

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total			337,341,374,122.6..	16,678,734,053.79
ALTERNATIVE INVESTMENTS			383,172,041.330	382,375,079.30
ANCHORAGE CAPITAL			1,974,352.480	1,974,352.48
ARROWMARK FUND I			144,927,230.580	144,927,230.58
BLACKSTONE STRAT OPP			8,576,532.030	8,576,532.03
COATUE QUAL PARTNERS			904,189.840	904,189.84
CREDIT SUISSE			34,074,860.110	34,074,860.11
DAVIDSON-KEMPNER LP			6,884,099.840	6,884,099.84
GOTHAM NEUTRAL STRATEGIES			18,837,376.670	18,837,376.67
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			29,561,278.010	29,561,278.01
H2O ALPHA-10 FUND			23,932,037.510	23,932,037.51
KNIGHTHEAD DOMESTIC FUND L P			471,648.970	471,648.97
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			2,978,710.270	2,978,710.27
MAGNETAR MTP EOF II			25,879,631.530	25,879,631.53
MYRIAD OPPORTUNITIES			64,294,675.000	64,294,675.00
NORTHERN TRUST LITIGATION CREDIT			2.000	0.00
PERSHING SQUAREÉÉÉÉ			95,795.990	0.00
PINE RIVER FUND LTD			603,724.620	603,724.62
PRUDENTIAL FUND I			701,164.040	0.00
SCOPIA VII			548,095.880	548,095.88
SRS PARTNERS USÉÉÉÉ			11,179,090.320	11,179,090.32
TOURBILLON GLOBAL EQ			491,660.730	491,660.73
TRICADIA SELECTÉÉÉÉ			6,255,884.910	6,255,884.91
CASH & CASH EQUIVALENTS			927,419,647.320	916,686,158.35
AUTOLIV ASP INC DISC 01/02/2019			500,000.000	499,375.00
BLACKROCK MONEY MARKET FD B			90.160	90.16
CANTOR REPO A TRI REPO 2.450% 01/02/2019 DD 12/28/18			295,700,000.000	295,700,000.00
CASH COLL WITH STATE STREET			190,000.000	190,000.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			246,892,557.160	246,892,557.16
ENERGY TRANSFER PRT DISC 01/02/2019			750,000.000	749,656.25
FORD MTR CR CO DISC 11/25/2019			636,000.000	609,606.00
INSTITUTIONAL SEC DISC 01/07/2019			100,000,000.000	99,950,805.56
INSTITUTIONAL SEC DISC 01/22/2019			47,490,000.000	47,276,413.73
INSTITUTIONAL SEC DISC 01/23/2019			53,670,000.000	53,449,908.28
INSTITUTIONAL SEC DISC 02/01/2019			75,000,000.000	74,723,958.33
INSTITUTIONAL SEC DISC 03/20/2019			20,350,000.000	20,204,424.01
JPY/AUD SPOT OPTION 2019 PUT JUN 19 074.500 ED 060619			9,445,000.000	67,171.03
ROYAL CARIBBEAN DISC 01/02/2019			1,250,000.000	1,248,375.00
S CAROLINA FUEL DISC 01/17/2019			500,000.000	498,359.58

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SECURITIES LENDING POOL			0.000	0.00
SWAP COLLATERAL WITH GOLDMAN			-60,000.000	-60,000.00
TYCO INT'L HLDG DISC 01/02/2019			1,000,000.000	999,844.44
U S TREASURY BILL 0.000% 01/03/2019 DD 01/04/18			16,265,000.000	16,175,370.81
U S TREASURY BILL 0.000% 01/10/2019 DD 07/12/18			885,000.000	882,009.94
U S TREASURY BILL 0.000% 01/17/2019 DD 07/19/18			5,265,000.000	5,240,242.66
U S TREASURY BILL 0.000% 02/12/2019 DD 12/18/18			2,860,000.000	2,850,164.14
U S TREASURY BILL 0.000% 03/14/2019 DD 09/13/18			48,831,000.000	48,537,826.27
CONVERTIBLE OR EXCHANGEABLE SECURITIES			9,735,597.000	16,087,259.40
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			595,000.000	2,151,448.60
BAYER CAPITAL CORP BV 144A 5.625% 11/22/2019			1,700,000.000	1,486,103.00
BRAEMAR HOTELS & RESORTS INC PFD 5.500% CUMULATIVE			34,882.000	556,367.90
CHENIERE ENERGY INC 4.250% 03/15/2045 DD 03/09/15			2,385,000.000	1,659,006.00
CLEARWAY ENERGY INC 144A 3.250% 06/01/2020 DD 06/29/15			109,000.000	104,145.69
CROWN CASTLE INTERNATIONAL COR PFD 6.875% CUMULATIVE			2,296.000	2,436,400.40
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			1,100,000.000	888,267.60
EPR PROPERTIES PFD 9.000% CUMULATIVE			13,010.000	442,859.10
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			4,150.000	104,787.50
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			4,785.000	234,465.00
LIBERTY EXPEDIA HOLDINGS 144A 1.000% 06/30/2047 DD 06/13/17			1,092,000.000	1,043,680.09
NRG ENERGY INC 144A 2.750% 06/01/2048 DD 05/24/18			1,230,000.000	1,324,562.40
QTS REALTY TRUST INC PFD 6.500% CUMULATIVE			6,857.000	695,916.93
RLJ LODGING TRUST PFD 1.950% CUMULATIVE			10,895.000	276,188.25
RPT REALTY PFD 7.250% CUMULATIVE			22,722.000	1,269,023.70
TRICON CAPITAL GROUP INC 144A 5.750% 03/31/2022			625,000.000	626,562.50
VEREIT INC 3.750% 12/15/2020 DD 12/10/13			546,000.000	537,919.74
VIPSHOP HOLDINGS LTD 1.500% 03/15/2019 DD 03/17/14			254,000.000	249,555.00
CONVERTIBLE SECURITIES			369,002.000	21,943,515.45
AMG CAPITAL TRUST II PFD 5.150% CUMULATIVE			21,455.000	1,029,840.00
BECTON DICKINSON AND CO PFD 6.125% CUMULATIVE			42,520.000	2,445,154.71
CENTERPOINT ENERGY INC PFD 7.000%			76,213.000	3,835,038.16
DOMINION ENERGY INC PFD 6.750% CUMULATIVE			79,885.000	3,825,692.65
DTE ENERGY CO PFD 6.500% CUMULATIVE			4,511.000	233,038.26
FORTIVE CORP PFD 5.000% CUMULATIVE			2,335.000	2,120,763.75
HESS CORP PFD 8.000%			31,400.000	1,559,010.00
NEXTERA ENERGY INC PFD 6.123%			96,834.000	5,581,511.76
SEMPRA ENERGY PFD 6.000% CUMULATIVE			8,417.000	807,751.72
SEMPRA ENERGY PFD 6.750% CUMULATIVE			2,357.000	226,227.69
STANLEY BLACK & DECKER INC PFD 5.375% NOT APPLICABLE			3,075.000	279,486.75

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EQUITY			402,927,969.181	5,825,490,822.62
1-800-FLOWERS.COM INC			3,355.000	41,031.65
180 DEGREE CAPITAL CORP			1,493.000	2,612.75
1ST SOURCE CORP			2,933.000	118,317.22
3D SYSTEMS CORP			12,500.000	127,125.00
3M CO			38,731.000	7,379,804.74
4LICENSING CORP			1,848.000	3.70
8X8 INC			11,497.000	207,405.88
A-MARK PRECIOUS METALS INC			3,315.000	39,083.85
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
AAC HOLDINGS INC			7,529.000	10,540.60
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			12,916.000	452,834.96
AAR CORP			4,014.000	149,882.76
AARON'S INC			7,779.000	327,106.95
ABACUS PROPERTY GROUP			6,527.000	15,025.68
ABBOTT LABORATORIES			130,340.000	9,427,492.20
ABBVIE INC			95,185.000	8,775,105.15
ABEONA THERAPEUTICS INC			3,704.000	26,446.56
ABERCROMBIE & FITCH CO			9,051.000	181,472.55
ABIOMED INC			2,850.000	926,364.00
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			8,369.000	268,728.59
ABN AMRO GROUP NV			384,933.000	9,038,342.70
ABRAXAS PETROLEUM CORP			807.000	879.63
ABSA GROUP LTD			410,300.000	4,615,554.13
ACACIA RESEARCH CORP			5,794.000	17,266.12
ACADIA PHARMACEUTICALS INC			5,673.000	91,732.41
ACADIA REALTY TRUST			10,766.000	255,800.16
ACCELERATE DIAGNOSTICS INC			4,025.000	46,287.50
ACCENTURE PLC			136,262.000	19,214,304.62
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	36.74
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			14,632.000	99,204.96
ACCOM INC			306.000	0.61
ACCURAY INC			11,385.000	38,822.85
ACER THERAPEUTICS INC			800.000	16,096.00
ACETO CORP			3,861.000	3,243.24

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACHIEVE LIFE SCIENCES INC			36.000	43.56
ACHILLION PHARMACEUTICALS INC			13,520.000	21,496.80
ACI WORLDWIDE INC			15,117.000	418,287.39
ACLARIS THERAPEUTICS INC			2,329.000	17,211.31
ACMAT CORP			2,100.000	56,700.00
ACME UNITED CORP			238.000	3,381.98
ACORDA THERAPEUTICS INC			7,089.000	110,446.62
ACORN ENERGY INC			2,343.000	600.91
ACTIVISION BLIZZARD INC			48,285.000	2,248,632.45
ACTUA CORP			8,061.000	0.00
ACTUANT CORP			8,105.000	170,123.95
ACURA PHARMACEUTICALS INC			1,951.000	224.17
ADAMAS PHARMACEUTICALS INC			5,452.000	46,560.08
ADAMIS PHARMACEUTICALS CORP			24.000	54.00
ADAMS RESOURCES & ENERGY INC			3,205.000	124,065.55
ADDUS HOMECARE CORP			4,445.000	301,726.60
ADHERA THERAPEUTICS INC			4.000	1.12
ADIDAS AG			43,110.000	8,988,890.24
ADOBE INC			35,860.000	8,112,966.40
ADTALEM GLOBAL EDUCATION INC			7,448.000	352,439.36
ADTRAN INC			7,538.000	80,958.12
ADVANCE AUTO PARTS INC			26,311.000	4,142,930.06
ADVANCED DRAINAGE SYSTEMS INC			3,784.000	91,762.00
ADVANCED EMISSIONS SOLUTIONS I			2,948.000	31,101.40
ADVANCED ENERGY INDUSTRIES INC			5,493.000	235,814.49
ADVANCED MICRO DEVICES INC			78,398.000	1,447,227.08
ADVANSOURCE BIOMATERIALS CORP			2,778.000	138.90
ADVANTA CORP			17,350.000	0.00
ADVAXIS INC			8,056.000	1,530.64
AEGION CORP			3,835.000	62,587.20
AEGLEA BIOTHERAPEUTICS INC			2,000.000	14,980.00
AEHR TEST SYSTEMS			1,884.000	2,656.44
AEOLUS PHARMACEUTICALS INC			328.000	0.36
AEON FINANCIAL SERVICE CO LTD			406,500.000	7,239,675.52
AERIE PHARMACEUTICALS INC			3,158.000	114,003.80
AEROJET ROCKETDYNE HOLDINGS IN			8,309.000	292,726.07
AEROVIRONMENT INC			1,830.000	124,348.50
AES CORP/VA			41,910.000	606,018.60
AEW UK REIT PLC			28,290.000	32,319.04

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AFFILIATED MANAGERS GROUP INC			3,333.000	324,767.52
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	1.61
AFFYMAX INC			1,106.000	14.38
AFLAC INC			75,898.000	3,457,912.88
AFRICAN PHOENIX INVESTMENTS LT			297,359.000	8,888.73
AG MORTGAGE INVESTMENT TRUST I			3,928.000	62,573.04
AG&E HOLDINGS INC			2,275.000	3.41
AGENUS INC			14,467.000	34,431.46
AGEX THERAPEUTICS INC			230.900	690.39
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			119,892.000	8,087,914.32
AGILYSYS INC			4,100.000	58,794.00
AGREE REALTY CORP			2,667.000	157,673.04
AGROFRESH SOLUTIONS INC			19,858.000	75,261.82
AGUAS ANDINAS SA			269,837.000	148,418.11
AH BELO CORP			1,418.000	4,778.66
AIA GROUP LTD HK/01299			3,134,600.000	26,023,744.03
AIMMUNE THERAPEUTICS INC			3,355.000	80,251.60
AIR PRODUCTS & CHEMICALS INC			19,071.000	3,052,313.55
AIR TRANSPORT SERVICES GROUP I			256,690.000	5,855,098.90
AIRCASTLE LTD			28,928.000	498,718.72
AK STEEL HOLDING CORP			43,153.000	97,094.25
AKAMAI TECHNOLOGIES INC			72,263.000	4,413,824.04
AKEBIA THERAPEUTICS INC			1,569.000	8,676.57
AKORN INC			9,839.000	33,354.21
AKSYS LTD			9,696.000	0.01
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	22.98
ALAMO GROUP INC			1,391.000	107,552.12
ALARM.COM HOLDINGS INC			2,856.000	148,140.72
ALASKA AIR GROUP INC			7,802.000	474,751.70
ALASKA COMMUNICATIONS SYSTEMS			3,390.000	4,881.60
ALBANY INTERNATIONAL CORP			3,951.000	246,660.93
ALBEMARLE CORP			12,892.000	993,586.44
ALBIREO PHARMA INC			790.000	19,378.70
ALCOA CORP			91,080.000	2,420,906.40
ALDER BIOPHARMACEUTICALS INC			1,300.000	13,325.00
ALDEYRA THERAPEUTICS INC			1,600.000	13,280.00
ALEXANDER & BALDWIN INC			6,687.000	122,907.06
ALEXANDER'S INC			721.000	219,717.54

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALEXANDRIA REAL ESTATE EQUITIE			36,291.000	4,182,174.84
ALEXION PHARMACEUTICALS INC			62,715.000	6,105,932.40
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			74,670.000	10,235,016.90
ALICO INC			909.000	26,815.50
ALIGN TECHNOLOGY INC			4,606.000	964,634.58
ALITHYA GROUP INC			7,523.833	17,831.48
ALJ REGIONAL HOLDINGS INC			493.000	650.76
ALKERMES PLC			286,000.000	8,439,860.00
ALLEGHANY CORP			1,786.000	1,113,249.52
ALLEGHENY TECHNOLOGIES INC			12,944.000	281,790.88
ALLEGIANCE BANCSHARES INC			1,760.000	56,971.20
ALLEGIANTE TRAVEL CO			2,070.000	207,455.40
ALLEGION PLC			6,015.000	479,455.65
ALLERGAN PLC			58,598.000	7,832,208.68
ALLETE INC			7,162.000	545,887.64
ALLIANCE DATA SYSTEMS CORP			2,965.000	444,987.20
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			49,119.000	2,075,277.75
ALLIANZ SE			35,900.000	7,187,585.35
ALLIED HEALTHCARE PRODUCTS INC			113.000	226.00
ALLIED MOTION TECHNOLOGIES INC			2,755.000	123,120.95
ALLIN CORP			7.000	35.00
ALLSCRIPTS HEALTHCARE SOLUTION			23,423.000	225,797.72
ALLSTATE CORP/THE			30,859.000	2,549,879.17
ALLY FINANCIAL INC			25,207.000	571,190.62
ALPHA & OMEGA SEMICONDUCTOR LT			2,700.000	27,513.00
ALPHA TECHNOLOGIES GROUP INC			4,243.000	42.43
ALPHABET INC-CL A			23,924.000	24,999,623.04
ALPHABET INC-CL C			24,851.000	25,735,944.11
ALPHATEC HOLDINGS INC			248.000	567.92
ALTAREA SCA			1,687.000	319,744.31
ALTERYX INC			3,200.000	190,304.00
ALTIGEN COMMUNICATIONS INC			1,737.000	992.87
ALTIMMUNE INC			1.666	3.44
ALTISOURCE ASSET MANAGEMENT CO			349.000	10,173.35
ALTISOURCE PORTFOLIO SOLUTIONS			2,255.000	50,714.95
ALTRA INDUSTRIAL MOTION CORP			2,603.000	65,465.45
ALTRIA GROUP INC			118,904.000	5,872,668.56

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			27.000	76.68
AMAG PHARMACEUTICALS INC			5,547.000	84,258.93
AMAZON.COM INC			31,510.000	47,327,074.70
AMB FINANCIAL CORP			627.000	11,003.85
AMBAC FINANCIAL GROUP INC			5,388.000	92,889.12
AMBARELLA INC			4,687.000	163,951.26
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMC ENTERTAINMENT HOLDINGS INC			1,690.000	20,753.20
AMCAST INDL CORP COM			11,100.000	0.00
AMDOCS LTD			14,989.000	878,055.62
AMEDISYS INC			4,858.000	568,920.38
AMEN PROPERTIES INC			11.000	7,480.00
AMEREN CORP			61,655.000	4,021,755.65
AMERICA'S CAR-MART INC/TX			2,386.000	172,865.70
AMERICAN AIRLINES GROUP INC			25,939.000	832,901.29
AMERICAN ASSETS TRUST INC			4,222.000	169,597.74
AMERICAN AXLE & MANUFACTURING			8,439.000	93,672.90
AMERICAN BILTRITE INC			15.000	7,590.00
AMERICAN CARESOURCE HOLDINGS I			275.000	2.14
AMERICAN EAGLE OUTFITTERS INC			26,804.000	518,121.32
AMERICAN ELECTRIC POWER CO INC			45,677.000	3,413,898.98
AMERICAN EQUITY INVESTMENT LIF			9,190.000	256,768.60
AMERICAN EXPRESS CO			53,171.000	5,068,259.72
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN HOTEL INCOME PPTYS LP UNIT			10,751.000	52,031.12
AMERICAN INTERNATIONAL GROUP I			78,301.000	3,085,842.41
AMERICAN INTERNATIONAL GROUP INC			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			941.000	27,580.71
AMERICAN ORIENTAL BIOENGINEERI			22.000	6.36
AMERICAN OUTDOOR BRANDS CORP			6,574.000	84,541.64
AMERICAN PUBLIC EDUCATION INC			1,443.000	41,067.78
AMERICAN REALTY INVESTORS INC			633.000	7,652.97
AMERICAN RENAL ASSOCIATES HOLD			3,596.000	41,425.92
AMERICAN SHARED HOSPITAL SERVI			682.000	1,623.16
AMERICAN SKIING CO COM			20,300.000	324.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMERICAN SOFTWARE INC/GA			6,510.000	68,029.50	
AMERICAN STATES WATER CO			5,128.000	343,781.12	
AMERICAN SUPERCONDUCTOR CORP			624.000	6,957.60	
AMERICAN TOWER CORP			27,873.000	4,409,229.87	
AMERICAN VANGUARD CORP			2,603.000	39,539.57	
AMERICAN VANTAGE COS			5,193.000	0.00	
AMERICAN WATER WORKS CO INC			25,201.000	2,287,494.77	
AMERICAN WOODMARK CORP			2,620.000	145,881.60	
AMERICOLD REALTY TRUST			9,300.000	237,522.00	
AMERIGAS PARTNERS LP			9,570.000	242,121.00	
AMERIPRISE FINANCIAL INC			8,819.000	920,439.03	
AMERIS BANCORP			4,082.000	129,276.94	
AMERISAFE INC			2,299.000	130,330.31	
AMERISERV FINANCIAL INC			3,577.000	14,415.31	
AMERISOURCEBERGEN CORP			9,924.000	738,345.60	
AMES NATIONAL CORP			548.000	13,930.16	
AMETEK INC			69,009.000	4,671,909.30	
AMGEN INC			42,921.000	8,355,431.07	
AMICUS THERAPEUTICS INC			21,439.000	205,385.62	
AMISTAR CORP			962.000	1.44	
AMKOR TECHNOLOGY INC			17,490.000	114,734.40	
AMN HEALTHCARE SERVICES INC			6,769.000	383,531.54	
AMNEAL PHARMACEUTICALS INC			12,742.000	172,399.26	
AMPAL-AMERICAN ISRAEL CORP			271.000	0.13	
AMPCO-PITTSBURGH CORP			1,216.000	3,769.60	
AMPHASTAR PHARMACEUTICALS INC			6,203.000	123,439.70	
AMPHENOL CORP			28,559.000	2,313,850.18	
AMPLIPHI BIOSCIENCES CORP			2.000	0.41	
AMREP CORP			962.000	5,723.90	
AMTECH SYSTEMS INC			1,448.000	6,559.44	
ANACOMP INC			3.000	2.10	
ANADARKO PETROLEUM CORP			58,345.000	2,557,844.80	
ANALOG DEVICES INC			23,423.000	2,010,396.09	
ANC RENTAL CORP			1,750.000	0.18	
ANDEAVOR LOGISTICS LP			190,387.000	6,185,673.63	
ANDERSONS INC/THE			4,052.000	121,114.28	
ANDREA ELECTRONICS CORP			4,974.000	274.07	
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00	
ANEMOSTAT INC COM			2,231.000	0.00	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANESIVA INC			4,789.000	15.32
ANGIODYNAMICS INC			4,692.000	94,449.96
ANI PHARMACEUTICALS INC			1,794.000	80,765.88
ANIKA THERAPEUTICS INC			2,341.000	78,681.01
ANIXA BIOSCIENCES INC			1,324.000	5,216.56
ANNALY CAPITAL MANAGEMENT INC			163,798.050	1,608,496.85
ANSYS INC			11,624.000	1,661,534.56
ANTA SPORTS PRODUCTS LTD HK/02020			1,795,000.000	8,608,920.30
ANTERO MIDSTREAM GP LP			81,875.000	915,362.50
ANTERO MIDSTREAM PARTNERS LP			202,939.000	4,340,865.21
ANTHEM INC			22,382.000	5,878,184.66
ANTHERA PHARMACEUTICALS INC			425.000	11.05
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANWORTH MORTGAGE ASSET CORP			18,888.000	76,307.52
AO SMITH CORP			9,105.000	388,783.50
AON PLC			99,789.000	14,505,329.04
AP THAILAND PCL			28,312,700.000	5,217,328.06
APA GROUP			27,932.000	167,145.09
APACHE CORP			62,303.000	1,635,453.75
APARTMENT INVESTMENT & MANAGEM			9,849.000	432,174.12
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APOGEE ENTERPRISES INC			4,736.000	141,369.60
APOLLO COMMERCIAL REAL ESTATE			8,405.000	140,027.30
APOLLO INVESTMENT CORP			9,051.000	112,232.40
APOLLO MEDICAL HOLDINGS INC			356.000	7,066.60
APPFOLIO INC			1,600.000	94,752.00
APPLE INC			347,354.000	54,791,619.96
APPLIED ENERGETICS INC			7,099.000	340.40
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			5,757.000	310,532.58
APPLIED MATERIALS INC			62,202.000	2,036,493.48
APPLIED OPTOELECTRONICS INC			1,879.000	28,992.97
APPLIEDTHEORY CORP			5,601.000	0.00
APPROACH RESOURCES INC			3,622.000	3,158.38
APTEVO THERAPEUTICS INC			3,647.000	4,631.69
APTIV PLC			198,348.000	12,212,286.36
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
AQUINOX PHARMACEUTICALS INC			3,974.000	8,583.84

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ARADIGM CORP			102.000	32.64	
ARALEZ PHARMACEUTICALS INC			6,843.000	8.90	
ARAVIVE INC			1,055.166	3,714.18	
ARBOR REALTY TRUST INC			2,955.000	29,756.85	
ARC DOCUMENT SOLUTIONS INC			4,636.000	9,503.80	
ARCA BIOPHARMA INC			3.000	1.00	
ARCBEST CORP			3,245.000	111,173.70	
ARCH CAPITAL GROUP LTD			49,303.000	1,317,376.16	
ARCH COAL INC			2,101.000	174,361.99	
ARCHER-DANIELS-MIDLAND CO			72,625.000	2,975,446.25	
ARCHROCK INC			6,856.000	51,351.44	
ARCONIC INC			50,074.000	844,247.64	
ARCOSA INC			0.667	18.47	
ARDELYX INC			3,598.000	6,440.42	
ARDMORE SHIPPING CORP			3,100.000	14,477.00	
ARENA PHARMACEUTICALS INC			2,743.000	106,839.85	
ARES COMMERCIAL REAL ESTATE CO			3,703.000	48,287.12	
ARGAN INC			771.000	29,174.64	
ARGO GROUP INTERNATIONAL HOLDI			7,523.000	505,921.75	
ARISTA NETWORKS INC			3,293.000	693,835.10	
ARK RESTAURANTS CORP			940.000	17,258.40	
ARLINGTON ASSET INVESTMENT COR			776.000	5,618.24	
ARMADA HOFFLER PROPERTIES INC			36,023.000	506,483.38	
ARMOUR RESIDENTIAL REIT INC			5,266.000	107,953.00	
ARMSTRONG WORLD INDUSTRIES INC			4,141.000	241,047.61	
AROTECH CORP			440.000	1,152.80	
ARQULE INC			2,973.000	8,235.21	
ARRAY BIOPHARMA INC			8,950.000	127,537.50	
ARROW FINANCIAL CORP			3,313.510	106,098.59	
ARROW RESOURCES DEVELOPMENT IN			2,800.000	3.08	
ARROWHEAD PHARMACEUTICALS INC			7,398.000	91,883.16	
ARTESIAN RESOURCES CORP			3,894.000	135,783.78	
ARTHUR J GALLAGHER & CO			24,836.000	1,830,413.20	
ARTIS REIT TRUST UNIT NEW			23,126.000	156,453.54	
ARTISAN PARTNERS ASSET MANAGEM			3,983.000	88,064.13	
ASBURY AUTOMOTIVE GROUP INC			6,813.000	454,154.58	
ASCENA RETAIL GROUP INC			20,485.000	51,417.35	
ASCENT CAPITAL GROUP INC			4,079.000	1,590.81	
ASFG INC			44.000	0.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASGN INC			6,610.000	360,245.00
ASHFORD HOSPITALITY TRUST INC			9,517.000	38,068.00
ASHFORD INC			112.000	5,812.80
ASHTREAD GROUP PLC			216,232.000	4,508,184.64
ASPEN INSURANCE HOLDINGS LTD			7,336.000	308,038.64
ASSA ABLOY AB			446,934.000	7,972,457.50
ASSEMBLY BIOSCIENCES INC			5,803.000	131,263.86
ASSERTIO THERAPEUTICS INC			8,075.000	29,150.75
ASSICURAZIONI GENERALI SPA			423,200.000	7,063,203.77
ASSURA PLC			18,549.000	12,473.47
ASSURANT INC			3,298.000	294,973.12
ASTA FUNDING INC			168.000	715.68
ASTEA INTERNATIONAL INC			1,475.000	8,614.00
ASTEC INDUSTRIES INC			2,575.000	77,739.25
ASTERIAS BIOTHERAPEUTICS INC			352.000	218.24
ASTRAZENECA PLC			188,380.000	14,090,546.71
ASTRONICS CORP			7,669.254	232,900.86
ASTRONOVA INC			1,032.000	19,350.00
ASTROTECH CORP			96.000	457.92
ASURE SOFTWARE INC			1,333.000	6,771.64
AT&T INC			494,196.000	14,104,353.84
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATARA BIOTHERAPEUTICS INC			3,042.000	105,679.08
ATHENE HOLDING LTD			134,640.000	5,362,711.20
ATHENEX INC			1,650.000	20,938.50
ATLANTIA SPA			23,609.000	487,684.52
ATLANTIC AMERICAN CORP			8,565.000	19,356.90
ATLANTICA YIELD PLC			5,819.000	114,052.40
ATLANTICUS HOLDINGS CORP			1,428.000	5,197.92
ATLANTIS PLASTICS INC			1,094.000	0.11
ATLAS AIR WORLDWIDE HOLDINGS I			3,727.000	157,242.13
ATN INTERNATIONAL INC			1,650.000	118,024.50
ATNA RESOURCES LTD			1,222.000	0.00
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			5,454.000	166,892.40
ATRION CORP			591.000	437,978.28
ATRIUM EUROPEAN REAL ESTATE LT			60,986.000	225,183.15
ATRM HOLDINGS INC			180.000	36.00
AURIZON HOLDINGS LTD			298,795.000	900,305.19

