11/01/19			10,789,694.738	736,539.09
JPMORGAN CHASE & CO 3.875% 09/10/2024 DD 09/10/14			2,701,000.000	2,995,911.98
JPMORGAN CHASE & CO VAR RT 03/13/2026 DD 03/13/20			3,572,000.000	3,698,282.95
JPMORGAN CHASE & CO VAR RT 04/23/2029 DD 04/23/18			230,000.000	266,843.49
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20			861,000.000	923,770.59
JPMORGAN CHASE & CO VAR RT 06/01/2028 DD 05/27/20			3,798,000.000	3,962,705.93
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			805,000.000	949,171.69
JPMORGAN CHASE & CO VAR RT 12/05/2024 DD 12/05/18			501,000.000	549,761.26
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 01/23/20			1,005,000.000	984,900.00
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			122,105.860	0.00

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JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			139,102.805	75,545.34
JSL EUROPE SA 144A 7.750% 07/26/2024 DD 07/26/17			565,000.000	583,362.50
JUICE PLUS+ 11/18 TL			811,467.520	706,991.08
K-MAC 3/18 TL			795,166.600	764,552.69
KAR AUCTION 9/19 COV-LITE B6 TLB			1,001,121.470	963,579.41
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			2,365,000.000	2,364,952.70
KAYNE CLO 5 LTD 5A A 144A VAR RT 07/24/2032 DD 07/24/19			352,702.000	352,261.93
KAZMUNAYGAS NATIONAL CO J 144A 3.875% 04/19/2022 DD 04/19/17			3,500,000.000	3,612,280.00
KB HOME 4.800% 11/15/2029 DD 11/04/19			154,000.000	169,785.00
KEMPER CORP 4.350% 02/15/2025 DD 02/24/15			756,000.000	829,555.10
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			1,476,000.000	1,468,620.00
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			270,000.000	337,232.92
KENYA GOVERNMENT INTERNAT 144A 6.875% 06/24/2024 DD 06/24/14			2,384,000.000	2,422,573.12
KEURIG DR PEPPER 2/19 TL			1,146,407.520	1,137,809.47
KEURIG DR PEPPER INC 3.200% 05/01/2030 DD 04/13/20			877,000.000	983,941.99
KEY COMMERCIAL MORT S1 A1 144A 3.723% 10/15/2053 DD 10/01/18			7,994,185.390	8,378,939.13
KEYBANK NA/CLEVELAND OH 3.900% 04/13/2029 DD 03/13/19			430,000.000	490,983.79
KEYCORP 2.550% 10/01/2029 DD 09/11/19			370,000.000	393,654.86
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,882,000.000	1,929,614.60
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			1,737,000.000	1,804,743.00
KGA ESCROW LLC 144A 7.500% 08/15/2023 DD 08/17/18			127,000.000	131,400.55
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			774,103.460	768,127.38
KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15			145,000.000	153,896.02
KINDER MORGAN INC 144A 5.000% 02/15/2021 DD 11/05/13			1,214,000.000	1,229,237.23
KINDER MORGAN INC 3.150% 01/15/2023 DD 08/10/17			806,000.000	846,528.59
KINROSS GOLD CORP 5.125% 09/01/2021 DD 03/01/12			2,583,000.000	2,657,822.74
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			2,457,000.000	2,802,179.34
KKR INDUSTRIAL PORT AIP F 144A VAR RT 03/15/2037 DD 03/30/20			0.001	0.00
KLA CORP 3.300% 03/01/2050 DD 02/28/20			195,000.000	206,021.72
KOC HOLDING AS 144A 5.250% 03/15/2023 DD 03/15/16			465,000.000	462,237.90
KONTOOR 5/19 COV-LITE TLB			460,866.680	456,258.02
KOREA NATIONAL OIL CORP 144A 2.875% 03/27/2022 DD 03/27/17			2,000,000.000	2,063,538.08
KRAFT HEINZ FOODS CO 144A 3.750% 04/01/2030 DD 09/25/19			435,000.000	459,493.74
KRAFT HEINZ FOODS CO 144A 3.875% 05/15/2027 DD 05/18/20			968,000.000	1,025,315.85
KRAFT HEINZ FOODS CO 144A 4.250% 03/01/2031 DD 05/18/20			1,935,000.000	2,122,986.93
KRAFT HEINZ FOODS CO 144A 4.875% 10/01/2049 DD 09/25/19			896,000.000	945,564.45
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16			1,905,000.000	1,957,428.93
KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16			1,315,000.000	1,426,838.29
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			4,003,000.000	4,112,794.00

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KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12			2,804,000.000	3,070,724.16
KRAFT HEINZ FOODS CO 5.000% 07/15/2035 DD 07/15/16			70,000.000	80,604.75
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16			991,000.000	1,083,393.62
KREDITANSTALT FUER WIEDER REGS 1.375% 02/01/2021			730,000.000	947,800.21
KREF 2018-FL1 LTD FL1 A 144A VAR RT 06/15/2036 DD 11/28/18			7,949,500.000	7,905,117.14
KREF 2018-FL1 LTD FL1 D 144A VAR RT 06/15/2036 DD 11/28/18			1,113,000.000	1,069,416.03
L BRANDS INC 144A 6.625% 10/01/2030 DD 09/30/20			483,000.000	491,452.50
L BRANDS INC 144A 6.875% 07/01/2025 DD 06/18/20			662,000.000	714,960.00
L BRANDS INC 144A 9.375% 07/01/2025 DD 06/18/20			270,000.000	309,825.00
L BRANDS INC 5.250% 02/01/2028 DD 01/23/18			447,000.000	432,472.50
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			811,000.000	799,082.36
L BRANDS INC 7.500% 06/15/2029 DD 06/20/19			1,292,000.000	1,350,140.00
L3 TECHNOLOGIES INC 4.950% 02/15/2021 DD 02/07/11			1,450,000.000	1,455,837.10
L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 12/15/19			532,000.000	634,152.01
LADDER CAPITAL FINANCE HO 144A 4.250% 02/01/2027 DD 01/30/20			682,000.000	589,930.00
LADDER CAPITAL FINANCE HO 144A 5.250% 03/15/2022 DD 03/16/17			192,000.000	188,217.60
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			3,277,000.000	3,035,321.25
LAMAR MEDIA CORP 144A 3.750% 02/15/2028 DD 02/06/20			432,000.000	429,840.00
LAMAR MEDIA CORP 144A 4.000% 02/15/2030 DD 02/06/20			166,000.000	166,000.00
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16			524,000.000	546,270.00
LAMB WESTON HOLDINGS INC 144A 4.875% 05/15/2028 DD 05/12/20			2,006,000.000	2,166,480.00
LAMB WESTON HOLDINGS INC 144A 4.875% 11/01/2026 DD 11/09/16			979,000.000	1,020,607.50
LAREDO PETROLEUM INC 9.500% 01/15/2025 DD 01/24/20			3,094,000.000	1,843,776.48
LAS VEGAS SANDS CORP 2.900% 06/25/2025 DD 11/25/19			2,195,000.000	2,192,216.90
LAS VEGAS SANDS CORP 3.200% 08/08/2024 DD 07/31/19			4,148,000.000	4,193,085.11
LAUREATE EDUCATION INC 144A 8.250% 05/01/2025 DD 04/26/17			2,645,000.000	2,803,700.00
LCCM 2017-LC26 LC26 XA 144A VAR RT 07/12/2050 DD 06/01/17			11,447,359.042	772,664.68
LCM XXIV LTD 24A A 144A VAR RT 03/20/2030 DD 03/23/17			896,000.000	891,607.63
LEARFIELD COMMUNICATIONS 12/16 COV-LITE TLB			382,568.240	324,065.91
LEARNING CARE 3/18 COV-LITE TLB			713,506.990	647,065.22
LEGACY LIFEPOINT HEALTH L 144A 4.375% 02/15/2027 DD 02/13/20			470,000.000	470,587.50
LEIDOS INC 144A 2.950% 05/15/2023 DD 05/12/20			2,090,000.000	2,186,307.20
LEIDOS INC 144A 3.625% 05/15/2025 DD 05/12/20			855,000.000	948,323.25
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			3,708,000.000	3,967,560.00
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18			1,090,000.000	1,244,507.50
LENNAR CORP 5.000% 06/15/2027 DD 12/15/17			297,000.000	335,610.00
LENNAR CORP 5.250% 06/01/2026 DD 06/01/18			318,000.000	356,955.00
LENNAR CORP 5.875% 11/15/2024 DD 05/15/18			950,000.000	1,056,875.00
LENNAR CORP 6.250% 12/15/2021 DD 12/15/17			813,000.000	836,373.75

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LEVEL 3 FINANCING INC 144A 4.250% 07/01/2028 DD 06/15/20			95,000.000	96,455.40
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16			1,240,000.000	1,284,578.00
LIBERTY LATIN 10/19 TLB			825,000.000	823,284.00
LIGHTSTONE 2/18 COV-LITE TLB			775,897.770	667,520.37
LIGHTSTONE 2/18 COV-LITE TLC			43,761.993	37,649.31
LIONS GATE 3/18 TLA			974,475.000	935,496.00
LIONS GATE CAPITAL HOLDIN 144A 5.875% 11/01/2024 DD 11/01/17			2,085,000.000	2,048,512.50
LIONS GATE CAPITAL HOLDIN 144A 6.375% 02/01/2024 DD 02/04/19			1,250,000.000	1,237,500.00
LIVE NATION ENTERTAINMENT 144A 4.750% 10/15/2027 DD 10/17/19			1,643,000.000	1,538,768.08
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			35,000.000	33,862.50
LIVE NATION ENTERTAINMENT 144A 6.500% 05/15/2027 DD 05/20/20			1,082,000.000	1,167,737.68
LL ABS TRUST 2020-1 1A B 144A 3.790% 01/17/2028 DD 09/23/20			124,000.000	123,991.67
LLOYDS BANK PLC REGS VAR RT 09/13/2021			865,000.000	1,120,933.49
LLOYDS BANKING GROUP PLC VAR RT 06/15/2023 DD 06/15/20			653,000.000	656,864.56
LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 10/10/18			6,169,000.000	6,569,985.00
LMREC 2019-CRE3 IN CRE3 A 144A VAR RT 12/22/2035 DD 04/04/19			6,727,500.000	6,714,406.26
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			393,934.660	383,610.82
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/15/2036 DD 05/30/19			5,707,500.000	5,650,648.74
LOANCORE 2019-CRE3 CRE3 A 144A VAR RT 04/15/2034 DD 05/30/19			1,890,686.360	1,857,752.11
LOGAN QUAKER LLC			3,091,034.340	3,224,013.20
LOGMEIN INC 144A 5.500% 09/01/2027 DD 08/31/20			1,689,000.000	1,708,507.95
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,798,989.315	1,359,539.40
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	89,314.00
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			190,000.000	239,347.24
LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12			150,000.000	189,325.35
LSTAR COMMERCIAL MOR 5 A2 144A 2.776% 03/10/2050 DD 03/01/17			3,630,964.010	3,685,658.31
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			1,094,000.000	1,050,240.00
LUCID ENERGY GROUP 2/18 TL			370,084.540	337,702.15
LUKOIL INTERNATIONAL FINA 144A 6.125% 11/09/2020 DD 11/09/10			200,000.000	200,808.00
LUMOS NETWORKS 10/17 COV-LITE TLB			112,124.970	110,106.72
LYONDELLBASELL INDUSTRIES NV 6.000% 11/15/2021 DD 05/15/12			217,000.000	226,958.28
M/I HOMES INC 5.625% 08/01/2025 DD 08/03/17			3,281,000.000	3,395,835.00
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19			7,616,000.000	7,442,125.20
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19			2,496,000.000	2,443,842.59
MACDONALD DETTWILER (MDA) 7/17 TLB			1,296,917.170	1,243,964.04
MACQUARIE BANK LTD 144A 6.625% 04/07/2021 DD 04/07/11			999,000.000	1,029,490.13
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			1,854,000.000	1,987,525.40
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			1,818,000.000	1,900,968.12
MACY'S INC 144A 8.375% 06/15/2025 DD 06/08/20			678,000.000	701,004.54

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MADISON PARK FUND 10A ER2 144A VAR RT 01/20/2029 DD 06/06/19			1,000,000.000	881,017.30
MADISON PARK FUND 16A A2R 144A VAR RT 04/20/2026 DD 12/22/16			250,000.000	249,843.75
MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17			175,000.000	181,096.65
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			1,631,000.000	1,598,380.00
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	521,423.50
MALAYSIA GOVERNMENT BOND 3.828% 07/05/2034			2,790,000.000	727,360.48
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			4,468,000.000	1,152,121.00
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	692,531.87
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	837,778.83
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			3,480,000.000	896,333.03
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021			4,020,000.000	985,476.56
MANITOWOC 10/18 TLB			167,895.334	152,417.06
MANUFACTURERS & TRADERS TRUST VAR RT 12/28/2020 DD 12/28/05			250,000.000	250,129.57
MARATHON CRE 2018 F FL1 A 144A VAR RT 06/15/2028 DD 07/06/18			553,016.380	548,509.30
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07			195,000.000	200,782.39
MARATHON PETROLEUM CORP 3.400% 12/15/2020 DD 12/14/15			4,000,000.000	4,012,451.24
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20			3,328,000.000	3,760,882.34
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			690,000.000	719,338.11
MARATHON PETROLEUM CORP 4.750% 12/15/2023 DD 12/15/18			1,152,000.000	1,262,604.60
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18			1,485,000.000	1,721,626.33
MARATHON PETROLEUM CORP 5.375% 10/01/2022 DD 04/01/19			3,568,000.000	3,568,000.00
MARB BONDCO PLC 144A 6.875% 01/19/2025 DD 01/19/18			2,750,000.000	2,846,250.00
MARB BONDCO PLC 144A 7.000% 03/15/2024 DD 03/15/17			535,000.000	553,190.00
MARLETTE FUNDING TRU 2A D 144A 4.650% 09/16/2030 DD 08/12/20			558,000.000	559,482.83
MARRIOTT INTERNATIONAL INC/MD 5.750% 05/01/2025 DD 04/16/20			65,000.000	72,541.32
MARRIOTT INTERNATIONAL INC/MD VAR RT 12/01/2020 DD 11/16/18			1,163,000.000	1,160,929.61
MARRIOTT OWNERSHIP RESORTS/MAR			280,741.020	267,756.75
MARSH & MCLENNAN COS INC 3.500% 06/03/2024 DD 05/30/14			180,000.000	196,629.76
MARSH & MCLENNAN COS INC 4.375% 03/15/2029 DD 01/15/19			562,000.000	680,458.84
MASERGY COMMUNICATIONS 6/17 TL B			344,850.280	336,766.99
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			440,000.000	554,266.63
MASTER CREDIT CARD T 1A A 144A 1.990% 09/21/2024 DD 01/23/20			7,457,000.000	7,735,745.64
MASTER CREDIT CARD T 1A B 144A 3.570% 07/21/2022 DD 01/24/19			200,000.000	200,326.76
MASTERCARD INC 3.350% 03/26/2030 DD 03/26/20			570,000.000	668,358.57
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			6,490,000.000	5,425,315.50
MATCH GROUP 2/20 TLB			730,000.000	713,881.60
MATCH GROUP HOLDINGS II L 144A 4.125% 08/01/2030 DD 02/11/20			1,005,000.000	1,016,617.80
MATCH GROUP HOLDINGS II L 144A 4.625% 06/01/2028 DD 05/19/20			1,777,000.000	1,830,310.00
MATCH GROUP HOLDINGS II L 144A 5.625% 02/15/2029 DD 02/15/19			161,000.000	173,477.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MATTAMY GROUP CORP 144A 4.625% 03/01/2030 DD 03/05/20			130,000.000	131,638.00
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19			907,000.000	976,158.75
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			1,088,000.000	1,147,840.00
MATTEL INC 5.450% 11/01/2041 DD 11/08/11			217,000.000	202,919.96
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			1,350,000.000	1,354,779.00
MAUSER PACKAGING SOLUTION 144A 7.250% 04/15/2025 DD 04/03/17			50,000.000	47,062.50
MAUSER PACKAGING SOLUTION 144A 8.500% 04/15/2024 DD 05/07/20			15,000.000	15,525.00
MAXLINEAR 4/17 COV-LITE TLB			483,459.150	473,185.65
MCDERMOTT INTERNATIONAL/LUMMUS			628,000.000	622,115.64
MCDONALD'S CORP 3.600% 07/01/2030 DD 03/27/20			595,000.000	693,826.00
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			740,000.000	707,625.00
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			5,002,000.000	4,906,561.84
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			110,000.000	148,278.24
MERCEDES-BENZ AUTO LEASE B A3 3.210% 09/15/2021 DD 11/20/18			240,560.470	241,858.22
MERCEDES-BENZ AUTO RECEIV 1 A2 0.460% 03/15/2023 DD 06/23/20			6,092,000.000	6,098,442.90
MERCER FIELD II CLO 1A A1 144A VAR RT 04/15/2029 DD 03/27/17			537,126.270	536,922.32
MEREDITH 2/20 COV-LITE TL			656,867.300	631,827.52
MEREDITH CORP 144A 6.500% 07/01/2025 DD 06/29/20			65,000.000	66,950.00
MEREDITH CORP 6.875% 02/01/2026 DD 02/01/19			80,000.000	66,800.00
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			890,000.000	985,675.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,207,772.43
MERRILL COMMUNICATIONS 10/19 C			779,112.500	759,151.64
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			1,317,241.576	375,857.76
METROPOLITAN LIFE GLOBAL 144A 0.900% 06/08/2023 DD 06/08/20			1,216,000.000	1,229,092.19
MEXICAN BONOS 7.750% 05/29/2031			29,990,000.000	1,531,564.08
MGIC INVESTMENT CORP 5.250% 08/15/2028 DD 08/12/20			180,000.000	185,656.50
MGM 6/18 2ND LIEN COV-LITE TL			755,000.000	729,518.75
MGM GROWTH PROPERTIES OPE 144A 4.625% 06/15/2025 DD 06/05/20			710,000.000	724,200.00
MGM GROWTH PROPERTIES OPERATING 4.500% 01/15/2028 DD 01/15/18			152,000.000	154,850.00
MGM GROWTH PROPERTIES OPERATING 4.500% 09/01/2026 DD 03/01/17			1,053,000.000	1,068,284.30
MGM GROWTH PROPERTIES OPERATING 5.625% 05/01/2024 DD 11/01/16			603,000.000	639,348.84
MGM GROWTH PROPERTIES OPERATING 5.750% 02/01/2027 DD 08/01/19			531,000.000	572,152.50
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			214,000.000	222,004.67
MICHAELS STORES 5/18 TLB			1,262,737.900	1,255,161.48
MICHAELS STORES 9/20 TLB			525,000.000	511,875.00
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			15,415.060	14,605.77
MICRO FOCUS 6/17 (SEATTLE)			104,101.800	98,636.46
MICROCHIP TECHNOLOGY 5/18 TLB			483,171.090	480,755.23
MICROCHIP TECHNOLOGY INC 144A 2.670% 09/01/2023 DD 05/29/20			12,648,000.000	13,091,097.64