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AUSNET SERVICES			1,235,281.000	1,352,286.82	
AUTODESK INC			19,832.000	2,550,593.52	
AUTOLIV INC			11,387.000	799,709.01	
AUTOMATIC DATA PROCESSING INC			27,700.000	3,632,024.00	
AUTOMOTIVE PROPERTIES REIT TR UNIT			89,984.000	590,977.07	
AUTOWEB INC			874.000	2,665.70	
AUTOZONE INC			7,073.000	5,929,578.82	
AVADO BRANDS INC COM			40,600.000	0.00	
AVALONBAY COMMUNITIES INC			14,172.000	2,466,636.60	
AVANOS MEDICAL INC			5,792.000	259,423.68	
AVAX TECHNOLOGIES INC			1,969.000	3.54	
AVAYA HOLDINGS CORP			224,131.000	3,263,347.36	
AVERY DENNISON CORP			5,487.000	492,897.21	
AVIAT NETWORKS INC			949.000	12,574.25	
AVID BIOSERVICES INC			532.000	2,181.20	
AVID TECHNOLOGY INC			3,799.000	18,045.25	
AVINCI MEDIA CORP			4,781.000	0.48	
AVIS BUDGET GROUP INC			9,300.000	209,064.00	
AVISTA CORP			9,828.000	417,493.44	
AVIVA PLC			890,000.000	4,256,307.52	
AVX CORP			6,926.000	105,621.50	
AWARE INC/MA			4,395.000	15,865.95	
AXCELIS TECHNOLOGIES INC			4,318.000	76,860.40	
AXCESS INTERNATIONAL INC			2,712.000	0.00	
AXION INTERNATIONAL HOLDINGS I			122.000	0.09	
AXIS CAPITAL HOLDINGS LTD			123,596.000	6,382,497.44	
AXOGEN INC			1,530.000	31,257.90	
AXON ENTERPRISE INC			6,030.000	263,812.50	
AXOS FINANCIAL INC			6,973.000	175,580.14	
AXT INC			4,671.000	20,318.85	
AZZ INC			3,988.000	160,955.68	
B&G FOODS INC			6,626.000	191,557.66	
B&M EUROPEAN VALUE RETAIL SA			2,151,926.000	7,743,644.20	
B. RILEY FINANCIAL INC			1,608.000	22,833.60	
BABCOCK & WILCOX ENTERPRISES I			19,094.000	7,454.30	
BABCOCK INTERNATIONAL GROUP PL			822,689.000	5,126,771.44	
BADGER METER INC			6,779.000	333,594.59	
BADGER PAPER MILLS INC			2,800.000	19.60	
BAE SYSTEMS PLC			1,030,900.000	6,029,085.87	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAKER HUGHES A GE CO			32,487.000	698,470.50
BALCHEM CORP			4,149.000	325,074.15
BALL CORP			33,316.000	1,531,869.68
BALLANTYNE STRONG INC			820.000	943.00
BANCA MEDIOLANUM SPA			768,085.000	4,469,205.11
BANCFIRST CORP			4,390.000	219,061.00
BANCO LATINOAMERICANO DE COMER			4,313.000	74,614.90
BANCORP INC/THE			1,544.000	12,290.24
BANCORPSOUTH BANK			12,568.000	328,527.52
BANK CENTRAL ASIA TBK PT			2,972,800.000	5,375,018.61
BANK HAPOALIM BM			1,201,200.000	7,531,463.44
BANK NEGARA INDONESIA PERSERO			9,825,700.000	6,012,943.23
BANK OF AMERICA CORP			740,342.000	18,242,026.88
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF MARIN BANCORP			1,954.000	80,582.96
BANK OF NEW YORK MELLON CORP/T			89,559.000	4,215,542.13
BANK OF NOVA SCOTIA			134,500.000	6,701,365.50
BANK OF NT BUTTERFIELD & SON L			1,800.000	56,430.00
BANK OF SOUTH CAROLINA CORP			1,477.000	26,896.17
BANKFINANCIAL CORP			2,282.000	34,115.90
BANKIA SA			814,143.000	2,382,560.18
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANNER CORP			3,412.000	182,473.76
BAOZUN INC ADR			300,000.000	8,763,000.00
BAR HARBOR BANKSHARES			2,264.000	50,781.52
BARNES & NOBLE EDUCATION INC			2,800.000	11,228.00
BARNES & NOBLE INC			8,480.000	60,123.20
BARNES GROUP INC			7,546.000	404,616.52
BARNWELL INDUSTRIES INC			1,786.000	2,375.38
BARRATT DEVELOPMENTS PLC			999,200.000	5,889,505.42
BARRETT BUSINESS SERVICES INC			3,920.000	224,420.00
BASIC ENERGY SERVICES INC			10.000	38.40
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	16.50
BASSETT FURNITURE INDUSTRIES I			1,710.000	34,268.40
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			53,768.000	3,539,009.76
BB LIQUIDATING INC			31,721.000	63.44
BB&T CORP			101,626.000	4,402,438.32
BBX CAPITAL CORP			105.000	600.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BCB BANCORP INC			1,037.000	10,857.39	
BEACON ROOFING SUPPLY INC			8,514.000	270,064.08	
BEARD CO			1,181.000	0.12	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			450.000	1,687.50	
BEAZER HOMES USA INC			545.000	5,166.60	
BEBE STORES INC			399.000	2,673.30	
BECTON DICKINSON AND CO			18,603.000	4,191,627.96	
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,489,000.000	7,892,545.38	
BEL FUSE INC			6,549.000	111,862.32	
BELDEN INC			5,946.000	248,364.42	
BELIEVING TODAY INC			3,700.000	0.00	
BELLICUM PHARMACEUTICALS INC			4,908.000	14,331.36	
BELMOND LTD			11,273.000	282,163.19	
BENCHMARK ELECTRONICS INC			7,760.000	164,356.80	
BENEFICIAL BANCORP INC			8,099.000	115,734.71	
BERKSHIRE BANCORP INC/NY			2,213.000	28,990.30	
BERKSHIRE HATHAWAY INC			196,807.000	40,184,053.26	
BERKSHIRE HILLS BANCORP INC			4,662.000	125,734.14	
BEST BUY CO INC			30,805.000	1,631,432.80	
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.11	
BICOASTAL COMMUNICATIONS INC			16.000	0.00	
BIG 5 SPORTING GOODS CORP			909.000	2,354.31	
BIG LOTS INC			7,479.000	216,292.68	
BIGLARI HOLDINGS INC			486.000	76,059.84	
BIO-RAD LABORATORIES INC			11,250.000	2,612,475.00	
BIOANALYTICAL SYSTEMS INC			812.000	1,031.24	
BIOCRIST PHARMACEUTICALS INC			16,186.000	130,621.02	
BIODELIVERY SCIENCES INTERNATI			8,526.000	31,546.20	
BIOGEN INC			21,524.000	6,477,002.08	
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00	
BIOLASE INC			1,026.000	1,015.74	
BIOPURE CORP			374.000	4.49	
BIOSCRIP INC			13,670.000	48,801.90	
BIOSPECIFICS TECHNOLOGIES CORP			4,411.000	267,306.60	
BIOSTAGE INC			68.000	142.80	
BIOTELEMETRY INC			6,084.000	363,336.48	
BIOTIME INC			2,309.000	2,113.43	
BIRKS GROUP INC			432.000	410.40	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BJ'S RESTAURANTS INC			3,689.000	186,552.73	
BJ'S WHOLESALE CLUB HOLDINGS I			296,065.000	6,560,800.40	
BK TECHNOLOGIES INC			1,135.000	4,256.25	
BKF CAPITAL GROUP INC			18.000	200.70	
BLACK HILLS CORP			10,581.000	664,275.18	
BLACK KNIGHT INC			60,740.000	2,736,944.40	
BLACKBAUD INC			6,415.000	403,503.50	
BLACKROCK EMERGING MARKETS SMALL CAP			540,259.610	6,541,603.83	
BLACKROCK INC			7,684.000	3,018,428.88	
BLACKROCK MSCI CANADA SMALL CAP			194,119.900	2,074,987.99	
BLACKROCK MSCI EAFE SMALL CAP			1,607,153.220	22,580,515.60	
BLACKROCK TCP CAPITAL CORP			3,324.000	43,344.96	
BLACKSTONE MORTGAGE TRUST INC			43,517.000	1,386,451.62	
BLONDER TONGUE LABORATORIES IN			2,737.000	3,024.39	
BLOOMIN' BRANDS INC			14,983.000	268,045.87	
BLUCORA INC			3,613.000	96,250.32	
BLUE HILLS BANCORP INC			3,068.000	65,471.12	
BLUE RIVER BANCSHARES INC			962.000	3.37	
BMC INDS INC MINN COM			26,300.000	0.00	
BMC STOCK HOLDINGS INC			7,152.000	110,712.96	
BNCCORP INC			818.000	16,360.00	
BNP PARIBAS SA			99,600.000	4,494,534.29	
BNS HOLDING INC			94.000	14.10	
BOEING CO/THE			57,751.000	18,624,697.50	
BOISE CASCADE CO			4,488.000	107,038.80	
BOK FINANCIAL CORP			236.000	17,305.88	
BOMBARDIER INC CL B SUB-VTG			999,000.000	1,484,822.08	
BOMBAY CO			19,600.000	0.00	
BON-TON STORES INC/THE			1,828.000	20.11	
BONDED MTRS INC COM			200.000	0.00	
BONTEX INC			350.000	21.00	
BOOKING HOLDINGS INC			3,304.000	5,690,875.68	
BORGWARNER INC			26,536.000	921,860.64	
BOSTON BEER CO INC/THE			1,733.000	417,375.72	
BOSTON PRIVATE FINANCIAL HOLDI			9,615.000	101,630.55	
BOSTON PROPERTIES INC			9,773.000	1,099,951.15	
BOSTON SCIENTIFIC CORP			119,426.000	4,220,514.84	
BOTTOMLINE TECHNOLOGIES DE INC			3,856.000	185,088.00	
BOVIE MEDICAL CORP			1,860.000	12,052.80	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BOWL AMERICA INC			4,125.000	62,906.25	
BOYD GAMING CORP			9,594.000	199,363.32	
BOYDS COLLECTION LTD COM			52,800.000	0.00	
BOYDS COLLECTION LTD/THE			833.000	0.01	
BP FLY CORP			2,067.000	16.74	
BP MIDSTREAM PARTNERS LP			93,218.000	1,448,607.72	
BP PLC			1,522,400.000	9,616,116.59	
BPO MANAGEMENT SERVICES INC			2,475.000	0.00	
BPOST SA			39,306.000	359,685.91	
BRADY CORP			6,898.000	299,787.08	
BRAEMAR HOTELS & RESORTS INC			4,538.000	40,524.34	
BRANDYWINE REALTY TRUST			23,681.000	304,774.47	
BRIDGE BANCORP INC			3,369.000	85,875.81	
BRIDGFORD FOODS CORP			3,162.000	62,828.94	
BRIGGS & STRATTON CORP			6,078.000	79,500.24	
BRIGHTHOUSE FINANCIAL INC			7,505.000	228,752.40	
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42	
BRINK'S CO/THE			6,459.000	417,574.35	
BRISTOL-MYERS SQUIBB CO			103,284.000	5,368,702.32	
BRISTOW GROUP INC			4,639.000	11,272.77	
BRITISH AMERICAN TOBACCO PLC			126,667.000	4,033,077.28	
BRIXMOR PROPERTY GROUP INC			75,992.000	1,116,322.48	
BROADCOM INC			26,162.000	6,652,473.36	
BROADRIDGE FINANCIAL SOLUTIONS			18,496.000	1,780,240.00	
BROOKDALE SENIOR LIVING INC			23,700.000	158,790.00	
BROOKFIELD ASSET MANAGEMENT IN			208,811.000	8,007,901.85	
BROOKFIELD INFRASTRUCTURE PART			6,398.000	220,922.94	
BROOKFIELD PROPERTY REIT INC			74,015.000	1,191,641.50	
BROOKFIELD RENEWABLE PARTNERS			17,576.000	454,906.72	
BROOKLINE BANCORP INC			13,721.000	189,624.22	
BROOKS AUTOMATION INC			9,210.000	241,117.80	
BROWN-FORMAN CORP			39,060.000	1,858,474.80	
BRT APARTMENTS CORP			763.000	8,728.72	
BRUNSWICK CORP/DE			51,020.000	2,369,879.00	
BRYN MAWR BANK CORP			2,385.000	82,044.00	
BSML INC			1,459.000	0.00	
BSQUARE CORP			1,406.000	2,179.30	
BUCKEYE PARTNERS LP			138,657.000	4,019,666.43	
BUCKLE INC/THE			4,686.000	90,627.24	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BUILDERS FIRTSOURCE INC			10,721.000	116,966.11	
BUILDING MATLS HLDG CORP COM			12,400.000	50.84	
BUNGE LTD			17,452.000	932,634.88	
BUNZL PLC			499,500.000	15,070,706.21	
BUTLER INTERNATIONAL INC			4,024.000	22.13	
C&J ENERGY SERVICES INC			1,600.000	21,600.00	
CABOT CORP			579.000	24,862.26	
CABOT MICROELECTRONICS CORP			400.000	38,140.00	
CABOT OIL & GAS CORP			57,612.000	1,287,628.20	
CACHE INC			3,062.000	12.25	
CACI INTERNATIONAL INC			3,449.000	496,759.47	
CADENCE BANCORP			81,715.000	1,371,177.70	
CADENCE DESIGN SYSTEMS INC			40,234.000	1,749,374.32	
CADIZ INC			226.000	2,327.80	
CAE INC			630,870.000	11,589,199.23	
CAGY INDUSTRIES INC			2,037.000	0.00	
CAI INTERNATIONAL INC			1,649.000	38,306.27	
CAL DIVE INTERNATIONAL INC			9,001.000	7.20	
CAL-MAINE FOODS INC			3,800.000	160,740.00	
CALAMP CORP			8,252.000	107,358.52	
CALAVO GROWERS INC			2,014.000	146,941.44	
CALERES INC			10,694.000	297,614.02	
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25	
CALIFORNIA FIRST NATIONAL BANC			2,628.000	37,186.20	
CALIFORNIA RESOURCES CORP			3,200.000	54,528.00	
CALIFORNIA WATER SERVICE GROUP			6,776.000	322,944.16	
CALITHERA BIOSCIENCES INC			400.000	1,604.00	
CALIX INC			4,007.000	39,068.25	
CALLAWAY GOLF CO			11,538.000	176,531.40	
CALMARE THERAPEUTICS INC			1,369.000	80.36	
CAMBEX CORP			5,237.000	15.71	
CAMBREX CORP			10,205.000	385,340.80	
CAMBRIDGE HEART INC			5,193.000	0.00	
CAMDEN NATIONAL CORP			2,924.000	105,176.28	
CAMPBELL SOUP CO			30,254.000	998,079.46	
CANADA GOOSE HOLDINGS INC			166,300.000	7,270,636.00	
CANADIAN SOLAR INC			4,041.000	57,947.94	
CANADIAN SOLAR INFRASTRUCTURE			530.000	457,467.07	
CANADIAN TIRE CORP LTD CL A			73,700.000	7,702,400.06	

Asset Detail

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As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CANO PETROLEUM INC			3,018.000	0.00	
CANTEL MEDICAL CORP			5,281.000	393,170.45	
CANTERBURY PARK HOLDING CORP			686.000	9,466.80	
CAPITAL CITY BANK GROUP INC			1,515.000	35,163.15	
CAPITAL ONE FINANCIAL CORP			38,019.000	2,873,856.21	
CAPITAL SENIOR LIVING CORP			6,455.000	43,894.00	
CAPITALAND COMMERCIAL TRUST			163,582.000	210,028.25	
CAPITOL BANCORP LTD			1,356.000	4.07	
CAPITOL FEDERAL FINANCIAL INC			17,418.000	222,427.86	
CAPRICOR THERAPEUTICS INC			55.000	22.55	
CAPSTEAD MORTGAGE CORP			13,611.000	90,785.37	
CAPSTONE THERAPEUTICS CORP			6,299.000	113.38	
CAPSTONE TURBINE CORP			1,035.000	619.66	
CARBO CERAMICS INC			9,118.000	31,730.64	
CARBONITE INC			4,776.000	120,641.76	
CARDINAL HEALTH INC			18,853.000	840,843.80	
CARDIOVASCULAR SYSTEMS INC			5,206.000	148,318.94	
CARDTRONICS PLC			6,307.000	163,982.00	
CARE.COM INC			3,200.000	61,792.00	
CAREER EDUCATION CORP			4,254.000	48,580.68	
CARETRUST REIT INC			3,462.000	63,908.52	
CARGURUS INC			5,900.000	199,007.00	
CARLSBERG A/S			76,055.000	8,137,219.84	
CARMAX INC			11,050.000	693,166.50	
CARNIVAL CORP			43,275.000	2,133,457.50	
CAROLINA FINANCIAL CORP			328.000	9,705.52	
CARPENTER TECHNOLOGY CORP			6,038.000	215,013.18	
CARRIAGE SERVICES INC			4,249.000	65,859.50	
CARRIZO OIL & GAS INC			5,864.000	66,204.56	
CASELLA WASTE SYSTEMS INC			3,777.000	107,606.73	
CASH TECHNOLOGIES INC			787.000	0.00	
CASI PHARMACEUTICALS INC			447.000	1,796.94	
CASS INFORMATION SYSTEMS INC			2,740.800	145,043.13	
CATALINA LIGHTING INC			910.000	0.91	
CATALYST BIOSCIENCES INC			2,041.000	16,103.49	
CATASYS INC			2.000	18.74	
CATERPILLAR INC			37,342.000	4,745,047.94	
CATHAY GENERAL BANCORP			9,366.000	314,041.98	
CATO CORP/THE			5,153.000	73,533.31	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			1,156.000	150,719.28
CBIZ INC			14,791.000	291,382.70
CBL & ASSOCIATES PROPERTIES IN			17,895.000	34,358.40
CBOE GLOBAL MARKETS INC			7,100.000	694,593.00
CBRE GROUP INC			111,724.000	4,473,428.96
CBS CORP			21,306.000	931,498.32
CCUR HOLDINGS INC			1,052.000	3,482.12
CDK GLOBAL INC			148,385.000	7,104,673.80
CDW CORP/DE			7,314.000	592,799.70
CECO ENVIRONMENTAL CORP			1,233.000	8,322.75
CEDAR FAIR LP			7,467.000	353,189.10
CEDAR REALTY TRUST INC			24,036.000	75,473.04
CEL-SCI CORP			27.000	77.49
CELADON GROUP INC			3,024.000	2,509.92
CELANESE CORP			4,179.000	375,984.63
CELCUITY INC			700.000	16,793.00
CELGENE CORP			84,888.000	5,440,471.92
CELLDEX THERAPEUTICS INC			2,048.000	405.30
CELLULAR BIOMEDICINE GROUP INC			2,269.000	40,093.23
CENTENE CORP			29,517.000	3,403,310.10
CENTERPOINT ENERGY INC			78,278.000	2,209,787.94
CENTERSTATE BANK CORP			6,708.000	141,136.32
CENTRAL GARDEN & PET CO			6,318.000	206,090.30
CENTRAL PACIFIC FINANCIAL CORP			2,886.000	70,274.10
CENTRIC BRANDS INC			39.000	133.77
CENTRUS ENERGY CORP			396.000	669.24
CENTURIA INDUSTRIAL REIT			136,610.000	263,515.23
CENTURIA METROPOLITAN REIT			229,582.000	387,901.74
CENTURY ALUMINUM CO			5,101.000	37,288.31
CENTURY BANCORP INC/MA			794.000	53,777.62
CENTURY CASINOS INC			269.000	1,987.91
CENTURY COMMUNITIES INC			2,324.000	40,112.24
CENTURYLINK INC			365,712.000	5,540,536.80
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERNER CORP			26,183.000	1,373,036.52
CERUS CORP			14,261.000	72,303.27
CESCA THERAPEUTICS INC			111.000	29.62

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CEVA INC			2,313.000	51,094.17
CF BLACKROCK ACWI EX-US SUPERFUND A			36,462,367.450	900,534,242.52
CF INDUSTRIES HOLDINGS INC			14,604.000	635,420.04
CH ROBINSON WORLDWIDE INC			18,358.000	1,543,724.22
CHAMPION ENTERPRISES INC			21,400.000	149.80
CHAMPION INDUSTRIES INC/WV			20.000	280.00
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	883.15
CHARLES SCHWAB CORP/THE			76,056.000	3,158,605.68
CHART INDUSTRIES INC			5,841.000	379,840.23
CHARTER COMMUNICATIONS INC			20,729.000	5,907,143.13
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94
CHASE CORP			1,423.000	142,371.15
CHATHAM LODGING TRUST			5,847.000	103,374.96
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			21,155.000	2,171,560.75
CHEESECAKE FACTORY INC/THE			6,954.000	302,568.54
CHEGG INC			11,800.000	335,356.00
CHEMBIO DIAGNOSTICS INC			2,000.000	11,320.00
CHEMICAL FINANCIAL CORP			8,716.000	319,092.76
CHEMOCENTRYX INC			3,300.000	36,003.00
CHENIERE ENERGY INC			32,007.000	1,894,494.33
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	0.00
CHEROKEE INC			2,949.000	1,488.95
CHESAPEAKE LODGING TRUST			5,136.000	125,061.60
CHESAPEAKE UTILITIES CORP			2,906.000	236,257.80
CHESTER BANCORP INC			84.000	1,537.20
CHEVRON CORP			141,968.000	15,444,698.72
CHICAGO RIVET & MACHINE CO			213.000	6,709.50
CHICO'S FAS INC			17,290.000	97,169.80
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			4,175.000	376,125.75
CHIMERIX INC			2,364.000	6,075.48
CHINA BIOLOGIC PRODUCTS HOLDIN			4,500.000	341,595.00
CHINA CGAME INC			1,663.000	7.15
CHINA COMMUNICATIONS SERVICES HK/00552			9,390,000.000	7,771,679.66
CHINA RESOURCES CEMENT HOLDING HK/01313			7,354,000.000	6,621,967.36
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHINA TELECOM CORP LTD HK/00728			20,714,000.000	10,582,743.16

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CHIPOTLE MEXICAN GRILL INC			3,442.000	1,486,221.18	
CHRISTOPHER & BANKS CORP			3,462.000	1,610.52	
CHUBB LTD			35,569.000	4,594,803.42	
CHURCH & DWIGHT CO INC			30,900.000	2,031,984.00	
CHURCHILL DOWNS INC			1,947.000	474,951.18	
CHUY'S HOLDINGS INC			1,814.000	32,180.36	
CIA DE SANEAMENTO DO PARANA			3,643.000	57,806.75	
CIBL INC			22.000	0.00	
CIENA CORP			82,887.000	2,810,698.17	
CIGNA CORP			28,276.621	5,370,295.86	
CIM COMMERCIAL TRUST CORP			355.000	5,388.90	
CIMAREX ENERGY CO			14,328.000	883,321.20	
CIMPRESS NV			3,152.000	325,979.84	
CINCINNATI BELL INC			4,980.000	38,744.40	
CINCINNATI FINANCIAL CORP			28,233.000	2,185,798.86	
CINEMARK HOLDINGS INC			13,367.000	478,538.60	
CINTAS CORP			11,041.000	1,854,777.59	
CIPRICO INC			5,400.000	0.00	
CIRCLE ENTERTAINMENT INC			8,246.000	107.20	
CIRCOR INTERNATIONAL INC			2,027.000	43,175.10	
CIRCUIT CITY STORES INC			21,085.000	0.00	
CIRRUS LOGIC INC			9,019.000	299,250.42	
CISCO SYSTEMS INC			322,313.000	13,965,822.29	
CIT GROUP INC			12,997.000	497,395.19	
CITI TRENDS INC			3,099.000	63,188.61	
CITIGROUP INC			160,323.000	8,346,415.38	
CITIZENS & NORTHERN CORP			568.000	15,012.24	
CITIZENS COMMUNITY BANCORP INC			106.000	1,155.40	
CITIZENS FINANCIAL GROUP INC			332,667.000	9,890,189.91	
CITIZENS INC/TX			3,931.000	29,561.12	
CITRIX SYSTEMS INC			17,089.000	1,750,938.94	
CITY BANK/LYNNWOOD WA			1,072.000	4.50	
CITY HOLDING CO			2,230.000	150,725.70	
CITY OFFICE REIT INC			68,219.000	699,244.75	
CIVEO CORP			6,356.000	9,089.08	
CIVITAS SOLUTIONS INC			5,149.000	90,158.99	
CLARUS CORP			1,902.000	19,248.24	
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00	
CLEAN ENERGY FUELS CORP			10,244.000	17,619.68	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLEARFIELD INC			2,788.000	27,656.96
CLEARSIDE BIOMEDICAL INC			2,766.000	2,959.62
CLEARSTORY SYSTEMS INC			219.000	0.00
CLEARWATER PAPER CORP			2,723.000	66,359.51
CLEARWAY ENERGY INC			4,690.000	80,128.65
CLEVELAND BIOLABS INC			52.000	52.52
CLEVELAND-CLIFFS INC			40,231.000	309,376.39
CLOROX CO/THE			18,743.000	2,889,046.02
CLOUD PEAK ENERGY INC			6,172.000	2,260.81
CLOVIS ONCOLOGY INC			2,130.000	38,254.80
CLST HOLDINGS INC			3,920.000	4.70
CME GROUP INC			38,932.000	7,323,887.84
CMS ENERGY CORP			57,896.000	2,874,536.40
CMTSU LIQUIDATION INC			7,875.000	11.81
CNA FINANCIAL CORP			97,952.000	4,324,580.80
CNB FINANCIAL CORP/PA			2,053.000	47,116.35
CNH INDUSTRIAL NV			406,550.000	3,744,325.50
CNO FINANCIAL GROUP INC			36,144.000	537,822.72
COCA-COLA CO/THE			261,257.000	12,370,518.95
COCA-COLA CONSOLIDATED INC			1,246.000	221,015.48
COCA-COLA EUROPEAN PARTNERS PL			191,732.000	8,819,740.25
COCHLEAR LTD			53,000.000	6,476,243.84
CODEXIS INC			892.000	14,896.40
CODORUS VALLEY BANCORP INC			1,902.601	40,430.27
COEUR MINING INC			16,325.000	72,972.75
COFINIMMO SA			6,618.000	820,842.29
COGENT COMMUNICATIONS HOLDINGS			9,837.000	444,730.77
COGNIZANT TECHNOLOGY SOLUTIONS			59,741.000	3,792,358.68
COHEN & CO INC			33.000	278.19
COHEN & STEERS INC			3,840.000	131,788.80
COHERUS BIOSCIENCES INC			1,817.000	16,443.85
COHU INC			4,415.000	70,949.05
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			64,280.000	3,825,945.60
COLLECTORS UNIVERSE INC			2,907.000	33,023.52
COLLEGIUM PHARMACEUTICAL INC			1,500.000	25,755.00
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLUMBIA BANKING SYSTEM INC			8,093.000	293,694.97
COLUMBIA PROPERTY TRUST INC			15,100.000	292,185.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COLUMBUS MCKINNON CORP/NY			3,054.000	92,047.56
COMARCO INC			3,575.000	58.27
COMCAST CORP			573,616.000	19,531,624.80
COMDIAL CORP			222.000	0.44
COMERICA INC			93,811.000	6,443,877.59
COMFORT SYSTEMS USA INC			5,219.000	227,965.92
COMFORTDELGRO CORP LTD			441,372.000	696,221.42
COMMERCIAL INTERNATIONAL BANK			282,625.000	1,155,734.36
COMMERCIAL METALS CO			205,101.000	3,285,718.02
COMMUNICATIONS SYSTEMS INC			1,795.000	3,643.85
COMMUNITY BANK SYSTEM INC			6,720.000	391,776.00
COMMUNITY HEALTH SYSTEMS INC			14,028.000	39,558.96
COMMUNITY TRUST BANCORP INC			3,945.000	156,261.45
COMMUNITY WEST BANCSHARES			895.000	8,976.85
COMMVault SYSTEMS INC			5,582.000	329,840.38
COMPASS GROUP PLC			292,814.000	6,153,310.52
COMPASS MINERALS INTERNATIONAL			3,760.000	156,754.40
COMPUTER PROGRAMS & SYSTEMS IN			3,931.000	98,668.10
COMPUTER SERVICES INC			1,732.000	86,600.00
COMPUTER TASK GROUP INC			5,316.000	21,689.28
COMPX INTERNATIONAL INC			1,012.000	13,773.32
COMSCORE INC			14,460.000	208,657.80
COMSTOCK RESOURCES INC			1,054.000	4,774.62
COMTECH TELECOMMUNICATIONS COR			3,491.000	84,970.94
COMTrex SYSTEMS CORP NESCROW CONTRA			367.000	0.00
CONAGRA BRANDS INC			63,132.000	1,348,499.52
CONCENTRADORA FIBRA HOTELERA M			578,056.000	292,641.99
CONCERT PHARMACEUTICALS INC			7,514.000	94,300.70
CONCHO RESOURCES INC			27,540.000	2,830,836.60
CONDUENT INC			404,057.000	4,295,125.91
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			3,125.000	200,625.00
CONN'S INC			1,694.000	31,948.84
CONNECTICUT WATER SERVICE INC			2,552.000	170,652.24
CONNECTONE BANCORP INC			873.000	16,124.31
CONOCOPHILLIPS			108,993.000	6,795,713.55
CONRAD INDUSTRIES INC			1,998.000	26,173.80
CONSOL ENERGY INC			3,024.000	95,891.04
CONSOLIDATED COMMUNICATIONS HO			11,656.000	115,161.28

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONSOLIDATED EDISON INC			42,445.000	3,245,344.70
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50
CONSOLIDATED WATER CO LTD			7,950.000	92,697.00
CONSOLIDATED-TOMOKA LAND CO			2,568.000	134,820.00
CONSTELLATION BRANDS INC			13,817.000	2,222,049.94
CONSUMER PORTFOLIO SERVICES IN			3,851.000	11,591.51
CONTACT ENERGY LTD			371,924.000	1,471,422.46
CONTANGO OIL & GAS CO			7,906.000	25,694.50
CONTINENTAL BUILDING PRODUCTS			2,419.000	61,563.55
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTINENTAL MATERIALS CORP			751.000	7,998.15
COOPER COS INC/THE			19,984.000	5,085,928.00
COOPER TIRE & RUBBER CO			10,344.000	334,421.52
COOPER-STANDARD HOLDINGS INC			1,846.000	114,673.52
COPART INC			33,823.000	1,616,062.94
CORCEPT THERAPEUTICS INC			12,102.000	161,682.72
CORE-MARK HOLDING CO INC			6,060.000	140,895.00
CORECIVIC INC			11,993.000	213,835.19
COREPOINT LODGING INC			5,660.000	69,335.00
CORESITE REALTY CORP			476.000	41,521.48
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE ONDEMAND INC			6,540.000	329,812.20
CORNING INC			231,159.000	6,983,313.39
CORNWALL RESOURCES INC			100.000	0.00
CORPORATE OFFICE PROPERTIES TR			10,411.000	218,943.33
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			5,803.000	358,161.16
COSTAR GROUP INC			1,457.000	491,504.38
COSTCO WHOLESALE CORP			46,261.000	9,423,828.31
COTY INC			95,489.000	626,407.84
COUNTY BANCORP INC			554.000	9,622.98
COUPA SOFTWARE INC			5,900.000	370,874.00
COUSINS PROPERTIES INC			37,579.000	296,874.10
COVANTA HOLDING CORP			56,315.000	755,747.30
COVENANT TRANSPORTATION GROUP			1,866.000	35,827.20
COVIVIO			258.000	24,833.33
COWEN INC			371.000	4,949.14
CPI AEROSTRUCTURES INC			1,047.000	6,669.39
CPI CORP			1,363.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CRA INTERNATIONAL INC			3,735.000	158,924.25	
CRACKER BARREL OLD COUNTRY STO			3,617.000	578,213.62	
CRAFT BREW ALLIANCE INC			1,907.000	27,289.17	
CRAWFORD & CO			6,711.000	60,399.00	
CRAY INC			4,788.000	103,372.92	
CRAZY WOMAN CREEK BANCORP INC			437.000	7,013.85	
CREE INC			11,315.000	483,999.13	
CREXENDO INC			1,395.000	2,776.05	
CRH PLC			261,462.000	6,904,365.60	
CROCS INC			9,190.000	238,756.20	
CROSS COUNTRY HEALTHCARE INC			11,595.000	84,991.35	
CROSSROADS SYSTEMS INC			77.000	577.50	
CROWN CASTLE INTERNATIONAL COR			26,251.000	2,851,646.13	
CROWN CRAFTS INC			3,403.000	18,376.20	
CRYOLIFE INC			5,594.000	158,757.72	
CSG SYSTEMS INTERNATIONAL INC			9,573.000	304,134.21	
CSL LTD			185,300.000	24,154,344.19	
CSP INC			821.000	8,021.17	
CSS INDUSTRIES INC			2,060.000	18,478.20	
CSX CORP			57,352.000	3,563,279.76	
CT REIT UNIT			30,580.000	258,154.48	
CTI INDUSTRIES CORP			179.000	545.95	
CTS CORP			4,394.000	113,760.66	
CUBIC CORP			3,285.000	176,535.90	
CULP INC			4,138.000	78,208.20	
CUMMINS INC			12,185.000	1,628,403.40	
CUMULUS CLASS A			8,884.000	8,884.00	
CURIS INC			1,868.000	1,288.55	
CUSHMAN & WAKEFIELD PLC			244,675.000	3,540,447.25	
CUSTOMERS BANCORP INC			1,410.000	25,662.00	
CUTERA INC			7,301.000	124,263.02	
CV HOLDINGS INC/UNITED STATES			5,499.000	65.99	
CVB FINANCIAL CORP			13,874.000	280,671.02	
CVR ENERGY INC			2,915.000	100,509.20	
CVS HEALTH CORP			86,941.458	5,696,404.32	
CYBERAGENT INC			155,000.000	5,997,128.93	
CYBERARK SOFTWARE LTD			3,934.000	291,666.76	
CYBERCARE INC COM			5,500.000	825.00	
CYBEROPTICS CORP			1,596.000	28,137.48	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CYTOKINETICS INC			8,939.000	56,494.48
CYTORI THERAPEUTICS INC			6.000	1.74
CYTOSORBENTS CORP			1,800.000	14,526.00
DAILY JOURNAL CORP			227.000	53,118.00
DAIMLER AG			108,500.000	5,694,298.79
DAIWA HOUSE INDUSTRY CO LTD			307,600.000	9,807,089.29
DAKTRONICS INC			6,647.000	49,187.80
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			20,490.000	279,278.70
DANAHER CORP			50,497.000	5,207,250.64
DANONE SA			98,290.000	6,911,276.73
DARDEN RESTAURANTS INC			49,573.000	4,950,359.78
DARLING INGREDIENTS INC			15,647.000	301,048.28
DASAN ZHONG SOLUTIONS INC			257.000	3,574.87
DATA I/O CORP			3,451.000	17,255.00
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	177.00
DAVE & BUSTER'S ENTERTAINMENT			4,567.000	203,505.52
DAVITA INC			25,514.000	1,312,950.44
DAWSON GEOPHYSICAL CO			11,979.000	40,489.02
DAXOR CORP			1,616.000	13,542.08
DBS GROUP HOLDINGS LTD			564,600.000	9,813,187.08
DCP MIDSTREAM LP			24,810.000	657,216.90
DEAN FOODS CO			13,666.000	52,067.46
DECKERS OUTDOOR CORP			4,425.000	566,178.75
DECORATOR INDUSTRIES INC			831.000	8.31
DEERE & CO			20,355.000	3,036,355.35
DELCATH SYSTEMS INC			1,002.000	283.56
DELEK US HOLDINGS INC			92,083.000	2,993,618.33
DELIA*S INC			3,437.000	0.34
DELPHAX TECHNOLOGIES INC			7,074.000	35.37
DELPHI TECHNOLOGIES PLC			120.000	10,328.40
DELTA AIR LINES INC			63,239.000	3,155,626.10
DELTA APPAREL INC			3,232.000	55,687.36
DELTAGEN INC			13,680.000	2.74
DELUXE CORP			6,484.000	249,244.96
DENBURY RESOURCES INC			34,044.000	58,215.24
DENNY'S CORP			9,259.000	150,088.39
DENTSPLY SIRONA INC			42,707.000	1,589,127.47

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DES SURGICAL ESCROW			149.000	0.00
DESTINATION MATERNITY CORP			3,060.000	8,690.40
DESTINATION XL GROUP INC			4,460.000	9,678.20
DETERMINE INC			423.000	97.37
DEUTSCHE BOERSE AG			67,000.000	8,038,230.70
DEVON ENERGY CORP			29,627.000	667,792.58
DEXCOM INC			2,127.000	254,814.60
DHI GROUP INC			15,785.000	23,993.20
DHT HOLDINGS INC			1,036.000	4,061.12
DIADEXUS INC			148.000	1.78
DIAGEO PLC			781,892.000	27,833,103.36
DIAMOND HILL INVESTMENT GROUP			820.000	122,549.00
DIAMOND OFFSHORE DRILLING INC			7,466.000	70,479.04
DIAMONDBACK ENERGY INC			36,600.593	3,392,874.97
DIAMONDROCK HOSPITALITY CO			26,578.000	241,328.24
DICERNA PHARMACEUTICALS INC			2,463.000	26,329.47
DICK'S SPORTING GOODS INC			152,780.000	4,766,736.00
DIEBOLD NIXDORF INC			7,882.000	19,626.18
DIGI INTERNATIONAL INC			7,626.000	76,946.34
DIGIMARC CORP			3,347.000	48,531.50
DIGITAL GARAGE INC			79,900.000	1,822,810.92
DIGITAL INFO SECURITY CO			18.000	0.59
DIGITAL REALTY TRUST INC			54,345.000	5,790,459.75
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DILLARD'S INC			1,881.000	113,443.11
DIME COMMUNITY BANCSHARES INC			5,665.000	96,191.70
DINE BRANDS GLOBAL INC			2,307.000	155,353.38
DIODES INC			4,128.000	133,169.28
DIOS FASTIGHETER AB			87,017.000	553,066.88
DIPLOMAT PHARMACY INC			4,370.000	58,820.20
DISCOVER FINANCIAL SERVICES			21,260.000	1,253,914.80
DISCOVERY INC			285,149.000	6,597,702.80
DISH NETWORK CORP			14,506.000	362,214.82
DISTRIBUIDORA INTERNACIONAL DE			1,245,883.000	657,282.67
DITECH HLDG CORP WT EXP SER A			453.000	0.09
DITECH HLDG CORP WT EXP SER B 01/31/2028			360.000	0.04
DITECH HOLDING CORP			265.000	26.50
DIVERSICARE HEALTHCARE SERVICE			1,976.000	4,683.12
DIVINE INC			6,229.000	3.92

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DIXIE GROUP INC/THE			1,371.000	963.68	
DMC GLOBAL INC			1,649.000	57,912.88	
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00	
DOLL TECHNOLOGY GROUP INC			1.000	0.00	
DOLLAR GENERAL CORP			21,778.000	2,353,766.24	
DOLLAR TREE INC			23,685.000	2,139,229.20	
DOLLARAMA INC			385,000.000	9,152,840.82	
DOMINION ENERGY INC			41,541.000	2,968,519.86	
DOMMO ENERGIA SA ADR			719.000	18,180.20	
DOMTAR CORP			9,147.000	321,334.11	
DONEGAL GROUP INC			6,549.000	86,656.34	
DONNELLEY FINANCIAL SOLUTIONS			460.000	6,453.80	
DORIAN LPG LTD			545.000	3,177.35	
DORMAN PRODUCTS INC			6,576.000	591,971.52	
DOUGLAS DYNAMICS INC			1,629.000	58,464.81	
DOVA PHARMACEUTICALS INC			700.000	5,306.00	
DOVER CORP			27,485.000	1,950,060.75	
DOVER DOWNS GAMING & ENTERTAIN			3,923.000	10,866.71	
DOVER MOTORSPORTS INC			5,962.000	11,208.56	
DOWDUPONT INC			153,687.000	8,219,180.76	
DR HORTON INC			47,392.000	1,642,606.72	
DREAM GLOBAL REIT UNIT			82,199.000	716,186.93	
DREAM INDUSTRIAL REIT UNIT			21,200.000	147,769.81	
DRI CORP			787.000	0.55	
DRIL-QUIP INC			4,491.000	134,864.73	
DRIVE SHACK INC			4,615.000	18,090.80	
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00	
DSP GROUP INC			2,555.000	28,616.00	
DSV A/S			95,000.000	6,246,065.00	
DSW INC			8,871.000	219,113.70	
DTE ENERGY CO			30,445.000	3,358,083.50	
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.04	
DUCOMMUN INC			2,048.000	74,383.36	
DUKE ENERGY CORP			61,710.000	5,325,573.00	
DUKE REALTY CORP			64,864.000	1,679,977.60	
DULUTH HOLDINGS INC			1,699.000	42,865.77	
DURECT CORP			7,621.000	3,681.71	
DXC TECHNOLOGY CO			24,091.000	1,280,918.47	
DYCOM INDUSTRIES INC			4,694.000	253,663.76	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DYNACQ HEALTHCARE INC			16.000	0.64
DYNAVAX TECHNOLOGIES CORP			14,177.000	129,719.55
DYNEX CAPITAL INC			8,422.000	48,173.84
E*TRADE FINANCIAL CORP			16,088.000	705,941.44
EACO CORP			16.000	203.20
EAGLE BANCORP INC			3,446.000	167,854.66
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	4.13
EAGLE PHARMACEUTICALS INC/DE			1,808.000	72,844.32
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	0.00
EARTHSTONE ENERGY INC			5,369.000	24,267.88
EASTERLY GOVERNMENT PROPERTIES			70,573.000	1,106,584.64
EASTERN CO/THE			749.000	18,110.82
EASTGROUP PROPERTIES INC			3,836.000	351,876.28
EASTMAN CHEMICAL CO			19,635.000	1,435,514.85
EASTMAN KODAK CO			4,573.000	11,661.15
EATON CORP PLC			39,127.000	2,686,459.82
EBAY INC			57,271.000	1,607,596.97
EBIX INC			4,519.000	192,328.64
EBT INTL INC COM NEW			69.000	0.00
ECOLAB INC			21,639.000	3,188,506.65
ECOLOGY AND ENVIRONMENT INC			298.000	3,379.32
EDCI HOLDINGS INC			1,189.000	416.15
EDISON INTERNATIONAL			146,384.000	8,310,219.68
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATIONAL DEVELOPMENT CORP			1,652.000	14,091.56
EDWARDS LIFESCIENCES CORP			17,693.000	2,710,036.81
EGAIN CORP			1,590.000	10,446.30
EHEALTH INC			3,564.000	136,928.88
EIGER BIOPHARMACEUTICALS INC			1,328.000	13,492.48
EL PASO ELECTRIC CO			7,865.000	394,272.45
ELDORADO RESORTS INC			8,443.000	305,721.03
ELECTRO SCIENTIFIC INDUSTRIES			2,961.000	88,711.56
ELECTRO-SENSORS INC			212.000	716.56
ELECTROMED INC			2,900.000	14,761.00
ELECTRONIC ARTS INC			19,118.000	1,508,601.38
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	91.41
ELECTRONICS FOR IMAGING INC			6,353.000	157,554.40
ELI LILLY & CO			71,880.000	8,317,953.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ELLIE MAE INC			4,781.000	300,390.23
ELLINGTON RESIDENTIAL MORTGAGE			2,303.000	23,559.69
EMAGIN CORP			5,889.000	6,071.31
EMAK WORLDWIDE INC			1,137.000	11.37
EMC INSURANCE GROUP INC			2,569.000	81,822.65
EMCOR GROUP INC			49,031.000	2,926,660.39
EMCORE CORP			1,144.000	4,804.80
EMERGENT BIOSOLUTIONS INC			7,496.000	444,362.88
EMERSON ELECTRIC CO			58,983.000	3,524,234.25
EMERSON RADIO CORP			4,687.000	6,749.28
EMISPHERE TECHNOLOGIES INC			6,412.000	13,785.80
EMPIRE RESORTS INC			104.000	1,053.52
EMPIRE STATE REALTY TRUST INC			6,187.000	88,041.01
EMPLOYERS HOLDINGS INC			5,558.000	233,269.26
ENAGAS SA			48,223.000	1,301,527.75
ENANTA PHARMACEUTICALS INC			3,085.000	218,510.55
ENBRIDGE INC			77,121.770	2,396,944.60
ENCOMPASS HEALTH CORP			34,890.000	2,152,713.00
ENCORE CAPITAL GROUP INC			3,121.000	73,343.50
ENCORE WIRE CORP			3,917.000	196,555.06
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDESA SA			12,193.000	280,580.56
ENDO INTERNATIONAL PLC			28,700.000	209,510.00
ENDOLOGIX INC			14,625.000	10,471.50
ENDURANCE INTERNATIONAL GROUP			7,984.000	53,093.60
ENEL CHILE SA ADR			102,247.000	506,122.65
ENEL SPA			304,751.000	1,757,209.08
ENER1 INC			8,865.000	0.00
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			96.000	58.42
ENERGY RECOVERY INC			5,828.000	39,222.44
ENERGY TRANSFER LP			1,309,726.000	17,301,480.46
ENERSYS			4,773.000	370,432.53
ENGIE SA			83,354.000	1,193,458.72
ENGLOBAL CORP			4,402.000	2,509.58
ENHERENT CORP			9,218.000	13.83
ENLINK MIDSTREAM PARTNERS LP			192,207.000	2,116,199.07
ENNIS INC			3,710.000	71,417.50
ENOVA INTERNATIONAL INC			3,389.000	65,949.94

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENPRO INDUSTRIES INC			2,422.000	145,562.20
ENSCO PLC			46,027.000	163,856.12
ENSIGN GROUP INC/THE			5,409.000	209,815.11
ENSTAR GROUP LTD			1,438.000	240,965.66
ENTEGRIS INC			23,452.000	654,193.55
ENTERCOM COMMUNICATIONS CORP			6,842.000	39,067.82
ENERGY CORP			160,869.000	13,845,994.83
ENTERPRISE BANCORP INC/MA			515.000	16,562.40
ENTERPRISE FINANCIAL SERVICES			454.000	17,084.02
ENTERPRISE PRODUCTS PARTNERS L			753,113.000	18,519,048.67
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			7,652.000	22,267.32
ENVESTNET INC			6,091.000	299,616.29
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,102.15
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,079.000	11,339.62
ENZON PHARMACEUTICALS INC			10,765.000	2,712.78
EOG RESOURCES INC			44,285.000	3,862,094.85
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.03
EPIX PHARMACEUTICALS INC			6,452.000	0.65
EPIZYME INC			9,164.000	56,450.24
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			5,626.000	400,402.42
EQM MIDSTREAM PARTNERS LP			207,752.000	8,985,274.00
EQUIFAX INC			7,630.000	710,581.90
EQUIFIN INC			394.000	0.51
EQUINIX INC			5,087.000	1,793,472.72
EQUINOR ASA			321,972.000	6,832,351.32
EQUITRANS MIDSTREAM CORP			1.200	24.02
EQUITY BANCSHARES INC			1,631.000	57,492.75
EQUITY COMMONWEALTH			9,102.000	273,151.02
EQUITY RESIDENTIAL			37,120.000	2,450,291.20
ERA GROUP INC			6,737.000	58,881.38
ERBA DIAGNOSTICS INC			3,427.000	616.86
EROOMSYSTEM TECHNOLOGIES INC			65.000	58.50
ERSTE GROUP BANK AG			328,110.000	10,896,043.39
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ESC ENTRPRIZE CORP			962.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			1,892.000	21,663.40
ESCALERA RESOURCES CO			9,249.000	0.92
ESCO TECHNOLOGIES INC			3,921.000	258,589.95
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESCROW NEW YORK REIT INC			1,767.000	0.00
ESPEY MANUFACTURING & ELECTRON			318.000	7,924.56
ESSENDANT INC			9,261.000	116,503.38
ESSENT GROUP LTD			8,884.000	303,655.12
ESSENTIAL PROPERTIES REALTY TR			7.000	96.88
ESSEX PROPERTY TRUST INC			11,548.000	2,831,685.08
ESTEE LAUDER COS INC/THE			25,176.000	3,275,397.60
ESTERLINE TECHNOLOGIES CORP			4,370.000	530,736.50
ETHAN ALLEN INTERIORS INC			3,900.000	68,601.00
ETSY INC			12,246.000	582,542.22
EUROBANCSHARES INC			3,146.000	0.00
EUTELSAT COMMUNICATIONS SA			34,518.000	678,896.43
EVANS & SUTHERLAND COMPUTER CO			3,651.000	2,701.74
EVANS BANCORP INC			400.000	13,004.00
EVERCEL INC			2,040.000	4,324.80
EVEREST RE GROUP LTD			7,512.000	1,635,813.12
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			58,681.000	3,331,320.37
EVERI HOLDINGS INC			12,114.000	62,387.10
EVERSOURCE ENERGY			40,736.000	2,649,469.44
EVERTEC INC			8,372.000	240,276.40
EVINE LIVE INC			3,429.000	1,367.83
EVOLENT HEALTH INC			5,300.000	105,735.00
EVOLUTION PETROLEUM CORP			10,186.000	69,468.52
EVOLVING SYSTEMS INC			7,263.000	8,606.66
EVONIK INDUSTRIES AG			222,200.000	5,537,372.88
EW SCRIPPS CO/THE			6,241.000	98,170.93
EXANTAS CAPITAL CORP			3,084.000	30,901.68
EXELON CORP			174,051.000	7,849,700.10
EXLSERVICE HOLDINGS INC			3,985.000	209,690.70
EXPEDIA GROUP INC			49,185.000	5,540,690.25

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EXPEDITORS INTERNATIONAL OF WA			23,386.000	1,592,352.74
EXPERIAN PLC			355,000.000	8,613,038.40
EXPONENT INC			12,774.000	647,769.54
EXPRESS INC			11,146.000	56,956.06
EXTENDED STAY AMERICA INC			28,389.000	440,029.50
EXTERRAN CORP			3,428.000	60,675.60
EXTRA SPACE STORAGE INC			8,006.000	724,382.88
EXTREME NETWORKS INC			11,183.000	68,216.30
EXXON MOBIL CORP			289,454.000	19,737,868.26
EZCORP INC			5,023.000	38,827.79
EZENIA! INC			5,456.000	24.01
F5 NETWORKS INC			10,506.000	1,702,287.18
FAB INDS INC COM			4,400.000	0.00
FABRINET			4,424.000	226,995.44
FACEBOOK INC			172,281.000	22,584,316.29
FACTORY 2-U STORES INC			5,731.000	16.05
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,036.000	267.37
FAMOUS DAVE'S OF AMERICA INC			2,467.000	11,323.53
FARMER BROTHERS CO			2,093.000	48,829.69
FARO TECHNOLOGIES INC			2,251.000	91,480.64
FASTENAL CO			39,756.000	2,078,841.24
FBL FINANCIAL GROUP INC			3,696.000	242,642.40
FCB FINANCIAL HOLDINGS INC			3,266.000	109,672.28
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			1,401.000	84,676.44
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			4,674.000	551,718.96
FEDERAL SCREW WORKS			815.000	6,927.50
FEDERAL SIGNAL CORP			9,859.000	196,194.10
FEDERATED INVESTORS INC			11,600.000	307,980.00
FEDEX CORP			20,096.000	3,242,087.68
FEDNAT HOLDING CO			946.000	18,844.32
FERGUSON PLC			117,157.000	7,485,923.65
FERRO CORP			10,684.000	167,525.12
FERROGLOBE PLC			8,671.000	13,786.89
FFD FINANCIAL CORP			676.000	33,935.20
FGL HOLDINGS			662,078.000	4,409,439.48
FIBERCORE INC			7,424.000	7.42

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIBERMARK INC COM			6,800.000	0.00
FIDELITY NATIONAL FINANCIAL IN			17,855.000	561,361.20
FIDELITY NATIONAL INFORMATION			28,609.000	2,933,852.95
FIDELITY SOUTHERN CORP			2,250.000	58,545.00
FIESTA RESTAURANT GROUP INC			1,632.000	25,312.32
FIFTH THIRD BANCORP			87,809.000	2,066,145.77
FINANCIAL INSTITUTIONS INC			671.000	17,244.70
FINECOBANK BANCA FINECO SPA			700,000.000	7,024,199.49
FINISAR CORP			14,009.000	302,594.40
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			23,400.000	379,314.00
FIRST ACCEPTANCE CORP			5,086.000	5,278.80
FIRST BANCORP INC/ME			1,965.000	51,679.50
FIRST BANCORP/PUERTO RICO			8,183.000	70,373.80
FIRST BANCORP/SOUTHERN PINES N			2,141.000	69,925.06
FIRST BUSEY CORP			1,240.000	30,429.60
FIRST BUSINESS FINANCIAL SERVI			1,068.000	20,836.68
FIRST COMMONWEALTH FINANCIAL C			13,748.000	166,075.84
FIRST COMMUNITY BANKSHARES INC			421.000	13,253.08
FIRST DATA CORP			127,700.000	2,159,407.00
FIRST DEFIANCE FINANCIAL CORP			7,198.000	176,422.98
FIRST FINANCIAL BANCORP			14,115.000	334,807.80
FIRST FINANCIAL BANKSHARES INC			9,987.000	576,150.03
FIRST FINANCIAL CORP/IN			2,712.000	108,886.80
FIRST FOUNDATION INC			3,971.000	51,067.06
FIRST HORIZON NATIONAL CORP			15.000	197.40
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			15,220.000	439,249.20
FIRST INTERSTATE BANCSYSTEM IN			1,737.000	63,504.72
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			6,820.000	233,721.40
FIRST MIDWEST BANCORP INC/IL			12,438.000	246,396.78
FIRST NBC BANK HOLDING CO			1,118.000	13.64
FIRST OF LONG ISLAND CORP/THE			4,826.000	96,278.70
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,516.000	24,134.72
FIRST UNITED CORP RIGHTS			1,689.000	0.00

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	47.26
FIRSTCASH INC			6,899.000	499,142.65
FIRSTENERGY CORP			102,089.000	3,833,441.95
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			36,292.000	2,667,099.08
FIVE BELOW INC			7,692.000	787,045.44
FIVE PRIME THERAPEUTICS INC			6,599.000	61,370.70
FIVE STAR SENIOR LIVING INC			655.000	304.70
FIVE9 INC			6,900.000	301,668.00
FLAGSTAR BANCORP INC			2,087.000	55,096.80
FLANIGAN'S ENTERPRISES INC			102.000	2,591.82
FLEETCOR TECHNOLOGIES INC			5,611.000	1,042,074.92
FLEETWOOD ENTERPRISES INC COM			17,000.000	17,000.00
FLEXION THERAPEUTICS INC			4,173.000	47,238.36
FLEXSTEEL INDUSTRIES INC			1,453.000	32,082.24
FLIR SYSTEMS INC			8,755.000	381,192.70
FLOOR & DECOR HOLDINGS INC			5,300.000	137,270.00
FLOTEK INDUSTRIES INC			6,231.000	6,791.79
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOWSERVE CORP			8,280.000	314,805.60
FLUIDIGM CORP			7,871.000	67,848.02
FLUOR CORP			8,902.000	286,644.40
FLUSHING FINANCIAL CORP			3,552.000	76,474.56
FLYI INC COM			29,300.000	87.90
FMC CORP			55,476.000	4,103,004.96
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FONAR CORP			3,379.000	68,390.96
FOOT LOCKER INC			7,271.000	386,817.20
FOOTBALL EQUITIES INC			5,500.000	0.55
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			281,850.000	2,156,152.50
FORESTAR GROUP INC			450.000	6,232.50
FORMFACTOR INC			5,759.000	81,144.31
FORRESTER RESEARCH INC			2,560.000	114,432.00
FORTINET INC			9,164.000	645,420.52
FORTIVE CORP			35,468.000	2,399,764.88
FORTRESS TRANSPORTATION & INFR			4,333.000	62,135.22
FORTUNE BRANDS HOME & SECURITY			19,248.000	731,231.52

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORTUNE REAL ESTATE INVESTMENT HK/00778			1,465,912.000	1,683,223.88
FORUM ENERGY TECHNOLOGIES INC			6,770.000	27,960.10
FORWARD AIR CORP			3,546.000	194,498.10
FOSSIL GROUP INC			4,110.000	64,650.30
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			7,062.000	185,024.40
FOX FACTORY HOLDING CORP			4,308.000	253,611.96
FRANCESCA'S HOLDINGS CORP			6,810.000	6,611.14
FRANK'S INTERNATIONAL NV			4,400.000	22,968.00
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			5,577.000	124,534.41
FRANKLIN ELECTRIC CO INC			5,874.000	251,877.12
FRANKLIN FINANCIAL NETWORK INC			2,943.000	77,606.91
FRANKLIN RESOURCES INC			37,134.000	1,101,394.44
FRANKLIN STREET PROPERTIES COR			9,484.000	59,085.32
FRASERS CENTREPOINT TRUST			1,039,098.000	1,648,912.75
FRASERS LOGISTICS & INDUSTRIAL			2,684,038.000	2,014,314.31
FRED'S INC			3,539.000	6,688.71
FREEDOM HOLDING CORP/NV			299.000	2,469.74
FREEMPORT-MCMORAN INC			130,053.000	1,340,846.43
FREIGHTCAR AMERICA INC			4,152.000	27,776.88
FREQUENCY ELECTRONICS INC			2,941.000	31,174.60
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			4,100.000	115,907.00
FRIEDMAN INDUSTRIES INC			2,475.000	17,448.75
FRIEDMANS INC CL A			10,900.000	0.00
FRONT YARD RESIDENTIAL CORP			632.000	5,517.36
FRONTIER COMMUNICATIONS CORP			10,473.000	24,925.74
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			6,659.000	36,824.27
FRP HOLDINGS INC			3,126.000	143,827.26
FS KKR CAPITAL CORP			29,511.000	152,866.98
FTD COS INC			4,670.000	6,911.60
FTI CONSULTING INC			5,634.000	375,449.76
FUBON FINANCIAL HOLDING CO LTD			3,603,000.000	5,515,214.49
FUEL TECH INC			2,314.000	2,753.66
FUELCELL ENERGY INC			508.000	279.65

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FULTON FINANCIAL CORP			21,544.000	333,501.12
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			6,586.000	104,453.96
G-III APPAREL GROUP LTD			4,686.000	130,692.54
GA EXPRESS INC			1,881.000	0.00
GABS 114A AELTUS CBO			8,180.000	0.00
GAINSCO INC			435.000	10,814.10
GALMED PHARMACEUTICALS LTD			1,600.000	10,928.00
GAMCO INVESTORS INC			5,879.000	99,296.31
GAMETECH INTERNATIONAL INC			4,418.000	22.09
GAMING AND LEISURE PROPERTIES			196,931.000	6,362,840.61
GAMING PARTNERS INTERNATIONAL			204.000	2,652.00
GANNETT CO INC			14,852.000	126,687.56
GAP INC/THE			13,516.000	348,172.16
GARGOYLES INC			187.000	0.02
GARMIN LTD			7,646.000	484,144.72
GARTNER INC			5,752.000	735,335.68
GASLOG LTD			2,296.000	37,792.16
GASTAR EXPLORATION LLC			3,020.000	6.64
GATX CORP			5,521.000	390,942.01
GCI LIBERTY INC			180,447.000	7,427,198.52
GCP APPLIED TECHNOLOGIES INC			7,054.000	173,175.70
GDI PROPERTY GROUP			99,827.000	94,875.58
GEMPHIRE THERAPEUTICS INC			6,700.000	5,219.30
GENERAC HOLDINGS INC			8,857.000	440,192.90
GENERAL DATACOMM INDUSTRIES IN			1,255.000	1.88
GENERAL DYNAMICS CORP			21,122.000	3,320,589.62
GENERAL ELECTRIC CO			550,408.000	4,166,588.56
GENERAL MILLS INC			46,684.000	1,817,874.96
GENERAL MOLY INC			5,187.000	1,165.52
GENERAL MOTORS CO			98,013.000	3,278,534.85
GENERAL STEEL HOLDINGS INC			1,145.000	66.08
GENESCO INC			2,854.000	126,432.20
GENESIS HEALTHCARE INC			2,781.000	3,281.58
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			3,643.000	21,967.29
GENMAB A/S			32,891.000	5,378,586.32
GENMARK DIAGNOSTICS INC			8,217.000	39,934.62
GENOMIC HEALTH INC			5,049.000	325,206.09

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENTHERM INC			4,839.000	193,463.22
GENUINE PARTS CO			20,090.000	1,929,041.80
GENVEC CORP INC			66.000	78.54
GENWORTH FINANCIAL INC			65,862.000	306,916.92
GEO GROUP INC/THE			38,870.000	765,739.00
GEOGLOBAL RESOURCES INC			2,056.000	1.03
GEOPETRO RESOURCES CO			1,269.000	2.54
GEOSPACE TECHNOLOGIES CORP			4,444.000	45,817.64
GERMAN AMERICAN BANCORP INC			2,543.000	70,619.11
GERON CORP			7,288.000	7,288.00
GETTY REALTY CORP			4,369.000	128,492.29
GIBRALTAR INDUSTRIES INC			4,028.000	143,356.52
GIGA-TRONICS INC			1,580.000	426.60
GILEAD SCIENCES INC			81,859.000	5,120,280.45
GLACIER BANCORP INC			10,511.000	416,445.82
GLADSTONE COMMERCIAL CORP			3,765.000	67,468.80
GLASSBRIDGE ENTERPRISES INC			723.000	107.00
GLAUKOS CORP			3,569.000	200,470.73
GLAXOSMITHKLINE PLC			519,300.000	9,862,505.72
GLEACHER & CO INC			482.000	388.02
GLOBAL INDEMNITY LTD			782.000	28,331.86
GLOBAL NET LEASE INC			6,772.000	119,322.64
GLOBAL PAYMENTS INC			10,012.000	1,032,537.56
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41
GLOBALSTAR INC			48,178.000	30,819.46
GLOBANT SA			2,976.000	167,608.32
GLOBUS MEDICAL INC			9,177.000	397,180.56
GLOWPOINT INC			1,539.000	198.84
GLYCOMIMETICS INC			3,960.000	37,501.20
GMS INC			2,144.000	31,859.84
GN STORE NORD A/S			280,000.000	10,435,741.71
GNC HOLDINGS INC			6,676.000	15,822.12
GOLAR LNG LTD			9,792.000	213,073.92
GOLD RESOURCE CORP			10,854.000	43,307.46
GOLDEN OCEAN GROUP LTD			483.000	2,975.28
GOLDFIELD CORP/THE			2,125.000	4,802.50
GOLDMAN SACHS BDC INC			2,250.000	41,355.00
GOLDMAN SACHS GROUP INC/THE			23,651.000	3,950,899.55
GOLUB CAPITAL BDC INC			2,729.000	45,001.21

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOODYEAR TIRE & RUBBER CO/THE			14,745.000	300,945.45
GOPRO INC			11,776.000	49,930.24
GORMAN-RUPP CO/THE			5,780.000	187,329.80
GOVERNMENT PROPERTIES INCOME T			7,017.000	48,206.79
GP STRATEGIES CORP			1,649.000	20,793.89
GRAHAM CORP			3,125.000	71,375.00
GRAN TIERRA ENERGY INC			36,229.000	78,616.93
GRANITE BROADCASTING CORP			140.000	0.00
GRANITE CONSTRUCTION INC			5,675.000	228,589.00
GRANITE REIT STAPLED UNIT			3,142.000	122,408.71
GRAY TELEVISION INC			9,296.000	133,093.82
GREAT AMERICAN BANCORP INC			144.000	4,122.60
GREAT ELM CAPITAL GROUP INC			1,771.000	5,985.98
GREAT LAKES DREDGE & DOCK CORP			11,817.000	78,228.54
GREAT SOUTHERN BANCORP INC			1,964.000	90,402.92
GREAT WESTERN BANCORP INC			7,047.000	220,218.75
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	1,201.84
GREEN DOT CORP			5,630.000	447,697.60
GREEN PLAINS INC			4,829.000	63,308.19
GREENBRIER COS INC/THE			4,751.000	187,854.54
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENLIGHT CAPITAL RE LTD			2,989.000	25,765.18
GREIF INC			3,117.000	115,671.87
GRIFFIN INDUSTRIAL REALTY INC			592.000	18,884.80
GRIFFON CORP			8,877.000	92,764.65
GROUP 1 AUTOMOTIVE INC			2,472.000	130,323.84
GROUPON INC			39,622.000	126,790.40
GROWTHPOINT PROPERTIES AUSTRAL			73,091.000	192,445.68
GSE SYSTEMS INC			2,430.000	5,103.00
GSV INC			770.000	11.55
GTT COMMUNICATIONS INC			3,667.000	86,761.22
GTX INC			2,789.000	2,175.42
GUARANTY BANCORP			907.000	18,820.25
GUESS? INC			8,487.000	176,274.99
GUIDED THERAPEUTICS INC			2.000	0.00
GULF ISLAND FABRICATION INC			1,859.000	13,421.98
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,277.000	21,977.17

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
H&E EQUIPMENT SERVICES INC			1,806.000	36,878.52
H&R BLOCK INC			13,005.000	329,936.85
HACKETT GROUP INC/THE			6,915.000	110,709.15
HAEMONETICS CORP			33,875.000	3,389,193.75
HALCON RESOURCES CORP			188.000	319.60
HALLADOR ENERGY CO			2,337.000	11,848.59
HALLIBURTON CO			55,435.000	1,473,462.30
HALLMARK FINANCIAL SERVICES IN			1,002.000	10,711.38
HALOZYME THERAPEUTICS INC			14,296.000	209,150.48
HAMBORNER REIT AG			9,923.000	95,318.14
HAMILTON BEACH BRANDS HOLDING			1,186.000	27,823.56
HAMPSHIRE GROUP LTD			2,587.000	12.94
HANCOCK WHITNEY CORP			9,443.000	327,199.95
HANESBRANDS INC			22,827.000	286,022.31
HANGER INC			5,167.000	97,914.65
HANMI FINANCIAL CORP			2,062.000	40,621.40
HANNON ARMSTRONG SUSTAINABLE I			2,392.000	45,567.60
HARBOR DIVERSIFIED INC			1,094.000	43.76
HARBOURTON CAPITAL GROUP INC			233.000	4.66
HARLEY-DAVIDSON INC			10,304.000	351,572.48
HARMONIC INC			8,186.000	38,637.92
HARRIS CORP			23,091.000	3,109,203.15
HARSCO CORP			9,852.000	195,660.72
HARTE-HANKS INC			579.000	1,401.18
HARTFORD FINANCIAL SERVICES GR			140,676.000	6,253,048.20
HARVARD BIOSCIENCE INC			8,691.000	27,637.38
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06
HASBRO INC			19,241.000	1,563,331.25
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	205.14
HAVERTY FURNITURE COS INC			2,272.000	42,668.16
HAWAIIAN HOLDINGS INC			6,678.000	176,365.98
HAWKINS INC			2,602.000	106,551.90
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			1,949.000	51,453.60
HB FULLER CO			7,883.000	336,367.61
HC2 HOLDINGS INC			306.000	807.84
HCA HEALTHCARE INC			21,351.000	2,657,131.95
HCL TECHNOLOGIES LTD			390,100.000	5,388,425.47