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MICROCHIP TECHNOLOGY INC 144A 4.250% 09/01/2025 DD 05/29/20			2,211,000.000	2,294,042.51
MICROCHIP TECHNOLOGY INC 3.922% 06/01/2021 DD 05/29/18			5,421,000.000	5,540,983.70
MICROCHIP TECHNOLOGY INC 4.333% 06/01/2023 DD 05/29/18			103,000.000	110,849.70
MICRON TECHNOLOGY INC 2.497% 04/24/2023 DD 04/24/20			5,082,000.000	5,277,426.32
MICROSOFT CORP 3.125% 11/03/2025 DD 11/03/15			712,000.000	796,151.38
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16			552,000.000	693,145.65
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	37,611.55
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	116,634.70
MIDCONTINENT 7/19 TL			781,839.480	766,202.69
MIDWEST CONNECTOR CAPITAL 144A 3.625% 04/01/2022 DD 03/11/19			4,047,000.000	4,077,170.75
MIDWEST CONNECTOR CAPITAL 144A 3.900% 04/01/2024 DD 03/11/19			3,372,000.000	3,401,859.19
MILANO 8/20 TLB			280,000.000	276,500.00
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20			3,304,741.000	3,441,061.57
MILFORD CROSSING LLC			987,919.963	811,980.10
MINERALS TECHNOLOGIES INC 144A 5.000% 07/01/2028 DD 06/30/20			1,337,000.000	1,383,514.23
MISYS 6/17 (USD) COV-LITE TLB			73,683.710	68,728.48
MITEL NETWORKS 7/18 TL			785,999.660	669,302.29
MITSUBISHI UFJ FINANCIAL GROUP 2.048% 07/17/2030 DD 07/17/20			482,000.000	487,208.20
MITSUBISHI UFJ FINANCIAL GROUP 3.677% 02/22/2027 DD 02/22/17			445,000.000	504,472.93
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/15/2024 DD 09/15/20			1,847,000.000	1,848,152.71
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			340,856.853	233,426.58
MMC NORILSK NICKEL OJSC V 144A 4.100% 04/11/2023 DD 04/11/17			1,200,000.000	1,250,210.40
MOLSON COORS BEVERAGE CO 1.250% 07/15/2024			440,000.000	519,148.47
MONARCH 5/16 (USD) COV-LITE			874,176.820	850,136.96
MONDELEZ INTERNATIONAL INC 1.500% 02/04/2031 DD 09/04/20			814,000.000	793,489.21
MONEYGRAM PAYMENT 6/19 TLB			566,550.390	551,678.44
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			3,200,000.000	3,511,993.31
MONTAGE RESOURCES CORP 8.875% 07/15/2023 DD 01/15/16			4,267,000.000	4,336,338.75
MOODY'S CORP 2.550% 08/18/2060 DD 08/18/20			245,000.000	226,578.79
MOOG INC 144A 4.250% 12/15/2027 DD 12/13/19			980,000.000	1,002,099.00
MORGAN STANLEY 2.625% 11/17/2021 DD 11/17/16			740,000.000	758,485.20
MORGAN STANLEY 4.100% 05/22/2023 DD 05/21/13			1,311,000.000	1,420,036.31
MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14			2,236,000.000	2,588,171.90
MORGAN STANLEY BANK C14 D 144A VAR RT 02/15/2047 DD 02/01/14			885,000.000	826,117.50
MORGAN STANLEY BANK C17 D 144A VAR RT 08/15/2047 DD 08/01/14			556,000.000	333,668.44
MORGAN STANLEY BANK C19 E 144A 3.250% 12/15/2047 DD 12/01/14			867,000.000	528,895.23
MORGAN STANLEY BANK C20 D 144A 3.071% 02/15/2048 DD 01/01/15			4,770,000.000	3,969,294.92
MORGAN STANLEY BANK C5 H 144A 4.500% 08/15/2045 DD 07/01/12			1,044,000.000	802,709.05
MORGAN STANLEY BANK C9 D 144A VAR RT 05/15/2046 DD 05/01/13			854,000.000	688,273.79

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	1,028,271.16
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	367,032.00
MORGAN STANLEY BANK OF A C7 A4 2.918% 02/15/2046 DD 01/01/13			500,000.000	519,014.70
MORGAN STANLEY BANK OF A C8 A4 3.134% 12/15/2048 DD 02/01/13			85,000.000	88,850.87
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	467,522.47
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	217,499.79
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,630,541.18
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,195,000.000	1,294,317.17
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,928,356.94
MORGAN STANLEY BANK OF C24 XA VAR RT 05/15/2048 DD 08/01/15			0.075	0.00
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,563,365.29
MORGAN STANLEY CAP 150E F 144A VAR RT 09/09/2032 DD 09/01/14			1,425,000.000	1,331,625.88
MORGAN STANLEY CAP PLND A 144A VAR RT 05/15/2036 DD 05/30/19			1,192,000.000	1,143,805.53
MORGAN STANLEY CAPI 420 A 144A 3.727% 10/12/2050 DD 03/01/15			7,697,857.197	8,288,929.47
MORGAN STANLEY CAPI CLS C 144A VAR RT 11/15/2034 DD 12/18/17			605,000.000	602,047.42
MORGAN STANLEY CAPI CPT A 144A 3.350% 07/13/2029 DD 07/01/14			1,500,000.000	1,520,293.65
MORGAN STANLEY CAPI SUN F 144A VAR RT 07/15/2035 DD 08/02/18			1,343,000.000	1,245,901.10
MORGAN STANLEY CAPIT C3 B 144A VAR RT 07/15/2049 DD 10/01/11			740,000.000	755,073.14
MORGAN STANLEY CAPIT MP D 144A VAR RT 07/11/2040 DD 08/01/18			1,123,000.000	931,999.82
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18			835,000.000	996,672.20
MORGAN STANLEY CAPITAL I H7 A3 3.005% 07/15/2052 DD 07/01/19			452,835.000	501,672.75
MORGAN STANLEY VAR RT 07/22/2025 DD 07/23/19			411,000.000	436,593.87
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16			3,850,000.000	3,911,858.91
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	776,250.00
MOTEL 6 TRUST 2017 MTL6 D 144A VAR RT 08/15/2034 DD 09/11/17			0.008	0.01
MOTEL 6 TRUST 2017 MTL6 E 144A VAR RT 08/15/2034 DD 09/11/17			2,733,137.393	2,656,633.32
MOTEL 6 TRUST 2017 MTL6 F 144A VAR RT 08/15/2034 DD 09/11/17			3,596,571.282	3,497,529.99
MOTEL 6 TRUST 2017 MTL6 G 144A VAR RT 08/15/2034 DD 09/11/17			1,171,573.882	1,101,277.10
MOUNTAIN VIEW CLO X 1A A1 144A VAR RT 04/15/2029 DD 03/25/19			524,000.000	521,632.20
MP CLO IV LTD 2A BRR 144A VAR RT 07/25/2029 DD 07/25/17			550,000.000	549,183.03
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			5,941,000.000	6,103,486.35
MPLX LP 1.750% 03/01/2026 DD 08/18/20			2,043,000.000	2,033,795.89
MPLX LP 5.250% 01/15/2025 DD 01/15/20			4,824,000.000	4,989,347.86
MPLX LP 5.500% 02/15/2049 DD 11/15/18			375,000.000	421,171.78
MPLX LP VAR RT 09/09/2022 DD 09/09/19			5,908,000.000	5,908,238.45
MSCI INC 144A 3.625% 09/01/2030 DD 03/04/20			370,000.000	379,538.60
MSCI INC 144A 3.875% 02/15/2031 DD 05/26/20			745,000.000	776,439.00
MSCI INC 144A 4.000% 11/15/2029 DD 11/07/19			1,600,000.000	1,680,000.00
MSCI INC 144A 4.750% 08/01/2026 DD 08/04/16			300,000.000	311,250.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MTS SYSTEMS CORP 144A 5.750% 08/15/2027 DD 07/16/19			236,000.000	232,389.20
MULTIFAMILY CONNEC 01 M10 144A VAR RT 03/25/2050 DD 03/18/20			4,765,000.000	4,446,480.72
MULTIFAMILY CONNECT 01 M7 144A VAR RT 10/15/2049 DD 10/30/19			0.005	0.00
MULTIPLAN 6/16 COV-LITE TL			4,148,440.660	4,077,336.38
MURPHY OIL CORP 5.875% 12/01/2027 DD 11/27/19			381,000.000	325,389.24
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16			1,803,000.000	1,667,775.00
MUTHOOT FINANCE LTD 144A 4.400% 09/02/2023 DD 03/02/20			1,660,000.000	1,610,097.08
MUTHOOT FINANCE LTD 144A 6.125% 10/31/2022 DD 10/31/19			675,000.000	685,422.00
MVW 2020-1 LLC 1A C 144A 4.210% 10/20/2037 DD 07/22/20			106,471.850	110,454.96
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			417,133.060	432,207.75
MWI HOLDINGS 4/18 COV-LITE TLB			363,750.000	326,920.31
MYLAN INC 4.550% 04/15/2028 DD 10/15/18			635,000.000	739,715.66
NABORS INDUSTRIES LTD 144A 7.250% 01/15/2026 DD 01/10/20			1,257,000.000	619,072.50
NABORS INDUSTRIES LTD 144A 7.500% 01/15/2028 DD 01/10/20			504,000.000	242,550.00
NAI ENTERTAINMENT 4/18			1,080,443.260	983,203.37
NASCAR 7/19 COV-LITE TLB			605,407.980	589,770.29
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			3,290,000.000	636,930.84
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	425,274.87
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	478,690.90
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			265,000.000	274,998.91
NATIONAL FUEL GAS CO 4.900% 12/01/2021 DD 12/01/11			1,548,000.000	1,602,657.19
NATIONAL FUEL GAS CO 5.500% 01/15/2026 DD 06/03/20			4,502,000.000	4,914,530.37
NATIONAL SECURITIES CLEAR 144A 1.200% 04/23/2023 DD 04/23/20			948,000.000	964,741.68
NATIONAL SECURITIES CLEAR 144A 1.500% 04/23/2025 DD 04/23/20			250,000.000	257,767.68
NATIONAL VETERINARY/DINO GRAND			4,887,500.010	4,784,812.51
NATIONSTAR MORTGAGE HOLDI 144A 6.000% 01/15/2027 DD 01/16/20			1,075,000.000	1,095,812.00
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	510,979.50
NATURA COSMETICOS SA 144A 5.375% 02/01/2023 DD 02/01/18			410,000.000	419,225.00
NATWEST GROUP PLC 6.125% 12/15/2022 DD 12/04/12			9,476,000.000	10,365,007.53
NATWEST GROUP PLC VAR RT 12/31/2049 DD 06/29/20			970,000.000	986,975.00
NATWEST MARKETS PLC 144A 2.375% 05/21/2023 DD 05/21/20			1,148,000.000	1,181,946.13
NAVICURE/WAYSTAR 9/19 TLB			980,075.000	957,209.85
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14			1,798,000.000	1,798,000.00
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			4,244,000.000	4,270,970.64
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			2,843,000.000	2,827,022.34
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14			1,166,000.000	1,174,745.00
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			1,010,000.000	1,030,200.00
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			2,571,000.000	2,609,565.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	321,850.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NAVIENT PRIVATE EDUC FA A 144A 1.220% 07/15/2069 DD 07/30/20			1,408,757.910	1,413,931.57
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,022,360.270	1,012,136.67
NAVISTAR INTERNATIONAL CO 144A 9.500% 05/01/2025 DD 04/27/20			30,000.000	33,803.10
NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/31/2049 DD 03/19/13			5,172,000.000	5,223,720.00
NBM US HOLDINGS INC 144A 7.000% 05/14/2026 DD 05/14/19			405,000.000	428,688.45
NBTY 8/17 COV-LITE TL			1,576,250.000	1,529,246.23
NCL CORP LTD 144A 3.625% 12/15/2024 DD 12/16/19			1,100,000.000	770,000.00
NCR CORP 144A 5.000% 10/01/2028 DD 08/20/20			2,416,000.000	2,417,932.80
NCR CORP 144A 5.250% 10/01/2030 DD 08/20/20			756,000.000	756,000.00
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	867,255.48
NCR CORP 144A 8.125% 04/15/2025 DD 04/13/20			934,000.000	1,032,303.50
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,367,818.40
NETFLIX INC 144A 3.625% 06/15/2025 DD 04/28/20			4,323,000.000	4,515,913.88
NETFLIX INC 144A 4.875% 06/15/2030 DD 10/25/19			536,000.000	611,040.00
NETFLIX INC 144A 5.375% 11/15/2029 DD 04/29/19			232,000.000	273,446.80
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			5,442,000.000	6,081,435.00
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			991,000.000	1,117,332.68
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18			4,551,000.000	5,430,275.97
NETFLIX INC 6.375% 05/15/2029 DD 10/26/18			110,000.000	135,300.00
NEVADA POWER CO 2.400% 05/01/2030 DD 01/30/20			530,000.000	567,209.35
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			1,455,000.000	1,643,713.50
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			100,000.000	169,625.00
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19			1,439,000.000	1,385,300.69
NEW ORLEANS HOTEL HNLA F 144A VAR RT 04/15/2032 DD 05/15/19			1,450,000.000	1,149,074.97
NEW RESIDENTIAL M NPL2 A1 144A VAR RT /08/25/2060 DD 09/10/20			1,283,681.080	1,283,830.51
NEW RESIDENTIAL M NQM1 A1 144A VAR RT 01/26/2060 DD 01/01/20			765,237.700	774,348.39
NEW RESIDENTIAL M RPL2 A1 144A VAR RT 08/25/2025 DD 07/01/20			1,706,092.490	1,705,651.47
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			306,020.940	306,189.56
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19			350,000.000	377,727.53
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16			740,000.000	930,052.46
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	376,987.50
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10			285,000.000	391,572.90
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	20,153.25
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			840,000.000	851,491.20
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			1,184,000.000	810,751.50
NEWELL BRANDS INC 4.875% 06/01/2025 DD 05/26/20			2,074,000.000	2,237,327.50
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			9,009,000.000	9,416,927.52
NEWFIELD EXPLORATION CO 5.375% 01/01/2026 DD 03/10/15			1,087,000.000	1,020,834.37
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12			50,000.000	48,502.54

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEWFIELD EXPLORATION CO 5.750% 01/30/2022 DD 09/30/11			50,000.000	49,978.39
NEWMONT CORP 2.250% 10/01/2030 DD 03/18/20			750,000.000	774,018.07
NEXSTAR BROADCASTING 10/18 COV-LITE TLB3			97,684.420	95,120.21
NEXSTAR BROADCASTING 6/19			725,271.940	708,351.34
NEXSTAR BROADCASTING INC 144A 4.750% 11/01/2028 DD 09/25/20			1,361,000.000	1,386,246.55
NEXSTAR BROADCASTING INC 144A 5.625% 07/15/2027 DD 07/03/19			175,000.000	183,816.50
NEXTEER AUTOMOTIVE GROUP 144A 5.875% 11/15/2021 DD 11/13/14			790,000.000	791,430.50
NEXTERA ENERGY CAPITAL HOLDING 2.250% 06/01/2030 DD 05/12/20			1,849,000.000	1,914,691.26
NEXTERA ENERGY CAPITAL HOLDING 2.800% 01/15/2023 DD 12/14/17			828,000.000	869,171.86
NEXTERA ENERGY CAPITAL HOLDING 2.900% 04/01/2022 DD 04/04/19			280,000.000	289,925.96
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/04/2021 DD 05/04/18			141,000.000	141,320.87
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	669,413.40
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			2,563,000.000	2,736,002.50
NEXTGEAR FLOORPLAN 1A A2 144A 3.220% 02/15/2023 DD 03/14/18			12,120,000.000	12,230,551.37
NEXTGEAR FLOORPLAN 2A A2 144A 3.690% 10/15/2023 DD 10/18/18			900,000.000	929,106.90
NEXTGEAR FLOORPLAN M 2A B 144A 4.010% 10/15/2023 DD 10/18/18			359,000.000	370,141.03
NFP CORP 144A 6.875% 08/15/2028 DD 08/10/20			3,363,000.000	3,404,617.13
NFP CORP 144A 7.000% 05/15/2025 DD 05/08/20			629,000.000	666,740.00
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			2,812,000.000	2,918,969.83
NIAGARA MOHAWK POWER CORP 144A 3.508% 10/01/2024 DD 09/25/14			365,000.000	399,969.41
NIELSEN CO LUXEMBOURG SAR 144A 5.000% 02/01/2025 DD 01/31/17			1,895,000.000	1,930,531.25
NIELSEN FINANCE LLC / NIE 144A 5.000% 04/15/2022 DD 04/11/14			527,000.000	528,317.50
NIELSEN FINANCE LLC / NIE 144A 5.625% 10/01/2028 DD 09/24/20			753,000.000	778,827.90
NIELSEN FINANCE LLC / NIE 144A 5.875% 10/01/2030 DD 09/24/20			562,000.000	581,670.00
NIGERIA GOVERNMENT INTERN 144A 6.750% 01/28/2021 DD 01/28/11			2,275,000.000	2,283,417.50
NISOURCE INC 0.950% 08/15/2025 DD 08/18/20			4,816,000.000	4,810,951.87
NISOURCE INC 1.700% 02/15/2031 DD 08/18/20			1,587,000.000	1,560,111.02
NISOURCE INC 2.950% 09/01/2029 DD 08/12/19			735,000.000	798,027.40
NISOURCE INC 3.600% 05/01/2030 DD 04/13/20			1,090,000.000	1,242,024.67
NISSAN AUTO LEASE TRUST 2 B A3 0.430% 10/16/2023 DD 09/29/20			4,312,000.000	4,314,182.30
NISSAN AUTO RECEIVABLES 2 A A3 1.380% 12/16/2024 DD 04/29/20			1,597,000.000	1,628,915.89
NISSAN AUTO RECEIVABLES 2 A A3 2.900% 10/16/2023 DD 02/13/19			4,047,000.000	4,142,199.20
NISSAN AUTO RECEIVABLES A A2A 2.820% 01/18/2022 DD 02/13/19			250,709.790	251,284.77
NISSAN MOTOR CO LTD 144A 3.043% 09/15/2023 DD 09/17/20			660,000.000	669,051.53
NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14			285,000.000	369,837.29
NOBLE ENERGY INC 6.000% 03/01/2041 DD 02/18/11			80,000.000	110,982.65
NORBORD INC 144A 6.250% 04/15/2023 DD 04/16/15			497,000.000	531,790.00
NORDEA BANK ABP 144A 3.750% 08/30/2023 DD 08/30/18			4,542,000.000	4,898,347.47
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			4,285,000.000	4,553,840.90