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HCP INC			173,395.000	4,842,922.35
HDFC BANK LTD ADR			186,950.000	19,366,150.50
HEALTHCARE REALTY TRUST INC			11,351.000	322,822.44
HEALTHCARE SERVICES GROUP INC			9,783.000	393,080.94
HEALTHEQUITY INC			6,085.000	362,970.25
HEALTHSTREAM INC			3,475.000	83,921.25
HEALTHWAREHOUSE.COM INC			409.000	113.46
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			11,787.000	215,702.10
HEARTLAND FINANCIAL USA INC			2,545.000	111,852.75
HECLA MINING CO			48,763.000	115,080.68
HEDGEPATH PHARMACEUTICALS INC			1,225.000	73.50
HEIDRICK & STRUGGLES INTERNATI			1,326.000	41,357.94
HELEN OF TROY LTD			4,036.000	529,442.48
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS & MATHESON ANALYTICS IN			0.648	0.01
HELIX ENERGY SOLUTIONS GROUP I			13,452.000	72,775.32
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			6,900.000	330,786.00
HEMACARE CORP			391.000	3,714.50
HEMISPHERX BIOPHARMA INC			522.000	94.48
HENNESSY ADVISORS INC			2,183.000	21,851.83
HENRY SCHEIN INC			20,105.000	1,578,644.60
HERCULES CAPITAL INC			3,879.000	42,862.95
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,515.000	17,180.10
HERITAGE FINANCIAL CORP/WA			3,416.000	101,523.52
HERITAGE-CRYSTAL CLEAN INC			2,700.000	62,127.00
HERMAN MILLER INC			8,026.000	242,786.50
HERON THERAPEUTICS INC			4,168.000	108,076.24
HERSHA HOSPITALITY TRUST			5,148.000	90,295.92
HERSHEY CO/THE			16,949.000	1,816,593.82
HERTZ GLOBAL HOLDINGS INC			8,462.000	115,506.30
HESKA CORP			2,176.000	187,353.60
HESS CORP			39,724.000	1,608,822.00
HEWLETT PACKARD ENTERPRISE CO			180,922.000	2,389,979.62
HEXAGON AB			134,649.000	6,196,449.54
HFF INC			4,277.000	141,825.32
HG HOLDINGS INC			2,904.000	1,263.25

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HHGREGG INC			6,832.000	25.96
HIBBETT SPORTS INC			3,212.000	45,931.60
HIGHPOINT RESOURCES CORP			5,622.000	13,998.78
HIKMA PHARMACEUTICALS PLC			430,000.000	9,397,639.68
HILL INTERNATIONAL INC			4,065.000	12,520.20
HILLENBRAND INC			8,166.000	309,736.38
HILLTOP HOLDINGS INC			8,579.000	152,963.57
HILTON WORLDWIDE HOLDINGS INC			29,335.000	2,106,253.00
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			116.000	22,937.84
HISPANIC EXPRESS INC			200.000	20.00
HKBN LTD HK/01310			434,261.000	658,933.46
HKN INC			44.000	228.80
HKT TRUST & HKT LTD HK/06823			483,179.000	708,395.26
HMN FINANCIAL INC			1,231.000	24,152.22
HMS HOLDINGS CORP			10,934.000	307,573.42
HNI CORP			6,821.000	241,668.03
HOLLYFRONTIER CORP			10,087.000	515,647.44
HOLLYSYS AUTOMATION TECHNOLOGI			7,867.000	137,751.17
HOLOGIC INC			37,985.000	1,561,183.50
HOLOGRAPHIC STORAGE LTD			43.000	23.65
HOME BANCORP INC			1,452.000	51,400.80
HOME BANCSHARES INC/AR			15,929.000	260,279.86
HOME DEPOT INC/THE			98,794.000	16,974,785.08
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			2,319.000	49,232.37
HONEYWELL INTERNATIONAL INC			52,604.000	6,950,040.48
HOOKER FURNITURE CORP			1,759.000	46,332.06
HOOPER HOLMES INC			820.000	1.07
HOPE BANCORP INC			15,362.000	182,193.32
HOPEWELL HOLDINGS LTD HK/00054			246,095.000	1,081,273.41
HOPFED BANCORP INC			1,340.000	17,808.60
HORACE MANN EDUCATORS CORP			7,619.000	285,331.55
HORIZON BANCORP INC/IN			5,614.000	88,588.92
HORIZON PHARMA PLC			23,186.000	453,054.44
HORMEL FOODS CORP			50,294.000	2,146,547.92
HORNBECK OFFSHORE SERVICES INC			4,414.000	6,356.16
HORTONWORKS INC			1,757.000	25,335.94
HOST HOTELS & RESORTS INC			289,394.000	4,824,197.98

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HOSTESS BRANDS INC			655,261.000	7,168,555.34	
HOUGHTON MIFFLIN HARCOURT CO			15,220.000	134,849.20	
HOULIHAN LOKEY INC			2,583.000	95,054.40	
HOUSTON AMERICAN ENERGY CORP			3,012.000	569.87	
HOUSTON WIRE & CABLE CO			678.000	3,430.68	
HOVNIANIAN ENTERPRISES INC			5,931.000	4,056.21	
HOYA CORP			36,200.000	2,182,591.26	
HP INC			116,301.000	2,379,518.46	
HUBSPOT INC			4,440.000	558,241.20	
HUDSON GLOBAL INC			580.000	783.00	
HUFFY CORP COM			5,000.000	0.00	
HUHTAMAKI OYJ			136,817.000	4,233,811.71	
HUMANA INC			24,104.000	6,905,313.92	
HUNT COS FINANCE TRUST INC			3,721.000	10,642.06	
HUNTINGTON BANCSHARES INC/OH			67,173.000	800,702.16	
HUNTINGTON INGALLS INDUSTRIES			5,313.000	1,011,117.03	
HUNTSMAN CORP			113,280.000	2,185,171.20	
HURCO COS INC			1,300.000	46,410.00	
HURON CONSULTING GROUP INC			2,689.000	137,972.59	
HUTTIG BUILDING PRODUCTS INC			1,900.000	3,420.00	
HYBRID ENERGY HOLDINGS INC			141.000	0.01	
HYCROFT MNG CORP			659.000	20.03	
HYPERDYNAMICS CORP			406.000	1.26	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	
HYSTER-YALE MATERIALS HANDLING			1,295.000	80,238.20	
IAC/INTERACTIVECORP			9,007.000	1,648,641.28	
IBERIABANK CORP			5,415.000	348,076.20	
ICAD INC			1,154.000	4,269.80	
ICADE			26,433.000	2,009,422.78	
ICF INTERNATIONAL INC			2,407.000	155,925.46	
ICONIX BRAND GROUP INC			8,035.000	670.92	
ID SYSTEMS INC			1,769.000	9,888.71	
IDACORP INC			7,373.000	686,131.38	
IDENTIV INC			369.000	1,328.40	
IDERA PHARMACEUTICALS INC			1,277.000	3,537.29	
IDEXX LABORATORIES INC			10,878.000	2,023,525.56	
IDNA INC			2,887.000	0.00	
IDT CORP			4,761.000	29,470.59	
IEC ELECTRONICS CORP			2,639.000	15,095.08	

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IENTERTAINMENT NETWORK INC			831.000	7.89
IES HOLDINGS INC			254.000	3,949.70
IGB REAL ESTATE INVESTMENT TRU			1,620,979.000	678,594.96
IGO CORPORATIONS			26,400.000	0.00
IHS MARKIT LTD			111,308.000	5,339,444.76
II-VI INC			74,445.000	2,416,484.70
ILLINOIS TOOL WORKS INC			48,178.000	6,103,670.82
ILLUMINA INC			9,302.000	2,789,948.86
IMAGEWARE SYSTEMS INC			1,055.000	907.30
IMAGINON INC			667.000	0.01
IMAX CORP			7,843.000	147,526.83
IMMERSION CORP			2,637.000	23,627.52
IMMOBILIARE GRANDE DISTRIBUZIO			23,232.000	142,933.33
IMMUNE DESIGN CORP			929.000	1,207.70
IMMUNE PHARMACEUTICALS INC			2.000	0.02
IMMUNOGEN INC			11,935.000	57,288.00
IMMUNOMEDICS INC			10,469.000	149,392.63
IMPAC MORTGAGE HOLDINGS INC			521.000	1,964.17
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			35,100.000	1,062,598.87
IMPERVA INC			5,097.000	283,851.93
IMPINJ INC			2,557.000	37,204.35
INCOMNET INC			300.000	0.00
INCYTE CORP			11,177.000	710,745.43
INDEPENDENCE CONTRACT DRILLING			6,200.000	19,344.00
INDEPENDENCE HOLDING CO			2,543.000	89,513.60
INDEPENDENCE REALTY TRUST INC			84,296.000	773,837.28
INDEPENDENT BANK CORP/MI			170.000	3,573.40
INDEPENDENT BANK CORP/ROCKLAND			5,411.000	380,447.41
INDUSTRIAL LOGISTICS PROPRTIE			3,725.601	73,282.57
INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			365,000.000	7,245,541.91
INFINERA CORP			14,745.000	58,832.55
INFINITY ENERGY RESOURCES INC			204.000	8.16
INFINITY PHARMACEUTICALS INC			8,219.000	9,698.42
INFORMA PLC			1,544,981.000	12,400,368.52
INFRATIL LTD			349,788.000	856,108.75
ING GROEP NV			367,400.000	3,952,137.04
INGERSOLL-RAND PLC			102,464.000	9,347,790.72

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INGEVITY CORP			5,600.000	468,664.00
INGLES MARKETS INC			8,053.000	219,202.66
INGREDION INC			9,171.000	838,229.40
INNERWORKINGS INC			703.000	2,629.22
INNODATA INC			4,006.000	6,009.00
INNOPHOS HOLDINGS INC			2,157.000	52,911.21
INNOSPEC INC			2,654.000	163,911.04
INNOVATIVE SOLUTIONS & SUPPORT			2,621.000	5,779.31
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			9,281.000	161,953.45
INOGEN INC			2,112.000	262,247.04
INOVALON HOLDINGS INC			10,603.000	150,350.54
INOVIO PHARMACEUTICALS INC			13,274.000	53,096.00
INPHI CORP			6,160.000	198,044.00
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			2,914.000	12,093.10
INSIGHT ENTERPRISES INC			4,695.000	191,321.25
INSIGNIA SYSTEMS INC			1,967.000	2,930.83
INSPERITY INC			4,376.000	408,543.36
INSTALLED BUILDING PRODUCTS IN			1,516.000	51,074.04
INSTEEL INDUSTRIES INC			3,493.000	84,810.04
INSYS THERAPEUTICS INC			2,100.000	7,350.00
INTEGER HOLDINGS CORP			5,310.000	404,940.60
INTEGRA BANK CORP			2,671.000	0.27
INTEGRAL VISION INC			4,289.000	7.29
INTEGRATED DEVICE TECHNOLOGY I			18,685.000	904,914.55
INTEL CORP			313,872.000	14,730,012.96
INTELLICHECK INC			158.000	338.12
INTER PARFUMS INC			3,571.000	234,150.47
INTER PIPELINE LTD			32,130.000	454,967.20
INTERCONTINENTAL EXCHANGE INC			50,198.000	3,781,415.34
INTERDIGITAL INC			5,566.000	369,749.38
INTEREP NATIONAL RADIO SALES I			3,193.000	0.32
INTERFACE INC			7,516.000	107,103.00
INTERLINK ELECTRONICS INC			705.000	1,417.05
INTERMET CORP			20,500.000	0.00
INTERNAP CORP			1,352.000	5,610.80
INTERNATIONAL BANCSHARES CORP			6,865.000	236,156.00
INTERNATIONAL BUSINESS MACHINE			84,433.000	9,597,499.11

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERNATIONAL FLAVORS & FRAGRA			12,953.000	1,739,199.31
INTERNATIONAL ISOTOPES INC			831.000	54.02
INTERNATIONAL PAPER CO			25,630.000	1,034,426.80
INTERNATIONAL SEAWAYS INC			1,181.000	19,888.04
INTERNATIONAL SPEEDWAY CORP			3,430.000	150,439.80
INTERPACE DIAGNOSTICS GROUP IN			338.000	270.40
INTERPLAY ENTERTAINMENT CORP			12,923.000	103.38
INTERPUBLIC GROUP OF COS INC/T			76,296.000	1,573,986.48
INTERSECT ENT INC			7,842.000	220,987.56
INTERTEK GROUP PLC			198,570.000	12,139,140.09
INTERVEST OFFICES & WAREHOUSES			11,918.000	280,655.67
INTERVISUAL BOOKS INC			5,600.000	0.01
INTEST CORP			1,323.000	8,109.99
INTEVAC INC			1,941.000	10,151.43
INTL. FCSTONE INC			2,940.000	107,545.20
INTRA-CELLULAR THERAPIES INC			3,500.000	39,865.00
INTREPID POTASH INC			6,449.000	16,767.40
INTREXON CORP			6,918.000	45,243.72
INTRICON CORP			2,083.000	54,928.71
INTRUSION INC			1,848.000	6,745.20
INTUIT INC			20,148.000	3,966,133.80
INTUITIVE SURGICAL INC			9,888.000	4,735,560.96
INUVO INC			1,115.000	1,193.05
INVACARE CORP			7,750.000	33,325.00
INVERSIONES AGUAS METROPOLITAN			476,905.000	695,978.85
INVESCO LTD			39,749.000	665,398.26
INVESCO MORTGAGE CAPITAL INC			16,352.000	236,776.96
INVESTMENT TECHNOLOGY GROUP IN			4,570.000	138,196.80
INVESTORS BANCORP INC			49,442.000	514,196.80
INVESTORS REAL ESTATE TRUST			5,715.400	280,454.68
INVESTORS TITLE CO			714.000	124,228.86
INVITAE CORP			1.000	11.06
INVIVO THERAPEUTICS HOLDINGS C			82.000	123.82
ION GEOPHYSICAL CORP			1,456.000	7,542.08
IOVANCE BIOTHERAPEUTICS INC			6,265.000	55,445.25
IPASS INC			658.000	1,210.72
IPG PHOTONICS CORP			2,264.000	256,488.56
IQVIA HOLDINGS INC			16,529.000	1,920,173.93
IRADIMED CORP			7,538.000	184,379.48

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IRHYTHM TECHNOLOGIES INC			600.000	41,688.00
IRIDEX CORP			5,112.000	24,026.40
IRIDIUM COMMUNICATIONS INC			4,572.000	84,353.40
IROBOT CORP			3,509.000	293,843.66
IRON MOUNTAIN INC			38,405.000	1,244,706.05
IRONWOOD PHARMACEUTICALS INC			15,700.000	162,652.00
ISHARES CORE S&P MIDCAP ETF			1,140,276.000	189,354,232.56
ISIGN SOLUTIONS INC			2.000	0.82
ISRAEL DISCOUNT BANK LTD			1,984,304.000	6,160,761.07
ISRAMCO INC			200.000	23,700.00
ISTAR INC			5,864.000	53,772.88
ITALGAS SPA			10,396.000	59,373.40
ITERIS INC			2,681.000	10,000.13
ITOCHU CORP			554,400.000	9,434,122.96
ITRON INC			5,651.000	267,235.79
ITZYOURMALL INC			17.000	0.00
J SAINSBURY PLC			2,035,700.000	6,870,568.93
J&J SNACK FOODS CORP			3,410.000	493,051.90
J2 GLOBAL INC			6,455.000	447,847.90
JACK HENRY & ASSOCIATES INC			4,891.000	618,809.32
JACK IN THE BOX INC			9,270.000	719,630.10
JACO ELECTRONICS INC			1,562.000	3.91
JACOBS ENGINEERING GROUP INC			7,566.000	442,308.36
JAKKS PACIFIC INC			8,349.000	12,273.03
JAPAN AIRLINES CO LTD			206,000.000	7,305,710.25
JAZZ PHARMACEUTICALS PLC			56,485.000	7,001,880.60
JB HUNT TRANSPORT SERVICES INC			18,132.000	1,687,001.28
JBS SA			1,839,100.000	5,499,624.34
JEFFERIES FINANCIAL GROUP INC			17,786.000	308,764.96
JER INVESTORS TRUST INC			786.000	15.72
JM SMUCKER CO/THE			17,893.000	1,672,816.57
JOHN B SANFILIPPO & SON INC			652.000	36,290.32
JOHN BEAN TECHNOLOGIES CORP			3,732.000	267,994.92
JOHN WILEY & SONS INC			5,800.000	272,426.00
JOHN WOOD GROUP PLC			1,280,000.000	8,252,112.90
JOHNSON & JOHNSON			173,238.000	22,356,363.90
JOHNSON CONTROLS INTERNATIONAL			79,587.000	2,359,754.55
JOHNSON OUTDOORS INC			1,589.000	93,337.86
JOINT CORP/THE			2,300.000	19,136.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JOUNCE THERAPEUTICS INC			1,500.000	5,055.00
JOURNAL REGISTER CO COM			18,400.000	36.80
JPMORGAN CHASE & CO			235,290.000	22,969,009.80
JULIUS BAER GROUP LTD			162,893.000	5,785,031.38
JUNIPER NETWORKS INC			57,346.000	1,543,180.86
JUST EAT PLC			1,120,000.000	8,370,302.98
K12 INC			2,530.000	62,718.70
KA WANG HOLDING INC			2.000	0.00
KADANT INC			1,853.000	150,945.38
KAISER ALUMINUM CORP			2,108.000	188,223.32
KALVISTA PHARMACEUTICALS INC			1,000.000	19,750.00
KAMAN CORP			3,320.000	186,218.80
KANSAS CITY LIFE INSURANCE CO			1,326.000	49,062.00
KANSAS CITY SOUTHERN			18,996.000	1,813,168.20
KAO CORP			122,700.000	9,119,042.98
KAR AUCTION SERVICES INC			8,834.000	421,558.48
KARYOPHARM THERAPEUTICS INC			6,445.000	60,389.65
KATY INDUSTRIES INC			5,499.000	8.25
KB FINANCIAL GROUP INC			119,600.000	4,984,226.79
KB HOME			8,210.000	156,811.00
KBC GROUP NV			306,120.000	19,834,660.31
KBR INC			304,305.000	4,619,349.90
KDDI CORP			414,300.000	9,908,610.49
KEARNY FINANCIAL CORP/MD			11,647.000	149,314.54
KELLOGG CO			33,705.000	1,921,522.05
KELLY SERVICES INC			3,617.000	74,076.16
KEMET CORP			67,849.000	1,190,071.46
KEMPER CORP			7,697.000	510,926.86
KENEDIX RETAIL REIT CORP			72.000	163,405.18
KENNAMETAL INC			11,180.000	372,070.40
KENNEDY-WILSON HOLDINGS INC			10,425.000	189,422.25
KENTUCKY BANCSHARES INC			800.000	18,120.00
KEPPEL DC REIT			1,359,334.000	1,346,368.97
KEPPEL INFRASTRUCTURE TRUST			2,527,603.000	880,859.45
KERING SA			19,020.000	8,949,300.67
KERRY GROUP PLC			28,226.000	2,791,056.74
KEWAUNEE SCIENTIFIC CORP			494.000	16,420.56
KEY TRONIC CORP			7,435.000	42,007.75
KEYCORP			253,514.000	3,746,936.92

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KEYENCE CORP			8,900.000	4,516,720.60
KEYSIGHT TECHNOLOGIES INC			11,860.000	736,268.80
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			6,339.000	196,001.88
KID BRANDS INC			2,768.000	0.83
KIMBALL ELECTRONICS INC			4,225.000	65,445.25
KIMBALL INTERNATIONAL INC			5,634.000	79,946.46
KIMBERLY-CLARK CORP			30,920.000	3,523,024.80
KIMCO REALTY CORP			26,665.000	390,642.25
KINDER MORGAN INC/DE			883,576.469	13,589,406.09
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KIRKLAND'S INC			367.000	3,497.51
KITE REALTY GROUP TRUST			9,821.000	138,377.89
KKR REAL ESTATE FINANCE TRUST			48,786.000	934,251.90
KLA-TENCOR CORP			14,405.000	1,289,103.45
KLX ENERGY SERVICES HOLDINGS I			3,048.000	71,475.60
KNIGHT-SWIFT TRANSPORTATION HO			153,545.000	3,849,373.15
KNOLL INC			9,787.000	161,289.76
KNORR-BREMSE AG			21,016.000	1,888,801.50
KNOWLES CORP			10,819.000	144,000.89
KOC HOLDING AS			2,373,800.000	6,372,785.77
KOHL'S CORP			25,086.000	1,664,205.24
KOMATSU LTD			135,000.000	2,910,654.88
KONA GRILL INC			1,503.000	1,578.15
KONINKLIJKE DSM NV			94,000.000	7,676,663.79
KOPIN CORP			9,182.000	9,172.81
KOPPERS HOLDINGS INC			3,895.000	66,370.80
KOREAN REINSURANCE CO			532,200.000	4,130,536.12
KORN FERRY			6,145.000	242,973.30
KOSS CORP			5,540.000	10,470.60
KRAFT HEINZ CO/THE			162,592.000	6,997,959.68
KRATON CORP			4,384.000	95,746.56
KRATOS DEFENSE & SECURITY SOLU			2,777.000	39,127.93
KROGER CO/THE			149,236.000	4,103,990.00
KRONOS WORLDWIDE INC			7,006.000	80,709.12
KROTON EDUCACIONAL SA			2,600,000.000	5,950,332.20
KRUNG THAI BANK PCL			12,448,500.000	7,340,638.89
KRYSTAL BIOTECH INC			900.000	18,702.00
KULICKE & SOFFA INDUSTRIES INC			5,599.000	113,491.73

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KURA ONCOLOGY INC			3,700.000	51,948.00
KVH INDUSTRIES INC			3,105.000	31,950.45
L BRANDS INC			14,450.000	370,931.50
L3 TECHNOLOGIES INC			39,410.000	6,843,940.60
LA JOLLA PHARMACEUTICAL CO			5,553.000	52,364.79
LA-Z-BOY INC			6,380.000	176,789.80
LABORATORY CORP OF AMERICA HOL			20,719.000	2,618,052.84
LADENBURG THALMANN FINANCIAL S			4,936.000	11,500.88
LAKELAND BANCORP INC			995.000	14,735.95
LAKELAND FINANCIAL CORP			2,915.000	117,066.40
LAKELAND INDUSTRIES INC			910.000	9,527.70
LAM RESEARCH CORP			30,310.000	4,127,312.70
LAMB WESTON HOLDINGS INC			9,268.000	681,754.08
LANCASTER COLONY CORP			3,365.000	595,133.90
LANDEC CORP			3,123.000	36,976.32
LANDS' END INC			2,805.000	39,859.05
LANNETT CO INC			9,078.000	45,026.88
LANTHEUS HOLDINGS INC			4,965.000	77,702.25
LANTRONIX INC			1,116.000	3,281.04
LAR ESPANA REAL ESTATE SOCIMI			46,966.000	399,984.41
LAREDO PETROLEUM INC			8,374.000	30,313.88
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LASERSIGHT INC COM NEW			413.000	16.52
LATTICE SEMICONDUCTOR CORP			15,822.000	109,488.24
LAUREATE EDUCATION INC			9,200.000	140,208.00
LAWSON PRODUCTS INC/DE			1,390.000	43,924.00
LAZARD EMERG MKT EQY-INST			8,149,043.560	130,873,639.58
LAZARD LTD			53,444.000	1,972,618.04
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50
LB FOSTER CO			2,649.000	42,119.10
LCI INDUSTRIES			3,181.000	212,490.80
LEAR CORP			5,025.000	617,371.50
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	768.00
LECG CORP			659.000	3.30
LEGACYTEXAS FINANCIAL GROUP IN			9,541.000	306,170.69
LEGAL & GENERAL GROUP PLC			1,994,300.000	5,867,262.51
LEGG MASON INC			2,800.000	71,428.00
LEGGETT & PLATT INC			8,253.000	295,787.52

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LEMAITRE VASCULAR INC			4,107.000	97,089.48
LENDINGCLUB CORP			39,377.000	103,561.51
LENDINGTREE INC			890.000	195,417.30
LENNAR CORP			45,468.000	1,780,072.20
LENOX GROUP INC COM			6,400.000	112.00
LEXICON PHARMACEUTICALS INC			6,932.000	46,028.48
LEXINGTON REALTY TRUST			45,148.000	370,665.08
LGI HOMES INC			2,200.000	99,484.00
LGL GROUP INC/THE			450.000	2,745.00
LHC GROUP INC			7,813.000	733,484.44
LIBBEY INC			2,374.000	9,211.12
LIBERTY BROADBAND CORP			76,309.000	5,496,537.27
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			308,063.000	4,488,477.91
LIBERTY MEDIA CORP-LIBERTY FOR			65,070.000	1,997,649.00
LIBERTY MEDIA CORP-LIBERTY SIR			123,705.000	4,574,610.90
LIBERTY PROPERTY TRUST			163,015.000	6,827,068.20
LIBERTY TRIPADVISOR HOLDINGS I			8,909.000	141,564.01
LICT CORP			10.000	144,000.00
LIFETIME BRANDS INC			2,045.000	20,511.35
LIGAND PHARMACEUTICALS INC			6,053.000	821,392.10
LIGHTPATH TECHNOLOGIES INC			618.000	920.82
LIMELIGHT NETWORKS INC			5,980.000	13,993.20
LIMESTONE BANCORP INC			203.000	2,793.28
LINCOLN EDUCATIONAL SERVICES C			1,469.000	4,700.80
LINCOLN NATIONAL CORP			112,849.000	5,790,282.19
LINDE PLC			37,376.000	5,832,151.04
LINDSAY CORP			1,973.000	189,901.25
LINNCO LLC ESCROW			13,796.000	0.00
LINTEC CORP			218,300.000	4,705,641.90
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			3,641.000	22,464.97
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	1,447.38
LITHIA MOTORS INC			3,222.000	245,935.26
LIVANOVA PLC			6,150.000	562,540.50
LIVE MICROSYSTEMS INC			117.000	327.60
LIVENT CORP			75,670.000	1,044,246.00
LIVEPERSON INC			9,155.000	172,663.30
LIVERAMP HOLDINGS INC			11,247.000	434,471.61

Asset Detail

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As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LKQ CORP			315,627.000	7,489,828.71
LOCALIZA RENT A CAR SA			1,950,000.000	14,968,070.70
LOCKHEED MARTIN CORP			15,659.000	4,100,152.56
LOEWS CORP			37,814.000	1,721,293.28
LOGIC DEVICES INC			306.000	0.31
LONDON STOCK EXCHANGE GROUP PL			326,480.000	16,889,996.18
LONDONMETRIC PROPERTY PLC			16,326.000	36,179.46
LONZA GROUP AG			49,670.000	12,833,180.16
LOOKSMART GROUP INC			13.000	118.30
LORAL SPACE & COMMUNICATIONS I			2,155.000	80,273.75
LOUISIANA-PACIFIC CORP			19,757.000	439,000.54
LOWE'S COS INC			55,113.000	5,090,236.68
LOXO ONCOLOGY INC			3,021.000	423,151.47
LRAD CORP			1,806.000	4,551.12
LS STARRETT CO/THE			905.000	4,733.15
LSB INDUSTRIES INC			2,661.000	14,688.72
LSC COMMUNICATIONS INC			460.000	3,220.00
LSI INDUSTRIES INC			2,590.000	8,210.30
LTC PROPERTIES INC			8,078.000	336,691.04
LTV CORP			50,656.000	75.98
LUBY'S INC			4,719.000	5,662.80
LUKOIL PJSC ADR			163,400.000	11,656,956.00
LULULEMON ATHLETICA INC			5,679.000	690,623.19
LUMBER LIQUIDATORS HOLDINGS IN			6,321.000	60,175.92
LUMENTUM HOLDINGS INC			9,602.401	403,396.86
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			5,973.000	138,036.03
LUNA INNOVATIONS INC			1,342.000	4,495.70
LUNDIN PETROLEUM AB			389,910.000	9,736,920.23
LUXOFT HOLDING INC			4,143.000	126,030.06
LYDALL INC			2,961.000	60,137.91
LYONDELLBASELL INDUSTRIES NV			23,838.000	1,982,368.08
M&T BANK CORP			22,889.000	3,276,102.57
M/I HOMES INC			2,374.000	49,901.48
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.12
MACATAWA BANK CORP			5,506.000	52,967.72
MACERICH CO/THE			46,092.000	1,994,861.76
MACK-CALI REALTY CORP			11,312.000	221,602.08
MACOM TECHNOLOGY SOLUTIONS HOL			5,150.000	74,726.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MACQUARIE INFRASTRUCTURE CORP			8,503.000	310,869.68
MACQUARIE MEXICO REAL ESTATE M			104,314.000	93,488.65
MACROGENICS INC			6,296.000	79,959.20
MACY'S INC			55,504.000	1,652,909.12
MADISON SQUARE GARDEN CO/THE			10,300.000	2,757,310.00
MADRIGAL PHARMACEUTICALS INC			71.000	8,003.12
MAGAZINE LUIZA SA			240,700.000	11,245,191.00
MAGELLAN HEALTH INC			4,382.000	249,291.98
MAGELLAN MIDSTREAM PARTNERS LP			273,233.000	15,590,674.98
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			180,300.000	8,180,693.37
MAGNACHIP SEMICONDUCTOR CORP			2,414.000	14,990.94
MAGNITOGORSK IRON & STEEL WORK GDR			357,394.000	2,962,796.26
MAIDEN HOLDINGS LTD			13,276.000	21,905.40
MAIN STREET CAPITAL CORP			5,971.000	201,879.51
MAJESCO			223.000	1,581.07
MAKITA CORP			251,100.000	8,937,205.49
MALIBU BOATS INC			2,949.000	102,625.20
MALLINCKRODT PLC			6,500.000	102,700.00
MANHATTAN ASSOCIATES INC			11,770.000	498,694.90
MANHATTAN BRIDGE CAPITAL INC			399.000	2,246.37
MANITOWOC CO INC/THE COM NEW			4,475.000	66,095.75
MANNATECH INC			266.000	5,000.80
MANNKIND CORP			6,103.000	6,469.18
MANTECH INTERNATIONAL CORP/VA			3,040.000	158,976.80
MAPFRE SA			2,768,300.000	7,341,830.58
MAPLETREE COMMERCIAL TRUST			586,576.000	710,088.33
MAPLETREE INDUSTRIAL TRUST			244,695.000	342,896.14
MAPLETREE LOGISTICS TRUST			2,450,875.000	2,316,711.74
MARATHON OIL CORP			479,121.000	6,870,595.14
MARATHON PETROLEUM CORP			136,049.257	8,028,266.66
MARCHEX INC			2,413.000	6,394.45
MARCUS & MILLICHAP INC			840.000	28,837.20
MARCUS CORP/THE			2,877.000	113,641.50
MARINE PRODUCTS CORP			6,114.000	103,387.74
MARINEMAX INC			1,756.000	32,152.36
MARKEL CORP			1,609.000	1,670,222.45
MARLIN BUSINESS SERVICES CORP			1,413.000	31,552.29
MARRIOTT INTERNATIONAL			194,414.000	0.00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARRIOTT INTERNATIONAL INC/MD			47,382.000	5,143,789.92
MARRIOTT VACATIONS WORLDWIDE C			5,603.000	395,067.53
MARSH & MCLENNAN COS INC			42,014.000	3,350,616.50
MARTEN TRANSPORT LTD			5,091.000	82,423.29
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			3,968.000	681,980.16
MARVELL TECHNOLOGY GROUP LTD			33,894.000	548,743.86
MASCO CORP			28,920.000	845,620.80
MASONITE INTERNATIONAL CORP			3,907.000	175,150.81
MASTEC INC			8,383.000	340,014.48
MASTECH DIGITAL INC			1,362.000	8,580.60
MASTERCARD INC			63,525.000	11,983,991.25
MATADOR RESOURCES CO			9,303.000	144,475.59
MATAHARI DEPARTMENT STORE TBK			20,500,000.000	7,983,306.80
MATEON THERAPEUTICS INC			10.000	0.77
MATERION CORP			4,637.000	208,618.63
MATRIX SERVICE CO			5,821.000	104,428.74
MATSON INC			5,804.000	185,844.08
MATTEL INC			21,840.000	218,181.60
MATTHEWS INTERNATIONAL CORP			4,638.000	188,395.56
MAUI LAND & PINEAPPLE CO INC			319.000	3,164.48
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			41,259.000	2,098,020.15
MAXIMUS INC			8,795.000	572,466.55
MAXLINEAR INC			8,825.000	155,320.00
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MAXWELL TECHNOLOGIES INC			2,502.000	5,179.14
MB FINANCIAL INC			9,476.000	375,533.88
MBIA INC			16,537.000	147,510.04
MBT FINANCIAL CORP			2,005.000	18,646.50
MCCLATCHY CO/THE			677.000	5,179.05
MCCORMICK & CO INC/MD			15,039.000	2,094,030.36
MCDERMOTT INTERNATIONAL INC			22,913.994	149,857.52
MCDONALD'S CORP			58,263.000	10,345,760.91
MCEWEN MINING INC			40,093.000	72,969.26
MCGRATH RENTCORP			3,501.000	180,231.48
MCKESSON CORP			63,372.000	7,000,704.84
MCRAE INDUSTRIES INC			1,002.000	23,547.00
MDC HOLDINGS INC			4,488.000	126,157.68

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MECHANICAL TECHNOLOGY INC			734.000	587.20
MECKLERMEDIA CORP			970.000	0.10
MEDCATH CORP			2,594.000	0.00
MEDEQUITIES REALTY TRUST INC			69,563.000	475,810.92
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL PROPERTIES TRUST INC			236,285.000	3,799,462.80
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINES CO/THE			97,170.000	1,859,833.80
MEDICINOVA INC			6,249.000	51,054.33
MEDIDATA SOLUTIONS INC			7,582.000	511,178.44
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			1,700.000	89,981.00
MEDTRONIC PLC			227,727.000	20,714,047.92
MEET GROUP INC/THE			76.000	351.88
MEI PHARMA INC			100.000	264.00
MELINTA THERAPEUTICS INC			1,242.000	984.54
MELROSE INDUSTRIES PLC			1,853,826.000	3,868,552.23
MERCADOLIBRE INC			26,000.000	7,614,100.00
MERCANTILE BANK CORP			685.000	19,358.10
MERCK & CO INC			181,933.000	13,901,500.53
MERCURY GENERAL CORP			1,812.000	93,698.52
MERCURY NZ LTD			110,686.000	270,533.71
MERCURY SYSTEMS INC			6,432.000	304,169.28
MEREDITH CORP			10,159.000	527,658.46
MERIDIAN BANCORP INC			4,886.000	69,967.52
MERIDIAN BIOSCIENCE INC			5,957.000	103,413.52
MERIDIAN ENERGY LTD			335,586.000	766,217.59
MERIT MEDICAL SYSTEMS INC			6,413.000	357,909.53
MERITAGE HOMES CORP			4,480.000	164,505.60
MERITOR INC			9,815.000	165,971.65
MERRIMACK PHARMACEUTICALS INC			2,696.000	10,406.56
MESA AIR GROUP INC			29,700.000	98.01
MESTEK INC			2,231.000	64,252.80
META FINANCIAL GROUP INC			10,866.000	210,691.74
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			4,683.000	109,067.07
METLIFE INC			78,321.000	3,215,860.26
METRO AG			325,500.000	4,984,216.88
METRO ONE TELECOMMUNICATIONS			4,577.000	38.90

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
METROPOLITAN BANK HOLDING CORP			500.000	15,425.00
METTLER-TOLEDO INTERNATIONAL I			2,118.000	1,197,898.44
MEXCO ENERGY CORP			114.000	315.78
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			581,595.890	14,565,487.47
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			3,433,932.210	55,028,763.67
MGE ENERGY INC			5,443.000	326,362.28
MGIC INVESTMENT CORP			44,257.000	462,928.22
MGM GROWTH PROPERTIES LLC			41,569.000	1,097,837.29
MGM RESORTS INTERNATIONAL			72,804.000	1,766,225.04
MGP INGREDIENTS INC			3,063.000	174,744.15
MICHAEL KORS HOLDINGS LTD			98,727.000	3,743,727.84
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			0.400	0.69
MICROCHIP TECHNOLOGY INC			14,966.000	1,076,354.72
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	4,186.84
MICRON TECHNOLOGY INC			89,773.000	2,848,497.29
MICROSOFT CORP			544,016.000	55,255,705.12
MICROSTRATEGY INC			1,433.000	183,065.75
MICROVISION INC			227.000	137.08
MICROWAVE FILTER CO INC			1,944.000	758.16
MID-AMERICA APARTMENT COMMUNIT			11,760.000	1,125,432.00
MIDDLESEX WATER CO			5,056.000	269,737.60
MIDLAND STATES BANCORP INC			5.000	111.70
MIDSOUTH BANCORP INC			419.000	4,441.40
MILLENDO THERAPEUTICS INC			122.267	972.03
MILLER INDUSTRIES INC/TN			3,852.000	104,004.00
MIMECAST LTD			5,369.000	180,559.47
MIMEDX GROUP INC			13,248.000	24,376.32
MINERALS TECHNOLOGIES INC			5,316.000	272,923.44
MINERVA NEUROSCIENCES INC			6,049.000	40,770.26
MIRANT CORPORATION COM			51,800.000	0.00
MIRATI THERAPEUTICS INC			750.000	31,815.00
MISONIX INC			2,416.000	38,680.16
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,646.000	4,213.76
MITEK SYSTEMS INC			1,390.000	15,025.90
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	6,165,148.34
MOBILE MINI INC			5,588.000	177,419.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MODINE MANUFACTURING CO			1,999.000	21,609.19
MOELIS & CO			2,354.000	80,930.52
MOHAWK INDUSTRIES INC			10,563.000	1,235,448.48
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLSON COORS BREWING CO			22,095.000	1,240,855.20
MOMENTA PHARMACEUTICALS INC			10,245.000	113,104.80
MONARCH CASINO & RESORT INC			2,034.000	77,576.76
MONARCH CEMENT CO/THE			90.000	5,676.30
MONARCH SERVICES INC			350.000	1.93
MONDELEZ INTERNATIONAL INC			113,932.000	4,560,697.96
MONEYGRAM INTERNATIONAL INC			218.000	436.00
MONMOUTH REAL ESTATE INVESTMEN			5,915.000	73,346.00
MONOTARO CO LTD			417,800.000	10,350,274.81
MONOTYPE IMAGING HOLDINGS INC			6,237.000	96,798.24
MONRO INC			3,811.000	262,006.25
MONSTER BEVERAGE CORP			25,193.000	1,239,999.46
MOODY'S CORP			12,990.000	1,819,119.60
MOOG INC			5,925.000	459,069.00
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	38.48
MORGAN STANLEY			89,803.000	3,560,688.95
MOSAIC CO/THE			137,935.000	4,029,081.35
MOSSIMO INC			12,487.000	1,748.18
MOSYS INC			517.000	85.98
MOTOROLA SOLUTIONS INC			63,949.000	7,356,692.96
MOVADO GROUP INC			3,869.000	122,337.78
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			438,150.000	13,275,945.00
MRC GLOBAL INC			12,887.000	157,608.01
MSA SAFETY INC			4,365.000	411,488.55
MSC INDUSTRIAL DIRECT CO INC			5,165.000	397,291.80
MSCI INC			13,201.000	1,946,223.43
MSG NETWORKS INC			6,815.000	160,561.40
MTS SYSTEMS CORP			3,133.000	125,727.29
MTU AERO ENGINES AG			44,000.000	7,967,298.24
MUELLER INDUSTRIES INC			10,481.000	244,836.16
MUELLER WATER PRODUCTS INC			21,299.000	193,820.90
MUENCHENER RUECKVERSICHERUNGS-			36,400.000	7,928,911.26
MULTI-COLOR CORP			1,908.000	66,951.72

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MURPHY USA INC			2,715.000	208,077.60
MUTUALFIRST FINANCIAL INC			1,893.000	50,297.01
MYERS INDUSTRIES INC			4,290.000	64,821.90
MYLAN NV			32,629.000	894,034.60
MYOKARDIA INC			2,865.000	139,983.90
MYR GROUP INC			3,190.000	89,862.30
MYREXIS INC			3,666.000	40.33
MYRIAD GENETICS INC			9,934.000	288,781.38
N-VIRO INTERNATIONAL CORP			846.000	1.86
NABORS INDUSTRIES LTD			27,400.000	54,800.00
NACCO INDUSTRIES INC			1,186.000	40,205.40
NANOGEN INC			7,205.000	0.00
NANOMETRICS INC			3,441.000	94,042.53
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,779.01
NANOSTRING TECHNOLOGIES INC			3,990.000	59,171.70
NAPCO SECURITY TECHNOLOGIES IN			3,203.000	50,447.25
NASB FINANCIAL INC			2,121.000	88,975.95
NASDAQ INC			17,119.000	1,396,396.83
NATIONAL BANK HOLDINGS CORP			6,009.000	185,497.83
NATIONAL BANK OF CANADA			210,790.000	8,650,446.26
NATIONAL BEVERAGE CORP			1,256.000	90,143.12
NATIONAL CINEMEDIA INC			8,923.000	57,821.04
NATIONAL COMMERCE CORP			2,043.000	73,548.00
NATIONAL FUEL GAS CO			4,690.000	240,034.20
NATIONAL GENERAL HOLDINGS CORP			5,623.000	136,132.83
NATIONAL GRID PLC ADR			17,653.000	846,990.94
NATIONAL HEALTH INVESTORS INC			8,373.000	632,496.42
NATIONAL HEALTHCARE CORP			2,061.000	161,685.45
NATIONAL OILWELL VARCO INC			68,803.000	1,768,237.10
NATIONAL PRESTO INDUSTRIES INC			1,120.000	130,950.40
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			5,264.000	200,768.96
NATIONAL STORAGE REIT			271,546.000	335,500.52
NATIONAL WESTERN LIFE GROUP IN			359.000	107,951.30
NATURAL ALTERNATIVES INTERNATI			2,409.000	23,680.47
NATURAL GAS SERVICES GROUP INC			4,295.000	70,609.80
NATURE'S SUNSHINE PRODUCTS INC			2,655.000	21,638.25
NATURGY ENERGY GROUP SA			107,683.000	2,740,157.50
NATUS MEDICAL INC			7,929.000	269,823.87

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NAUTILUS INC			3,695.000	40,275.50
NAVIDEA BIOPHARMACEUTICALS INC			525.000	53.90
NAVIENT CORP			8,600.000	75,766.00
NAVIGANT CONSULTING INC			5,380.000	129,389.00
NAVIGATORS GROUP INC/THE			2,630.000	182,758.70
NAVISTAR INTERNATIONAL CORP			7,478.000	194,054.10
NBT BANCORP INC			6,116.000	211,552.44
NCI BUILDING SYSTEMS INC			692.000	5,017.00
NCR CORP			245,476.000	5,665,586.08
NEENAH INC			3,467.000	204,275.64
NEKTAR THERAPEUTICS			21,959.000	721,792.33
NELNET INC			5,346.000	279,809.64
NEOGEN CORP			6,418.000	365,826.00
NEOGENOMICS INC			6,825.000	86,063.25
NEOMAGIC CORP			1,790.000	10.02
NEOPHOTONICS CORP			3,962.000	25,673.76
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.00
NESTE OYJ			114,010.000	8,779,064.60
NET 1 UEPS TECHNOLOGIES INC			4,656.000	21,836.64
NETAPP INC			35,192.000	2,099,906.64
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			41,120.000	11,006,179.20
NETGEAR INC			4,322.000	224,873.66
NETLINK NBN TRUST			2,706,217.000	1,518,896.56
NETLIST INC			1,400.000	504.00
NETMARBLE CORP			83,000.000	8,294,049.48
NETSCOUT SYSTEMS INC			11,037.000	260,804.31
NETSOL TECHNOLOGIES INC			5,222.000	32,115.30
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,300.40
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	5.71
NEUROMETRIX INC			1.000	0.76
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			12,403.000	566,445.01
NEW MEDIA INVESTMENT GROUP INC			1,499.000	17,343.43
NEW MOUNTAIN FINANCE CORP			3,625.000	45,602.50
NEW RELIC INC			4,956.000	401,287.32
NEW SENIOR INVESTMENT GROUP IN			4,769.000	19,648.28
NEW YORK TIMES CO/THE			17,073.000	380,557.17

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEWELL BRANDS INC			27,176.000	505,201.84
NEWFIELD EXPLORATION CO			12,678.000	185,859.48
NEWLINK GENETICS CORP			6,041.000	9,182.32
NEWMONT MINING CORP			77,014.000	2,668,535.10
NEWPARK RESOURCES INC			12,836.000	88,183.32
NEWRIVER REIT PLC			215,786.000	581,254.99
NEWS CORP			32,208.000	367,127.20
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00
NEWTEK BUSINESS SERVICES CORP			881.000	15,364.64
NEXIEN BIOPHARMA INC			50.000	9.25
NEXON CO LTD			701,000.000	9,028,054.51
NEXPRISE INC			1,644.000	0.16
NEXSTAR MEDIA GROUP INC			5,470.000	430,160.80
NEXTERA ENERGY INC			51,539.000	8,958,508.98
NEXTERA ENTERPRISES INC			29,140.000	0.30
NEXTGEN HEALTHCARE INC			8,956.000	135,683.40
NEXUS REIT TR UNIT			295,708.000	409,202.02
NIC INC			8,730.000	108,950.40
NICOLET BANKSHARES INC			1,120.000	54,656.00
NIELSEN HOLDINGS PLC			48,974.000	1,142,563.42
NIKE INC			99,302.000	7,362,250.28
NIPPON TELEGRAPH & TELEPHONE C			234,300.000	9,571,458.79
NISOURCE INC			86,928.000	2,203,624.80
NITCHES INC			1,080.000	6.59
NL INDUSTRIES INC			5,887.000	20,663.37
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,118.000	14,211.78
NOBILITY HOMES INC			1,411.000	27,514.50
NOBLE CORP PLC			30,883.000	80,913.46
NOBLE ENERGY INC			83,603.000	1,568,392.28
NOBLE INTL LTD			5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP			38,179.000	1,101,082.36
NOMAD FOODS LTD			327,360.000	5,473,459.20
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN OFFSHORE LTD			538.000	225.96
NORDIC AMERICAN TANKERS LTD			11,998.000	23,996.00
NORDSTROM INC			7,200.000	335,592.00
NORFOLK SOUTHERN CORP			21,848.000	3,267,149.92
NORTECH SYSTEMS INC			821.000	2,948.25

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORTHEAST INDIANA BANCORP INC			975.000	34,368.75
NORTHERN OIL AND GAS INC			6,818.000	15,408.68
NORTHERN TECHNOLOGIES INTERNAT			169.000	5,000.71
NORTHERN TRUST CORP			14,009.000	1,171,012.31
NORTHFIELD BANCORP INC			8,987.000	121,773.85
NORTHRIM BANCORP INC			997.000	32,771.39
NORTHROP GRUMMAN CORP			10,986.000	2,690,471.40
NORTHVIEW APARTMENT REIT TR UNIT			36,080.000	646,682.10
NORTHWEST BANCSHARES INC			11,394.000	193,014.36
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	1,346.03
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			58,905.000	408,858.84
NORTHWEST NATURAL HOLDING CO			3,784.000	228,780.64
NORTHWEST PIPE CO			4,255.000	99,098.95
NORTHWESTERN CORP			6,961.000	413,761.84
NORWEGIAN CRUISE LINE HOLDINGS			30,440.000	1,290,351.60
NOVANTA INC			2,638.000	166,194.00
NOVARTIS AG			304,463.000	25,955,640.64
NOVATION COS INC			1,726.000	37.97
NOVAVAX INC			33,171.000	61,034.64
NOVELION THERAPEUTICS INC			793.000	681.98
NOVELSTEM INTERNATIONAL CORP			3,839.000	292.15
NOW INC			13,560.000	157,838.40
NRG ENERGY INC			63,961.000	2,532,855.60
NSI NV			10,051.000	391,802.20
NTN BUZZTIME INC			146.000	284.70
NUCOR CORP			35,632.000	1,846,093.92
NUTRISYSTEM INC			4,131.000	181,268.28
NUTROGANICS INC			831.000	1.75
NUVASIVE INC			6,885.000	341,220.60
NUVECTRA CORP			1,141.000	18,643.94
NVE CORP			1,660.000	145,316.40
NVIDIA CORP			38,600.000	5,153,100.00
NVR INC			228.000	555,633.72
NXP SEMICONDUCTORS NV			36,700.000	2,689,376.00
NXSTAGE MEDICAL INC			9,869.000	282,450.78
NXXI INC			11,261.000	13.51
O'REILLY AUTOMOTIVE INC			6,338.000	2,182,363.54
OAKTREE CAPITAL GROUP LLC			125,009.000	4,969,107.75
OAKTREE SPECIALTY LENDING CORP			8,727.000	36,915.21

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
OCIDENTAL PETROLEUM CORP			96,300.000	5,910,894.00	
OCEANEERING INTERNATIONAL INC			10,918.000	132,107.80	
OCEANFIRST FINANCIAL CORP			3,588.000	80,765.88	
OCULAR THERAPEUTIX INC			3,438.000	13,683.24	
OCWEN FINANCIAL CORP			8,635.000	11,570.90	
ODYSSEY MARINE EXPLORATION INC			55.000	183.15	
OESTERREICHISCHE POST AG			31,358.000	1,076,123.87	
OFFICE DEPOT INC			68,445.000	176,588.10	
OFG BANCORP			3,170.000	52,178.20	
OHIO VALLEY BANC CORP			1,336.000	46,947.04	
OIL STATES INTERNATIONAL INC			5,246.000	74,912.88	
OIL-DRI CORP OF AMERICA			1,776.000	47,064.00	
OILSANDS QUEST INC			6,899.000	0.00	
OLD LINE BANCSHARES INC			282.000	7,422.24	
OLD NATIONAL BANCORP/IN			19,096.000	294,078.40	
OLD REPUBLIC INTERNATIONAL COR			165,505.000	3,404,437.85	
OLD SECOND BANCORP INC			420.000	5,460.00	
OLLIE'S BARGAIN OUTLET HOLDING			5,442.000	361,947.42	
OLYMPIC STEEL INC			1,684.000	24,030.68	
OMEGA FLEX INC			1,986.000	107,383.02	
OMEROS CORP			5,963.000	66,427.82	
OMNICELL INC			4,454.000	272,762.96	
OMNICOM GROUP INC			20,857.000	1,527,566.68	
OMNOVA SOLUTIONS INC			11,233.000	82,337.89	
ONCOCYTE CORP			128.000	176.64	
ONCOMED PHARMACEUTICALS INC			2,956.000	2,209.02	
ONE GAS INC			7,748.000	616,740.80	
ONE LIBERTY PROPERTIES INC			4,137.000	100,198.14	
ONE PRICE CLOTHING STORES INC			2,557.000	0.00	
ONEOK INC			217,264.000	11,721,392.80	
ONESPAN INC			6,317.000	81,805.15	
OPIANT PHARMACEUTICALS INC			1,400.000	20,230.00	
OPPENHEIMER HOLDINGS INC			1,018.000	26,009.90	
OPTICAL CABLE CORP			1,148.000	4,373.88	
OPTIMIZERX CORP			1,100.000	12,067.00	
OPUS BANK			1,968.000	38,553.12	
ORACLE CORP			170,216.000	7,685,252.40	
ORASURE TECHNOLOGIES INC			12,553.000	146,619.04	
ORBCOMM INC			7,053.000	58,257.78	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORBIT INTERNATIONAL CORP			335.000	1,842.50
ORCHID ISLAND CAPITAL INC			3,097.000	19,789.83
OREXIGEN THERAPEUTICS INC			300.000	0.51
ORGANOVO HOLDINGS INC			8,900.000	8,518.19
ORION ENGINEERED CARBONS SA			7,193.000	181,839.04
ORION GROUP HOLDINGS INC			4,979.000	21,359.91
ORITANI FINANCIAL CORP			5,438.000	80,210.50
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			5,588.000	292,252.40
ORTHOFIX MEDICAL INC			4,374.000	229,591.26
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51
OSHKOSH CORP			59,785.000	3,665,418.35
OSI SYSTEMS INC			3,779.000	277,000.70
OSIRIS THERAPEUTICS INC			7,582.000	102,357.00
OTONOMY INC			5,499.000	10,173.15
OTTER TAIL CORP			4,546.000	225,663.44
OUTFRONT MEDIA INC			15,000.000	271,800.00
OVERSEAS SHIPHOLDING GROUP INC			447.000	742.02
OVERSTOCK.COM INC			6,363.000	86,409.54
OWENS & MINOR INC			8,483.000	53,697.39
OWENS-ILLINOIS INC			16,100.000	277,564.00
OXFORD IMMUNOTEC GLOBAL PLC			6,792.000	86,801.76
OXFORD INDUSTRIES INC			1,959.000	139,167.36
P&F INDUSTRIES INC			1,772.000	13,697.56
P10 HOLDINGS INC			1,680.000	1,310.40
PAB BANKSHARES INC			1,304.000	0.13
PACCAR INC			22,112.000	1,263,479.68
PACIFIC BIOSCIENCES OF CALIFOR			10,215.000	75,591.00
PACIFIC ETHANOL INC			7,685.000	6,616.78
PACIFIC MERCANTILE BANCORP			995.000	7,114.25
PACIFIC PREMIER BANCORP INC			4,855.000	123,899.60
PACIFICNET INC			245.000	0.00
PACIRA PHARMACEUTICALS INC/DE			4,811.000	206,969.22
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			9,143.000	763,074.78
PAIN THERAPEUTICS INC			682.000	579.70
PALM HARBOR HOMES INC			3,688.000	8.11
PAM TRANSPORTATION SERVICES IN			1,361.000	53,637.01
PAN PACIFIC INTERNATIONAL HOLD			262,400.000	16,311,060.48

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PANHANDLE OIL AND GAS INC			5,979.000	92,674.50
PAPA JOHN'S INTERNATIONAL INC			7,536.000	300,008.16
PAR PACIFIC HOLDINGS INC			7,490.000	106,189.50
PAR TECHNOLOGY CORP			2,781.000	60,486.75
PARAGON TECHNOLOGIES INC			1,680.000	1,680.00
PARATEK PHARMACEUTICALS INC			6,990.000	35,858.70
PARK CITY GROUP INC			3,249.000	19,422.36
PARK ELECTROCHEMICAL CORP			4,914.000	88,795.98
PARK HOTELS & RESORTS INC			11,518.000	299,237.64
PARK NATIONAL CORP			1,379.000	117,146.05
PARK-OHIO HOLDINGS CORP			2,817.000	86,453.73
PARKER DRILLING CO			664.000	225.76
PARKER-HANNIFIN CORP			8,375.000	1,249,047.50
PARKERVISION INC			219.000	31.10
PARKWAY LIFE REAL ESTATE INVES			560,491.000	1,081,505.01
PARTNERS GROUP HOLDING AG			10,700.000	6,469,060.67
PATRICK INDUSTRIES INC			3,526.000	104,404.86
PATRIOT TRANSPORTATION HOLDING			953.000	18,573.97
PATTERN ENERGY GROUP INC			7,679.000	142,982.98
PATTERSON COS INC			9,200.000	180,872.00
PAUL MUELLER CO			119.000	2,856.00
PAYCHEX INC			31,032.000	2,021,734.80
PAYLOCITY HOLDING CORP			2,862.000	172,321.02
PAYPAL HOLDINGS INC			74,566.000	6,270,254.94
PC CONNECTION INC			3,756.000	111,665.88
PC-TEL INC			2,338.000	10,030.02
PCD INC COM			12,400.000	0.00
PCM INC			3,735.000	65,773.35
PDC ENERGY INC			5,043.000	150,079.68
PDF SOLUTIONS INC			6,088.000	51,321.84
PDL BIOPHARMA INC			18,491.000	53,623.90
PEABODY ENERGY CORP			9,600.000	292,608.00
PEAPACK GLADSTONE FINANCIAL CO			3,238.000	81,532.84
PEBBLEBROOK HOTEL TRUST			13,875.458	392,814.22
PEGASUS COS INC/THE			36.000	8,460.00
PEGATRON CORP			3,010,000.000	5,033,477.50
PENN NATIONAL GAMING INC			11,625.200	218,902.52
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	4,564.17

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PENNSYLVANIA REAL ESTATE INVES			10,616.000	63,059.04
PENNYMAC MORTGAGE INVESTMENT T			7,551.000	140,599.62
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			23,400.000	884,052.00
PENUMBRA INC			2,271.000	277,516.20
PEOPLE'S UNITED FINANCIAL INC			23,884.000	344,646.12
PEOPLES BANCORP INC/OH			1,695.000	51,019.50
PEOPLES FINANCIAL CORP/MS			675.000	7,695.00
PEOPLES FINANCIAL SERVICES COR			481.000	20,942.74
PEPSICO INC			97,422.000	10,763,182.56
PERCEPTRON INC			2,272.000	18,312.32
PERFICIENT INC			7,417.000	165,102.42
PERFORMANCE FOOD GROUP CO			11,100.000	358,197.00
PERKINELMER INC			7,039.000	552,913.45
PERMA-FIX ENVIRONMENTAL SERVIC			1,221.000	2,869.35
PERMA-PIPE INTERNATIONAL HOLDI			2,445.000	21,393.75
PERNIX THERAPEUTICS HOLDINGS I			671.000	281.82
PERRIGO CO PLC			23,172.000	897,915.00
PERSPECTA INC			15,800.000	272,076.00
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			12,884.000	299,681.84
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PETROQUEST ENERGY INC			1,316.000	5.27
PFF BANCORP INC			6,255.000	9.38
PFIZER INC			395,804.000	17,276,844.60
PFSWEB INC			1,382.000	7,089.66
PG&E CORP			66,746.000	1,585,217.50
PH GLATFELTER CO			4,360.000	42,553.60
PHARMANETICS INC COM			6,690.000	16.73
PHARMCHEM INC			1,619.000	973.83
PHARMOS CORP			2,143.000	16.72
PHI INC			2,508.000	4,639.80
PHIBRO ANIMAL HEALTH CORP			2,864.000	92,106.24
PHILIP MORRIS INTERNATIONAL IN			98,369.000	6,567,114.44
PHILLIPS 66			51,182.000	4,409,329.30
PHILLIPS 66 PARTNERS LP			189,318.000	7,972,180.98
PHOENIX FOOTWEAR GROUP INC			1,137.000	115.97
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			5,511.000	53,346.48

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PHYSICIANS REALTY TRUST			24,615.000	394,578.45
PICO HOLDINGS INC			1,529.000	13,975.06
PIEDMONT OFFICE REALTY TRUST I			233,380.000	3,976,795.20
PIER 1 IMPORTS INC			12,247.000	3,745.13
PINNACLE WEST CAPITAL CORP			25,333.000	2,158,371.60
PIONEER ENERGY SERVICES CORP			6,369.000	7,833.87
PIONEER NATURAL RESOURCES CO			33,987.000	4,469,970.24
PIPER JAFFRAY COS			2,677.000	176,253.68
PITNEY BOWES INC			17,500.000	103,425.00
PIXELWORKS INC			1,454.000	4,216.60
PJT PARTNERS INC			1,589.000	61,589.64
PLA ADMINISTRADORA INDUSTRIAL			416,357.000	494,290.16
PLAINS ALL AMERICAN PIPELINE L			754,664.000	15,123,466.56
PLANET FITNESS INC			9,700.000	520,114.00
PLANTRONICS INC			5,569.000	184,333.90
PLAYA HOTELS & RESORTS NV			311.000	2,236.09
PLEXUS CORP			4,926.000	251,620.08
PLUG POWER INC			591.000	732.84
PNC FINANCIAL SERVICES GROUP I			49,742.000	5,815,337.22
PNM RESOURCES INC			11,536.000	474,014.24
POINT BLANK SOLUTIONS INC			5,587.000	670.44
POINT.360			3,662.000	98.87
POLARIS INDUSTRIES INC			2,009.000	154,050.12
POLARITYTE INC			1,793.000	24,187.57
PONIARD PHARMACEUTICALS INC			80.000	2.40
PORTLAND GENERAL ELECTRIC CO			13,053.000	598,480.05
PORTOLA PHARMACEUTICALS INC			4,240.000	82,764.80
POST HOLDINGS INC			6,735.000	600,290.55
POTLATCHDELTIC CORP			7,678.000	242,931.92
POWELL INDUSTRIES INC			1,390.000	34,763.90
POWER ASSETS HOLDINGS LTD HK/00006			105,672.000	735,581.38
POWER INTEGRATIONS INC			3,252.000	198,306.96
POWERTECH TECHNOLOGY INC			2,727,100.000	5,864,635.70
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			18,804.000	1,922,332.92
PPL CORP			98,142.000	2,780,362.86
PRA GROUP INC			7,781.000	189,622.97
PRECIPIO INC			20.000	3.08
PRECISION AUTO CARE ESCROW			1,153.000	0.00

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PRECISION DRILLING CORP			1,707,310.000	2,970,719.40
PREFERRED APARTMENT COMMUNITIE			6,648.000	93,470.88
PREFERRED BANK/LOS ANGELES CA			527.000	22,845.45
PREFORMED LINE PRODUCTS CO			939.000	50,940.75
PREMIER FINANCIAL BANCORP INC			478.000	7,126.98
PREMIER INC			5,593.000	208,898.55
PREMIER LASER SYS INC CL A COM			15,000.000	1.50
PRESTIGE CONSUMER HEALTHCARE I			7,630.000	235,614.40
PRGX GLOBAL INC			721.000	6,827.87
PRICESMART INC			2,283.000	134,925.30
PRIMECARE SYSTEMS INC			1,444.000	0.58
PRIMEENERGY RESOURCES CORP			3,280.000	226,320.00
PRIMERICA INC			6,356.000	621,044.76
PRIMO WATER CORP			307.000	4,301.07
PRIMO WATER CORP WTS EXP 12/31/2021			366.000	420.98
PRIMORIS SERVICES CORP			5,151.000	98,538.63
PRIMUS GUARANTY LTD			5,606.000	168.18
PRINCETON NATIONAL BANCORP INC			3,531.000	11.65
PRINCIPAL FINANCIAL GROUP INC			22,805.000	1,007,296.85
PRISM TECHNOLOGIES GROUP INC			294.000	19.11
PROASSURANCE CORP			1,700.000	68,952.00
PROCTER & GAMBLE CO/THE			166,081.000	15,266,165.52
PROGENICS PHARMACEUTICALS INC			10,463.000	43,944.60
PROGRESS SOFTWARE CORP			7,796.000	276,680.04
PROGRESSIVE CORP/THE			86,651.000	5,227,654.83
PROLIANCE INTERNATIONAL INC			4,794.000	0.48
PROLOGIS INC			64,329.000	3,777,398.88
PROOFPOINT INC			30,480.000	2,554,528.80
PROPERTYLINK GROUP			281,797.000	227,150.93
PROS HOLDINGS INC			2,481.000	77,903.40
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPECT CAPITAL CORP			44,600.000	281,426.00
PROTAGENIC THERAPEUTICS INC			2.000	3.00
PROTAGONIST THERAPEUTICS INC			2,200.000	14,806.00
PROTALIX BIOTHERAPEUTICS INC			16,864.000	5,244.70
PROTECTIVE INSURANCE CORP			2,691.000	44,805.15
PROTEON THERAPEUTICS INC			1,231.000	2,794.37
PROTHENA CORP PLC			397.000	4,089.10
PROTO LABS INC			3,052.000	344,235.08