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORDEA BANK ABP 144A 4.875% 05/13/2021 DD 05/13/11			6,675,000.000	6,847,803.13
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			13,000,000.000	1,395,159.56
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	1,071,799.58
NORDIC INVESTMENT BANK 1.500% 01/24/2022			7,000,000.000	759,559.02
NORDSTROM INC 144A 8.750% 05/15/2025 DD 04/16/20			667,000.000	730,934.52
NORTH AMERICAN BANCARD 12/17			866,701.830	834,200.51
NORTH RIDGE LLC 0.000% 12/31/2022 DD 03/31/06			1,247,432.645	1,250,533.04
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17			909,000.000	1,021,329.60
NORTHROP GRUMMAN CORP 5.150% 05/01/2040 DD 03/23/20			400,000.000	537,682.49
NORTHWEST FIBER/ZIPLY FIBER 5/			544,683.400	543,321.69
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	293,377.73
NORTONLIFELOCK INC 144A 5.000% 04/15/2025 DD 02/09/17			1,637,000.000	1,675,354.91
NORWAY GOVERNMENT BOND 144A 1.375% 08/19/2030			7,505,000.000	860,108.00
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			640,000.000	70,059.39
NOURYON HOLDING BV 144A 8.000% 10/01/2026 DD 10/01/18			3,132,000.000	3,315,159.36
NOVA GAS TRANSMISSION LTD 7.875% 04/01/2023 DD 04/01/93			1,250,000.000	1,440,593.68
NOVELIS CORP 144A 4.750% 01/30/2030 DD 01/16/20			2,627,000.000	2,580,291.94
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			2,693,000.000	2,767,057.50
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			5,276,000.000	5,632,176.54
NRG ENERGY INC 144A 4.450% 06/15/2029 DD 05/28/19			120,000.000	132,222.03
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			1,681,000.000	1,828,087.50
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18			159,000.000	171,521.25
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			1,270,000.000	1,343,025.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			6,537,000.000	6,957,132.99
NUMERICABLE / YPSO / ALTICE			972,675.000	942,969.51
NUMERICABLE / YPSO / ALTICE 3/			256,023.780	243,847.29
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			304,762.500	290,450.85
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			1,049,000.000	1,036,081.57
NUSTAR LOGISTICS LP 5.750% 10/01/2025 DD 09/14/20			742,000.000	766,337.60
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			823,000.000	825,320.86
NUSTAR LOGISTICS LP 6.375% 10/01/2030 DD 09/14/20			565,000.000	586,187.50
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20			894,000.000	978,137.36
NUTRITION & BIOSCIENCES I 144A 1.230% 10/01/2025 DD 09/16/20			5,883,000.000	5,868,264.55
NUTRITION & BIOSCIENCES I 144A 1.832% 10/15/2027 DD 09/16/20			1,717,000.000	1,724,784.19
NUTRITION & BIOSCIENCES I 144A 2.300% 11/01/2030 DD 09/16/20			150,000.000	151,262.56
NUTRITION & BIOSCIENCES I 144A 3.468% 12/01/2050 DD 09/16/20			85,000.000	85,822.57
NVENT FINANCE SARL 3.950% 04/15/2023 DD 10/15/18			789,000.000	822,658.38
NXP BV / NXP FUNDING LLC 144A 2.700% 05/01/2025 DD 05/01/20			2,223,000.000	2,354,963.99
NXP BV / NXP FUNDING LLC 144A 3.875% 09/01/2022 DD 08/11/16			4,178,000.000	4,415,800.44

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NXP BV / NXP FUNDING LLC 144A 4.300% 06/18/2029 DD 06/18/19			518,000.000	597,114.46
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			4,000,000.000	4,374,592.12
NXP BV / NXP FUNDING LLC 144A 5.350% 03/01/2026 DD 12/06/18			700,000.000	827,570.82
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			300,000.000	348,606.19
OAKTREE CLO 2014-1 1A A1R 144A VAR RT 05/13/2029 DD 05/15/17			315,885.030	314,034.01
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			148,955.470	156,632.38
OCCIDENTAL PETROLEUM CORP 2.600% 04/15/2022 DD 04/04/16			777,000.000	732,322.50
OCCIDENTAL PETROLEUM CORP 2.700% 02/15/2023 DD 06/22/12			137,000.000	125,355.00
OCCIDENTAL PETROLEUM CORP 2.700% 08/15/2022 DD 08/08/19			3,886,000.000	3,630,961.82
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19			3,316,000.000	2,813,393.88
OCCIDENTAL PETROLEUM CORP 3.125% 02/15/2022 DD 08/18/11			5,342,000.000	5,049,044.72
OCCIDENTAL PETROLEUM CORP 3.200% 08/15/2026 DD 08/08/19			1,493,000.000	1,184,135.63
OCCIDENTAL PETROLEUM CORP 3.400% 04/15/2026 DD 04/04/16			146,000.000	116,435.00
OCCIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19			3,633,000.000	2,783,604.60
OCCIDENTAL PETROLEUM CORP 4.400% 08/15/2049 DD 08/08/19			1,893,000.000	1,325,298.77
OCCIDENTAL PETROLEUM CORP 6.600% 03/15/2046 DD 09/15/19			789,000.000	679,526.25
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20			1,859,000.000	1,714,927.50
OCCIDENTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19			2,387,000.000	2,310,138.60
OCCIDENTAL PETROLEUM CORP VAR RT 08/13/2021 DD 08/08/19			3,104,000.000	3,104,000.00
OCCIDENTAL PETROLEUM CORP VAR RT 08/15/2022 DD 08/08/19			4,431,000.000	4,043,287.50
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			353,000.000	259,455.00
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	311,976.76
OCP CLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18			2,225,000.000	2,221,484.06
OCP CLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18			1,525,000.000	1,515,492.69
OCTAGON INVESTMEN 1A A1R2 144A VAR RT 01/25/2031 DD 02/28/18			1,270,000.000	1,257,701.45
OCTAGON INVESTMENT P 1A E 144A VAR RT 07/20/2032 DD 07/24/19			1,000,000.000	937,478.80
OCWEN FINANCIAL 12/16 TLB			488,072.340	483,801.71
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	240.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OLD REPUBLIC INTERNATIONAL COR 4.875% 10/01/2024 DD 09/25/14			825,000.000	936,505.71
OMNICOM GROUP INC 2.450% 04/30/2030 DD 02/21/20			610,000.000	627,451.71
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,322,946.39
ONEMAIN FINANCE CORP 5.375% 11/15/2029 DD 11/07/19			31,000.000	32,240.00
ONEMAIN FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			1,419,000.000	1,472,219.60
ONEMAIN FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			834,000.000	873,615.00
ONEMAIN FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			1,042,000.000	1,156,281.36
ONEMAIN FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			684,000.000	764,164.80
ONEMAIN FINANCE CORP 7.750% 10/01/2021 DD 09/24/13			622,000.000	650,565.35
ONEMAIN FINANCE CORP 8.875% 06/01/2025 DD 05/14/20			470,000.000	520,525.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19			1,503,000.000	1,540,876.06
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19			339,000.000	352,096.79
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	211,927.14
ONEOK INC 4.450% 09/01/2049 DD 08/15/19			370,000.000	329,306.29
ONEOK INC 4.500% 03/15/2050 DD 03/10/20			80,000.000	70,996.16
ONEOK INC 7.500% 09/01/2023 DD 08/21/15			1,362,000.000	1,561,858.31
OPTION CARE/BIOSCRIP 5/19			615,350.000	608,685.76
ORACLE CORP 2.800% 04/01/2027 DD 04/01/20			525,000.000	577,258.72
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			192,526.350	198,371.30
OREC 2018-CRE1 LTD CRE1 A 144A VAR RT 06/15/2036 DD 12/05/18			1,364,000.000	1,347,153.37
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	14,457.40
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11			2,055,000.000	2,144,940.12
ORTHO-CLINICAL DIAGNOSTIC 144A 7.250% 02/01/2028 DD 01/27/20			279,000.000	290,160.00
ORTHO-CLINICAL DIAGNOSTIC 144A 7.375% 06/01/2025 DD 06/11/20			732,000.000	742,980.00
ORYX SOUTHERN/ORYX MIDSTREAM			1,129,599.980	1,040,926.38
OTIS WORLDWIDE CORP VAR RT 04/05/2023 DD 07/05/20			1,520,000.000	1,520,921.79
OUTFRONT MEDIA CAPITAL LL 144A 4.625% 03/15/2030 DD 11/18/19			1,132,000.000	1,086,720.00
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			307,000.000	299,325.00
OUTFRONT MEDIA CAPITAL LL 144A 6.250% 06/15/2025 DD 05/15/20			238,000.000	245,140.00
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			490,000.000	496,125.00
OWENS CORNING 4.200% 12/01/2024 DD 11/12/14			2,261,000.000	2,492,028.82
OZLM FUNDING III 3A A1RR 144A VAR RT 01/22/2029 DD 11/08/19			1,298,558.920	1,296,116.20
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18			2,346,197.916	1,571,366.05
PACIFIC GAS AND ELECTRIC CO 1.750% 06/16/2022 DD 06/19/20			1,054,000.000	1,055,266.44
PACIFIC GAS AND ELECTRIC CO 2.100% 08/01/2027 DD 06/19/20			574,000.000	555,385.17
PACIFIC GAS AND ELECTRIC CO 2.500% 02/01/2031 DD 06/19/20			130,000.000	123,691.06
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20			1,348,000.000	1,383,243.54
PACIFIC GAS AND ELECTRIC CO 4.250% 08/01/2023 DD 08/06/18			573,000.000	610,416.90
PACIFIC LIFE GLOBAL FUNDI 144A 1.200% 06/24/2025 DD 06/24/20			1,868,000.000	1,891,270.41
PACIFICORP 4.150% 02/15/2050 DD 03/01/19			490,000.000	613,820.12
PALMER SQUARE LOAN 1A A1 144A VAR RT 02/20/2028 DD 02/24/20			8,118,106.380	8,079,792.97
PALMER SQUARE LOAN 5A A1 144A VAR RT 01/20/2027 DD 12/20/18			7,443,019.952	7,413,894.67
PALMER SQUARE LOAN 5A A2 144A VAR RT 01/20/2027 DD 12/20/18			250,000.000	246,405.80
PANAMA GOVERNMENT INTERNATIONA 4.300% 04/29/2053 DD 04/29/13			735,000.000	901,484.85
PANASONIC CORP 144A 2.679% 07/19/2024 DD 07/19/19			660,000.000	704,010.47
PANERA BREAD 6/17 TLA			1,803,321.780	1,708,647.39
PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19			2,217,000.000	2,322,706.56
PAREXEL INTERNATIONAL 8/17 TLB			739,682.020	708,711.53
PARK AEROSPACE HOLDINGS L 144A 3.625% 03/15/2021 DD 09/25/17			208,000.000	207,102.77

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			1,106,000.000	1,095,989.76
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			4,158,000.000	4,174,820.82
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			2,638,000.000	2,658,113.62
PARK INTERMEDIATE HOLDING 144A 5.875% 10/01/2028 DD 09/18/20			1,370,000.000	1,366,575.00
PARK PLACE LLC			916,777.397	1,293,558.73
PARSLEY ENERGY LLC / PARS 144A 4.125% 02/15/2028 DD 02/11/20			1,447,000.000	1,360,180.00
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			864,000.000	855,360.00
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			3,212,000.000	3,203,970.00
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			1,249,000.000	1,242,755.00
PARTY CITY 2/18 COV-LITE TL			302,435.113	245,728.53
PATHWAY VET 3/20 COV-LITE TL			50,913.400	50,060.60
PATHWAY VET 3/20 COV-LT DD			4,148.000	4,078.52
PATTERN ENERGY OPERATIONS 144A 4.500% 08/15/2028 DD 07/28/20			462,000.000	479,325.00
PAYPAL HOLDINGS INC 2.400% 10/01/2024 DD 09/26/19			1,059,000.000	1,122,060.72
PEACHTREE CORNERS FUNDING 144A 3.976% 02/15/2025 DD 03/17/15			659,000.000	725,562.61
PEAK 10 7/17 TL			732,704.660	624,857.86
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	783,290.00
PENN NATIONAL GAMING 8/18 TL			221,062.500	214,510.21
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14			659,000.000	669,221.09
PENSKE TRUCK LEASING CO L 144A 2.700% 11/01/2024 DD 09/17/19			1,418,000.000	1,504,453.65
PENSKE TRUCK LEASING CO L 144A 3.300% 04/01/2021 DD 11/12/15			605,000.000	612,107.53
PENSKE TRUCK LEASING CO L 144A 3.450% 07/01/2024 DD 05/01/19			3,877,000.000	4,196,863.01
PENSKE TRUCK LEASING CO L 144A 3.900% 02/01/2024 DD 05/10/18			2,247,000.000	2,447,612.40
PENTAIR FINANCE SARL 3.150% 09/15/2022 DD 03/15/13			3,308,000.000	3,403,788.67
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	673,798.99
PERFORMANCE FOOD GROUP IN 144A 6.875% 05/01/2025 DD 04/24/20			299,000.000	318,435.00
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	525,712.92
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,250,000.000	1,338,576.47
PERUSAHAAN PENERBIT SBSN 144A 3.400% 03/29/2022 DD 03/29/17			2,220,000.000	2,297,966.40
PERUSAHAAN PENERBIT SBSN 144A 4.325% 05/28/2025 DD 05/28/15			2,037,000.000	2,298,245.25
PERUSAHAAN PERSEROAN PERS 144A 5.450% 05/21/2028 DD 05/21/18			875,000.000	1,023,750.00
PERUSAHAAN PERSEROAN PERS 144A 5.500% 11/22/2021 DD 11/22/11			73,000.000	76,449.25
PERUVIAN GOVERNMENT INTERNATIO 2.392% 01/23/2026 DD 04/23/20			908,000.000	952,501.08
PETROBRAS GLOBAL FINANCE BV 5.093% 01/15/2030 DD 07/15/20			2,627,000.000	2,760,582.95
PETROBRAS GLOBAL FINANCE BV 5.750% 02/01/2029 DD 02/01/18			1,010,000.000	1,114,535.00
PETROBRAS GLOBAL FINANCE BV 5.999% 01/27/2028 DD 07/27/18			270,000.000	299,970.00
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19			1,585,000.000	1,771,237.50
PETROBRAS GLOBAL FINANCE BV 8.375% 05/23/2021 DD 05/23/16			2,255,000.000	2,345,200.00
PETROLEOS MEXICANOS 4.250% 01/15/2025 DD 01/15/16			2,062,000.000	1,913,237.02

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PETROLEOS MEXICANOS 5.375% 03/13/2022 DD 03/13/18			843,000.000	855,021.18
PETROLEOS MEXICANOS 5.500% 01/21/2021 DD 07/21/10			628,000.000	633,495.00
PETROLEOS MEXICANOS VAR RT 03/11/2022 DD 03/12/18			862,000.000	850,862.96
PETSMART 9/16 TLB			2,218,699.000	2,211,954.15
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			1,976,000.000	2,022,633.60
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			4,342,000.000	4,379,992.50
PFP 2019-5 LTD 5 A 144A VAR RT 04/14/2036 DD 04/25/19			1,127,211.341	1,113,809.70
PFP 2019-6 LTD 6 A 144A VAR RT 04/14/2037 DD 12/05/19			1,959,500.000	1,896,141.14
PFS FINANCING CORP E A 144A 1.000% 10/15/2025 DD 08/12/20			3,367,000.000	3,379,427.60
PG&E CORP 5.000% 07/01/2028 DD 06/23/20			725,000.000	703,250.00
PG&E CORP 5.250% 07/01/2030 DD 06/23/20			540,000.000	522,450.00
PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL			5,803,718.130	5,777,311.21
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,595,000.000	1,861,024.86
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			9,865,000.000	203,689.35
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			40,000,000.000	1,057,607.27
PHILLIPS 66 VAR RT 02/26/2021 DD 03/01/18			2,203,000.000	2,203,236.43
PIKE CORP 144A 5.500% 09/01/2028 DD 08/26/20			855,000.000	860,292.45
PILGRIM'S PRIDE CORP 144A 5.750% 03/15/2025 DD 03/11/15			108,000.000	110,025.00
PILGRIM'S PRIDE CORP 144A 5.875% 09/30/2027 DD 09/29/17			1,877,000.000	1,938,002.50
PLAINS ALL AMERICAN PIPELINE L 3.650% 06/01/2022 DD 03/22/12			1,362,000.000	1,394,834.60
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			2,830,000.000	3,037,361.80
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,399,619.999	3,401,285.81
PLANET FITNESS/UNITED PF 12/19			1,352,581.570	1,178,436.70
PLANTRONICS 5/18 COV-LITE TLB			648,912.630	608,083.05
PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15			2,374,000.000	2,112,860.00
PLAYTIKA 12/19 COV-LITE TLB			1,198,312.500	1,197,869.12
PLAZA MEXICO PREF LLC			747,210.022	892,602.14
PLY GEM/PISCES MIDCO 3/18 TL			1,228,511.220	1,203,560.16
PNC FINANCIAL SERVICES GROUP I 3.450% 04/23/2029 DD 04/22/19			405,000.000	466,163.52
PODS 5/18 TLB			934,558.180	913,923.13
POLARIS INTERMEDIATE CORP 144A 8.500% 12/01/2022 DD 11/21/17			1,071,746.000	1,090,501.56
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	265,860.00
PORT AUTH OF NEW YORK & NEW JE 1.086% 07/01/2023 DD 07/08/20			1,105,000.000	1,120,834.65
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,340,000.000	1,569,318.73
PORTUGAL OBRIGACOES DO TE 144A 0.700% 10/15/2027			475,000.000	585,026.29
POSCO 144A 2.375% 11/12/2022 DD 11/12/19			675,000.000	691,556.84
POST HOLDINGS INC 144A 4.625% 04/15/2030 DD 02/26/20			5,043,000.000	5,187,986.25
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			3,321,000.000	3,404,025.00
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			405,000.000	433,350.00

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POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			1,906,000.000	2,022,437.54
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			3,789,000.000	3,983,186.25
POWER SOLUTIONS 4/19 (USD) COV-LITE TL			1,079,806.860	1,050,446.91
POWERSCOURT			14,915,549.843	15,945,897.38
PPC INDUSTRIES/SPECTRUM			186,322.500	168,342.38
PPL CAPITAL FUNDING INC 3.400% 06/01/2023 DD 05/24/13			210,000.000	223,634.41
PPL CAPITAL FUNDING INC 3.950% 03/15/2024 DD 03/10/14			140,000.000	153,722.51
PPL CAPITAL FUNDING INC 4.125% 04/15/2030 DD 04/03/20			655,000.000	773,750.33
PPL CAPITAL FUNDING INC 4.200% 06/15/2022 DD 06/14/12			189,000.000	199,239.30
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			1,210,000.000	1,244,787.50
PQ CORP 6/20 INCREMENTAL COV-L			603,487.500	599,866.58
PRECISION DRILLING CORP 144A 7.125% 01/15/2026 DD 11/22/17			70,000.000	45,022.60
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,441,356.964	932,039.07
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			129,743.348	70,673.15
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			142,361.862	83,654.96
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			358,644.499	207,474.77
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			1,408,004.961	756,492.90
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,030,468.290	568,309.44
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	556,737.84
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			350,207.363	209,312.99
PREGIS 7/19 COV-LITE TLB			823,775.000	811,006.49
PREMIER DISTRIBUTION LLC			2,268,950.498	2,146,860.24
PRESTIGE BRANDS INC 144A 5.125% 01/15/2028 DD 12/02/19			631,000.000	651,507.50
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			1,297,000.000	1,329,425.00
PRETIUM MORTGAGE RPL1 A1 144A VAR RT 05/27/2060 DD 07/14/20			1,684,192.060	1,701,112.97
PRICOA GLOBAL FUNDING I 144A 0.800% 09/01/2025 DD 09/01/20			3,186,000.000	3,175,007.98
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,728,787.72
PRIME SECURITY SERVICES B 144A 6.250% 01/15/2028 DD 01/28/20			65,000.000	65,812.50
PRIMO WATER HOLDINGS INC 144A 5.500% 04/01/2025 DD 03/22/17			304,000.000	311,600.00
PRINCE MINERALS 3/18 COV-LITE			775,968.060	700,311.17
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	634,523.83
PRO MACH 2/18 TLB			750,750.000	718,685.47
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			73,380.000	74,928.70
PROCTER & GAMBLE CO/THE 3.000% 03/25/2030 DD 03/25/20			485,000.000	562,573.96
PROGRESS RESIDENTI SFR3 G 144A 4.116% 09/17/2036 DD 08/22/19			174,000.000	173,225.53
PROGRESSIVE CORP/THE 3.200% 03/26/2030 DD 03/26/20			760,000.000	869,075.46
PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB			1,438,828.300	1,410,051.74
PROJESCT ALPHA (QLIK) 3/19 INCREMENTAL COV-LITE TLB			1,185,395.960	1,170,578.52
PROMETRIC 1/18 COV-LITE TL			1,063,159.740	986,080.66

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PROQUEST 10/19 COV-LITE TL			603,910.160	595,908.35	
PROTECTIVE LIFE GLOBAL FU 144A 1.082% 06/09/2023 DD 06/09/20			601,000.000	609,502.28	
PROTECTIVE LIFE GLOBAL FU 144A 1.170% 07/15/2025 DD 07/15/20			2,000,000.000	2,014,572.51	
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			2,455,000.000	2,001,493.54	
PROV OF BRITISH COLUMBIA 2.850% 18-JUN-2025			911,000.000	750,242.51	
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN			1,655,000.000	1,404,114.02	
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			680,000.000	647,999.40	
PROV OF QUEBEC 3.750% 01-SEP-2024 MTN			1,470,000.000	1,234,943.07	
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			2,075,000.000	2,007,562.50	
PROVINCE OF QUEBEC CANADA 2.500% 04/09/2024 DD 04/09/19			770,000.000	826,100.13	
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	438,753.22	
PROVINCE OF QUEBEC CANADA REGS 0.200% 04/07/2025			680,000.000	815,740.65	
PRPM 2019-4 LLC 4A A1 144A VAR RT 11/25/2024 DD 12/04/19			2,097,911.290	2,103,149.14	
PRPM 2020-1 LLC 1A A1 144A VAR RT 02/25/2025 DD 02/21/20			2,172,185.470	2,164,344.96	
PRPM 2020-2 LLC 2 A1 144A VAR RT 08/25/2025 DD 08/20/20			806,746.350	806,887.61	
PRPM 2020-3 LLC 3 A1 144A VAR RT 09/25/2025 DD 10/09/20			780,000.000	779,986.90	
PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19			540,000.000	595,544.27	
PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17			265,000.000	294,809.65	
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18			150,000.000	177,634.28	
PTC INC 144A 3.625% 02/15/2025 DD 02/13/20			229,000.000	232,435.00	
PTC INC 144A 4.000% 02/15/2028 DD 02/13/20			330,000.000	339,182.26	
PUBLIC SERVICE ENTERPRISE GROU 0.800% 08/15/2025 DD 08/14/20			1,073,000.000	1,066,051.32	
PUG/VIAGOGO/STUBHUB 1/20 (USD) COV-LITE TL			1,186,037.500	1,041,732.32	
PUGET ENERGY INC 5.625% 07/15/2022 DD 06/15/12			671,000.000	719,023.31	
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10			375,000.000	530,326.97	
PULTEGROUP INC 5.500% 03/01/2026 DD 03/01/16			45,000.000	51,300.00	
QATAR GOVERNMENT INTERNAT 144A 2.375% 06/02/2021 DD 06/02/16			217,000.000	219,170.00	
QATAR GOVERNMENT INTERNAT 144A 3.400% 04/16/2025 DD 04/16/20			2,379,000.000	2,607,336.42	
QATAR GOVERNMENT INTERNAT 144A 4.000% 03/14/2029 DD 03/14/19			750,000.000	876,540.00	
QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19			550,000.000	740,547.50	
QEP RESOURCES INC 5.625% 03/01/2026 DD 11/21/17			806,000.000	457,405.00	
QUALITYTECH LP / QTS FINA 144A 3.875% 10/01/2028 DD 10/07/20			2,719,000.000	2,736,945.40	
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			1,112,445.685	1,667,093.58	
QUICKEN LOANS LLC / QUICK 144A 3.625% 03/01/2029 DD 09/14/20			1,393,000.000	1,380,811.25	
QUICKEN LOANS LLC / QUICK 144A 3.875% 03/01/2031 DD 09/14/20			2,723,000.000	2,688,962.50	
QUICKEN LOANS LLC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	484,683.60	
QUICKEN LOANS LLC 144A 5.750% 05/01/2025 DD 05/06/15			1,175,000.000	1,209,662.50	
QUIKRETE 11/16 COV-LITE TLB			1,125,125.760	1,093,712.25	
QVC INC 4.750% 02/15/2027 DD 02/04/20			445,000.000	457,104.00	

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QVC INC 4.850% 04/01/2024 DD 03/18/14			371,000.000	387,732.10
R&R ICE CREAM/FRONERI 1/20 (USD) COV-LITE TL			817,950.000	784,356.79
RACE POINT IX CLO 9A A1AR 144A VAR RT 10/15/2030 DD 09/21/17			4,973,632.797	4,957,366.03
RACKSPACE HOSTING 11/17 COV-LITE TLB			877,791.110	860,129.95
RADIAN GROUP INC 4.875% 03/15/2027 DD 06/24/19			1,727,000.000	1,727,000.00
RADIATE HOLDCO LLC / RADI 144A 4.500% 09/15/2026 DD 09/25/20			2,326,000.000	2,325,511.54
RADIATE HOLDCO LLC / RADI 144A 6.500% 09/15/2028 DD 09/25/20			1,692,000.000	1,733,898.15
RATTLER MIDSTREAM LP 144A 5.625% 07/15/2025 DD 07/14/20			65,000.000	65,487.50
RAYTHEON TECHNOLOGIES COR 144A 3.500% 03/15/2027 DD 03/15/20			955,000.000	1,074,180.58
RAYTHEON TECHNOLOGIES COR 144A 4.350% 04/15/2047 DD 04/15/20			515,000.000	644,084.99
RAYTHEON TECHNOLOGIES CORP 3.650% 08/16/2023 DD 08/16/18			93,000.000	100,490.86
RAYTHEON TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18			800,000.000	947,299.98
RAYTHEON TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15			195,000.000	233,908.58
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	5,934,716.88
RCN CABLE 12/16 COV-LITE TL			1,243,351.510	1,221,207.42
RCN CABLE 9/20 TL			640,000.000	628,000.00
RCO V MORTGAGE LLC 2 1 A1 144A VAR RT 09/25/2025 DD 09/25/20			815,000.000	815,092.91
READY CAPTIAL MORTG FL3 A 144A VAR RT 03/25/2034 DD 04/09/19			1,337,284.430	1,318,241.50
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			466,527.970	484,001.92
READYCAP COMMERCIAL M 6 A 144A 2.833% 10/25/2052 DD 11/18/19			1,497,105.350	1,532,199.59
RECKITT BENCKISER TREASUR 144A VAR RT 06/24/2022 DD 06/26/17			5,600,000.000	5,620,801.93
RED VENTURES 1/20 COV-LITE TLB			877,710.250	840,407.56
REDE D'OR FINANCE SARL 144A 4.500% 01/22/2030 DD 01/22/20			1,100,000.000	1,049,675.00
REDROOF INN MEZZ 2.0 LLC			549,592.062	1,059,212.48
REFINITIV US HOLDINGS INC 144A 6.250% 05/15/2026 DD 10/01/18			121,000.000	129,470.00
REFINITIV US HOLDINGS INC 144A 8.250% 11/15/2026 DD 10/01/18			1,972,000.000	2,159,340.00
REFINITIV/THOMSON REUTERS (F&R) 10/18 (USD) COV-LITE TLB			1,142,369.270	1,129,928.87
REGIONALCARE/LIFEPOINT HEALTH			937,082.400	908,969.93
RELIANCE INDUSTRIES LTD 144A 5.400% 02/14/2022 DD 02/14/12			2,400,000.000	2,528,646.19
RENAISSANCE LEARNING 5/18 TL			669,587.500	643,922.22
REPUBLIC OF AUSTRIA GOVER 144A 0.500% 02/20/2029			445,000.000	563,295.89
RESIDENTIAL MORTGAGE 1 A1 144A VAR RT 02/25/2024 DD 01/01/20			536,225.860	544,009.99
RESIDENTIAL MORTGAGE 2 A2 144A VAR RT 05/25/2060 DD 06/01/20			1,706,000.000	1,716,457.27
RESIDENTIAL MORTGAGE 2 A3 144A VAR RT 05/25/2060 DD 06/01/20			705,000.000	709,275.68
RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18			1,022,000.000	1,006,670.00
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			2,884.330	3,263.21
RESTON PLAZA LLC			1,472,610.430	1,228,151.25
RETL 2019-RVP RVP A 144A VAR RT 03/15/2036 DD 03/29/19			99,598.510	99,602.38
RETL 2019-RVP RVP C 144A VAR RT 03/15/2036 DD 03/29/19			330,000.000	302,639.96

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REYNOLDS AMERICAN INC 4.850% 09/15/2023 DD 09/17/13			484,000.000	539,238.09
REYNOLDS GROUP 1/17 (USD) TL			1,286,532.700	1,269,331.76
REYNOLDS GROUP 1/20 TLB			272,059.850	268,319.03
REYNOLDS GROUP ISSUER INC 144A 4.000% 10/15/2027 DD 10/01/20			1,235,000.000	1,244,262.50
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			3,770,000.000	3,817,125.00
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			1,846,000.000	1,879,228.00
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			2,315,000.000	2,384,450.00
RITE AID CORP 144A 7.500% 07/01/2025 DD 02/05/20			65,000.000	64,025.00
ROCKET SOFTWARE 11/18 COV-LITE TL			655,025.000	641,027.11
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,603,000.000	1,486,782.50
ROGERS COMMUNICATIONS INC 7.500% 08/15/2038 DD 08/06/08			315,000.000	491,152.31
ROLLS-ROYCE PLC 144A 2.375% 10/14/2020 DD 10/14/15			810,000.000	808,987.50
ROMANIAN GOVERNMENT INTER 144A 4.875% 01/22/2024 DD 01/22/14			316,000.000	350,365.00
ROSS STORES INC 5.450% 04/15/2050 DD 04/06/20			615,000.000	806,048.64
ROYAL BANK OF CANADA 2.250% 11/01/2024 DD 10/24/19			2,983,000.000	3,161,936.35
ROYAL CARIBBEAN CRUISES L 144A 11.500% 06/01/2025 DD 05/19/20			1,176,000.000	1,364,225.62
ROYAL CARIBBEAN CRUISES L 144A 9.125% 06/15/2023 DD 06/09/20			568,000.000	602,080.00
ROYALTY PHARMA PLC 144A 0.750% 09/02/2023 DD 09/02/20			1,182,000.000	1,179,621.75
ROYALTY PHARMA PLC 144A 1.200% 09/02/2025 DD 09/02/20			5,089,000.000	5,071,573.07
ROYALTY PHARMA/RPI 2/20 NEW RP 0.000% 02/07/2025 DD 02/05/20			1,727,848.100	1,727,179.25
ROYALTY PHARMA/RPI 2/20 REMAIN			583,274.380	580,602.98
RPM INTERNATIONAL INC 4.550% 03/01/2029 DD 02/27/19			745,000.000	871,194.12
RYDER SYSTEM INC 2.500% 09/01/2024 DD 08/08/19			2,851,000.000	2,996,370.33
RYDER SYSTEM INC 3.350% 09/01/2025 DD 05/07/20			997,000.000	1,093,518.21
RYDER SYSTEM INC 3.400% 03/01/2023 DD 02/26/18			700,000.000	742,552.23
RYDER SYSTEM INC 3.750% 06/09/2023 DD 06/19/18			1,875,000.000	2,015,454.38
S&P GLOBAL INC 1.250% 08/15/2030 DD 08/13/20			179,000.000	176,109.02
S&P GLOBAL INC 2.500% 12/01/2029 DD 11/26/19			1,080,000.000	1,175,854.21
SABERT 12/19 COV-LITE TLB			913,750.000	897,000.96
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			7,220,000.000	8,176,489.79
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			5,191,000.000	5,686,065.67
SABRE GLBL INC 144A 7.375% 09/01/2025 DD 08/27/20			1,527,000.000	1,542,270.00
SABRE GLBL INC 144A 9.250% 04/15/2025 DD 04/17/20			364,000.000	400,607.48
SAIC 2/20 INCREMENTAL TLB			1,321,567.500	1,303,805.63
SALEM FIELDS CLO L 2A A1R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,794,854.72
SALEM FIELDS CLO L 2A A2R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,789,176.88
SALESFORCE.COM INC 3.700% 04/11/2028 DD 04/11/18			999,000.000	1,179,488.09
SALLY BEAUTY 6/17 (FIXED 4.5%)			328,051.390	325,591.00
SALLY BEAUTY 6/17 COV-LITE			140,170.940	135,264.96

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	277,607.30
SAN DIEGO GAS & ELECTRIC CO 1.700% 10/01/2030 DD 09/28/20			2,149,000.000	2,140,507.35
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			118,932.060	119,831.80
SANTANDER CONSUMER A BA C 144A 1.290% 04/15/2026 DD 08/26/20			302,000.000	302,969.69
SANTANDER CONSUMER BA A3 144A 0.460% 08/15/2024 DD 08/26/20			2,233,000.000	2,235,362.06
SANTANDER DRIVE AUTO REC 1 A2A 2.070% 01/17/2023 DD 04/22/20			2,223,551.150	2,239,094.00
SANTANDER DRIVE AUTO RECE 1 A3 2.030% 02/15/2024 DD 04/22/20			989,000.000	1,008,262.95
SANTANDER DRIVE AUTO RECE 2 A3 0.670% 04/15/2024 DD 07/22/20			882,000.000	884,569.36
SANTANDER DRIVE AUTO RECEI 1 B 3.210% 09/15/2023 DD 02/20/19			1,177,144.030	1,185,120.01
SANTANDER DRIVE AUTO RECEI 2 B 0.960% 11/15/2024 DD 07/22/20			673,000.000	675,212.90
SANTANDER DRIVE AUTO RECEI 2 C 1.460% 09/15/2025 DD 07/22/20			703,000.000	711,615.19
SANTANDER DRIVE AUTO RECEI 3 C 2.490% 10/15/2025 DD 08/21/19			1,952,000.000	1,993,257.67
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18			5,620,000.000	5,889,406.50
SANTANDER DRIVE AUTO RECEI 5 B 3.520% 12/15/2022 DD 10/24/18			87,495.320	87,600.89
SANTANDER DRIVE AUTO RECEI 5 C 3.810% 12/16/2024 DD 10/24/18			822,000.000	834,741.58
SANTANDER HOLDINGS USA INC 3.450% 06/02/2025 DD 06/01/20			1,725,000.000	1,844,718.64
SANTANDER RETAIL AUT A A2 144A 2.720% 01/20/2022 DD 04/17/19			7,428,887.955	7,471,633.04
SANTANDER RETAIL AUTO B D 144A 3.310% 06/20/2024 DD 07/24/19			566,000.000	582,253.02
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			2,512,000.000	2,622,993.95
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			1,040,000.000	1,145,259.54
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19			690,000.000	793,145.32
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19			755,000.000	909,693.11
SAUDI GOVERNMENT INTERNAT 144A 2.900% 10/22/2025 DD 04/22/20			595,000.000	635,462.38
SBA COMMUNICATIONS CORP 144A 3.875% 02/15/2027 DD 02/04/20			3,244,000.000	3,292,660.00
SBA COMMUNICATIONS CORP 4.000% 10/01/2022 DD 04/01/18			590,000.000	594,425.00
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			1,090,000.000	1,117,141.00
SCF EQUIPMENT LEASI 1A A1 144A 3.040% 03/20/2023 DD 04/10/19			173,769.990	174,016.93
SCF EQUIPMENT LEASI 1A A2 144A 3.230% 10/20/2024 DD 04/10/19			1,170,000.000	1,174,436.99
SCF EQUIPMENT LEASI 2A A1 144A 2.220% 06/20/2024 DD 10/31/19			1,226,381.820	1,232,487.36
SCF EQUIPMENT LEASI 2A A2 144A 2.470% 04/20/2026 DD 10/31/19			2,834,000.000	2,887,287.99
SCHLUMBERGER HOLDINGS COR 144A 3.750% 05/01/2024 DD 02/04/19			2,732,000.000	2,958,909.18
SCIENTIFIC GAMES 1/18 B5			3,843,193.900	3,607,260.22
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			3,765,000.000	3,783,825.00
SCIENTIFIC GAMES INTERNAT 144A 7.000% 05/15/2028 DD 11/26/19			1,090,000.000	1,092,667.78
SCIENTIFIC GAMES INTERNAT 144A 7.250% 11/15/2029 DD 11/26/19			826,000.000	838,390.00
SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19			1,392,000.000	1,453,373.28
SCIENTIFIC GAMES INTERNAT 144A 8.625% 07/01/2025 DD 07/01/20			165,000.000	172,173.38
SCOTTS MIRACLE-GRO CO/THE 4.500% 10/15/2029 DD 10/22/19			80,000.000	84,750.01
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19			384,000.000	370,560.00