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PROVIDENCE SERVICE CORP/THE			3,232.000	193,984.64	
PROVIDENT FINANCIAL HOLDINGS I			1,028.000	15,934.00	
PROVIDENT FINANCIAL SERVICES I			7,800.000	188,214.00	
PRUDENTIAL FINANCIAL INC			29,790.000	2,429,374.50	
PRUDENTIAL PLC			338,942.000	6,052,104.97	
PS BUSINESS PARKS INC			2,287.000	299,597.00	
PSYCHEMEDICS CORP			3,198.000	50,752.26	
PTC THERAPEUTICS INC			6,203.000	212,886.96	
PUBLIC SERVICE ENTERPRISE GROU			113,358.000	5,900,283.90	
PUBLIC STORAGE			9,489.000	1,920,668.49	
PULSE BIOSCIENCES INC			1,900.000	21,774.00	
PULTEGROUP INC			16,351.000	424,962.49	
PURCHASEPRO COM INC COM NEW			44.000	0.44	
PURE BIOSCIENCE INC			247.000	93.86	
PVH CORP			13,139.000	1,221,270.05	
PYXIS TANKERS INC			199.000	198.44	
PYXUS INTERNATIONAL INC			1,548.000	18,359.28	
PZENA INVESTMENT MANAGEMENT IN			5,811.000	50,265.15	
Q2 HOLDINGS INC			1,690.000	83,739.50	
QAD INC			2,223.000	82,868.94	
QC HOLDINGS INC			1,838.000	919.00	
QCR HOLDINGS INC			1,331.000	42,711.79	
QEP CO INC			485.000	11,882.50	
QIAGEN NV			117,850.000	4,059,932.50	
QORVO INC			24,292.000	1,475,253.16	
QTS REALTY TRUST INC			3,536.000	131,008.80	
QUAD SYSTEMS CORP			8,400.000	0.84	
QUAD/GRAPHICS INC			1,938.000	23,876.16	
QUAKER CHEMICAL CORP			3,344.000	594,262.24	
QUAKER FABRIC CORP NEW			8,200.000	8.20	
QUALCOMM INC			85,024.000	4,838,715.84	
QUALSTAR CORP			333.000	1,748.25	
QUALYS INC			3,302.000	246,791.48	
QUANEX BUILDING PRODUCTS CORP			4,689.000	63,723.51	
QUANTA SERVICES INC			9,241.000	278,154.10	
QUANTUM CORP			1,740.000	3,480.00	
QUEST DIAGNOSTICS INC			18,910.000	1,574,635.70	
QUICKLOGIC CORP			2,652.000	1,946.57	
QUIDEL CORP			5,147.000	251,276.54	

Asset Detail

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As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
QUMU CORP			2,187.000	4,155.30	
QUOTIENT TECHNOLOGY INC			8,550.000	91,314.00	
QURATE RETAIL INC			39,998.000	780,760.96	
R1 RCM INC			6,128.000	48,656.32	
RA PHARMACEUTICALS INC			1,100.000	20,020.00	
RADIAN GROUP INC			26,256.000	429,548.16	
RADIOIO INC			9.000	0.10	
RADNET INC			8,660.000	88,072.20	
RAFAEL HOLDINGS INC			2,380.000	18,873.40	
RAINMAKER SYSTEMS INC			1,456.000	3.79	
RAIT FINANCIAL TRUST			270.000	151.20	
RALPH LAUREN CORP			26,172.000	2,707,755.12	
RAMBUS INC			16,240.000	124,560.80	
RAND WORLDWIDE INC			395.000	1,283.75	
RASER TECHNOLOGIES INC			6,049.000	0.00	
RAVEN INDUSTRIES INC			6,889.000	249,312.91	
RAYMOND JAMES FINANCIAL INC			11,747.000	874,094.27	
RAYTHEON CO			23,676.000	3,630,714.60	
RBC BEARINGS INC			3,147.000	412,571.70	
RCM TECHNOLOGIES INC			2,901.000	8,993.10	
RE/MAX HOLDINGS INC			2,500.000	76,875.00	
READING INTERNATIONAL INC			4,227.000	61,460.58	
REALNETWORKS INC			4,142.000	9,568.02	
REALTY INCOME CORP			36,097.000	2,275,554.88	
REATA PHARMACEUTICALS INC			1,502.000	84,262.20	
REC LTD			3,414,700.000	5,974,440.91	
RECRUIT HOLDINGS CO LTD			491,100.000	11,917,730.03	
RED ELECTRICA CORP SA			377,299.000	8,408,375.82	
RED HAT INC			15,305.000	2,688,170.20	
RED LION HOTELS CORP			1,902.000	15,596.40	
RED ROBIN GOURMET BURGERS INC			3,259.000	87,080.48	
REDWOOD TRUST INC			9,018.000	135,901.26	
REGENCY CENTERS CORP			18,444.000	1,082,293.92	
REGENERON PHARMACEUTICALS INC			4,911.000	1,834,258.50	
REGENT ASSISTED LIVING INC			2,362.000	0.00	
REGENXBIO INC			2,669.000	111,964.55	
REGIONS FINANCIAL CORP			180,678.000	2,417,471.64	
REGIS CORP			8,670.000	146,956.50	
RELIV INTERNATIONAL INC			185.000	693.75	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RELX PLC			570,517.000	11,745,657.95
REN - REDES ENERGETICAS NACION			406,662.000	1,131,507.37
RENASANT CORP			5,178.000	156,272.04
RENEWABLE ENERGY GROUP INC			2,870.000	73,759.00
RENT-A-CENTER INC/TX			6,309.000	102,142.71
RENTOKIL INITIAL PLC			1,879,907.000	8,073,409.51
REPLIGEN CORP			6,860.000	361,796.40
REPUBLIC BANCORP INC/KY			2,970.000	114,998.40
REPUBLIC SERVICES INC			34,498.000	2,486,960.82
RESEARCH FRONTIERS INC			2,348.000	3,662.88
RESIDEO TECHNOLOGIES INC			289.333	5,945.80
RESMED INC			20,713.000	2,358,589.31
RESOLUTE ENERGY CORP			3,184.000	92,272.32
RESOLUTE FOREST PRODUCTS INC			8,379.000	66,445.47
RESONA HOLDINGS INC			1,395,700.000	6,725,667.33
RESOURCES CONNECTION INC			5,588.000	79,349.60
RESPIRERX PHARMACEUTICALS INC			34.000	22.10
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	32,515.56
RETAIL OPPORTUNITY INVESTMENTS			9,913.000	157,418.44
RETAIL PROPERTIES OF AMERICA I			11,773.000	127,737.05
RETROPHIN INC			2,130.000	48,201.90
REUNION INDUSTRIES INC			1,969.000	19.69
REVANCE THERAPEUTICS INC			3,557.000	71,602.41
REVLON INC			1,252.000	31,537.88
REX AMERICAN RESOURCES CORP			3,092.000	210,596.12
REXAHN PHARMACEUTICALS INC			470.000	437.10
REXFORD INDUSTRIAL REALTY INC			9,763.000	287,715.61
REXNORD CORP			14,550.000	333,922.50
RF INDUSTRIES LTD			1,330.000	9,655.80
RH			4,344.000	520,498.08
RIBBON COMMUNICATIONS INC			4,900.000	23,618.00
RICHARDSON ELECTRONICS LTD/UNI			1,390.000	12,079.10
RIGEL PHARMACEUTICALS INC			6,760.000	15,548.00
RIGNET INC			3,913.000	49,460.32
RING ENERGY INC			5,783.000	29,377.64
RIO TINTO LTD			152,600.000	8,430,063.49
RIO TINTO PLC			207,895.000	9,876,110.19
RIOT BLOCKCHAIN INC			6.000	9.06
RIVERVIEW BANCORP INC			3,542.000	25,785.76

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RLI CORP			6,589.000	454,575.11
RLJ LODGING TRUST			21,624.000	354,633.60
RMR GROUP INC/THE			144.000	7,643.52
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			7,687.000	439,696.40
ROCHE HOLDING AG			65,495.000	16,171,112.81
ROCK CREEK PHARMACEUTICALS INC			413.000	0.13
ROCKFORD CORP/ARIZONA			4,168.000	42,722.00
ROCKWELL AUTOMATION INC			9,551.000	1,437,234.48
ROCKWELL MEDICAL INC			10,533.000	23,804.58
ROCKY BRANDS INC			447.000	11,622.00
ROCKY MOUNTAIN CHOCOLATE FACTO			3,436.000	28,896.76
ROGERS COMMUNICATIONS INC CL B			200,780.000	10,284,499.05
ROGERS CORP			4,047.000	400,895.82
ROLLINS INC			9,321.000	336,488.10
ROPER TECHNOLOGIES INC			12,334.000	3,287,257.68
ROSETTA STONE INC			8,844.000	145,041.60
ROSS STORES INC			35,295.000	2,936,544.00
ROWAN COS PLC			12,687.000	106,443.93
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			60,519.000	5,918,153.01
ROYALE ENERGY INC			2,193.000	287.51
RPM INTERNATIONAL INC			6,866.000	403,583.48
RPT REALTY			7,899.000	94,393.05
RR DONNELLEY & SONS CO			1,294.000	5,124.24
RTI SURGICAL INC			7,703.000	28,501.10
RTW RETAILWINDS INC			3,758.000	10,635.14
RUBICON TECHNOLOGY INC			381.000	3,009.90
RUDOLPH TECHNOLOGIES INC			7,561.000	154,773.67
RUSH ENTERPRISES INC			7,707.000	265,737.36
RUTH'S HOSPITALITY GROUP INC			6,023.000	136,902.79
RYANAIR HOLDINGS PLC ADR			47,290.000	3,373,668.60
RYMAN HOSPITALITY PROPERTIES I			11,916.000	794,678.04
S&P GLOBAL INC			37,571.000	6,384,815.74
S&T BANCORP INC			5,576.000	210,995.84
SAAB AB			206,882.000	7,171,222.14
SABRA HEALTH CARE REIT INC			40,487.000	667,225.76
SABRE CORP			349,319.000	7,559,263.16
SAFEGUARD SCIENTIFICS INC			1,764.000	15,205.68

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAFETY INSURANCE GROUP INC			1,505.000	123,124.05
SAGA COMMUNICATIONS INC			1,346.000	44,727.58
SAGE GROUP PLC/THE			1,235,000.000	9,459,396.54
SAIA INC			2,930.000	163,552.60
SALEM MEDIA GROUP INC			2,272.000	4,748.48
SALESFORCE.COM INC			89,471.000	12,254,842.87
SALLY BEAUTY HOLDINGS INC			18,000.000	306,900.00
SAMPO OYJ			315,241.000	13,841,725.25
SAMSUNG ELECTRONICS CO LTD			325,000.000	11,272,181.90
SANCHEZ ENERGY CORP			6,989.000	1,887.03
SANDERSON FARMS INC			4,009.000	398,053.61
SANDY SPRING BANCORP INC			3,519.000	110,285.46
SANGAMO THERAPEUTICS INC			10,331.000	118,599.88
SANMINA CORP			9,489.000	228,305.34
SANOFI			129,500.000	11,200,549.40
SAP SE			74,000.000	7,353,678.19
SAPPI LTD			1,187,000.000	6,737,473.07
SARATOGA INVESTMENT CORP			3,296.000	65,590.40
SAS AB			2,321,500.000	5,446,426.47
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			1,963.000	92,692.86
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			7,171.000	1,160,913.19
SCAN OPTICS			8,600.000	0.00
SCANA CORP			9,025.000	431,214.50
SCANSOURCE INC			2,931.000	100,767.78
SCENTRE GROUP			145,521.000	399,542.46
SCHEID VINEYARDS INC			578.000	43,355.78
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			87,628.000	3,161,618.24
SCHNITZER STEEL INDUSTRIES INC			4,062.000	87,536.10
SCHOLASTIC CORP			4,330.000	174,325.80
SCHULMAN A INC CVR			3,108.000	6,216.00
SCHWEITZER-MAUDUIT INTERNATION			5,417.000	135,695.85
SCIENCE APPLICATIONS INTERNATI			5,972.000	380,416.40
SCIENTIFIC GAMES CORP			8,425.000	150,639.00
SCO GROUP INC/THE			6,400.000	128.00
SCOPE INDUSTRIES			304.000	53,200.00
SEACHANGE INTERNATIONAL INC			3,420.000	4,309.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEACOAST BANKING CORP OF FLORI			357.000	9,289.14
SEACOR HOLDINGS INC			2,619.000	96,903.00
SEACOR MARINE HOLDINGS INC			3,634.000	42,735.84
SEADRILL LTD			92.000	897.00
SEAGATE TECHNOLOGY PLC			35,015.000	1,351,228.85
SEALED AIR CORP			18,204.000	634,227.36
SEASPINE HOLDINGS CORP			2,078.000	37,902.72
SEAWORLD ENTERTAINMENT INC			8,330.000	184,009.70
SECURE ENERGY SERVICES INC 144A			6,800.000	10,862.67
SECURITY NATIONAL FINANCIAL CO			1,206.000	6,222.96
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SELECT INCOME REIT			7,414.000	54,567.04
SELECT MEDICAL HOLDINGS CORP			10,888.000	167,130.80
SELECTA BIOSCIENCES INC			2,304.000	6,128.64
SELECTIVE INSURANCE GROUP INC			7,816.000	476,307.04
SEMGROUP CORP			5,304.000	73,089.12
SEMLER SCIENTIFIC INC			500.000	17,050.00
SEMPRA ENERGY			34,703.000	3,754,517.57
SEMTECH CORP			8,578.000	393,472.86
SENSIENT TECHNOLOGIES CORP			6,942.000	387,710.70
SEQUENTIAL BRANDS GROUP INC			508.000	406.45
SERVICENOW INC			30,425.000	5,417,171.25
SERVISFIRST BANCSHARES INC			4,522.000	144,116.14
SERVOTRONICS INC			92.000	915.40
SEVERN BANCORP INC			984.000	7,852.32
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,857,000.000	5,809,350.72
SHARPER IMAGE CORP			2,100.000	6.09
SHELL MIDSTREAM PARTNERS LP			298,490.000	4,898,220.90
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			7,566.000	334,795.50
SHERWIN-WILLIAMS CO/THE			5,214.000	2,051,500.44
SHILOH INDUSTRIES INC			3,246.000	18,924.18
SHIP FINANCE INTERNATIONAL LTD			5,480.000	57,704.40
SHISEIDO CO LTD			242,500.000	15,233,195.11
SHOE CARNIVAL INC			3,877.000	129,918.27
SHOLODGE INC			1,650.000	511.50
SHOPIFY INC			57,000.000	7,891,650.00
SHORE BANCSHARES INC			1,499.000	21,795.46
SHUTTERFLY INC			4,696.000	189,060.96

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SHUTTERSTOCK INC			2,834.000	102,052.34	
SIEBERT FINANCIAL CORP			5,035.000	72,755.75	
SIEMENS AG			51,900.000	5,777,505.25	
SIENNA BIOPHARMACEUTICALS INC			1,620.000	3,758.40	
SIENNA SENIOR LIVING INC			30,701.000	353,810.03	
SIENTRA INC			2,184.000	27,758.64	
SIERRA BANCORP			378.000	9,083.34	
SIERRA WIRELESS INC			739.000	9,924.77	
SIFCO INDUSTRIES INC			1,012.000	3,491.40	
SIGA TECHNOLOGIES INC			1,073.000	8,476.70	
SIGHT RESOURCE CORP			200.000	0.00	
SIGMA DESIGNS INC			3,189.000	465.59	
SIGMATRON INTERNATIONAL INC			535.000	1,257.25	
SILGAN HOLDINGS INC			7,800.000	184,236.00	
SILICON GRAPHICS INC COM			11,800.000	0.00	
SILICON LABORATORIES INC			5,925.000	466,949.25	
SILVERBOW RES INC WTS 04/22/2019			379.000	15.16	
SILVERBOW RES INC WTS 04/22/2020			379.000	53.06	
SILVERBOW RESOURCES INC			764.000	18,060.96	
SIMCLAR INC			700.000	1.75	
SIMMONS FIRST NATIONAL CORP			7,994.000	192,895.22	
SIMON PROPERTY GROUP INC			19,572.000	3,287,900.28	
SIMPSON MANUFACTURING CO INC			5,959.000	322,560.67	
SIMULATIONS PLUS INC			2,022.000	40,237.80	
SINCLAIR BROADCAST GROUP INC			8,541.000	224,969.94	
SIRIUS REAL ESTATE LTD			779,102.000	595,358.59	
SIRIUS XM HOLDINGS INC			155,170.000	886,020.70	
SITE CENTERS CORP			57,108.000	632,185.56	
SITEONE LANDSCAPE SUPPLY INC			3,068.000	169,568.36	
SJW GROUP			3,070.000	170,753.40	
SK TELECOM CO LTD			38,400.000	9,274,780.84	
SKYLINE CHAMPION CORP			2,843.000	41,763.67	
SKYWEST INC			7,584.000	337,260.48	
SKYWORKS SOLUTIONS INC			23,712.000	1,589,178.24	
SL GREEN REALTY CORP			41,698.000	3,297,477.84	
SLATE OFFICE REIT TR UNIT			71,211.000	311,267.88	
SLEEP NUMBER CORP			7,036.000	223,252.28	
SM ENERGY CO			7,962.000	123,251.76	
SMF ENERGY CORP			441.000	60.02	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SMITH MICRO SOFTWARE INC			636.000	1,144.80
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAM SPA			665,916.000	2,907,182.73
SNAP-ON INC			9,697.000	1,408,877.13
SOCKET MOBILE INC			511.000	766.50
SOFTECH INC			157.000	21.98
SOJITZ CORP			2,916,400.000	10,154,170.36
SOLAR CAPITAL LTD			2,352.000	45,134.88
SOLAREEDGE TECHNOLOGIES INC			3,468.000	121,726.80
SOLIGENIX INC			5.000	4.20
SOLITARIO ZINC CORP			40.000	9.29
SONIC AUTOMOTIVE INC			9,941.000	136,788.16
SOPHOS GROUP PLC			2,050,000.000	9,884,791.68
SORRENTO THERAPEUTICS INC			3,277.000	7,864.80
SOTHEBY'S			8,799.000	349,672.26
SOUTH JERSEY INDUSTRIES INC			11,056.000	307,356.80
SOUTH STATE CORP			3,297.000	197,655.15
SOUTHERN CO/THE			174,211.000	7,651,347.12
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			606.000	20,543.40
SOUTHERN NATIONAL BANCORP OF V			66.000	872.52
SOUTHSIDE BANCSHARES INC			2,622.000	83,248.50
SOUTHWEST AIRLINES CO			32,024.000	1,488,475.52
SOUTHWEST GAS HOLDINGS INC			7,031.000	537,871.50
SOUTHWESTERN ENERGY CO			49,900.000	170,159.00
SP PLUS CORP			1,976.000	58,371.04
SPANISH BROADCASTING SYSTEM IN			375.000	71.25
SPARK ENERGY INC			5,204.000	38,665.72
SPARK INFRASTRUCTURE GROUP			1,473,702.000	2,292,844.52
SPARK THERAPEUTICS INC			2,500.000	97,850.00
SPARTAN MOTORS INC			4,493.000	32,484.39
SPARTANNASH CO			9,421.000	161,852.78
SPARTON CORP			4,145.000	75,397.55
SPECTRUM BRANDS HOLDINGS INC			2,426.000	102,498.50
SPECTRUM GROUP INTERNATIONAL I			1.000	625.00
SPEED COMMERCE INC			303.000	2.12
SPEEDUS CORP			1,690.000	10.14
SPEEDWAY MOTORSPORTS INC			4,848.000	78,876.96
SPIRE CORP			3,525.000	7.05

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPIRE INC			6,404.000	474,408.32
SPOK HOLDINGS INC			4,978.000	66,008.28
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPOTIFY TECHNOLOGY SA			39,150.000	4,443,525.00
SPRING BANK PHARMACEUTICALS IN			1,400.000	14,546.00
SPS COMMERCE INC			1,866.000	153,721.08
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX CORP			5,864.000	164,250.64
SPX FLOW INC			4,888.000	148,692.96
SRC ENERGY INC			19,425.000	91,297.50
SRTI BLOCKCHAIN GENERATION INC			8,049.000	81.29
SSE PLC			16,276.000	224,185.38
ST JOE CO/THE			6,156.000	81,074.52
STAAR SURGICAL CO			7,030.000	224,327.30
STAG INDUSTRIAL INC			128,036.000	3,185,535.68
STAGE STORES INC			6,066.000	4,488.84
STAMPS.COM INC			1,940.000	301,941.60
STANDARD DIVERSIFIED B			195.000	0.00
STANDARD DIVERSIFIED INC			195.000	2,895.75
STANDARD MOTOR PRODUCTS INC			2,789.000	135,071.27
STANDEX INTERNATIONAL CORP			4,333.000	291,090.94
STANLEY BLACK & DECKER INC			15,080.000	1,805,679.20
STANTEC INC			536.000	11,716.96
STAR ASIA INVESTMENT CORP			1,001.000	957,982.04
STAR BUFFET INC			762.000	190.50
STAR STRUCK LTD			262.000	2.62
STARBUCKS CORP			110,011.000	7,084,708.40
STARTEK INC			1,202.000	7,993.30
STARWOOD EUROPEAN REAL ESTAT			152,165.000	197,673.29
STARWOOD PROPERTY TRUST INC			49,594.000	960,139.84
STATE AUTO FINANCIAL CORP			4,608.000	156,856.32
STATE BANK FINANCIAL CORP			2,196.000	47,016.36
STATE STREET CORP			30,138.000	1,900,803.66
STEEL CONNECT INC			16,898.000	29,233.54
STEEL DYNAMICS INC			32,323.000	970,982.92
STEELCASE INC			15,539.000	230,443.37
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	6,036.94
STEMLINE THERAPEUTICS INC			9,522.000	90,459.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STEPAN CO			2,682.000	198,468.00
STEPHAN CO/THE			1,476.000	2,583.00
STEREOTAXIS INC			158.000	170.80
STERIS PLC			24,420.000	2,609,277.00
STERLING CONSTRUCTION CO INC			527.000	5,739.03
STEVEN MADDEN LTD			13,599.000	411,505.74
STEWART INFORMATION SERVICES C			5,243.000	217,060.20
STIFEL FINANCIAL CORP			68,017.000	2,817,264.14
STOCK YARDS BANCORP INC			10,026.000	328,852.80
STOCKLAND			48,360.000	119,839.95
STONERIDGE INC			6,468.000	159,436.20
STORAGE ENGINE INC COM			1,650.000	0.50
STRASBAUGH INC			204.000	6.12
STRATA SKIN SCIENCES INC			48.000	124.80
STRATASYS LTD			5,676.000	102,224.76
STRATEGIC EDUCATION INC			2,816.000	319,390.72
STRATTEC SECURITY CORP			506.000	14,572.80
STRATUS PROPERTIES INC			1,616.000	38,460.80
STREAMLINE HEALTH SOLUTIONS IN			2,098.000	1,609.58
STRIDE PROPERTY GROUP			217,547.000	280,505.66
STRYKER CORP			24,362.000	3,818,743.50
STURM RUGER & CO INC			3,345.000	178,020.90
STYLECLICK INC			3,762.000	0.04
SUEZ			19,725.000	259,985.74
SUGARMADE INC			80.000	7.62
SUGGESTION BOX INC			208.000	0.21
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	5,136,189.22
SUMMIT HOTEL PROPERTIES INC			18,070.000	175,821.10
SUMMIT INDUSTRIAL INCOME REIT TRUST UNIT NEW			383,017.000	2,680,950.74
SUMMIT MATERIALS INC			14,851.000	184,152.40
SUN HYDRAULICS CORP			3,543.000	117,592.17
SUNCOKE ENERGY INC			4,433.000	37,902.15
SUNCOR ENERGY INC NEW			303,848.000	8,482,738.50
SUNLIGHT REAL ESTATE INVESTMEN HK/00435			185,930.000	119,214.06
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,602.84
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			720,000.000	6,400,531.35
SUNPOWER CORP			4,177.000	20,759.69
SUNSTONE HOTEL INVESTORS INC			108,531.000	1,411,988.31

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUNTRUST BANKS INC			49,929.000	2,518,418.76
SUNWORKS INC			16,628.000	4,356.54
SUPER MICRO COMPUTER INC			5,378.000	74,216.40
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR ENERGY SERVICES INC			14,017.000	46,956.95
SUPERIOR GROUP OF COS INC			1,429.000	25,221.85
SUPERIOR INDUSTRIES INTERNATIO			3,403.000	16,368.43
SUPERNUS PHARMACEUTICALS INC			6,374.000	211,744.28
SUPPORT.COM INC			988.000	2,430.48
SURGERY PARTNERS INC			4,364.000	42,723.56
SURMODICS INC			3,146.000	148,679.96
SUZUKI MOTOR CORP			88,400.000	4,485,465.07
SVB FINANCIAL GROUP			3,369.000	639,840.48
SWISS LIFE HOLDING AG			22,300.000	8,564,394.40
SWK HOLDINGS CORP			626.000	5,947.00
SYDNEY AIRPORT			149,008.000	705,987.98
SYKES ENTERPRISES INC			9,679.000	239,361.67
SYMANTEC CORP			40,428.000	763,887.06
SYMRISE AG			262,870.000	19,382,239.71
SYNALLOY CORP			1,539.000	25,532.01
SYNAPTICS INC			5,458.000	203,092.18
SYNCHRONOSS TECHNOLOGIES INC			9,861.000	60,546.54
SYNCHRONY FINANCIAL			41,842.000	981,613.32
SYNDAX PHARMACEUTICALS INC			9,726.000	43,280.70
SYNEOS HEALTH INC			6,104.000	240,192.40
SYNERGY PHARMACEUTICALS INC			19,034.000	2,167.98
SYNLOGIC INC			2,100.000	14,721.00
SYNNEX CORP			5,784.000	467,578.56
SYNOPSIS INC			85,462.000	7,199,318.88
SYNTHESIS ENERGY SYSTEMS INC			576.000	414.72
SYPRIS SOLUTIONS INC			3,498.000	2,728.44
SYROS PHARMACEUTICALS INC			1,400.000	7,798.00
SYSCO CORP			43,996.000	2,756,789.36
SYSTEMAX INC			4,240.000	101,293.60
T ROWE PRICE GROUP INC			22,317.000	2,060,305.44
T-MOBILE US INC			30,286.000	1,926,492.46
T2 BIOSYSTEMS INC			1,544.000	4,647.44
TABULA RASA HEALTHCARE INC			471.000	30,030.96
TAILORED BRANDS INC			6,584.000	89,805.76

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TAITRON COMPONENTS INC			3,086.000	5,338.78
TAKE-TWO INTERACTIVE SOFTWARE			7,205.000	741,682.70
TAL EDUCATION GROUP ADR			410,000.000	10,938,800.00
TALANX AG			177,700.000	6,053,505.10
TALLGRASS ENERGY LP			292,575.000	7,121,275.50
TALON INTERNATIONAL INC			3,150.000	120.02
TANDEM DIABETES CARE INC			5,800.000	220,226.00
TANDY BRANDS ACCESSORIES INC			1,325.000	0.66
TANGER FACTORY OUTLET CENTERS			11,600.000	234,552.00
TAPESTRY INC			46,617.000	1,573,323.75
TARGA RESOURCES CORP			137,965.000	4,969,499.30
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			65,653.000	4,339,006.77
TARGET HEALTHCARE REIT LTD			673,223.000	926,010.16
TARRAGON CORP			10,464.000	0.00
TASSAL GROUP LTD			1,900,900.000	5,914,992.51
TAXUS CARDIUM PHARMACEUTICALS			65.000	3.33
TAYLOR DEVICES INC			501.000	5,871.72
TAYLOR MORRISON HOME CORP			3,067.000	48,765.30
TDK CORP			112,100.000	7,887,818.44
TE CONNECTIVITY LTD			29,810.000	2,254,530.30
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			4,687.000	68,664.55
TECH DATA CORP			78,211.000	6,398,441.91
TECH MAHINDRA LTD			632,200.000	6,548,383.81
TECHNICAL COMMUNICATIONS CORP			135.000	351.00
TECHNIPFMC PLC			26,923.000	527,152.34
TECHNOLOGY SOLUTIONS CO			920.000	27.60
TECHTRONIC INDUSTRIES CO LTD HK/00669			959,000.000	5,095,493.25
TECNOGLASS INC			4,025.000	32,481.75
TEEKAY TANKERS LTD			1,434.000	1,330.75
TEJON RANCH CO			3,421.000	56,720.18
TEKNOWLEDGE CORP			2,012.000	0.00
TELADOC HEALTH INC			7,600.000	376,732.00
TELEFONAKTIEBOLAGET LM ERICSSO			1,163,300.000	10,223,987.13
TELEPHONE & DATA SYSTEMS INC			61,364.000	1,996,784.56
TELETOUCH COMMUNICATIONS INC			3,106.000	2.80
TELEVIDEO INC/CA			2,143.000	0.40
TELIGENT INC/NJ			489.000	669.93

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEMPUR SEALY INTERNATIONAL INC			6,100.000	252,540.00
TENAGA NASIONAL BHD			2,580,500.000	8,492,389.59
TENCENT HOLDINGS LTD HK/00700			268,300.000	10,760,305.79
TENCENT MUSIC ENTERTAINMENT GR ADR			80.490	1,064.08
TENET HEALTHCARE CORP			10,229.000	175,325.06
TENGASCO INC			340.000	322.97
TENNANT CO			2,323.000	121,051.53
TENNECO INC			8,041.000	220,242.99
TERNA RETE ELETTRICA NAZIONALE			53,508.000	302,963.48
TERRENO REALTY CORP			3,850.000	135,404.50
TERUMO CORP			169,800.000	9,632,549.79
TESSCO TECHNOLOGIES INC			5,500.000	66,000.00
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			8,173.000	423,116.21
TETRA TECHNOLOGIES INC			8,673.000	14,570.64
TETRAPHASE PHARMACEUTICALS INC			5,441.000	6,148.33
TEXAS INSTRUMENTS INC			72,657.000	6,866,086.50
TEXAS ROADHOUSE INC			9,232.000	551,150.40
TEXTAINER GROUP HOLDINGS LTD			6,255.000	62,299.80
TEXTMUNICATION HOLDINGS INC			0.167	0.10
TEXTRON INC			38,454.000	1,768,499.46
TG THERAPEUTICS INC			11,578.000	47,354.02
THALES SA			102,130.000	11,908,490.77
THERAPEUTICSMD INC			8,831.000	33,557.80
THERMO FISHER SCIENTIFIC INC			42,597.000	9,532,782.63
THERMON GROUP HOLDINGS INC			2,537.000	51,450.36
THESTREET INC			6,824.000	13,852.72
THIRD POINT REINSURANCE LTD			7,404.000	71,374.56
THOMAS GROUP INC			367.000	1.87
THOMSON REUTERS CORP			5,078.229	245,329.24
THQ INC			896.000	17.92
TIDEWATER INC			651.100	12,455.55
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	44.38
TIFFANY & CO			21,616.000	1,740,304.16
TILE SHOP HOLDINGS INC			2,478.000	13,579.44
TIMBERLAND BANCORP INC/WA			2,913.000	64,959.90
TIMKEN CO/THE			99,480.000	3,712,593.60
TIMKENSTEEL CORP			6,208.000	54,257.92
TITAN INTERNATIONAL INC			6,225.000	29,008.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TITAN MACHINERY INC			4,649.000	61,134.35
TITAN PHARMACEUTICALS INC			1,441.000	321.35
TIVITY HEALTH INC			5,311.000	131,765.91
TIVO CORP			18,839.000	177,274.99
TJX COS INC/THE			100,718.000	4,506,123.32
TL ADMIN CORP COM			29,100.000	0.00
TOCAGEN INC			1,500.000	12,315.00
TOKYO ELECTRON LTD			48,600.000	5,543,717.82
TOMPKINS FINANCIAL CORP			1,790.000	134,267.90
TONIX PHARMACEUTICALS HOLDING			32.000	70.40
TOOTSIE ROLL INDUSTRIES INC			6,649.000	222,076.60
TOPBUILD CORP			4,971.000	223,695.00
TOR MINERALS INTERNATIONAL INC			236.000	601.80
TORCHMARK CORP			16,925.000	1,261,420.25
TOROMONT INDUSTRIES LTD			201,240.000	7,994,788.69
TOROTEL INC			458.000	375.51
TOTAL SA			241,800.000	12,764,783.28
TOTAL SYSTEM SERVICES INC			63,050.000	5,125,334.50
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			6,721.000	160,967.95
TPG RE FINANCE TRUST INC			75,831.000	1,386,190.68
TPG SPECIALTY LENDING INC			7,600.000	137,484.00
TRACTOR SUPPLY CO			15,892.000	1,326,028.48
TRADE DESK INC/THE			3,600.000	417,816.00
TRANS WORLD ENTERTAINMENT CORP			5,957.000	3,752.91
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,449.000	21,992.02
TRANSCANADA CORP			368.000	13,137.60
TRANSCAT INC			2,529.000	48,101.58
TRANSCOASTAL CORP			23.000	0.46
TRANSDIGM GROUP INC			3,071.000	1,044,324.26
TRANSENERIX INC			146.000	331.42
TRANSMISSORA ALIANCA DE ENERGI			102,797.000	625,945.74
TRANSNET CORP			481.000	0.00
TRANSURBAN GROUP			90,869.000	744,631.47
TRANSWITCH CORP			1,935.000	0.39
TRAVELERS COS INC/THE			22,925.000	2,745,268.75
TRAVELPORT WORLDWIDE LTD			12,768.000	199,436.16
TRAVELZOO			6,517.000	64,062.11