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SEAWORLD 3/17 B5 TLB			1,562,571.780	1,450,582.26
SEDGWICK CMS 12/18 COV-LITE TL			859,687.500	827,990.83
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			7,793,000.000	8,104,720.00
SENEGAL GOVERNMENT INTERN 144A 8.750% 05/13/2021 DD 05/13/11			824,000.000	846,201.85
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			1,044,000.000	1,093,590.00
SERVICE CORP INTERNATIONAL/US 3.375% 08/15/2030 DD 08/10/20			70,000.000	70,087.50
SERVICE CORP INTERNATIONAL/US 4.625% 12/15/2027 DD 12/12/17			544,000.000	576,199.36
SERVICE PROPERTIES TRUST 4.350% 10/01/2024 DD 09/18/19			1,107,000.000	1,001,835.00
SERVICE PROPERTIES TRUST 7.500% 09/15/2025 DD 06/17/20			30,000.000	31,881.00
SERVICENOW INC 1.400% 09/01/2030 DD 08/11/20			640,000.000	625,198.61
SEVEN GENERATIONS ENERGY 144A 5.375% 09/30/2025 DD 10/02/17			1,680,000.000	1,591,800.00
SEVEN GENERATIONS ENERGY 144A 6.750% 05/01/2023 DD 04/30/15			2,220,000.000	2,167,952.10
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15			3,624,000.000	3,541,173.49
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			471,947.350	457,199.00
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			257,000.000	165,345.73
SG COMMERCIAL MORT PREZ E 144A VAR RT 09/15/2039 DD 10/01/19			1,010,000.000	950,729.77
SG COMMERCIAL MORT PREZ F 144A VAR RT 09/15/2039 DD 10/01/19			1,076,000.000	961,314.21
SHACKLETON 2017-X 10A AR 144A VAR RT 04/20/2029 DD 02/07/20			1,750,000.000	1,731,305.63
SHEA HOMES LP / SHEA HOME 144A 4.750% 02/15/2028 DD 02/20/20			496,000.000	497,041.60
SHEA HOMES LP / SHEA HOME 144A 4.750% 04/01/2029 DD 09/28/20			538,000.000	535,982.50
SHELTER GROWTH CRE FL2 A 144A VAR RT 05/15/2036 DD 06/05/19			847,384.690	840,409.78
SHELTER GROWTH CRE FL2 AS 144A VAR RT 05/15/2036 DD 06/05/19			369,677.750	361,719.84
SHELTER GROWTH CRE FL2 E 144A VAR RT 05/15/2036 DD 06/05/19			2,494,581.578	2,473,599.65
SHELTER GROWTH CRE FL2 F 144A VAR RT 05/15/2036 DD 06/05/19			1,171,472.159	1,104,994.63
SHELTER GROWTH CRE FL2 G 144A VAR RT 05/15/2036 DD 06/05/19			1,009,923.975	888,832.07
SHERWIN-WILLIAMS CO/THE 3.450% 06/01/2027 DD 05/16/17			581,000.000	652,471.80
SI GROUP/ADDIVANT 7/18 TL			1,011,975.010	971,496.01
SIERRA TIMESHARE 202 2A C 144A 3.510% 07/20/2037 DD 08/13/20			1,278,784.090	1,292,408.26
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,491,745.559	2,701,996.76
SIMON PROPERTY GROUP LP 3.375% 10/01/2024 DD 09/10/14			370,000.000	400,484.94
SINCLAIR TELEVISION 12/16 TLB2			657,911.400	639,542.52
SINCLAIR TELEVISION 7/19 (600MM) TLB			767,250.000	746,534.25
SINCLAIR TELEVISION GROUP 144A 5.500% 03/01/2030 DD 11/27/19			50,000.000	46,375.00
SINGAPORE GOVERNMENT BOND 1.875% 03/01/2050			2,326,000.000	1,976,767.74
SINGAPORE GOVERNMENT BOND 2.375% 06/01/2025			2,475,000.000	1,965,296.13
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	814,561.20
SINOPEC GROUP OVERSEAS DE 144A 2.500% 11/12/2024 DD 11/12/19			945,000.000	988,488.90
SIRIUS COMPUTER 1/20 COV-LITE			766,631.810	748,102.32
SIRIUS XM RADIO INC 144A 4.125% 07/01/2030 DD 06/11/20			1,955,000.000	1,991,656.25

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SIRIUS XM RADIO INC 144A 4.625% 07/15/2024 DD 07/02/19			652,000.000	674,412.51
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			1,955,000.000	2,038,087.50
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			1,280,000.000	1,332,096.00
SIRIUS XM RADIO INC 144A 5.500% 07/01/2029 DD 06/07/19			4,347,000.000	4,662,157.50
SITE CENTERS CORP 3.625% 02/01/2025 DD 01/22/15			103,000.000	105,348.54
SITEONE LANDSCAPE 8/18 COV-LITE TLE			355,723.228	352,166.00
SIX FLAGS ENTERTAINMENT C 144A 5.500% 04/15/2027 DD 04/13/17			35,000.000	33,190.50
SIX FLAGS THEME PARKS INC 144A 7.000% 07/01/2025 DD 04/22/20			1,012,000.000	1,076,515.00
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			1,566,000.000	1,597,953.84
SL GREEN OPERATING PARTNERSHIP VAR RT 08/16/2021 DD 08/07/18			1,200,000.000	1,191,485.18
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			1,557,000.000	1,623,845.14
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			396,427.250	401,278.01
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,611,358.570	4,449,032.76
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,837,977.280	2,652,529.94
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,773,381.110	1,635,234.19
SLIDE 2018-FUN FUN D 144A VAR RT 06/15/2031 DD 09/28/18			0.079	0.07
SLIDE 2018-FUN FUN XCP 144A VAR RT 12/15/2020 DD 09/28/18			17,003,260.326	34,780.17
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	98,550.00
SM ENERGY CO 6.125% 11/15/2022 DD 05/15/15			629,000.000	489,343.13
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18			1,558,000.000	692,048.02
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,262,000.000	561,590.00
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	214,985.00
SOCIETE GENERALE SA 144A 2.625% 01/22/2025 DD 01/22/20			1,564,000.000	1,613,944.79
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 09/29/15			1,365,000.000	1,523,681.25
SOFI CONSUMER LOAN PR 2 C 144A 4.250% 04/26/2027 DD 04/13/18			313,000.000	318,511.06
SOFI CONSUMER LOAN PR 3 A 144A 2.900% 05/25/2028 DD 06/07/19			822,977.700	832,554.94
SOLARWINDS 3/18 TLB			2,381,170.030	2,332,998.96
SOLENIS 6/18 (USD) COV-LITE TL			641,527.780	625,489.59
SOLENIS 6/18 2ND LIEN COV-LITE TL			245,000.000	227,850.00
SOLERA 3/16 (USD) COV-LITE TL			704,519.390	689,062.23
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			5,690,000.000	5,946,050.00
SOPHIA LP / SOPHIA FINANC 144A 9.000% 09/30/2023 DD 09/30/15			4,454,000.000	4,456,672.40
SOUND PHYSICIANS 6/18 TL			488,750.000	478,364.06
SOUND POINT CLO III 2RA B 144A VAR RT 04/15/2029 DD 04/16/18			8,703,348.000	8,298,005.24
SOUND POINT CLO XII 2A BR 144A VAR RT 10/20/2028 DD 03/01/19			500,000.000	492,782.90
SOUND POINT CLO XV 1A AR 144A VAR RT 01/23/2029 DD 09/30/19			1,934,048.000	1,921,969.87
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			899,999.960	901,068.64
SOUTHERN CALIFORNIA EDISON CO 2.250% 06/01/2030 DD 03/09/20			855,000.000	857,895.60
SOUTHERN CALIFORNIA EDISON CO 3.700% 08/01/2025 DD 08/02/18			367,000.000	406,808.06

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SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			626,000.000	680,464.86
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	278,006.48
SOUTHERN NATURAL GAS CO LLC / 4.400% 06/15/2021 DD 06/07/11			1,550,000.000	1,575,635.48
SOUTHERN POWER CO 144A VAR RT 12/20/2020 DD 11/20/17			3,652,000.000	3,652,421.07
SOUTHERN STAR CENTRAL COR 144A 5.125% 07/15/2022 DD 06/16/14			995,000.000	997,485.76
SOUTHWESTERN ELECTRIC POWER CO 4.100% 09/15/2028 DD 09/13/18			705,000.000	821,936.10
SPAIN GOVERNMENT BOND 144A 0.250% 07/30/2024			965,000.000	1,158,082.34
SPAIN GOVERNMENT BOND 144A 0.800% 07/30/2027			955,000.000	1,184,632.25
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			799,000.000	827,436.41
SPIRIT AEROSYSTEMS INC 144A 5.500% 01/15/2025 DD 10/05/20			251,000.000	252,411.88
SPIRIT LOYALTY CAYMAN LTD 144A 8.000% 09/20/2025 DD 09/17/20			1,167,000.000	1,236,459.84
SPIRIT REALTY LP 3.200% 01/15/2027 DD 09/16/19			815,000.000	825,455.49
SPRINGS WINDOW FASHIONS 6/18 C			635,375.000	609,432.64
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			1,129,000.000	1,411,250.00
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02			962,000.000	1,408,185.22
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	152,441.30
SPRINT COMMUNICATIONS INC 6.000% 11/15/2022 DD 11/14/12			573,000.000	617,407.50
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			1,318,000.000	1,516,503.98
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			3,183,000.000	3,724,110.00
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	886,954.60
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			277,000.000	318,203.75
SPRINT SPECTRUM CO LLC / 144A VAR RT 03/20/2023 DD 10/27/16			97,750.003	98,844.80
SRS DISTRIBUTION 5/18 COV-LITE TLB			842,800.000	818,965.62
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			353,595.650	341,810.30
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			248,425.520	240,145.49
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19			2,514,000.000	2,671,678.08
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			405,000.000	455,118.75
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18			2,272,000.000	2,357,188.44
STANDARD INDUSTRIES INC/N 144A 4.750% 01/15/2028 DD 12/18/17			95,000.000	98,562.50
STANDARD INDUSTRIES INC/N 144A 5.000% 02/15/2027 DD 02/07/17			556,000.000	578,240.00
STAPLES INC 144A 10.750% 04/15/2027 DD 04/16/19			227,000.000	182,025.63
STAPLES INC 144A 7.500% 04/15/2026 DD 04/16/19			1,371,000.000	1,267,023.36
STARWOOD MORTGAGE IMC1 A1 144A VAR RT 03/25/2048 DD 07/01/18			602,138.200	605,775.36
STARWOOD MORTGAGE RE 1 A1 144A VAR RT 02/25/2050 DD 01/01/20			1,151,285.360	1,172,355.72
STARWOOD PROPERTY 7/19 TLB			707,850.000	683,960.06
STARWOOD PROPERTY TRUST INC 4.750% 03/15/2025 DD 03/15/18			35,000.000	33,512.50
STATE OF ISRAEL 2.500% 01/15/2030 DD 01/15/20			775,000.000	838,188.85
STATE STREET CORP 144A VAR RT 03/30/2026 DD 03/30/20			935,000.000	1,016,677.21
STATION CASINOS 2/20 COV-LITE			1,063,021.010	1,014,122.04

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STATION CASINOS LLC 144A 4.500% 02/15/2028 DD 02/07/20			35,000.000	32,200.00
STERICYCLE 11/17 TL			150,267.260	144,256.57
STERICYCLE 6/19 INCREMENTAL TL			366,845.420	352,171.61
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			435,000.000	451,725.75
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			487,000.000	521,090.00
STIFEL FINANCIAL CORP 4.000% 05/15/2030 DD 05/20/20			875,000.000	968,910.51
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,048,057.700	807,004.43
SUMITOMO MITSUI FINANCIAL GROU 1.474% 07/08/2025 DD 07/08/20			2,816,000.000	2,867,786.24
SUMITOMO MITSUI FINANCIAL GROU 2.130% 07/08/2030 DD 07/08/20			543,000.000	550,990.81
SUMITOMO MITSUI FINANCIAL GROU 2.142% 09/23/2030 DD 09/23/20			1,156,000.000	1,139,069.44
SUMITOMO MITSUI FINANCIAL GROU 2.348% 01/15/2025 DD 01/15/20			380,000.000	400,271.63
SUMITOMO MITSUI FINANCIAL GROU 2.696% 07/16/2024 DD 07/16/19			220,000.000	234,076.53
SUMITOMO MITSUI FINANCIAL GROU 2.750% 01/15/2030 DD 01/15/20			360,000.000	384,430.18
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19			205,000.000	223,431.57
SUMITOMO MITSUI FINANCIAL GROU 3.944% 07/19/2028 DD 07/19/18			255,000.000	294,427.73
SUMMIT MATERIALS 11/17			174,131.380	172,041.80
SUMMIT MATERIALS LLC / SU 144A 5.250% 01/15/2029 DD 08/11/20			993,000.000	1,033,961.25
SUNBIRD ENGINE FINAN 1A A 144A 3.671% 02/15/2045 DD 03/02/20			331,506.626	289,634.85
SUNCOR ENERGY INC 3.100% 05/15/2025 DD 05/13/20			1,750,000.000	1,879,951.35
SUNCOR ENERGY INC 9.250% 10/15/2021 DD 10/15/91			819,000.000	886,536.85
SUNCOR ENERGY VENTURES CO 144A 4.500% 04/01/2022 DD 03/29/12			3,177,000.000	3,265,958.41
SUNOCO LOGISTICS PARTNERS OPER 4.250% 04/01/2024 DD 04/03/14			694,000.000	728,724.96
SUNOCO LOGISTICS PARTNERS OPER 4.400% 04/01/2021 DD 11/17/15			6,025,000.000	6,113,419.29
SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14			235,000.000	218,947.03
SUNOCO LOGISTICS PARTNERS OPER 5.950% 12/01/2025 DD 11/17/15			95,000.000	108,445.82
SUNOCO LP / SUNOCO FINANCE COR 4.875% 01/15/2023 DD 07/15/18			1,265,000.000	1,271,325.00
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18			637,000.000	636,203.75
SURGERY CENTER HOLDINGS I 144A 10.000% 04/15/2027 DD 04/11/19			202,000.000	215,130.00
SURGERY CENTER HOLDINGS I 144A 6.750% 07/01/2025 DD 06/30/17			823,000.000	818,885.00
SWEDBANK AB 144A 1.300% 06/02/2023 DD 06/02/20			2,622,000.000	2,672,106.42
SWEDBANK AB 144A 2.800% 03/14/2022 DD 03/14/17			570,000.000	589,007.36
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			5,184,000.000	1,027,795.86
SWITCH LTD 144A 3.750% 09/15/2028 DD 09/17/20			368,000.000	371,680.00
SYNGENTA FINANCE NV 144A 3.933% 04/23/2021 DD 04/24/18			800,000.000	810,323.59
SYNGENTA FINANCE NV 144A 4.892% 04/24/2025 DD 04/24/18			1,236,000.000	1,340,076.85
SYNOVUS BANK/COLUMBUS GA VAR RT 02/10/2023 DD 02/12/20			500,000.000	506,053.08
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17			387,000.000	397,158.75
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			9,075,000.000	9,053,673.75
SYSCO CORP 5.650% 04/01/2025 DD 04/02/20			4,166,000.000	4,926,722.09

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
T-MOBILE 4/20 COV-LITE TL			829,920.000	828,658.52
T-MOBILE USA INC 144A 1.500% 02/15/2026 DD 06/24/20			1,553,000.000	1,564,989.16
T-MOBILE USA INC 144A 3.750% 04/15/2027 DD 04/09/20			665,000.000	746,223.10
T-MOBILE USA INC 144A 3.875% 04/15/2030 DD 04/09/20			1,353,000.000	1,535,140.86
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18			5,076,000.000	5,230,310.40
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			1,539,000.000	1,646,329.86
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			2,628,000.000	2,805,127.20
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14			11,300,000.000	11,329,380.00
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			2,490,000.000	2,602,050.00
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			909,000.000	576,225.10
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	324,219.76
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05			3,571,000.000	1,925,026.11
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			739,622.070	584,272.59
TACALA 1/18 COV-LITE TL			873,578.040	841,133.35
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			1,315,800.005	1,417,142.93
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			1,023,000.000	920,700.00
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			500,000.000	470,000.00
TALLGRASS ENERGY PARTNERS 144A 6.000% 03/01/2027 DD 02/20/20			325,000.000	297,375.00
TAMKO BUILDING 4/19 COV-LITE T			356,400.000	350,163.00
TARGA RESOURCES PARTNERS 144A 4.875% 02/01/2031 DD 08/18/20			954,000.000	923,877.46
TARGA RESOURCES PARTNERS 144A 5.500% 03/01/2030 DD 11/27/19			1,587,000.000	1,588,666.35
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	296,010.00
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,003,000.000	1,952,925.00
TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			761,000.000	759,097.50
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			609,000.000	612,422.58
TARGA RESOURCES PARTNERS LP / 6.500% 07/15/2027 DD 01/17/19			95,000.000	99,037.50
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19			654,000.000	699,583.80
TAYLOR MORRISON COMMUNITI 144A 5.125% 08/01/2030 DD 07/22/20			412,000.000	438,780.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	124,605.00
TAYLOR MORRISON COMMUNITI 144A 5.750% 01/15/2028 DD 08/01/19			676,000.000	735,150.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,743,000.000	1,830,150.00
TCI-FLATIRON CLO 20 1A ER 144A VAR RT 07/17/2028 DD 03/05/19			1,000,000.000	939,998.70
TCW CLO 2019-1 AMR L 1A A 144A VAR RT 02/15/2029 DD 02/28/19			5,057,555.000	5,029,754.13
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14			310,000.000	391,162.66
TEAM HEALTH 1/17 COV-LITE TL			725,503.690	606,600.89
TECHNIPFMC PLC 3.450% 10/01/2022 DD 04/01/18			223,000.000	230,739.93
TEGNA INC 144A 4.750% 03/15/2026 DD 09/10/20			572,000.000	583,440.00
TEGNA INC 144A 5.000% 09/15/2029 DD 09/13/19			791,000.000	781,112.50
TEKNI-PLEX 10/17 (USD)			927,427.200	903,082.24

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TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			400,000.000	464,000.00
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			422,000.000	456,815.00
TELEFLEX INC 144A 4.250% 06/01/2028 DD 05/27/20			396,000.000	409,860.00
TELENET 1/20 (USD) AR TL			1,390,000.000	1,339,834.90
TELESAT CANADA 11/19 TL			1,356,747.500	1,308,135.23
TELUS CORP 4.300% 06/15/2049 DD 05/28/19			190,000.000	232,863.76
TEMPO ACQUISITION 5/17 COV-LITE TLB			1,346,413.460	1,311,070.10
TEMPO ACQUISITION LLC / T 144A 5.750% 06/01/2025 DD 05/07/20			608,000.000	636,880.00
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			1,716,000.000	1,751,366.76
TENCENT HOLDINGS LTD 144A 1.810% 01/26/2026 DD 06/03/20			700,000.000	713,837.89
TENCENT HOLDINGS LTD 144A VAR RT 04/11/2024 DD 04/11/19			4,200,000.000	4,186,980.00
TENET HEALTHCARE CORP 144A 4.625% 06/15/2028 DD 06/16/20			842,000.000	854,124.80
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19			1,294,000.000	1,317,499.04
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19			1,718,000.000	1,764,729.60
TENET HEALTHCARE CORP 144A 6.125% 10/01/2028 DD 09/16/20			3,018,000.000	2,935,005.00
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			879,000.000	907,312.59
TENET HEALTHCARE CORP 144A 7.500% 04/01/2025 DD 04/07/20			1,205,000.000	1,295,375.00
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			919,000.000	923,595.00
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17			1,083,000.000	1,093,071.90
TENET HEALTHCARE CORP 7.000% 08/01/2025 DD 06/14/17			669,000.000	688,601.70
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			4,212,000.000	4,683,322.80
TENGIZCHEVROIL FINANCE CO 144A 2.625% 08/15/2025 DD 07/23/20			1,918,000.000	1,925,672.00
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			220,000.000	293,349.63
TENNESSEE VALLEY AUTH BD 0.750% 05/15/2025 DD 05/11/20			1,818,000.000	1,851,201.45
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			220,000.000	334,662.66
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17			672,000.000	688,719.36
TERRAFORM POWER OPERATING 144A 4.750% 01/15/2030 DD 10/16/19			1,366,000.000	1,444,545.00
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			654,000.000	715,917.45
TERRIER MEDIA BUYER INC 144A 8.875% 12/15/2027 DD 12/17/19			95,000.000	95,712.50
TESLA AUTO LEASE TRU A A3 144A 0.680% 12/20/2023 DD 08/05/20			762,000.000	765,995.62
TESLA AUTO LEASE TRUS A E 144A 4.640% 08/20/2024 DD 08/05/20			405,000.000	420,176.36
TESLA INC 144A 5.300% 08/15/2025 DD 08/18/17			2,972,000.000	3,076,020.00
TEXAS CROSSING LLC			1,786,331.821	2,035,087.03
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			246,000.000	253,126.84
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			405,000.000	432,512.37
TEXAS GAS TRANSMISSION LL 144A 4.500% 02/01/2021 DD 01/19/11			220,000.000	220,626.56
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	987,726.51
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	290,079.45
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	618,748.35

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THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	554,494.09
THL CREDIT WIND RIV 1A AR 144A VAR RT 04/18/2029 DD 10/18/19			8,323,973.000	8,241,814.56
THL CREDIT WIND RIVE 3A A 144A VAR RT 10/15/2030 DD 09/13/17			3,750,000.000	3,737,095.50
THYSSENKRUPP ELEVATOR 6/20 (US			640,000.000	633,945.60
TIBCO SOFTWARE 3/20 COV-LITE T			1,260,150.780	1,227,071.82
TIERPOINT 4/17 COV-LITE TL			617,003.840	598,783.72
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10			285,000.000	355,131.98
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			330,000.000	387,814.99
TITAN ACQUISITION LTD / T 144A 7.750% 04/15/2026 DD 03/28/18			65,000.000	64,675.00
TORONTO-DOMINION BANK/THE 0.750% 09/11/2025 DD 09/11/20			4,036,000.000	4,024,860.64
TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16			604,000.000	678,848.45
TOYOTA AUTO LOAN EXT 1A A 144A 1.350% 05/25/2033 DD 06/08/20			8,369,000.000	8,589,985.12
TOYOTA AUTO RECEIVABLES 2 A A3 2.910% 07/17/2023 DD 02/13/19			2,246,000.000	2,295,650.52
TOYOTA AUTO RECEIVABLES 2 A A4 1.680% 05/15/2025 DD 02/12/20			395,000.000	408,167.49
TOYOTA AUTO RECEIVABLES 2 A A4 2.100% 09/15/2022 DD 03/15/17			2,049,431.863	2,057,078.71
TOYOTA AUTO RECEIVABLES 2 B A3 1.360% 08/15/2024 DD 04/29/20			1,439,000.000	1,465,982.55
TOYOTA AUTO RECEIVABLES 2 B A4 1.660% 09/15/2025 DD 04/29/20			1,203,000.000	1,239,487.48
TOYOTA AUTO RECEIVABLES 2 C A4 1.980% 12/15/2022 DD 08/02/17			6,705,000.000	6,769,826.62
TOYOTA AUTO RECEIVABLES 2 D A3 3.180% 03/15/2023 DD 11/07/18			1,391,000.000	1,416,099.76
TOYOTA MOTOR CREDIT CORP 1.150% 08/13/2027 DD 08/14/20			424,000.000	423,257.48
TOYOTA MOTOR CREDIT CORP 1.350% 08/25/2023 DD 05/26/20			2,888,000.000	2,962,443.49
TPG REAL ESTATE FIN FL2 A 144A VAR RT 11/15/2037 DD 11/29/18			7,384,000.000	7,328,989.20
TRADE ME 2/20 TL			686,179.300	669,594.34
TRADER 3/17 TL			296,205.080	287,318.93
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			415,000.000	459,896.78
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			935,000.000	959,646.60
TRANSCANADA PIPELINES LTD 4.250% 05/15/2028 DD 05/07/18			610,000.000	705,190.90
TRANSDIGM 2/20 COV-LITE TLE			189,884.920	179,181.11
TRANSDIGM 2/20 COV-LITE TLF			906,039.360	855,074.64
TRANSDIGM 2/20 COV-LITE TLG			525,602.909	496,636.94
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			4,328,000.000	4,519,708.77
TRANSDIGM INC 144A 8.000% 12/15/2025 DD 04/08/20			2,244,000.000	2,440,350.00
TRANSDIGM INC 5.500% 11/15/2027 DD 05/15/20			2,187,000.000	2,101,816.35
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,097,000.000	2,105,241.21
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			294,000.000	293,081.26
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,413,000.000	1,462,455.00
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			418,859.843	270,164.60
TRANSOCEAN INC 144A 8.000% 02/01/2027 DD 01/17/20			461,000.000	129,080.00
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			54,599.998	48,823.32

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TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19			376,000.000	301,356.48
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19			962,000.000	644,540.00
TRANSUNION 11/19 B5 COV-LITE			1,097,212.200	1,068,234.83
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			273,999.991	155,728.44
TRAVERSE MIDSTREAM 9/17 TLB			766,444.780	702,255.03
TREEHOUSE FOODS INC 4.000% 09/01/2028 DD 09/09/20			4,380,000.000	4,429,844.40
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15			445,000.000	480,600.00
TRI POINTE GROUP INC 5.250% 06/01/2027 DD 06/08/17			559,000.000	596,732.50
TRI POINTE GROUP INC 5.700% 06/15/2028 DD 06/10/20			335,000.000	366,825.00
TRICON AMERICAN HO SFR1 F 144A 4.882% 07/17/2038 DD 07/21/20			540,000.000	578,570.37
TRICORBRAUN 11/16 COV-LITE TL			479,002.520	473,412.56
TRILLIUM CREDIT CARD 2A A 144A 3.038% 01/26/2024 DD 02/07/19			2,878,000.000	2,901,163.01
TRIMARK 9/17 COV-LITE TL			978,081.880	553,594.35
TRIMBLE INC 4.150% 06/15/2023 DD 06/15/18			556,000.000	599,186.49
TRIMBLE INC 4.750% 12/01/2024 DD 11/24/14			151,000.000	167,269.21
TRINSEO 5/18 COV-LITE TL			232,830.000	227,009.25
TRIPADVISOR INC 144A 7.000% 07/15/2025 DD 07/09/20			910,000.000	948,675.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			930,000.000	962,991.76
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			725,000.000	781,713.13
TRONOX FINANCE 9/17 COV-LITE TLB			908,028.767	892,465.16
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	48,587.73
TRS EL GSGLPWDL EQUITY P US0001M 0.05BPS 2025 DEC 15			-43,559,300.540	0.00
TRS FL GSGLPWDS EQUITY P US0001M -0.15BPS 2025 DEC 15			42,834,215.350	-765,284.66
TRS FL RU10INTR EQUITY P US0003M-0.11BPS 2021 JUN 10			20,658,355.470	-251,598.11
TRS_FL CGPUTQL2 EQUITY P US0003M+0.34BPS 2021 JUN 10			-22,828,676.150	0.00
TRS_FL GSGLPHCL EQUITY R US0001M 2025 DEC 15			7,794,142.230	-151,733.24
TRTX 2019-FL3 ISSUE FL3 A 144A VAR RT 10/15/2034 DD 10/25/19			7,662,000.000	7,537,688.65
TRUIST BANK 1.500% 03/10/2025 DD 03/09/20			310,000.000	319,226.20
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20			1,381,000.000	1,424,712.15
TRUIST BANK 3.200% 04/01/2024 DD 03/18/19			270,000.000	292,786.29
TRUIST BANK VAR RT 08/02/2022 DD 07/26/18			820,000.000	822,885.53
TSMC GLOBAL LTD 144A 1.375% 09/28/2030 DD 09/28/20			1,343,000.000	1,316,145.98
TTM TECHNOLOGIES INC 144A 5.625% 10/01/2025 DD 09/28/17			80,000.000	81,600.00
TURKIYE VAKIFLAR BANKASI 144A 5.250% 02/05/2025 DD 02/05/20			1,107,000.000	996,034.32
TURKIYE VAKIFLAR BANKASI 144A 5.625% 05/30/2022 DD 05/30/17			330,000.000	321,915.00
TURKIYE VAKIFLAR BANKASI 144A 5.750% 01/30/2023 DD 01/30/18			2,750,000.000	2,632,718.00
TWITTER INC 144A 3.875% 12/15/2027 DD 12/09/19			1,931,000.000	1,984,102.50
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20			1,270,000.000	1,440,854.69
U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19			3,545,000.000	4,340,686.31

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16			10,000.000	12,375.39
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			780,000.000	965,828.91
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			745,000.000	956,364.65
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			345,000.000	448,809.96
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17			85,000.000	110,735.74
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			480,000.000	627,881.25
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			505,000.000	692,106.44
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			1,690,000.000	2,294,703.13
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			370,000.000	505,469.14
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			905,000.000	1,228,502.15
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			610,000.000	862,506.64
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			615,000.000	897,131.25
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			70,000.000	102,484.38
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			580,000.000	847,139.85
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			50,000.000	76,806.64
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			535,000.000	848,037.70
U S TREASURY BOND 7.500% 11/15/2024 DD 05/15/94			555,000.000	721,716.79
U S TREASURY NOTE 0.125% 07/15/2023 DD 07/15/20			1,090,000.000	1,089,233.60
U S TREASURY NOTE 0.125% 07/31/2022 DD 07/31/20			45,100,000.000	45,100,000.00
U S TREASURY NOTE 0.125% 08/31/2022 DD 08/31/20			25,387,000.000	25,382,041.67
U S TREASURY NOTE 0.125% 09/15/2023 DD 09/15/20			8,327,000.000	8,319,843.95
U S TREASURY NOTE 0.250% 04/15/2023 DD 04/15/20			2,820,000.000	2,827,600.77
U S TREASURY NOTE 0.250% 05/31/2025 DD 05/31/20			5,998,000.000	5,998,702.90
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20			4,695,000.000	4,693,349.43
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20			2,409,000.000	2,407,306.18
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20			4,825,000.000	4,821,230.47
U S TREASURY NOTE 0.250% 09/30/2025 DD 09/30/20			16,237,000.000	16,219,240.78
U S TREASURY NOTE 0.375% 03/31/2022 DD 03/31/20			7,870,000.000	7,898,590.21
U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20			2,053,000.000	2,065,109.49
U S TREASURY NOTE 0.375% 09/30/2027 DD 09/30/20			7,710,000.000	7,663,017.19
U S TREASURY NOTE 0.500% 03/31/2025 DD 03/31/20			16,590,000.000	16,782,469.88
U S TREASURY NOTE 0.500% 08/31/2027 DD 08/31/20			8,555,000.000	8,579,060.94
U S TREASURY NOTE 0.625% 03/31/2027 DD 03/31/20			1,520,000.000	1,539,950.01
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20			490,000.000	488,545.32
U S TREASURY NOTE 0.625% 08/15/2030 DD 08/15/20			2,849,000.000	2,834,755.00
U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19			4,077,000.000	4,242,468.88
U S TREASURY NOTE 1.500% 02/15/2030 DD 02/15/20			5,705,000.000	6,157,834.38
U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16			895,000.000	954,293.75
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19			793,000.000	833,734.18

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 1.500% 10/31/2024 DD 10/31/19			1,008,000.000	1,060,526.25
U S TREASURY NOTE 1.500% 11/30/2024 DD 11/30/19			5,218,000.000	5,494,390.94
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16			1,640,000.000	1,754,415.62
U S TREASURY NOTE 1.625% 10/31/2026 DD 10/31/19			700,000.000	752,500.00
U S TREASURY NOTE 1.750% 06/30/2024 DD 06/30/19			11,118,000.000	11,764,233.75
U S TREASURY NOTE 1.750% 07/31/2024 DD 07/31/19			1,225,000.000	1,297,542.97
U S TREASURY NOTE 2.000% 05/31/2024 DD 05/31/17			9,785,000.000	10,430,580.64
U S TREASURY NOTE 2.125% 03/31/2024 DD 03/31/17			2,141,000.000	2,286,019.31
U S TREASURY NOTE 2.250% 04/30/2024 DD 04/30/19			15,464,000.000	16,602,657.78
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			1,065,000.000	1,194,755.28
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			205,000.000	222,024.61
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			740,000.000	813,537.50
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			1,105,000.000	1,242,779.69
U S TREASURY NOTE 2.375% 02/29/2024 DD 02/28/19			9,457,000.000	10,163,689.07
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19			210,000.000	241,737.89
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			660,000.000	771,220.31
U S TREASURY NOTE 2.750% 05/31/2023 DD 05/31/18			1,520,000.000	1,625,271.87
U S TREASURY NOTE 2.750% 07/31/2023 DD 07/31/18			1,205,000.000	1,293,492.19
U S TREASURY NOTE 2.875% 05/31/2025 DD 05/31/18			475,000.000	532,742.19
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			605,000.000	680,766.80
U S TREASURY NOTE 2.875% 08/15/2028 DD 08/15/18			375,000.000	442,866.21
U.S. RENAL CARE 6/19 TLB			707,850.000	688,561.09
U.S.I. 11/19 INCREMENTAL TLB			258,050.000	255,038.55
U.S.I. 8/17 INCREMENTAL TLB			634,681.430	612,994.36
UAL 2007-1 PASS THROUGH TRUST 6.636% 01/02/2024 DD 06/26/07			586,469.285	545,459.78
UBER 6/18 COV-LITE TLB			1,550,971.500	1,522,697.29
UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20			1,011,000.000	1,038,499.20
UBER TECHNOLOGIES INC 144A 7.500% 05/15/2025 DD 05/15/20			2,707,000.000	2,884,552.13
UBER TECHNOLOGIES INC 144A 7.500% 11/01/2023 DD 11/07/18			3,255,000.000	3,390,733.50
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			1,353,000.000	1,442,013.87
UBS AG REGS 5.125% 05/15/2024			4,800,000.000	5,280,000.00
UBS AG/LONDON 144A 1.750% 04/21/2022 DD 04/21/20			671,000.000	683,180.00
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			2,875,000.000	3,201,389.52
UBS COMMERCIAL MOR NYCH F 144A VAR RT 02/15/2032 DD 02/26/18			429,000.000	379,178.64
UBS COMMERCIAL MORTGAGE C10 XA VAR RT 05/15/2051 DD 05/01/18			9,019,491.597	499,965.75
UBS COMMERCIAL MORTGAGE C12 XA VAR RT 08/15/2051 DD 08/01/18			13,031,632.829	682,359.75
UBS COMMERCIAL MORTGAGE C8 XA VAR RT 02/15/2051 DD 02/01/18			8,804,276.461	457,398.89
UBS GROUP AG 144A VAR RT 05/23/2023 DD 03/23/17			950,000.000	960,546.97
UBS GROUP AG 144A VAR RT 07/30/2024 DD 07/30/20			1,963,000.000	1,967,437.22