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TREASURY WINE ESTATES LTD			1,053,320.000	10,974,751.75
TRECORA RESOURCES			1,073.000	8,369.40
TREDEGAR CORP			4,812.000	76,318.32
TREEHOUSE FOODS INC			5,900.000	299,189.00
TREX CO INC			8,214.000	487,583.04
TRI POINTE GROUP INC			19,219.000	210,063.67
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	557.75
TRIANGLE PETROLEUM CORP			7,001.000	70.01
TRICO BANCSHARES			664.000	22,436.56
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			6,348.000	173,236.92
TRINITY INDUSTRIES INC			156,020.000	3,212,451.80
TRINITY PLACE HOLDINGS INC			1,967.000	8,536.78
TRINSEO SA			5,844.000	267,538.32
TRIO-TECH INTERNATIONAL			682.000	1,698.18
TRIPADVISOR INC			6,479.000	349,477.26
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			7,933.000	137,954.87
TRITAX EUROBOX PLC			122,827.000	144,973.79
TRITON INTERNATIONAL LTD/BERMU			5,764.000	179,087.48
TRIUMPH BANCORP INC			2,130.000	63,261.00
TRIUMPH GROUP INC			5,881.000	67,631.50
TRONOX LTD			8,800.000	68,464.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TROVAGENE INC			339.000	178.15
TRUE NORTH COMMERCIAL REIT TR UNIT NEW			72,184.000	299,137.09
TRUEBLUE INC			5,110.000	113,697.50
TRUECAR INC			8,300.000	75,198.00
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			8,705.000	59,716.30
TRUSTMARK CORP			8,842.000	251,378.06
TS TECH CO LTD			195,300.000	5,375,800.94
TSR INC			631.000	2,871.05
TTEC HOLDINGS INC			6,892.000	196,904.44
TTM TECHNOLOGIES INC			16,698.000	162,471.54
TUCOWS INC			1,840.000	110,510.40
TUESDAY MORNING CORP			3,796.000	6,453.20

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TURKIYE SINAI KALKINMA BANKASI			15,157,317.000	2,307,830.36
TURTLE BEACH CORP			428.000	6,107.56
TUTOR PERINI CORP			3,920.000	62,602.40
TWENTY-FIRST CENTURY FOX INC			109,762.000	5,271,267.62
TWIN DISC INC			1,348.000	19,883.00
TWITTER INC			45,762.000	1,315,199.88
TWO HARBORS INVESTMENT CORP			6,876.000	88,287.84
TWO RIVERS WATER & FARMING CO			199.000	33.83
TYSON FOODS INC			38,963.000	2,080,624.20
UBISOFT ENTERTAINMENT SA			199,116.000	16,042,619.22
UDR INC			33,577.000	1,330,320.74
UFP TECHNOLOGIES INC			2,093.000	62,873.72
ULTA BEAUTY INC			20,719.000	5,072,839.96
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			4,444.000	37,640.68
ULTRA PETROLEUM CORP			18,940.000	14,396.29
ULTRAGENYX PHARMACEUTICAL INC			5,313.000	231,009.24
ULTRALIFE CORP			1,624.000	10,962.00
ULTRAPETROL BAHAMAS LTD			1,582.000	7.75
UMB FINANCIAL CORP			5,681.000	346,370.57
UMH PROPERTIES INC			2,398.000	28,392.32
UMICORE SA			458,660.000	18,277,696.87
UNDER ARMOUR INC			24,044.000	406,599.48
UNIBAIL-RODAMCO-WESTFIELD			2,299.000	399,050.98
UNICO AMERICAN CORP			668.000	4,186.36
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNIFI INC			1,659.000	37,891.56
UNIFIRST CORP/MA			2,716.000	388,578.12
UNIGENE LABORATORIES INC			9,893.000	0.99
UNILEVER PLC ADR			8,284.000	432,839.00
UNION BANKSHARES CORP			4,414.000	124,607.22
UNION PACIFIC CORP			85,938.000	11,879,209.74
UNISYS CORP			5,293.000	61,557.59
UNIT CORP			5,762.000	82,281.36
UNITED AMERICAN HEALTHCARE COR			1,094.000	101.74
UNITED BANKSHARES INC/WV			11,234.000	349,489.74
UNITED COMMUNITY BANKS INC/GA			8,249.000	177,023.54
UNITED COMMUNITY FINANCIAL COR			5,544.000	49,064.40
UNITED CONTINENTAL HOLDINGS IN			69,152.000	5,790,096.96

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UNITED FINANCIAL BANCORP INC			5,323.000	78,248.10
UNITED FIRE GROUP INC			3,338.000	185,092.10
UNITED NATURAL FOODS INC			6,408.000	67,860.72
UNITED OVERSEAS BANK LTD			372,700.000	6,718,443.87
UNITED PARCEL SERVICE INC			48,257.000	4,706,505.21
UNITED RENTALS INC			9,552.000	979,366.56
UNITED SECURITY BANCSHARES/FRE			835.000	7,999.30
UNITED STATES LIME & MINERALS			1,859.000	131,989.00
UNITED TECHNOLOGIES CORP			61,061.838	6,501,864.51
UNITED UTILITIES GROUP PLC			51,640.000	484,189.20
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			528.000	9,683.52
UNITEDHEALTH GROUP INC			88,714.000	22,100,431.68
UNITIL CORP			3,150.000	159,516.00
UNITY BANCORP INC			1,458.000	30,268.08
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			2,856.000	154,652.40
UNIVERSAL ELECTRONICS INC			1,795.000	45,377.60
UNIVERSAL FOREST PRODUCTS INC			7,193.000	186,730.28
UNIVERSAL HEALTH REALTY INCOME			1,188.000	72,907.56
UNIVERSAL HEALTH SERVICES INC			18,313.000	2,134,563.28
UNIVERSAL INSURANCE HOLDINGS I			2,655.000	100,677.60
UNIVERSAL LOGISTICS HOLDINGS I			1,603.000	28,998.27
UNIVERSAL STAINLESS & ALLOY PR			1,931.000	31,301.51
UNIVERSAL TECHNICAL INSTITUTE			4,660.000	17,009.00
UNIVEST FINANCIAL CORP			2,327.000	50,193.39
UNUM GROUP			36,368.000	1,068,491.84
UPM-KYMMENE OYJ			222,000.000	5,621,211.49
UQM TECHNOLOGIES INC			3,265.000	2,775.25
URANIUM ENERGY CORP			1,670.000	2,087.50
URBAN EDGE PROPERTIES			11,305.000	187,889.10
URBAN ONE INC			12,710.000	26,563.90
UROLOGIX INC			2,793.000	19.57
URSTADT BIDDLE PROPERTIES INC			3,577.000	68,749.94
US BANCORP			252,016.000	11,517,131.20
US CONCRETE INC			1,708.000	60,258.24
US ECOLOGY INC			2,437.000	153,482.26
US ENERGY CORP WYOMING			401.000	268.67
US GLOBAL INVESTORS INC			424.000	466.40

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US GOLD CORP			32.000	28.48
US PHYSICAL THERAPY INC			3,947.000	403,975.45
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,017.000	71,433.06
USA TRUCK INC			1,390.000	20,808.30
USANA HEALTH SCIENCES INC			5,623.000	661,995.79
UTAH MEDICAL PRODUCTS INC			1,467.000	121,878.36
UTG INC			513.000	15,646.50
UTSTARCOM HOLDINGS CORP			4,457.000	11,989.33
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			7,924.000	11,648.28
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			50,786.000	3,807,426.42
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			31,896.000	283,236.48
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			2,293.000	59,640.93
VANDA PHARMACEUTICALS INC			6,047.000	158,008.11
VAREX IMAGING CORP			1,224.000	28,984.32
VARIAN MEDICAL SYSTEMS INC			11,787.000	1,335,584.97
VARONIS SYSTEMS INC			3,435.000	181,711.50
VASO CORP			17,910.000	380.51
VAXART INC			102.000	188.70
VCAMPUS CORP			271.000	0.03
VECTOR GROUP LTD			11,315.000	110,094.95
VECTOR LTD			453,245.000	1,012,065.03
VEECO INSTRUMENTS INC			7,797.000	57,775.77
VEEVA SYSTEMS INC			3,653.000	326,285.96
VENTAS INC			101,896.000	5,970,086.64
VEREIT INC			281,457.000	2,012,417.55
VERICEL CORP			91.000	1,583.40
VERINT SYSTEMS INC			105,712.000	4,472,674.72
VERISIGN INC			12,922.000	1,916,203.38
VERISK ANALYTICS INC			21,004.000	2,290,276.16
VERIZON COMMUNICATIONS INC			287,825.000	16,181,521.50
VERTEX PHARMACEUTICALS INC			32,506.000	5,386,569.26
VF CORP			37,278.000	2,659,412.52
VIACOM INC			70,109.000	1,801,801.30
VIAD CORP			5,160.000	258,464.40

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIASAT INC			6,216.000	366,433.20
VIAVI SOLUTIONS INC			28,867.000	290,113.35
VICAL INC			363.000	428.34
VICI PROPERTIES INC			59,433.000	1,116,151.74
VICON INDUSTRIES INC			1,318.000	60.63
VICOR CORP			4,742.000	179,200.18
VIDEO DISPLAY CORP			2,455.000	1,939.45
VIEWCAST.COM INC			6,812.000	14.99
VIEWTRAN GROUP INC			2,440.000	2.68
VILLAGE SUPER MARKET INC			1,219.000	32,596.06
VIRCO MANUFACTURING CORP			3,572.000	15,323.88
VIRNETX HOLDING CORP			4,301.000	10,322.40
VIRTUS INVESTMENT PARTNERS INC			906.000	71,963.58
VIRTUSA CORP			5,377.000	229,006.43
VISA INC			163,573.000	21,581,821.62
VISHAY INTERTECHNOLOGY INC			16,409.000	295,526.09
VISHAY PRECISION GROUP INC			3,536.000	106,893.28
VISTA OUTDOOR INC			7,694.000	87,326.90
VITAL THERAPIES INC			2,287.000	426.07
VITAMIN SHOPPE INC			3,041.000	14,414.34
VIVA ENERGY REIT			717,493.000	1,136,508.91
VIVENDI SA			558,280.000	13,580,848.80
VIVINT SOLAR INC			16,346.000	62,278.26
VIVUS INC			816.000	1,819.68
VL DISSOLUTION CORP COM			1,293.000	0.00
VOCERA COMMUNICATIONS INC			5,413.000	213,001.55
VOESTALPINE AG			174,200.000	5,197,468.65
VOLT INFORMATION SCIENCES INC			4,630.000	9,954.50
VOLVO AB			589,100.000	7,704,410.21
VONAGE HOLDINGS CORP			25,069.000	218,852.37
VORNADO REALTY TRUST			10,957.000	679,662.71
VOXX INTERNATIONAL CORP			4,258.000	16,861.68
VOYAGER THERAPEUTICS INC			371.000	3,487.40
VULCAN INTERNATIONAL CORP			583.000	71,709.00
VULCAN MATERIALS CO			8,356.000	825,572.80
W&T OFFSHORE INC			9,368.000	38,596.16
WABASH NATIONAL CORP			8,734.000	114,240.72
WADDELL & REED FINANCIAL INC			10,054.000	181,776.32
WAGeworks INC			5,457.000	148,212.12

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WALGREENS BOOTS ALLIANCE INC			75,981.000	5,191,781.73
WALKER & DUNLOP INC			3,749.000	162,144.25
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			121,002.000	11,271,336.30
WALT DISNEY CO/THE			129,488.000	14,198,359.20
WALTER ENERGY INC			11,600.000	2.32
WANDERPORT CORP			82.000	1.53
WASHINGTON FEDERAL INC			12,282.000	328,052.22
WASHINGTON PRIME GROUP INC			22,802.000	110,817.72
WASHINGTON REAL ESTATE INVESTM			8,555.000	196,765.00
WASHINGTON TRUST BANCORP INC			2,196.000	104,375.88
WASTE MANAGEMENT INC			34,528.000	3,072,646.72
WATERS CORP			6,413.000	1,209,812.45
WATERSTONE FINANCIAL INC			2,372.000	39,754.72
WATTS WATER TECHNOLOGIES INC			3,782.000	244,052.46
WAVE LIFE SCIENCES LTD			1,416.000	59,528.64
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	1,004.00
WAYNE SAVINGS BANCSHARES INC			3,841.000	68,024.11
WAYSIDE TECHNOLOGY GROUP INC			2,561.000	25,610.00
WD-40 CO			2,166.000	396,941.16
WEBCO INDUSTRIES INC			211.000	23,632.00
WEC ENERGY GROUP INC			59,589.000	4,127,134.14
WEGENER CORP			4,812.000	48.12
WEIGHT WATCHERS INTERNATIONAL			3,383.000	130,414.65
WEINGARTEN REALTY INVESTORS			7,583.000	188,134.23
WEIR GROUP PLC/THE			180,292.000	2,980,466.19
WEIS MARKETS INC			3,073.000	146,827.94
WELLCARE HEALTH PLANS INC			6,689.000	1,579,206.01
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			375,433.000	17,299,952.64
WELLTOWER INC			76,356.000	5,299,869.96
WERNER ENTERPRISES INC			7,918.000	233,897.72
WESBANCO INC			18,850.000	691,606.50
WESCO AIRCRAFT HOLDINGS INC			8,330.000	65,807.00
WESCO INTERNATIONAL INC			6,205.000	297,840.00
WEST BANCORPORATION INC			417.000	7,960.53
WESTAMERICA BANCORPORATION			3,718.000	207,018.24
WESTELL TECHNOLOGIES INC			2,419.000	4,571.91

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTERN ALLIANCE BANCORP			55,730.000	2,200,777.70
WESTERN ASSET MORTGAGE CAPITAL			5,753.000	47,980.02
WESTERN DIGITAL CORP			18,314.000	677,068.58
WESTERN GAS EQUITY PARTNERS LP			63,033.000	1,747,905.09
WESTERN GAS PARTNERS LP			249,546.000	10,538,327.58
WESTERN METALS CORP			3,193.000	670.53
WESTERN NEW ENGLAND BANCORP IN			3,888.000	39,035.52
WESTERN UNION CO/THE			45,426.000	774,967.56
WESTERN WTR CO			9,200.000	0.00
WESTMORELAND COAL CO			2,487.000	32.33
WESTROCK CO			107,146.000	4,045,832.96
WESTWATER RESOURCES INC			86.000	12.04
WESTWOOD HOLDINGS GROUP INC			2,166.000	73,644.00
WET SEAL INC/THE			24,433.000	0.00
WEYCO GROUP INC			1,564.000	45,621.88
WEYERHAEUSER CO			47,409.000	1,036,360.74
WH GROUP LTD HK/00288			5,949,000.000	4,581,794.16
WHIRLPOOL CORP			9,129.000	975,616.23
WHITE MOUNTAINS INSURANCE GROU			300.000	257,307.00
WHITESTONE REIT			4,487.000	55,010.62
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	5,265.00
WILLDAN GROUP INC			3,027.000	105,884.46
WILLIAM LYON HOMES			2,821.000	30,156.49
WILLIAMS COS INC/THE			608,654.000	13,420,820.70
WILLIS LEASE FINANCE CORP			1,841.000	63,698.60
WILLIS TOWERS WATSON PLC			41,423.000	6,290,496.78
WINDSTREAM HOLDINGS INC			2,852.000	5,960.68
WINGSTOP INC			1,120.000	71,892.80
WINLAND HOLDINGS CORP COM			968.000	1,108.35
WINMARK CORP			432.000	68,688.00
WINNEBAGO INDUSTRIES INC			4,906.000	118,774.26
WINTHROP REALTYTRUST ESCROW			7,990.000	25,408.20
WIRELESS TELECOM GROUP INC			3,306.000	5,851.62
WIRELESS XCESSORIES GROUP			1,262.000	12.87
WISDOMTREE INVESTMENTS INC			11,722.000	77,951.30
WOLTERS KLUWER NV			184,949.000	10,922,187.05
WOLVERINE WORLD WIDE INC			14,136.000	450,797.04

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WOODWARD INC			6,762.000	502,348.98
WORLD ACCEPTANCE CORP			3,804.000	388,997.04
WORLD FUEL SERVICES CORP			214,399.000	4,590,282.59
WORLD WRESTLING ENTERTAINMENT			6,672.000	498,531.84
WORLDGATE COMMUNICATIONS			6,943.000	0.87
WORLDPAY INC			69,495.000	5,311,502.85
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			10,597.000	369,199.48
WP CAREY INC			1,980.000	129,373.20
WPT INDUSTRIAL REIT TRUST UNIT			90,597.000	1,164,171.45
WPX ENERGY INC			249,580.000	2,832,733.00
WQN INC			656.000	1.64
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	978.50
WRIGHT MEDICAL GROUP NV			13,118.000	357,071.96
WSFS FINANCIAL CORP			7,118.000	269,843.38
WW GRAINGER INC			6,528.000	1,843,246.08
WYNDHAM DESTINATIONS INC			7,038.000	252,241.92
WYNN RESORTS LTD			11,643.000	1,151,609.13
XBIOTECH INC			1,007.000	5,115.56
XCEL ENERGY INC			70,207.000	3,459,098.89
XENCOR INC			3,929.000	142,072.64
XENIA HOTELS & RESORTS INC			3,072.000	52,838.40
XENON PHARMACEUTICALS INC			1,800.000	11,358.00
XEROX CORP			13,118.000	259,211.68
XILINX INC			33,907.000	2,887,859.19
XPERI CORP			6,840.000	125,787.60
XPO LOGISTICS INC			15,443.000	880,868.72
XYLEM INC/NY			28,572.000	1,906,323.84
YAMAHA CORP			100,800.000	4,299,722.01
YANDEX NV			237,180.000	6,486,873.00
YELP INC			10,300.000	360,397.00
YIELD10 BIOSCIENCE INC			32.000	26.56
YOKOHAMA RUBBER CO LTD/THE			374,400.000	7,046,766.63
YORK WATER CO/THE			1,881.000	60,304.86
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			2,229,000.000	7,131,684.00
YUM! BRANDS INC			29,539.000	2,715,224.88
YUMA ENERGY INC			19.000	2.85
Z ENERGY LTD			1,713,378.000	6,307,491.84
ZAFGEN INC			1,340.000	6,633.00

Asset Detail

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As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	8.89
ZEBRA TECHNOLOGIES CORP			22,930.000	3,651,143.90
ZEDGE INC			1,519.000	3,718.51
ZENDESK INC			65,180.000	3,804,556.60
ZIMMER BIOMET HOLDINGS INC			18,436.000	1,912,181.92
ZION OIL & GAS INC			469.000	195.76
ZIONS BANCORP NA			38,024.000	1,549,097.76
ZIOPHARM ONCOLOGY INC			10,186.000	19,047.82
ZIX CORP			2,494.000	14,290.62
ZOETIS INC			39,920.000	3,414,756.80
ZOGENIX INC			5,426.000	197,831.96
ZOZO INC			420,000.000	7,694,481.16
ZUMIEZ INC			3,870.000	74,187.90
ZYNGA INC			81,188.000	319,068.84
FIXED INCOME SECURITIES			331,691,785,033.2..	5,095,130,828.83
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			1,254,000.000	1,157,090.00
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15			3,901,000.000	3,774,217.50
1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17			480,000.000	441,600.00
129 W TRADE ST LLC			1,306,549.480	1,501,645.26
7 ELEVEN MEZZ LLC			1,151,896.590	1,174,934.52
8TH AVENUE FOOD 9/18 2ND LIEN TL			232,518.000	228,739.58
8TH AVENUE FOOD 9/18 TL			481,734.000	470,894.99
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.531	236,906.35
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	346,313.97
AASET 2017-1 TRUST 1A B 144A 5.926% 05/16/2042 DD 06/06/17			2,151,396.980	2,234,551.70
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			1,113,277.520	1,117,930.69
ABBOTT LABORATORIES 3.400% 11/30/2023 DD 11/22/16			1,070,000.000	1,066,736.78
ABBVIE INC 1.375% 05/17/2024			1,385,000.000	1,590,920.99
ABBVIE INC 4.250% 11/14/2028 DD 09/18/18			800,000.000	776,638.00
ABBVIE INC 4.450% 05/14/2046 DD 05/12/16			915,000.000	800,385.94
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,800,000.000	2,964,001.60
ABRA AUTO BODY 6/17 COV-LT TL			1,366.330	1,342.42
ACADIA HEALTHCARE 3/18 0.000% 02/11/2022 DD 03/08/18			95,152.104	91,613.40
ACADIA HEALTHCARE 3/18 0.000% 02/16/2023 DD 03/08/18			365,127.970	351,548.86
ACADIA HEALTHCARE CO INC 5.125% 07/01/2022 DD 07/01/14			700,000.000	668,281.25
ACADIA HEALTHCARE CO INC 6.125% 03/15/2021 DD 03/15/14			283,000.000	280,877.50
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			1,255,000.000	1,211,075.00
ACC TRUST 2018-1 1 A 144A 3.700% 12/21/2020 DD 05/09/18			727,448.520	727,777.84

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACCESS CIG 2/18 2ND LIEN TL			315,000.007	309,226.06
ACCESS CIG 2/18 DELAYED TL			123,532.370	119,749.81
ACCESS CIG 2/18 TL			984,031.620	953,900.57
ACCESSLEX INSTITUTE A A3 VAR RT 05/25/2036 DD 03/14/07			2,851,957.030	2,811,441.27
ACCESSLEX INSTITUTE A B VAR RT 07/25/2034 DD 06/07/05			1,104,240.807	1,057,440.76
ACCUVANT 1/17 COV-LITE TL			1,262,516.430	1,166,249.56
ACE CASH EXPRESS INC 144A 12.000% 12/15/2022 DD 12/15/17			4,244,000.000	3,702,890.00
ACRISURE 11/17 COV-LITE TLB2			930,163.300	899,356.30
ACRISURE 6/18 TLB			1,101,225.000	1,037,904.57
ACRISURE LLC / ACRISURE F 144A 7.000% 11/15/2025 DD 11/17/17			635,000.000	541,337.50
ACWA POWER MANAGEMENT AND 144A 5.950% 12/15/2039 DD 05/15/17			180,000.000	169,077.60
ADVANCED DISPOSAL 10/16 COV-LITE TLB			537,949.980	515,926.31
ADVANCED DISPOSAL SERVICE 144A 5.625% 11/15/2024 DD 11/10/16			660,000.000	645,150.00
ADVANTAGE SALES 7/14 TL			255,535.660	224,444.64
ADVISOR GROUP 8/18 COV-LITE TL			1,119,437.500	1,097,048.75
AECOM 2/18 COV-LITE TLB 0.000% 03/13/2025 DD 02/23/18			1,704,687.500	1,622,657.94
AECOM 5.125% 03/15/2027 DD 02/21/17			690,000.000	589,950.00
AERCAP IRELAND CAPITAL DAC / A 4.250% 07/01/2020 DD 06/25/15			2,350,000.000	2,355,591.55
AERCAP IRELAND CAPITAL DAC / A 4.625% 10/30/2020 DD 10/21/15			340,000.000	342,372.45
AEROPUERTO INTERNACIONAL 144A 6.000% 11/18/2048 DD 05/09/18			935,000.000	926,445.50
AEROPUERTOS DOMINICANOS S 144A .37550% 03/30/2029 DD 01/20/17			600,000.000	576,375.00
AES CORP/VA 4.500% 03/15/2023 DD 03/15/18			3,062,000.000	2,985,450.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			1,105,000.000	1,080,137.50
AES CORP/VA 5.125% 09/01/2027 DD 08/28/17			647,000.000	621,120.00
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	469,945.00
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13			970,000.000	966,779.60
AFLAC INC 4.750% 01/15/2049 DD 10/31/18			200,000.000	204,089.02
AGILE GROUP HOLDINGS LTD REGS 9.000% 05/21/2020			450,000.000	461,953.80
AIR LEASE CORP 4.625% 10/01/2028 DD 09/17/18			1,395,000.000	1,317,624.05
AIR MEDICAL 2/18 COV-LITE TLB			1,590,756.710	1,481,885.32
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			287,000.000	282,271.02
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			189,000.000	189,742.70
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14			458,000.000	465,459.60
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			561,000.000	573,973.96
AIRCASTLE LTD 7.625% 04/15/2020 DD 04/04/12			283,000.000	296,006.45
AKBANK T.A.S. 144A 5.000% 10/24/2022 DD 10/24/12			805,000.000	752,641.19
AKER BP ASA 144A 5.875% 03/31/2025 DD 03/22/18			2,700,000.000	2,701,856.25
AKZONOBEL SPECIALTY CHEMICALS 0.000% 10/01/2025 DD 09/06/18			865,000.000	826,075.00
ALBANY MOLECULAR 7/17 2ND LIEN COV-LITE TL			155,000.000	152,933.85

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALBANY MOLECULAR 7/17 TL 0.000% 08/30/2024 DD 07/19/17			897,207.680	846,183.48
ALBERTSON'S 10/18 B7 COV-LITE TL			419,737.198	397,176.32
ALBERTSON'S 5/17 B6 TL			272,243.120	257,950.36
ALBERTSON'S 6/17 TLB4			48,863.740	8.80
ALBERTSONS COS LLC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			864,000.000	756,000.00
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			319,000.000	323,785.00
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			480,000.000	489,600.00
ALERIS 6/18 COV-LITE TL			677,737.500	676,670.58
ALESCO PREFERRED 10A A2A 144A VAR RT 09/23/2036 DD 03/15/06			2,832,423.000	2,265,938.40
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	558,700.00
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	295,747.90
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			507,479.314	289,263.21
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04			859,016.135	687,212.91
ALEXANDRIA REAL ESTATE EQUITIE 3.900% 06/15/2023 DD 06/07/13			18,000.000	18,108.96
ALIBABA GROUP HOLDING LTD 2.800% 06/06/2023 DD 12/06/17			765,000.000	740,526.91
ALIMENTATION COUCHE-TARD 144A 2.350% 12/13/2019 DD 12/14/17			1,255,000.000	1,243,293.41
ALIXPARTNERS 4/17 COV-LITE TLB			1,760,121.150	1,687,199.33
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	541,498.50
ALLFLEX 7/13 TL			994,875.000	980,986.55
ALLIANT HOLDINGS INTERMED 144A 8.250% 08/01/2023 DD 08/13/15			419,000.000	412,715.00
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15			71,000.000	68,958.75
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			559,000.000	541,531.25
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15			854,000.000	840,122.50
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			275,000.000	272,937.50
ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11			615,000.000	638,062.50
ALLY MASTER OWNER TRUST 4 A 3.300% 07/17/2023 DD 08/15/18			6,699,000.000	6,739,877.00
ALM VII LTD 7A A1R 144A VAR RT 10/15/2028 DD 10/04/16			3,750,000.000	3,751,537.50
ALPHA 2 BV 144A 8.750% 06/01/2023 DD 05/30/18			801,000.000	766,957.50
ALPHA 3 BV / ALPHA US BID 144A 6.250% 02/01/2025 DD 01/31/17			1,120,000.000	1,052,800.00
ALTICE FINANCING SA 144A 6.625% 02/15/2023 DD 02/04/15			698,000.000	670,080.00
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			2,700,000.000	2,477,250.00
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			1,866,000.000	1,758,705.00
ALTICE LUXEMBOURG SA 144A 7.750% 05/15/2022 DD 05/08/14			683,000.000	621,530.00
ALTRA INDUSTRIAL 9/18 TL 0.000% 10/01/2025 DD 09/07/18			751,268.660	711,827.06
ALTRAN TECHNOLOGIES 1/18 (USD) 0.000% 12/31/2021 DD 01/16/18			694,750.000	691,276.26
ALTRAN TECHNOLOGIES 1/18 EUR COV LITE TLB			289,946.810	326,109.68
ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13			735,000.000	611,714.94
AMAYA 6/18 (USD) TL 0.000% 07/10/2025 DD 04/23/18			3,219,262.500	3,103,916.32
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024			24,720,000.000	1,091,451.94

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN AIRLINES 2013-2 144A 5.600% 01/15/2022 DD 07/15/14			1,309,842.230	1,319,666.05
AMERICAN AXLE 3/17 COV-LITE TLB			530,685.610	508,608.94
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15			1,055,000.000	1,044,450.00
AMERICAN BUILDERS & CONTR 144A 5.875% 05/15/2026 DD 05/11/18			1,522,000.000	1,442,095.00
AMERICAN EXPRESS CO 3.700% 08/03/2023 DD 08/03/18			245,000.000	245,708.46
AMERICAN EXPRESS CO 4.200% 11/06/2025 DD 11/06/18			235,000.000	239,555.70
AMERICAN EXPRESS CREDIT AC 1 A 2.670% 10/17/2022 DD 03/21/18			786,000.000	782,940.49
AMERICAN EXPRESS CREDIT AC 3 A 1.770% 11/15/2022 DD 04/25/17			1,370,000.000	1,350,398.73
AMERICAN EXPRESS CREDIT AC 6 A 2.040% 05/15/2023 DD 10/30/17			2,095,000.000	2,062,695.52
AMERICAN EXPRESS CREDIT AC 7 A 2.350% 05/15/2025 DD 10/30/17			3,750,000.000	3,685,410.75
AMERICAN HONDA FINANCE CORP 1.650% 07/12/2021 DD 07/12/16			175,000.000	168,590.47
AMERICAN HONDA FINANCE CORP 1.700% 09/09/2021 DD 09/09/16			55,000.000	52,874.79
AMERICAN INTERNATIONAL GROUP I 4.125% 02/15/2024 DD 10/02/13			189,000.000	189,773.76
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15			40,000.000	33,206.52
AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14			740,000.000	660,397.45
AMERICAN INTERNATIONAL GROUP I 4.875% 06/01/2022 DD 05/24/12			37,000.000	38,388.49
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06			665,000.000	723,089.59
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,454,000.000	3,937,560.00
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			95,000.000	150,971.15
AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL			97,229.210	78,918.03
AMERICAN TOWER CORP 2.250% 01/15/2022 DD 09/30/16			650,000.000	622,054.86
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			1,555,000.000	1,597,048.77
AMERICAN TRAFFIC/ATS CONSOLIDATED 2/18 COV-LITE TLB			1,052,947.740	1,022,675.50
AMERICREDIT AUTOMOBILE R 4 A2A 1.830% 05/18/2021 DD 11/15/17			1,604,116.470	1,598,530.30
AMERICREDIT AUTOMOBILE REC 2 D 3.000% 06/08/2021 DD 04/15/15			1,780,000.000	1,774,937.15
AMERICREDIT AUTOMOBILE REC 2 D 4.010% 07/18/2024 DD 08/15/18			650,000.000	658,703.57
AMERICREDIT AUTOMOBILE REC 3 D 2.710% 09/08/2022 DD 08/11/16			493,000.000	486,911.45
AMERICREDIT AUTOMOBILE REC 3 D 3.130% 10/08/2020 DD 08/27/14			3,094,000.000	3,094,041.77
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,351,727.74
AMERIGAS PARTNERS LP / AMERIGA 5.750% 05/20/2027 DD 02/13/17			615,000.000	544,275.00
AMERISOURCEBERGEN CORP 3.500% 11/15/2021 DD 11/14/11			151,000.000	151,463.71
AMNEAL PHARMACEUTICALS 3/18 0.000% 05/04/2025 DD 03/07/18			741,102.820	700,957.29
AMR 10/16 (2023) TLB			1,873,829.290	1,778,582.54
AMR 6/17 TLB			956,228.590	927,092.31
ANADARKO PETROLEUM CORP 4.850% 03/15/2021 DD 03/17/16			616,000.000	630,710.08
ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10			585,000.000	604,447.77
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.543	1,587,183.85
ANCESTRY.COM 2/17 TL			1,555,858.710	1,483,900.25
ANDEAVOR LOGISTICS LP / TESORO 5.500% 10/15/2019 DD 10/15/15			424,000.000	427,683.88