Asset Detail

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As Of Date : 9/30/2020

Accounting Status : REVISED

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UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,855,878.84
UBS-BAMLL TRUST WRM D 144A VAR RT 06/10/2030 DD 07/01/12			1,437,000.000	776,220.41
UBS-BARCLAYS COMMERC C3 AS 144A 3.814% 08/10/2049 DD 09/01/12			874,000.000	911,629.63
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,164,439.54
UBS-BARCLAYS COMMERC C3 D 144A VAR RT 08/10/2049 DD 09/01/12			1,521,000.000	1,427,342.60
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,831,128.08
UBS-BARCLAYS COMMERC C5 E 144A VAR RT 03/10/2046 DD 02/01/13			1,073,000.000	434,730.78
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	430,806.10
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,625,850.380	296,072.23
UBS-BARCLAYS COMMERCIAL C5 A4 3.185% 03/10/2046 DD 02/01/13			4,207,000.000	4,389,677.61
UBS-BARCLAYS COMMERCIAL C6 A4 3.244% 04/10/2046 DD 04/01/13			5,598,000.000	5,862,933.18
ULTIMATE SOFTWARE 3/19			1,369,886.700	1,356,571.40
ULTIMATE SOFTWARE 6/20 INCREME			269,000.000	268,026.22
UNIFRAX 11/18 (USD) COV-LITE			1,610,180.700	1,414,350.52
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20			50,000.000	58,001.44
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17			350,000.000	416,428.11
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14			95,379.120	87,624.26
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			667,559.381	632,432.27
UNITED KINGDOM GILT REGS 0.500% 07/22/2022			585,000.000	763,532.63
UNITED PARCEL SERVICE INC 3.400% 09/01/2049 DD 08/16/19			310,000.000	352,578.40
UNITED RENTALS NORTH AMERICA I 3.875% 02/15/2031 DD 08/10/20			724,000.000	734,860.00
UNITED RENTALS NORTH AMERICA I 4.000% 07/15/2030 DD 02/25/20			2,797,000.000	2,866,925.00
UNITED RENTALS NORTH AMERICA I 4.625% 10/15/2025 DD 09/22/17			761,000.000	778,122.50
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			1,115,000.000	1,170,750.00
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,571,000.000	1,667,223.75
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,597,000.000	1,682,838.75
UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20			981,000.000	1,027,884.55
UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13			860,000.000	1,087,737.12
UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11			320,000.000	419,865.78
UNITI GROUP LP / UNITI FI 144A 7.875% 02/15/2025 DD 02/10/20			144,000.000	152,597.52
UNIVAR 11/17 (USD) COV-LITE TLB3			468,368.230	461,539.42
UNIVERSAL HEALTH 10/18 TLA			1,393,102.000	1,384,395.11
UNIVERSAL HEALTH SERVICES 144A 5.000% 06/01/2026 DD 06/03/16			1,575,000.000	1,630,125.00
UNIVERSAL SERVICES 6/19			1,523,487.500	1,504,992.37
UNIVISION 3/17 C5 COV-LITE TL			871,076.550	836,703.87
UNIVISION COMMUNICATIONS 144A 6.625% 06/01/2027 DD 06/18/20			805,000.000	785,881.25
UNIVISION COMMUNICATIONS 144A 9.500% 05/01/2025 DD 04/28/20			30,000.000	32,100.00
UPC FINANCING/SUNRISE 8/20 (US			368,500.000	357,076.50
UPC FINANCING/SUNRISE 8/20 (US COV-LITE TL			368,500.000	357,076.50

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As Of Date : 9/30/2020

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UPJOHN INC 144A 2.300% 06/22/2027 DD 06/22/20			553,000.000	572,654.25
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00
US BANCORP 0.850% 06/07/2024			2,855,000.000	3,440,653.02
US BANCORP 3.000% 07/30/2029 DD 07/29/19			1,261,000.000	1,402,413.27
US CONCRETE INC 6.375% 06/01/2024 DD 06/07/16			50,000.000	51,562.50
US FOODS 6/16 COV-LITE TLB			1,314,576.620	1,261,993.55
US FOODS INC 144A 6.250% 04/15/2025 DD 04/28/20			645,000.000	682,893.75
US INFRASTRUCTURE 6/17 TLB			208,502.380	205,026.65
US SILICA 4/18 COV-LITE TLB			219,352.550	182,678.99
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			516,000.000	511,485.00
USA COMPRESSION PARTNERS LP / 6.875% 09/01/2027 DD 09/01/19			628,000.000	622,737.36
USAA AUTO OWNER TRUST 201 1 A4 2.140% 11/15/2024 DD 07/31/19			1,387,000.000	1,424,543.17
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			452,000.000	457,650.00
UTEX INDUSTRIES 5/14 COV-LITE 2ND LIEN TL			73,000.000	3,869.00
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			778,771.850	587,972.75
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			545,000.000	644,462.50
VALEANT 5/18 TLB			373,020.154	365,171.81
VALERO ENERGY CORP 1.200% 03/15/2024 DD 09/10/20			2,067,000.000	2,058,243.35
VALERO ENERGY CORP 2.150% 09/15/2027 DD 09/10/20			529,000.000	526,864.60
VALERO ENERGY CORP 2.700% 04/15/2023 DD 04/16/20			780,000.000	808,142.40
VALERO ENERGY CORP 2.850% 04/15/2025 DD 04/16/20			4,464,000.000	4,684,600.35
VALERO ENERGY CORP 3.400% 09/15/2026 DD 09/12/16			2,837,000.000	3,048,611.83
VALERO ENERGY CORP 3.650% 03/15/2025 DD 03/13/15			401,000.000	433,998.85
VALVOLINE INC 144A 4.250% 02/15/2030 DD 02/25/20			727,000.000	741,540.00
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17			1,572,000.000	1,617,195.00
VEEAM SOFTWARE 2/20 TLB			1,009,925.000	990,564.74
VELOCITY COMMERCIAL 1 M4 144A VAR RT 05/25/2047 DD 04/01/17			117,000.000	115,626.97
VEREIT OPERATING PARTNERSHIP L 4.600% 02/06/2024 DD 08/06/14			2,333,000.000	2,502,841.28
VEREIT OPERATING PARTNERSHIP L 4.625% 11/01/2025 DD 10/16/18			3,519,000.000	3,888,161.40
VERICREST OPPORT NPL5 A1A 144A VAR RT 03/25/2050 DD 02/21/20			746,818.350	746,330.45
VERICREST OPPORT NPL5 A1A 144A VAR RT 09/25/2049 DD 08/27/19			1,160,265.890	1,161,594.86
VERICREST OPPORT NPL8 A1A 144A VAR RT 11/25/2049 DD 10/22/19			1,431,168.470	1,432,459.82
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			6,833,000.000	6,867,848.30
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			473,000.000	522,665.00
VERIZON COMMUNICATIONS INC 1.500% 09/18/2030 DD 09/18/20			620,000.000	617,923.60
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			1,562,000.000	1,893,923.04
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			360,000.000	471,426.08
VERIZON OWNER TRUST 2018 A A1A 3.230% 04/20/2023 DD 10/10/18			3,478,000.000	3,531,912.82

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VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19			1,538,000.000	1,575,944.46
VERIZON OWNER TRUST 2020 A A1A 1.850% 07/22/2024 DD 01/29/20			3,195,000.000	3,276,900.95
VERIZON OWNER TRUST 2020-B B A 0.470% 02/20/2025 DD 08/12/20			3,326,000.000	3,329,196.29
VERSCEND 8/18 TLB			1,055,844.910	1,043,966.66
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			2,208,000.000	2,400,736.32
VERTAFORE 5/18 TLB			1,465,072.000	1,465,072.00
VERTICAL HOLDCO GMBH 144A 7.625% 07/15/2028 DD 07/15/20			323,000.000	341,370.63
VERTICAL US NEWCO INC 144A 5.250% 07/15/2027 DD 07/15/20			816,000.000	848,040.24
VERTIV 3/20 COV-LITE TLB			1,749,040.000	1,719,306.32
VERUS SECURITIZATION 1 A1 144A VAR RT 01/25/2060 DD 01/01/20			1,337,541.640	1,367,471.41
VERUS SECURITIZATION 4 A1 144A VAR RT 05/25/2065 DD 07/01/20			2,163,145.350	2,176,463.40
VERUS SECURITIZATION 4 B1 144A VAR RT 05/25/2065 DD 07/01/20			121,000.000	123,420.00
VIACOMCBS INC 4.200% 05/19/2032 DD 05/19/20			462,000.000	528,692.16
VIACOMCBS INC VAR RT 02/28/2057 DD 02/28/17			5,858,000.000	6,429,155.00
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19			496,000.000	510,260.00
VICI PROPERTIES LP / VICI 144A 3.500% 02/15/2025 DD 02/05/20			525,000.000	519,752.63
VICI PROPERTIES LP / VICI 144A 3.750% 02/15/2027 DD 02/05/20			820,000.000	806,289.60
VICI PROPERTIES LP / VICI 144A 4.125% 08/15/2030 DD 02/05/20			3,805,000.000	3,743,168.75
VICI PROPERTIES LP / VICI 144A 4.250% 12/01/2026 DD 11/26/19			723,000.000	726,361.95
VICI PROPERTIES LP / VICI 144A 4.625% 12/01/2029 DD 11/26/19			1,123,000.000	1,142,652.50
VIDEOTRON LTD 144A 5.375% 06/15/2024 DD 04/09/14			201,000.000	219,090.00
VIKING CRUISES LTD 144A 13.000% 05/15/2025 DD 05/15/20			258,000.000	298,635.00
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			1,550,000.000	1,205,125.00
VIPER ENERGY PARTNERS LP 144A 5.375% 11/01/2027 DD 10/16/19			2,665,000.000	2,625,025.00
VIRGIN MEDIA 10/19 COV-LITE			1,735,000.000	1,681,509.95
VIRGIN MEDIA FINANCE PLC 144A 5.000% 07/15/2030 DD 06/11/20			4,056,000.000	4,035,720.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			1,995,000.000	2,079,787.50
VIRGINIA ELECTRIC AND POWER CO 2.750% 03/15/2023 DD 03/14/13			720,000.000	754,317.94
VIRTU 3/19 TLB			1,770,432.930	1,756,605.85
VISA INC 1.100% 02/15/2031 DD 08/17/20			2,293,000.000	2,250,893.92
VISA INC 2.050% 04/15/2030 DD 04/02/20			273,000.000	292,497.53
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			896,422.170	882,195.95
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			5,571,000.000	5,934,743.74
VISTRA OPERATIONS CO LLC 144A 4.300% 07/15/2029 DD 06/11/19			603,000.000	658,187.80
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			9,878,000.000	10,352,144.00
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,502,000.000	1,567,712.50
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			2,177,000.000	2,297,170.40
VIVID SEATS 6/17 COV-LITE TLB			1,100,945.290	941,308.22
VIZIENT 2/20 TLB			579,180.000	565,424.48

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			4,756,661.220	4,663,978.62
VMC FINANCE 2019-FL FL3 C 144A VAR RT 09/15/2036 DD 10/03/19			2,010,566.409	1,924,097.98
VMC FINANCE 2019-FL FL3 D 144A VAR RT 09/15/2036 DD 10/03/19			1,046,960.087	964,866.90
VMED O2 UK FINANCING I PL 144A 3.250% 01/31/2031			820,000.000	955,563.17
VMED O2 UK FINANCING I PL 144A 4.250% 01/31/2031 DD 09/24/20			4,573,000.000	4,653,027.50
VNU 4/17 COV-LITE TLB4			2,442,908.570	2,391,607.49
VNU 5/20 B5 TLB			768,075.000	766,538.85
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			675,000.000	597,624.75
VODAFONE GROUP PLC 4.250% 09/17/2050 DD 09/17/19			275,000.000	318,947.96
VOLKSWAGEN AUTO LOAN ENHA 1 A3 0.980% 11/20/2024 DD 05/19/20			5,036,000.000	5,099,398.71
VOLKSWAGEN AUTO LOAN ENHA 1 A4 1.260% 08/20/2026 DD 05/19/20			12,310,000.000	12,624,914.43
VOLKSWAGEN AUTO LOAN ENHA 2 A3 3.250% 04/20/2023 DD 11/21/18			1,871,069.770	1,910,350.45
VOLKSWAGEN GROUP OF AMERI 144A 2.900% 05/13/2022 DD 05/13/20			5,191,000.000	5,366,330.59
VOLKSWAGEN GROUP OF AMERI 144A 3.125% 05/12/2023 DD 05/13/20			5,179,000.000	5,467,038.11
VOLKSWAGEN GROUP OF AMERI 144A 3.350% 05/13/2025 DD 05/13/20			597,000.000	651,891.74
VOLT LXXXV LLC NPL1 A1A 144A VAR RT 01/25/2050 DD 01/10/20			908,674.500	910,405.25
VOLT LXXXVII LLC NPL3 A1A 144A VAR RT 02/25/2050 DD 02/04/20			1,913,276.080	1,913,298.27
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	753,061.70
VULCAN MATERIALS CO VAR RT 03/01/2021 DD 02/23/18			3,727,000.000	3,728,409.81
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18			1,846,970.267	1,042,882.52
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19			472,000.000	448,497.00
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14			4,512,000.000	4,968,961.42
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19			818,000.000	1,039,324.60
WALT DISNEY CO/THE 9.500% 07/15/2024 DD 07/15/19			680,000.000	888,182.81
WALTER INVESTMENT 12/13			4,112,000.000	945,760.00
WARNER MUSIC 6/18 COV-LITE TLF			652,425.570	640,192.59
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			41,065.000	40,198.12
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			234,483.480	229,533.53
WASTE CONNECTIONS INC 3.500% 05/01/2029 DD 04/16/19			786,000.000	894,904.56
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			1,094,000.000	1,107,117.06
WATCO COS LLC / WATCO FIN 144A 6.500% 06/15/2027 DD 06/18/20			95,000.000	97,196.88
WCA WASTE 8/16 TLB			411,755.220	410,898.77
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			490,000.000	514,564.48
WEA FINANCE LLC 144A 3.150% 04/05/2022 DD 04/05/17			103,000.000	104,657.42
WEB.COM 8/18 TL			471,347.030	454,496.38
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			1,317,000.000	1,349,925.00
WELLS FARGO & CO 2.625% 07/22/2022 DD 07/24/17			1,579,000.000	1,637,104.11
WELLS FARGO & CO 3.000% 10/23/2026 DD 10/25/16			335,000.000	366,185.66
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	810,346.22

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WELLS FARGO & CO VAR RT 02/11/2026 DD 02/11/20			23,753,000.000	24,664,427.79
WELLS FARGO & CO VAR RT 04/30/2026 DD 04/30/20			6,758,000.000	7,048,795.66
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20			659,000.000	687,521.05
WELLS FARGO & CO VAR RT 10/30/2025 DD 10/31/19			205,000.000	214,660.79
WELLS FARGO & CO VAR RT 07/27/2021			1,790,000.000	1,290,234.22
WELLS FARGO COMMERC C32 D 144A VAR RT 01/15/2059 DD 02/01/16			349,000.000	279,046.44
WELLS FARGO COMMERC LC5 F 144A VAR RT 10/15/2045 DD 09/01/12			2,020,000.000	1,354,607.15
WELLS FARGO COMMERC SOP D 144A VAR RT 01/15/2035 DD 02/14/20			188,000.000	174,881.89
WELLS FARGO COMMERCIAL C30 XA VAR RT 09/15/2058 DD 08/01/15			23,160,573.778	853,765.91
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			845,000.000	945,100.47
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,148,000.000	1,240,692.16
WELLS FARGO COMMERCIAL C41 XA VAR RT 11/15/2050 DD 11/01/17			8,486,929.674	563,516.85
WELLS FARGO COMMERCIAL C43 XA VAR RT 03/15/2051 DD 03/01/18			18,789,237.194	785,241.68
WELLS FARGO COMMERCIAL C47 A4 4.442% 09/15/2061 DD 10/01/18			276,000.000	331,045.17
WELLS FARGO COMMERCIAL C49 A4 3.760% 03/15/2052 DD 03/01/19			338,000.000	387,363.28
WELLS FARGO COMMERCIAL C54 A4 3.146% 12/15/2052 DD 12/01/19			954,000.000	1,075,612.96
WELLS FARGO COMMERCIAL C54 XA VAR RT 12/15/2052 DD 12/01/19			4,382,414.346	276,471.18
WELLS FARGO COMMERCIAL C55 A5 2.725% 02/15/2053 DD 02/01/20			1,185,000.000	1,300,550.66
WELLS FARGO COMMERCIAL C57 A4 2.118% 08/15/2053 DD 08/01/20			1,099,000.000	1,141,514.37
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	6,529,282.45
WELLS FARGO COMMERCIAL LC24 XA VAR RT 10/15/2049 DD 09/01/16			6,971,362.374	515,136.27
WELLS FARGO COMMERCIAL M C48 B VAR RT 01/15/2052 DD 12/01/18			365,000.000	431,356.12
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD 11/01/13			1,529,000.000	1,238,772.87
WESCO DISTRIBUTION INC 144A 7.125% 06/15/2025 DD 06/12/20			1,989,000.000	2,166,617.70
WESCO DISTRIBUTION INC 144A 7.250% 06/15/2028 DD 06/12/20			2,780,000.000	3,045,976.52
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			1,587,000.000	1,628,658.75
WEST CORP 10/17 COV-LITE TL			964,835.580	873,272.69
WEST CORP 3/18 INCREMENTAL			213,158.880	192,465.42
WESTERN DIGITAL CORP 4.750% 02/15/2026 DD 02/13/18			30,000.000	32,493.90
WESTERN MIDSTREAM OPERATING LP 4.000% 07/01/2022 DD 06/28/12			198,000.000	199,173.15
WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18			2,054,000.000	1,930,760.00
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18			759,000.000	729,763.32
WESTERN MIDSTREAM OPERATING LP VAR RT 01/13/2023 DD 01/13/20			2,014,000.000	1,873,020.00
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20			323,000.000	314,364.60
WESTINGHOUSE AIR BRAKE TECHNOL 3.200% 06/15/2025 DD 06/29/20			1,137,000.000	1,198,576.83
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			2,191,000.000	2,379,468.37
WESTINGHOUSE/BROOKFIELD WEC 1/20 COV-LITE TL			1,056,187.500	1,028,272.47
WESTLAKE AUTOMOBIL 1A A2A 144A 3.060% 05/16/2022 DD 02/20/19			465,350.230	466,748.60
WESTLAKE AUTOMOBIL 2A A2A 144A 0.930% 02/15/2024 DD 06/23/20			12,514,000.000	12,563,524.16

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTLAKE AUTOMOBIL 2A A2A 144A 2.570% 02/15/2023 DD 06/17/19			1,936,797.532	1,949,976.28
WESTLAKE AUTOMOBILE 2A C 144A 2.840% 07/15/2024 DD 06/17/19			605,000.000	618,699.86
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			758,000.000	781,541.28
WESTLAKE AUTOMOBILE 3A A2 144A 2.150% 02/15/2023 DD 10/22/19			2,128,714.810	2,144,369.17
WESTLAKE AUTOMOBILE 3A B 144A 2.410% 10/15/2024 DD 10/22/19			1,543,000.000	1,567,550.36
WESTLAKE AUTOMOBILE 3A C 144A 2.490% 10/15/2024 DD 10/22/19			1,843,000.000	1,883,528.68
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			793,281.306	1,118,980.49
WF ACP LLC			3,518,038.314	3,870,160.07
WF FRH LLC 0.000% 09/16/2024 DD 09/16/19			2,164,940.807	1,946,599.62
WF POST OAK LLC			2,525,778.719	2,367,091.04
WF RR3 COLLAPSE LLC 10.278% 07/15/2041 DD 07/01/16			221,495.559	279,493.68
WF SFG IND LLC			2,351,356.000	2,348,413.75
WF SGM JWM LLC			598,173.797	608,996.43
WF SGM LLC 0.000% 12/31/2023 DD 03/31/06			3,267,272.867	3,332,075.89
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			68,119.178	166,418.28
WFRBS COMMERCIAL MO C14 D 144A VAR RT 06/15/2046 DD 06/01/13			294,000.000	227,338.74
WFRBS COMMERCIAL MO C14 E 144A 3.250% 06/15/2046 DD 06/01/13			4,726,000.000	2,486,081.59
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	595,266.55
WFRBS COMMERCIAL MO C18 E 144A VAR RT 12/15/2046 DD 12/01/13			1,652,000.000	810,964.49
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	130,002.39
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	267,529.92
WFRBS COMMERCIAL MO C22 D 144A VAR RT 09/15/2057 DD 09/01/14			1,378,000.000	1,112,562.34
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14			5,824,000.000	3,087,942.46
WFRBS COMMERCIAL MOR C4 F 144A VAR RT 06/15/2044 DD 08/01/11			972,000.000	554,852.49
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	901,963.44
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,604,881.02
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,303,557.96
WFRBS COMMERCIAL MORTGAG C22 C VAR RT 09/15/2057 DD 09/01/14			167,000.000	157,503.83
WHEELABRATOR TECHNOLOGIES 10/14 TLB			2,042,909.660	2,025,953.51
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			419,058.214	356,199.48
WICHITA KS SALES TAX SPL OBLIG 7.550% 12/01/2033 DD 12/12/13			785,000.000	794,349.35
WIDOPENWEST 6/17 TLB			1,975,336.930	1,942,309.30
WILLIAM CARTER CO/THE 144A 5.500% 05/15/2025 DD 05/11/20			853,000.000	893,517.50
WILLIAMS COS INC/THE 3.500% 11/15/2030 DD 05/14/20			1,269,000.000	1,380,352.80
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	178,746.38
WILLIAMS COS INC/THE 7.875% 09/01/2021 DD 08/21/01			94,000.000	100,199.81
WMG ACQUISITION CORP 144A 5.500% 04/15/2026 DD 03/14/18			255,000.000	264,562.50
WOODSIDE FINANCE LTD 144A 4.600% 05/10/2021 DD 05/10/11			5,200,000.000	5,263,229.98
WORLD FINANCIAL NETWORK CR B A 2.490% 04/15/2026 DD 06/26/19			130,000.000	134,007.72

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WORLD FINANCIAL NETWORK CR C A 2.210% 07/15/2026 DD 09/18/19			1,802,000.000	1,852,258.32
WORLD FINANCIAL NETWORK CR C M 3.950% 08/15/2025 DD 11/07/18			371,000.000	379,801.79
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19			2,126,000.000	2,176,950.23
WORLD OMNI AUTO RECEIVABL C A3 0.480% 11/17/2025 DD 08/19/20			561,000.000	561,528.63
WORLD OMNI AUTO RECEIVABL C A3 1.960% 12/16/2024 DD 11/14/19			1,713,000.000	1,757,651.06
WORLD OMNI AUTO RECEIVABL C A4 0.610% 10/15/2026 DD 08/19/20			875,000.000	880,152.79
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			1,515,000.000	1,552,579.58
WORLD OMNI AUTOMOBILE LEA A A3 2.940% 05/16/2022 DD 03/13/19			2,223,000.000	2,258,614.02
WORLD OMNI SELECT AU 1A B 144A 3.680% 07/15/2023 DD 11/14/18			172,000.000	175,183.08
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			423,000.000	439,747.17
WORLD OMNI SELECT AUTO TR A A2 0.470% 06/17/2024 DD 09/16/20			1,704,000.000	1,704,249.80
WORLD OMNI SELECT AUTO TR A A3 0.550% 07/15/2025 DD 09/16/20			656,000.000	657,398.39
WORLD OMNI SELECT AUTO TRU A C 2.380% 12/15/2025 DD 10/09/19			167,000.000	172,297.81
WORLD OMNI SELECT AUTO TRU A D 2.590% 12/15/2025 DD 10/09/19			637,000.000	646,169.68
WORLDSTRIDES / LAKELAND TOURS			1,393,356.020	638,232.97
WPX ENERGY INC 4.500% 01/15/2030 DD 01/10/20			3,270,000.000	3,214,851.46
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			204,000.000	212,627.16
WPX ENERGY INC 5.250% 10/15/2027 DD 09/24/19			1,080,000.000	1,096,200.00
WPX ENERGY INC 5.750% 06/01/2026 DD 05/23/18			806,000.000	834,210.00
WR GRACE & CO-CONN 144A 4.875% 06/15/2027 DD 06/26/20			2,056,000.000	2,123,231.20
WSA (DELTA) GLENCAR VIII			3,527,893.504	2,619,416.58
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			842,800.000	807,773.24
WYNDHAM DESTINATIONS INC 144A 4.625% 03/01/2030 DD 12/13/19			460,000.000	443,900.00
WYNDHAM DESTINATIONS INC 5.625% 03/01/2021 DD 03/01/11			215,000.000	215,537.50
WYNDHAM HOTELS & RESORTS 144A 4.375% 08/15/2028 DD 08/13/20			1,564,000.000	1,517,080.00
WYNDHAM HOTELS & RESORTS 144A 5.375% 04/15/2026 DD 04/13/18			218,000.000	221,815.00
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			190,000.000	180,025.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			949,000.000	895,618.75
WYNN RESORTS FINANCE LLC 144A 5.125% 10/01/2029 DD 09/20/19			85,000.000	80,962.50
WYNN RESORTS FINANCE LLC 144A 7.750% 04/15/2025 DD 04/14/20			309,000.000	327,257.27
XEROX CORP VAR RT 03/15/2023 DD 09/11/17			141,000.000	144,919.80
XPLORNET 5/20 COV-LITE TLB			630,420.018	617,420.76
XPO LOGISTICS 3/19 INCREMENTAL TLB1			110,000.000	108,640.40
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			8,053,000.000	8,073,132.50
YALE UNIVERSITY 0.873% 04/15/2025 DD 06/09/20			2,370,000.000	2,387,898.91
YALE UNIVERSITY 1.482% 04/15/2030 DD 06/09/20			752,000.000	760,970.51
YORK CLO-2 LTD 1A BR 144A VAR RT 01/22/2031 DD 12/12/17			9,271,906.000	9,076,560.85
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			4,605,000.000	4,973,400.00
YUM! BRANDS INC 144A 7.750% 04/01/2025 DD 04/01/20			245,000.000	271,717.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
YUM! BRANDS INC 3.625% 03/15/2031 DD 09/25/20			2,493,000.000	2,493,000.00	
ZAYO 2/20 (USD) COV-LITE TL			1,691,500.000	1,639,249.57	
ZAYO GROUP HOLDINGS INC 144A 4.000% 03/01/2027 DD 03/09/20			1,747,000.000	1,719,441.08	
ZAYO GROUP HOLDINGS INC 144A 6.125% 03/01/2028 DD 03/09/20			2,031,000.000	2,096,398.20	
ZELIS/REDCARD 9/19 COV-LITE TL			789,037.500	782,417.48	
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			2,080,000.000	2,126,800.00	
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			3,417,000.000	3,495,813.11	
ZIGGO BOND CO BV 144A 5.125% 02/28/2030 DD 02/11/20			1,044,000.000	1,056,841.20	
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,913,000.000	1,977,563.75	
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19			347,000.000	359,145.00	
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			3,057,000.000	3,202,207.50	
ZIMMER BIOMET HOLDINGS INC 3.050% 01/15/2026 DD 03/20/20			1,821,000.000	1,998,128.22	
ZIMMER BIOMET HOLDINGS INC 3.550% 04/01/2025 DD 03/19/15			4,000,000.000	4,421,954.00	
ZIMMER BIOMET HOLDINGS INC VAR RT 03/19/2021 DD 03/19/18			2,993,000.000	2,993,526.32	
ZIONS BANCORP NA 3.350% 03/04/2022 DD 03/04/19			557,000.000	574,345.65	
ZIONS BANCORP NA VAR RT 12/31/2049 DD 05/21/13			149,000.000	143,412.50	
ZOETIS INC 2.000% 05/15/2030 DD 05/12/20			913,000.000	940,418.49	
ZUFFA 4/19 TL			2,280,290.590	2,237,535.14	
FUTURES CONTRACTS			2,374.000	89,514.13	
E-MINI RUSS 2000 FUTURE (CME) EXP DEC 20			527.000	-8,308.99	
EURO-BTP FUTURE (EUX) EXP DEC 20			12.000	6,536.35	
EURO-BUND FUTURE (EUX) EXP DEC 20			-17.000	-2,070.89	
MSCI EAFE FUTURE (NYF) EXP DEC 20			-29.000	48,507.76	
S&P 500 EMINI INDEX FUT (CME) EXP DEC 20			-112.000	-122,791.51	
US 10YR NOTE FUTURE (CBT) EXP DEC 20			-243.000	-82,007.68	
US 10YR ULTRA FUTURE (CBT) EXP DEC 20			-100.000	-75,004.06	
US 2YR NOTE FUTURE (CBT) EXP DEC 20			3,153.000	367,530.66	
US 5YR NOTE FUTURE (CBT) EXP DEC 20			-673.000	-137,979.55	
US LONG BOND FUTURE (CBT) EXP DEC 20			-218.000	121,320.80	
US ULTRA BOND (CBT) EXP DEC 20			74.000	-26,218.76	
NATURAL RESOURCES			91,165,799.650	91,165,799.65	
BTG PACTUAL BRAZIL TIMBERLAND IB LP			32,659,739.470	32,659,739.47	
KAYNE ANDERSON ENER FD VII LP			25,917,250.000	25,917,250.00	
TAURUS MINING FINANCE FD LLC			32,588,810.180	32,588,810.18	
PREFERRED SECURITIES			7,768,416.870	37,366,538.80	
BANK OF AMERICA CORP VAR RT 12/31/2049 DD 06/20/19			924,000.000	947,500.15	
CIA ENERGETICA DE MINAS GERAIS			2,363,574.000	4,231,113.85	
CIA PARANAENSE DE ENERGIA			444,700.000	4,906,615.50	
CIT GROUP INC VAR RT 12/31/2049 DD 06/07/17			255,000.000	205,035.30	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FIRST HORIZON BANK 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,442,400.00	
ITAU UNIBANCO HOLDING SA			605,500.000	2,429,970.98	
NEXPOINT REAL ESTATE FINANCE I PFD 8.500% CUMULATIVE			33,010.000	795,541.00	
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00	
PORSCHE AUTOMOBIL HOLDING SE			106,934.000	6,382,664.30	
SAMSUNG ELECTRONICS CO LTD			671.000	28,974.34	
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,276.870	24,311.61	
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			2,925,000.000	2,739,291.75	
VOLKSWAGEN AG			82,131.000	13,233,120.02	
PRIVATE EQUITY			3,263,315,394.974	3,291,774,094.76	
ADAMS STREET SPC II A1			17,391,149.000	17,391,149.00	
ADAMS STREET SPC II B1			17,391,150.000	17,391,150.00	
AMERRA AGRI FUND II			34,597,610.000	34,597,610.00	
AMERRA-KRS AGRI HOLDING CO LP			73,478,314.270	73,478,314.27	
ARBOR INVESTMENTS II LP			77,983.500	77,983.50	
ARCANO FUND LP			22,275,614.680	22,275,614.68	
ARES SPECIAL SIT IV LP			35,947,778.360	35,947,778.36	
BARINGS RE EUR VAL ADD I SCSP			78,604,868.350	92,175,998.87	
BAY HILLS EMERGING PARTNERS I LP			9,181,018.000	9,181,018.00	
BAY HILLS EMERGING PARTNERS II LP			85,703,839.000	85,703,839.00	
BAY HILLS EMERGING PARTNERS III LP			99,441,818.180	99,441,818.18	
BAY HILLS EMERGING PTNRS II-B LP			70,535,942.970	70,535,942.97	
BDCM OPPORTUNITY FD IV LP			63,673,737.000	63,673,737.00	
BLACKSTONE CAP PARTNERS VI LP			53,738,974.160	53,738,974.16	
BLACKSTONE CAPITAL V LP			2,607,358.330	2,607,358.33	
BLUE TORCH CREDIT OPP FD I LP			29,353,235.000	29,353,235.00	
BSP COINVEST VEHICLE K LP			38,100,469.000	38,100,469.00	
BSP PRIVATE CREDIT FUND			119,584,820.000	119,584,820.00	
CERBERUS KRS LEVERED LOAN OPP			178,816,195.000	178,816,195.00	
CM GROWTH CAPITAL PARTNERS LP			10,963,570.000	10,963,570.00	
COLUMBIA CAP EQUITY PTRS IV			3,913,089.000	3,913,089.00	
CRESTVIEW CAPITAL PARTNERS II LP			33,548,248.000	33,548,248.00	
CRESTVIEW PARTNERS III LP			32,485,351.000	32,485,351.00	
CS ADJ INVEST PTNS PARALLEL LP			59,838,990.090	59,838,990.09	
CVC CAPITAL PARTNERS VI LP			35,069,718.950	41,124,505.92	
DAG VENTURE II			1,888,177.050	1,888,177.05	
DAG VENTURES III LP			535,561.250	535,561.25	
DAG VENTURES IV LP			81,650,657.640	81,650,657.64	
DAG VENTURES V LP			11,360,251.650	11,360,251.65	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DANIEL BOONE LLC			138,891,797.890	138,891,797.89
DCM VI LP			12,846,096.000	12,846,096.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			11,934,216.000	11,934,216.00
GREEN EQUITY INVESTORS V LP			35,676,426.000	35,676,426.00
GREEN EQUITY INVESTORS VI LP			61,680,523.420	61,680,523.42
GREEN EQUITY INVESTORS VII LP			49,834,003.510	49,834,003.51
H&F SPOCK 1 LP			9,259,684.000	9,259,684.00
HARVEST PARTNERS V LP			147,522.000	147,522.00
HARVEST PARTNERS VI LP			15,739,607.000	15,739,607.00
HARVEST PARTNERS VII LP			43,927,022.000	43,927,022.00
HELLMAN & FRIEDMAN VI L P			344,293.000	344,293.00
HIG BIOVENTURES II			28,451,277.340	28,451,277.34
HIG CAPITAL PARTNERS V L P			20,602,230.230	20,602,230.23
HIG VENTURE PARTNERS II LP			6,038,597.630	6,038,597.63
HORSLEY BRIDGE INTERNATIONAL V			100,220,430.000	100,220,430.00
INSTITUTIONAL VENTURE PARTNERS XII LP			1,244,964.000	1,244,964.00
JW CHILDS EQUITY PTNRS III LP			23,089.000	23,089.00
KEYHAVEN CAPITAL PARTNERS III GP LP			16,537,745.140	19,392,986.83
KEYHAVEN CAPITAL PARTNERS IV			8,509,948.370	9,979,190.95
KEYHAVEN IV CO-INVEST LP			7,591,981.090	8,902,736.63
LEVINE LEICHTMAN CAP PTNRS VI LP			37,199,776.000	37,199,776.00
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			63,379,535.880	63,379,535.88
MARATHON BLUEGRASS LP			584,832,895.650	584,832,895.65
MATLIN PATTERSON GLOB PTRS III			8,220,534.500	8,220,534.50
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,639,498.000	1,639,498.00
MERIT MEZZANINE FUND IV LP			278,522.030	278,522.03
MESA WEST CORE LENDING FUND LP			100,037,785.120	100,037,785.12
MHR INSTITUTIONAL PARTNERS III			1,190,024.000	1,190,024.00
MILL ROAD CAPITAL I LP			7,332,224.084	7,332,224.08
NEW MOUNTAIN PARTNERS II LP			503,437.000	503,437.00
NEW MOUNTAIN PTNRS III LP			23,196,192.000	23,196,192.00
NEW MOUNTAIN PTNRS IV LP			41,276,780.000	41,276,780.00
NEWPORT COLONELS LLC			9,005.040	9,005.04
OAK HILL CAP PT II			924,773.450	924,773.45
OAK HILL III			6,718,605.960	6,718,605.96
OBERLAND CAP HEALTHCARE LP			11,036,730.000	11,036,730.00
OCM OPP FUND VIIB (CAYMAN) LTD			13,515.000	13,515.00
RIVERSIDE CAPITAL APPREC FUND VI LP			28,775,491.000	28,775,491.00
SECONDARY OPP FUND III LP			51,915,640.950	51,915,640.95

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2020

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			46,990,241.010	46,990,241.01	
SUN CAPITAL PARTNERS IV LP			224,725.000	224,725.00	
TCV VI LP			146,199.120	146,199.12	
TPF II LP			859,794.000	859,794.00	
TRITON FUND IV LP			18,520,373.550	21,717,916.04	
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			6,383,061.250	6,383,061.25	
VANTAGEPOINT VENTURE PART IV-Q			2,545,055.910	2,545,055.91	
VISTA EQUITY PARTNERS FUND III			4,306,995.000	4,306,995.00	
VISTA EQUITY PARTNERS FUND IV LP			31,750,723.000	31,750,723.00	
VISTA EQUITY PTNRS FD VI LP			64,882,972.000	64,882,972.00	
WARBURG PINCUS PE IX LP			1,996,314.000	1,996,314.00	
WARBURG PINCUS PRIVATE EQUITY X LP			5,285,403.000	5,285,403.00	
WAYZATA OPPORTUNITIES FUND II			1,279,333.000	1,279,333.00	
WAYZATA OPPORTUNITIES FUND III			9,268,939.000	9,268,939.00	
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			229,137,357.420	229,137,357.42	
REAL ESTATE			963,220,452.230	967,307,246.06	
DIVCOWEST FUND IV REIT LLC			3,929,561.340	3,929,561.34	
FUNDAMENTAL PARTNERS III			81,293,056.000	81,293,056.00	
GREENFIELD ACQUI PTNRS VI LP			645,149.000	645,149.00	
GREENFIELD ACQUI RTNRS VII LP			27,515,342.000	27,515,342.00	
H/2 CREDIT PARTNERS LP			101,466,237.480	101,466,237.48	
HARRISON STREET CORE PROPERTY FUND LP			123,703,861.000	123,703,861.00	
IFM US INFRA DEBT FUND			63,937,157.790	63,937,157.79	
LUBERT-ADLER RE FD VII LP			35,925,381.350	35,925,381.35	
LUBERT-ADLER RE FUND VII-B LP			43,731,721.360	43,731,721.36	
MESA WEST FUND IV			30,350,859.970	30,350,859.97	
MIDDLEGROUND PARTNERS I LP			45,495,514.000	45,495,514.00	
PATRON CAPITAL V LP			23,670,975.000	27,757,768.83	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			194,793,947.100	194,793,947.10	
RUBENSTEIN PROPERTIES FUND II LP			24,700,749.450	24,700,749.45	
STOCKBRIDGE FUND LP			129,865,316.390	129,865,316.39	
WALTON STREET RE FD VII-Q LP			12,308,650.000	12,308,650.00	
WALTON STREET REAL ESTATE FUND VI LP			12,586,973.000	12,586,973.00	