Asset Detail

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As Of Date : 12/31/2018

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ANDEAVOR LOGISTICS LP / TESORO 6.375% 05/01/2024 DD 05/12/16			1,838,000.000	1,910,995.00
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 04/27/2048 DD 03/01/18			595,315.950	593,056.49
ANGLO AMERICAN CAPITAL PL 144A 4.125% 09/27/2022 DD 09/27/12			1,400,000.000	1,374,991.46
ANHEUSER-BUSCH COS LLC / 144A 3.650% 02/01/2026 DD 08/01/18			705,000.000	666,611.51
ANHEUSER-BUSCH COS LLC / 144A 4.900% 02/01/2046 DD 08/01/18			1,925,000.000	1,785,217.05
ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17			880,000.000	759,934.07
ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14			273,000.000	256,620.00
ANTERO RESOURCES CORP 5.625% 06/01/2023 DD 12/01/15			895,000.000	850,250.00
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	424,691.37
AON CORP 6.250% 09/30/2040 DD 09/10/10			585,000.000	681,714.98
AOT BEDDING 10/16 2ND LIEN COV-LITE TL			854,394.060	603,774.65
APERGY CORP 6.375% 05/01/2026 DD 11/01/18			1,482,000.000	1,437,540.00
APIDOS CLO XVI 16A E 144A VAR RT 01/19/2025 DD 01/09/14			300,000.000	270,000.00
APL REALTY HOLDINGS PTE L REGS 5.950% 06/02/2024			800,000.000	550,000.00
APOLLO AVIATION SECU 1A B 144A VAR RT 03/17/2036 DD 04/06/16			1,093,282.660	1,096,940.89
APOLLO AVIATION SECURITIZA 2 C 7.869% 11/15/2041 DD 11/18/16			367,573.140	367,462.87
APPLIED SYSTEMS 9/17 COV-LITE TLB			276,210.000	265,045.59
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			714,000.000	576,555.00
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,481,000.000	1,399,545.00
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			488,000.000	464,820.00
ARAMARK 5/18 COV-LITE TL			1,629,065.579	1,575,615.93
ARAMARK 6/18 COV-LITE TLB 0.000% 03/11/2025 DD 05/24/18			834,732.930	808,998.11
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			1,465,000.000	1,432,037.50
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			2,935,000.000	2,905,650.00
ARBY'S 1/18 COV-LITE TLB			1,237,682.690	1,177,655.09
ARD FINANCE SA 7.125% 09/15/2023 DD 03/15/17			426,000.000	382,335.00
ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17			465,000.000	442,912.50
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			1,733,000.000	1,599,766.96
ARDAGH PACKAGING FINANCE 144A 7.250% 05/15/2024 DD 05/16/16			2,677,000.000	2,670,307.50
ARDENT HEALTH 6/18 COV-LITE TL			602,987.500	592,435.22
AREIT 2018-CRE2 TR CRE2 A 144A VAR RT 11/14/2035 DD 11/15/18			817,000.000	817,000.00
ARES XXIX CLO LTD 1A D 144A VAR RT 04/17/2026 DD 04/03/14			1,000,000.000	935,000.00
ARGENTINE REPUBLIC GOVERNMENT 4.625% 01/11/2023 DD 01/11/18			1,097,000.000	866,630.00
ARGENTINE REPUBLIC GOVERNMENT 6.875% 04/22/2021 DD 10/22/16			250,000.000	225,877.50
ARISTOCRAT LEISURE 5/18 TLB 0.000% 10/19/2024 DD 05/02/18			666,640.637	638,308.41
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 04/25/2048 DD 05/01/18			1,400,461.840	1,397,649.57
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	441,540.00
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	631,641.92
ASCENA RETAIL 7/15 COV-LITE TLB			535,753.510	496,911.38

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

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ASCEND LEARNING 6/17 TLB 0.000% 07/12/2024 DD 06/19/17			119,487.500	112,616.97
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			906,000.000	867,495.00
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16			425,000.000	409,656.27
ASHTON WOODS USA LLC / AS 144A 6.875% 02/15/2021 DD 02/06/13			134,000.000	128,640.00
ASIAN DEVELOPMENT BANK 2.000% 02/16/2022 DD 02/16/17			965,000.000	947,244.70
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019			3,740,000.000	2,519,087.19
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	548,501.94
ASSOCIATED BANK NA/GREEN BAY W 3.500% 08/13/2021 DD 08/13/18			613,000.000	611,416.85
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18			667,000.000	668,943.26
ASSUREDPARTNERS 9/17 COV-LITE TLB			626,746.370	590,319.87
ASTRAZENECA PLC 3.500% 08/17/2023 DD 08/17/18			1,930,000.000	1,919,876.73
ASURION 2/18 COV-LITE TLB 0.000% 11/03/2023 DD 02/20/18			889,214.920	850,311.77
ASURION 7/17 2ND LIEN COV-LITE TLB2			405,000.000	399,686.40
ASURION 7/17 TLB4			1,559,770.340	1,495,149.05
ASURION 7/18 B7 COV-LITE TLB			951,675.000	929,721.35
AT SECURITIES BV REGS VAR RT 12/31/2049			2,000,000.000	1,779,832.00
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			4,000,000.000	3,467,046.40
AT&T INC 5.150% 02/15/2050 DD 08/14/18			595,000.000	551,213.51
AT&T INC 5.150% 03/15/2042 DD 03/15/16			530,000.000	495,080.11
AT&T INC VAR RT 06/12/2024 DD 08/22/18			181,000.000	175,568.55
AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02			205,000.000	224,671.43
ATKORE 12/16 COVE-LITE TL			371,900.000	359,504.57
ATLANTIC BROADBAND 8/17 COV-LITE TL			825,850.000	779,742.80
ATLANTIC DEV LLC			568,488.680	563,542.83
ATLANTIC ST NOTE			774,436.950	774,436.95
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	165,300.00
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	907,423.61
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			1,271,000.000	1,268,177.23
AUSTRALIA GOVERNMENT BOND REGS 5.750% 07/15/2022			635,000.000	506,589.75
AUTHENTIC BRANDS 9/17 2ND LIEN COV-LITE TL			498,313.990	495,199.53
AUTHENTIC BRANDS 9/17 COV-LITE TL			2,924,976.190	2,778,727.38
AVANTOR INC 144A 6.000% 10/01/2024 DD 10/02/17			1,065,000.000	1,036,800.00
AVANTOR INC 144A 9.000% 10/01/2025 DD 10/02/17			1,483,000.000	1,483,000.00
AVAYA 6/18 COV-LITE TLB			2,228,893.180	2,148,095.80
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	851,566.12
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			424,000.000	415,404.05
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			1,694,000.000	1,465,310.00
AVIS BUDGET CAR RENTAL LLC / A 5.500% 04/01/2023 DD 04/03/13			320,000.000	308,800.00
AVOLON GLENCAR VI			6,290,020.614	6,385,628.92

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As Of Date : 12/31/2018

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AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			932,000.000	890,060.00
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2023 DD 03/12/18			1,617,000.000	1,568,490.00
AXA EQUITABLE HOLDINGS IN 144A 3.900% 04/20/2023 DD 04/20/18			255,000.000	251,840.15
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			841,000.000	794,745.00
AXIS EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18			790,000.000	787,994.13
AZURE POWER ENERGY LTD 144A 5.500% 11/03/2022 DD 08/03/17			200,000.000	187,540.00
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			1,424,000.000	1,388,400.00
B&G FOODS INC 5.250% 04/01/2025 DD 04/03/17			1,568,000.000	1,458,240.00
BAIDU INC 3.875% 09/29/2023 DD 03/29/18			1,575,000.000	1,567,868.40
BAIDU INC 4.375% 05/14/2024 DD 11/14/18			925,000.000	932,609.05
BAKER HUGHES A GE CO LLC / BAK 2.773% 12/15/2022 DD 12/11/17			24,000.000	23,025.53
BALL CORP 4.000% 11/15/2023 DD 05/16/13			2,970,000.000	2,888,325.00
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,080,000.000	1,050,300.00
BALL CORP 5.250% 07/01/2025 DD 06/25/15			2,610,000.000	2,601,637.50
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	884,085.69
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			1,990,000.000	1,980,116.07
BAMLL COMMERCIAL MO FL1 E 144A VAR RT 12/15/2031 DD 12/18/14			2,579,000.000	2,489,914.37
BAMLL RE-REMIC FRR5 C714 144A 0.000% 01/27/2047 DD 04/01/14			1,338,000.000	1,091,762.77
BAMLL RE-REMIC T LD11 AJB 144A VAR RT 06/17/2050 DD 07/01/16			1,870,000.000	710,600.00
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			4,992,700.750	4,044,087.61
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	2,517,082.50
BAMLL RE-REMIC TR FRR1 B2 144A 0.000% 05/26/2020 DD 01/01/13			1,167,000.000	1,015,290.00
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	1,309,533.96
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	405,004.05
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	342,695.73
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	268,909.57
BAMLL TRUST 2011-F FSHN A 144A 4.420% 07/11/2033 DD 07/01/11			320,000.000	328,600.77
BAMLL TRUST 2011-F FSHN B 144A 4.769% 07/11/2033 DD 07/01/11			1,000,000.000	1,028,917.60
BAMLL TRUST 2011-F FSHN C 144A 5.118% 07/11/2033 DD 07/01/11			500,000.000	514,872.15
BANC OF AMERICA CO 2 AJFL 144A VAR RT 04/10/2049 DD 06/06/07			1,372,326.480	576,377.12
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			1,140,000.000	319,200.00
BANCO NACIONAL DE COMERCI 144A 4.375% 10/14/2025 DD 10/14/15			1,455,000.000	1,389,539.55
BANCO SANTANDER SA 3.800% 02/23/2028 DD 10/23/17			600,000.000	533,683.44
BANCO SANTANDER SA 3.848% 04/12/2023 DD 04/12/18			504,000.000	489,718.50
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			1,900,000.000	1,871,232.18
BANK OF AMERICA CORP 4.100% 07/24/2023 DD 07/23/13			2,540,000.000	2,574,456.75
BANK OF AMERICA CORP VAR RT 03/05/2024 DD 03/05/18			705,000.000	696,473.86
BANK OF AMERICA CORP VAR RT 07/21/2021 DD 07/21/17			521,000.000	511,676.46
BANK OF AMERICA CORP VAR RT 10/01/2021 DD 09/18/17			1,155,000.000	1,132,455.27

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BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06			1,075,000.000	946,221.16
BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17			4,145,000.000	4,028,974.90
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			695,000.000	679,700.27
BANK OF MONTREAL 1.900% 08/27/2021 DD 08/29/16			855,000.000	825,791.39
BANK OF MONTREAL VAR RT 10/05/2028 DD 10/05/18			1,510,000.000	1,503,192.66
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			1,940,000.000	1,978,753.90
BARCLAYS BANK PLC 144A 10.179% 06/12/2021 DD 06/12/09			1,473,000.000	1,655,870.17
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 03/15/2023 DD 05/23/17			3,750,000.000	3,751,429.88
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 07/15/2024 DD 09/21/18			453,000.000	451,698.99
BARCLAYS DRYROCK ISSUANCE 2 A VAR RT 05/15/2023 DD 07/31/17			3,750,000.000	3,744,072.75
BARCLAYS DRYROCK ISSUANCE 3 A 2.410% 07/15/2022 DD 09/18/14			1,214,000.000	1,208,571.23
BARCLAYS PLC 2.750% 11/08/2019 DD 11/10/14			460,000.000	456,653.04
BARCLAYS PLC VAR RT 02/15/2023 DD 11/15/18			1,270,000.000	1,259,282.67
BARCLAYS PLC VAR RT 05/16/2024 DD 05/16/18			880,000.000	855,577.04
BARRACUDA NETWORKS 1/18 2ND 0.000% 01/09/2026 DD 01/03/18			395,000.000	396,975.00
BARRACUDA NETWORKS 1/18 TLB 0.000% 01/10/2025 DD 01/03/18			766,150.000	727,367.48
BASS PRO SHOPS 11/16 COV-LITE 0.000% 09/25/2024 DD 10/26/16			1,237,711.310	1,181,395.45
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			3,287,000.000	3,027,636.11
BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18			835,000.000	683,421.00
BAUSCH HEALTH COS INC 144A 5.500% 03/01/2023 DD 01/30/15			128,000.000	117,120.00
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,770,000.000	1,650,525.00
BAUSCH HEALTH COS INC 144A 5.625% 12/01/2021 DD 12/02/13			1,861,000.000	1,833,085.00
BAUSCH HEALTH COS INC 144A 5.875% 05/15/2023 DD 03/27/15			2,044,000.000	1,890,700.00
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			1,047,000.000	913,507.50
BAUSCH HEALTH COS INC 144A 7.000% 03/15/2024 DD 03/21/17			461,000.000	465,610.00
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			143,000.000	142,285.00
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	120,767.15
BAYER US FINANCE II LLC 144A 2.750% 07/15/2021 DD 07/15/18			329,000.000	320,437.02
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			700,000.000	687,300.52
BAYER US FINANCE II LLC 144A 4.375% 12/15/2028 DD 06/25/18			570,000.000	544,208.84
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18			885,000.000	803,704.65
BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18			395,000.000	355,003.15
BAYER US FINANCE II LLC 144A 5.500% 08/15/2025 DD 02/15/18			417,000.000	437,909.56
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			400,000.000	382,866.30
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	584,859.90
BBCMS 2017-DELCL MO DELCL A 144A VAR RT 08/15/2036 DD 08/29/17			603,000.000	602,102.38
BBCMS 2018-TALL MO TALL C 144A VAR RT 03/15/2037 DD 03/28/18			890,000.000	868,117.58
BBCMS 2018-TALL MO TALL E 144A VAR RT 03/15/2037 DD 03/28/18			780,000.000	757,678.11
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			976,212.410	978,099.92

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			224,467.900	216,618.72
BBCMS TRUST 2018- BXH XCP 144A 0.141% 10/15/2037 DD 10/24/18			91,580,000.000	124,090.91
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			7,507,000.000	7,447,796.79
BBCMS TRUST 2018-RR RRI F 144A VAR RT 002/15/2033 DD 02/27/18			2,296,000.000	2,296,000.00
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18			1,651,000.000	1,634,490.00
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			1,651,000.000	1,238,250.00
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17			2,342,000.000	2,058,032.50
BEACON ROOFING SUPPLY INC 6.375% 10/01/2023 DD 04/01/16			1,050,000.000	1,039,500.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	674,250.00
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04			54,681.330	54,298.94
BEAR STEARNS ALT-A TRUST 8 2A VAR RT 09/25/2034 DD 07/30/04			552,987.180	540,105.78
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04			426,530.490	427,379.29
BEAR STEARNS DEUT AFR1 A2 144A 5.008% 09/15/2027 DD 06/15/05			156,334.360	158,408.83
BECTON DICKINSON AND CO VAR RT 12/29/2020 DD 03/01/18			581,000.000	575,160.59
BELRON 10/17 USD COV-LITE TLB			510,737.500	498,757.27
BENEFIT STREET PA IVA A1R 144A VAR RT 01/20/2029 DD 12/22/16			1,000,000.000	1,000,350.00
BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18			500,000.000	495,768.41
BERMUDA GOVERNMENT INTERN 144A 4.138% 01/03/2023 DD 07/03/12			540,000.000	546,031.80
BERMUDA GOVERNMENT INTERN 144A 4.854% 02/06/2024 DD 08/06/13			262,000.000	272,262.54
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			2,003,000.000	1,981,067.15
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			179,000.000	178,105.00
BERRY PLASTICS 2/18 TLQ			1,625,834.520	1,582,605.65
BERRY PLASTICS 5/18 COV-LITE TLS			733,341.967	719,518.47
BHMS 2018-ATLS ATLS A 144A VAR RT 07/15/2035 DD 07/26/18			2,975,000.000	2,960,290.71
BIG RIVER STEEL LLC / BRS 144A 7.250% 09/01/2025 DD 08/23/17			1,159,000.000	1,150,307.50
BISON MIDSTREAM 5/18 TLB			647,837.500	592,771.32
BJ'S WHOLESALE CLUB 1/17 0.000% 02/03/2024 DD 01/17/17			2,148,093.460	2,084,187.68
BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18			240,000.000	240,530.81
BLOCK COMMUNICATIONS INC 144A 6.875% 02/15/2025 DD 02/16/17			1,375,000.000	1,378,437.50
BLOUNT 9/18 COV-LITE TLB 0.000% 04/12/2023 DD 09/13/18			621,875.000	613,063.04
BLUE CUBE SPINCO LLC 10.000% 10/15/2025 DD 04/15/16			47,000.000	53,110.00
BLUE CUBE SPINCO LLC 9.750% 10/15/2023 DD 04/15/16			155,000.000	170,500.00
BLUE RACER MIDSTREAM LLC 144A 6.125% 11/15/2022 DD 11/13/14			990,000.000	955,350.00
BLUEMOUNTAIN CLO 2 1A A1R 144A VAR RT 01/20/2029 DD 12/16/16			1,052,000.000	1,052,683.80
BLUEMOUNTAIN CLO 2 2A AR2 144A VAR RT 11/20/2028 DD 11/20/18			1,160,000.000	1,160,000.00
BNG BANK NV REGS 0.250% 02/22/2023			785,000.000	908,611.44
BNG BANK NV REGS 0.250% 06/07/2024			780,000.000	894,925.82
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14			13,000.000	12,187.50
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13			1,806,000.000	1,693,125.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

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BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15			250,000.000	235,625.00
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			1,292,000.000	1,217,710.00
BOMBARDIER INC 144A 7.750% 03/15/2020 DD 03/29/10			865,000.000	877,975.00
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			1,832,000.000	1,886,960.00
BORAL FINANCE PTY LTD 144A 3.000% 11/01/2022 DD 11/01/17			259,000.000	250,226.69
BOYD 8/18 COV-LITE TLB			766,029.170	719,431.62
BOYD GAMING 3/17 COV-LITE TLB			850,819.730	817,850.46
BOYD GAMING CORP 6.000% 08/15/2026 DD 06/25/18			280,000.000	261,800.00
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			1,278,000.000	1,236,465.00
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15			577,000.000	582,770.00
BOYNE USA INC 144A 7.250% 05/01/2025 DD 04/11/18			405,000.000	418,162.50
BRAND ENERGY 6/17 COV-LITE TL			1,755,424.280	1,663,018.74
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021			20,795,000.000	5,612,238.25
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			28,895,000.000	7,808,080.23
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB			1,798,962.500	1,713,511.79
BRIGHTHOUSE FINANCIAL INC 4.700% 06/22/2047 DD 12/22/17			410,000.000	305,305.61
BRITISH TELECOMMUNICATIONS PLC 4.500% 12/04/2023 DD 12/04/18			385,000.000	390,217.18
BRIXMOR OPERATING PARTNERSHIP 3.250% 09/15/2023 DD 08/24/16			527,000.000	508,993.55
BRIXMOR OPERATING PARTNERSHIP 3.875% 08/15/2022 DD 08/10/15			158,000.000	157,536.87
BROADCOM CORP / BROADCOM CAYMA 2.650% 01/15/2023 DD 10/17/17			1,036,000.000	964,145.60
BROADCOM CORP / BROADCOM CAYMA 3.000% 01/15/2022 DD 01/15/18			2,750,000.000	2,644,684.38
BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18			585,000.000	524,806.19
BROOKFIELD RESIDENTIAL PR 144A 6.500% 12/15/2020 DD 12/14/12			974,000.000	970,198.75
BROOKLYN NAVY YARD COGENE 144A 7.420% 10/01/2020 DD 12/17/97			409,092.000	387,614.67
BUCKEYE PARTNERS LP VAR RT 01/22/2078 DD 01/22/18			885,000.000	719,033.98
BUILDERS FIRSTSOURCE 1/17 TLB			1,832,198.490	1,711,145.14
BURGER KING 2/17 COV-LITE TLB3			4,782,413.020	4,556,951.97
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95			355,000.000	428,644.17
BUSINESS JET SECURITI 1 C 144A 7.748% 02/15/2033 DD 02/28/18			1,215,096.537	1,250,203.96
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13			264,000.000	252,810.41
BWAY 3/17 TLB			1,239,323.040	1,162,893.99
BWAY HOLDING CO 144A 5.500% 04/15/2024 DD 04/03/17			676,000.000	635,440.00
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18			221,000.000	214,370.00
BX COMMERCIAL MORT BIOA D 144A VAR RT 03/15/2037 DD 03/15/18			395,000.000	387,133.42
BX TRUST 2017-SLCT SLCT D 144A VAR RT 07/15/2034 DD 08/15/17			720,800.000	710,005.08
BXP TRUST 2017-GM GM A 144A 3.379% 06/13/2039 DD 06/01/17			1,750,000.000	1,708,331.28
CABELA'S CREDIT CARD MAST 1 A1 1.780% 06/15/2022 DD 06/29/16			1,155,000.000	1,148,299.15
CABLE & WIRELESS 2/18 TLB4 0.000% 01/30/2026 DD 02/02/18			3,120,000.000	3,001,876.80
CABLE ONE 4/17 COV-LITE TLB			167,450.000	166,718.24

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CABLEVISION SYSTEMS 3/17 TLB 0.000% 07/17/2025 DD 03/09/17			393,150.460	372,116.91
CACHE LOGISTICS TRUST REGS VAR RT 12/31/2049			750,000.000	540,038.52
CADE FUNDING LP SERIES 3			1,711,468.950	1,850,953.67
CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17			501,136.370	477,412.57
CAESARS PALACE LAS VICI A 144A 3.531% 10/15/2034 DD 11/01/17			3,630,000.000	3,653,076.27
CAESARS PALACE LAS VICI B 144A 3.835% 10/15/2034 DD 11/01/17			5,599,000.000	5,617,650.83
CAESARS PALACE LAS VICI C 144A 4.138% 10/15/2034 DD 11/01/17			1,863,000.000	1,872,690.58
CAESARS PALACE LAS VICI E 144A VAR RT 10/15/2034 DD 11/01/17			1,895,000.000	1,852,156.52
CAESARS PALACE LAS VICI F 144A VAR RT 10/15/2034 DD 11/01/17			20,000.000	19,054.88
CAESARS RESORT 12/17 COV-LITE TL			639,662.500	613,161.28
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			663,000.000	570,180.00
CALFRAC HOLDINGS LP 144A 8.500% 06/15/2026 DD 05/30/18			580,000.000	411,800.00
CALIBER COLLISION 1/17 0.000% 02/01/2024 DD 01/18/17			173.940	171.62
CALIFORNIA RESOURCES CORP 144A 8.000% 12/15/2022 DD 12/15/15			415,000.000	281,162.50
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09			40,000.000	54,908.80
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	379,634.75
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09			300,000.000	429,765.00
CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10			145,000.000	206,449.55
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			572,000.000	531,960.00
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			2,099,000.000	1,952,070.00
CALPINE 5/15 B5 COV-LITE TL			1,161,235.470	1,101,176.37
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			1,137,000.000	1,037,512.50
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			717,000.000	650,677.50
CALUMET SPECIALTY PRODUCTS PAR 6.500% 04/15/2021 DD 04/15/15			515,000.000	430,025.00
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13			205,000.000	164,000.00
CAMELOT FINANCE SA 144A 7.875% 10/15/2024 DD 10/03/16			1,699,000.000	1,639,535.00
CAMPING WORLD 11/16 COV-LITE TLB			1,882,805.000	1,696,087.22
CANADA HOUSING TRUST NO.1 2.350% 15-JUN-2023			3,470,000.000	2,548,943.40
CANADIAN NATURAL RESOURCES LTD 3.850% 06/01/2027 DD 05/30/17			3,500,000.000	3,301,621.30
CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07			515,000.000	560,128.38
CANADIAN PACIFIC RAILWAY CO 9.450% 08/01/2021 DD 07/25/91			742,000.000	850,506.71
CAPITAL AUTO RECEIVA 1 A3 144A 2.790% 01/20/2022 DD 03/21/18			3,755,000.000	3,745,390.96
CAPITAL AUTO RECEIVA 2 A2 144A 3.020% 02/22/2021 DD 10/31/18			1,969,000.000	1,967,887.71
CAPITAL AUTO RECEIVA 2 A3 144A 3.270% 06/20/2023 DD 10/31/18			839,000.000	840,673.81
CAPITAL ONE BANK USA NA 3.375% 02/15/2023 DD 02/11/13			1,025,000.000	989,707.83
CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17			260,000.000	241,486.49
CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18			910,000.000	840,988.53
CAPITAL ONE MULTI-ASSET A1 A1 2.000% 01/17/2023 DD 03/27/17			2,225,000.000	2,200,537.02
CAPITAL ONE MULTI-ASSET A3 A3 1.340% 04/15/2022 DD 07/26/16			5,400,000.000	5,358,426.48

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CAPITAL ONE MULTI-ASSET A4 A4 1.330% 06/15/2022 DD 08/25/16			5,515,000.000	5,459,264.85
CAPITAL ONE MULTI-ASSET A4 A4 1.990% 07/17/2023 DD 10/10/17			7,498,000.000	7,381,592.80
CAPITAL ONE MULTI-ASSET A6 A6 2.290% 07/15/2025 DD 10/10/17			2,647,000.000	2,585,724.86
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			2,649,000.000	2,454,857.50
CASCADE FUND S 4 LLC			885,400.000	907,180.84
CATALENT PHARMA 5/14 (USD) TLB 0.000% 05/20/2024 DD 04/30/14			69,129.110	66,968.82
CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17			477,000.000	451,957.50
CATALINA MARKETING 12/18 NEW MONEY DIP DELAYED TL			80,760.660	80,760.66
CATALINA MARKETING 12/18 NEW MONEY DIP TL			74,548.300	74,548.30
CATALINA MARKETING 4/14 COV-LITE TL			859,500.000	157,933.13
CATALINE MARKETING 12/18 DIP EXIT DELAYED TL			49,697.240	49,697.24
CBS RADIO 3/17 TLB1 0.000% 11/18/2024 DD 02/23/17			546,576.560	513,781.97
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			1,775,000.000	1,633,000.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			2,624,000.000	2,443,993.60
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			589,000.000	564,703.75
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	130,730.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			2,401,000.000	2,352,980.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			895,000.000	890,525.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			561,000.000	544,170.00
CCO HOLDINGS LLC / CCO HOLDING 5.250% 03/15/2021 DD 09/15/13			782,000.000	782,488.75
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			1,945,000.000	1,927,981.25
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13			3,317,000.000	3,283,830.00
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			227,513.144	127,407.36
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			646,000.000	599,165.00
CEDAR FAIR LP / CANADA'S WONDE 5.375% 04/15/2027 DD 04/15/18			648,000.000	612,360.00
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14			580,000.000	566,950.00
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	189,121.85
CELESTICA 6/18 COV-LITE TLB			707,637.500	684,639.28
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15			2,600,000.000	2,535,572.00
CEMIG GERACAO E TRANSMISS 144A 9.250% 12/05/2024 DD 12/05/17			400,000.000	425,700.00
GENOVUS ENERGY INC 5.700% 10/15/2019 DD 04/15/10			205,000.000	208,669.60
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18			2,038,000.000	1,981,955.00
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			877,000.000	837,535.00
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14			320,000.000	316,000.00
CENTENE CORP 5.625% 02/15/2021 DD 02/11/16			1,567,000.000	1,570,917.50
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			845,000.000	865,068.75
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			1,333,000.000	1,239,690.00
CENTERLINE REIT INC RR3 B 144A 5.040% 09/21/2045 DD 09/01/04			1,121,341.630	1,076,487.96
CENTERPOINT ENERGY INC 3.600% 11/01/2021 DD 10/05/18			1,755,000.000	1,758,667.74

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CENTERPOINT ENERGY INC 4.250% 11/01/2028 DD 10/05/18			1,120,000.000	1,134,950.79
CENTERPOINT ENERGY INC VAR RT 12/31/2049 DD 08/22/18			1,795,000.000	1,747,881.25
CENTURY ALUMINUM CO 144A 7.500% 06/01/2021 DD 06/04/13			348,000.000	342,780.00
CENTURY COMMUNITIES INC 6.875% 05/15/2022 DD 11/15/14			256,000.000	247,680.00
CENTURYLINK 5/17 COV-LITE TLB			4,036,012.500	3,782,260.52
CENTURYLINK 5/17 TLA			910,689.840	877,449.66
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	425,040.00
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			1,311,000.000	1,261,837.50
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			1,803,000.000	1,739,895.00
CF BLACKROCK EX US SUPERFUND B FD			14,803,633.000	398,211,391.75
CFG INVESTMENTS 2017- 1 A 144A 7.870% 11/15/2026 DD 11/09/17			337,000.000	341,676.65
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13			2,000,000.000	2,021,849.60
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			1,422,000.000	1,326,015.00
CHAPARRAL ENERGY INC 144A 8.750% 07/15/2023 DD 06/29/18			863,000.000	617,045.00
CHARTER COMM OPERATING 12/17 TLB			2,808,908.610	2,686,384.02
CHARTER COMMUNICATIONS OPERATI 4.500% 02/01/2024 DD 07/03/18			1,139,000.000	1,137,270.24
CHASE ISSUANCE TRUST A5 A5 VAR RT 04/15/2021 DD 05/14/14			3,750,000.000	3,752,442.38
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			319,000.000	322,190.00
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			1,182,000.000	1,199,730.00
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			1,998,000.000	1,886,211.90
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			75,000.000	79,125.00
CHENIERE ENERGY PARTNERS 144A 5.625% 10/01/2026 DD 09/11/18			1,268,000.000	1,185,580.00
CHESAPEAKE ENERGY CORP 7.500% 10/01/2026 DD 09/27/18			1,353,000.000	1,156,815.00
CHESAPEAKE ENERGY CORP 8.000% 06/15/2027 DD 12/15/17			1,045,000.000	877,800.00
CHESAPEAKE FUNDING 1A A1 144A 2.110% 03/15/2028 DD 03/30/16			1,053,595.070	1,051,054.54
CHESAPEAKE FUNDING 2A A1 144A 1.880% 06/15/2028 DD 06/22/16			962,392.700	958,205.14
CHG HEALTHCARE 12/17 COV-LITE TLB			629,101.010	602,364.22
CHICAGO IL 5.432% 01/01/2042 DD 05/30/12			135,000.000	119,676.15
CHICAGO IL 6.314% 01/01/2044 DD 03/24/14			130,000.000	128,063.00
CHICAGO IL 7.375% 01/01/2033 DD 07/21/15			150,000.000	164,932.50
CHILE GOVERNMENT INTERNATIONAL 3.125% 01/21/2026 DD 01/21/16			445,000.000	429,687.55
CHRYSLER CAPITAL AUT BA R 144A 0.000% 09/15/2023 DD 11/04/16			1,681.000	689,210.00
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			2,257,000.000	2,051,161.60
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17			1,690,000.000	1,669,404.99
CHT 2017-COSMO MOR CSMO B 144A VAR RT 11/15/2036 DD 12/15/17			400,000.000	395,304.84
CHUBB INA HOLDINGS INC 2.300% 11/03/2020 DD 11/03/15			675,000.000	665,346.58
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15			300,000.000	293,310.74
CHURCH RANCH LLC			819,731.410	1,769,609.58
CIBUS NORDIC REAL ESTATE REGS VAR RT 05/26/2021			300,000.000	347,231.82

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIFC FUNDING 2015-I 4A A2 144A VAR RT 10/20/2027 DD 09/18/15			500,000.000	500,150.00
CIFC FUNDING 2016-I 1A A 144A VAR RT 10/21/2028 DD 12/21/16			500,000.000	500,150.00
CIGNA CORP 144A 3.200% 09/17/2020 DD 09/17/18			1,275,000.000	1,269,759.53
CIGNA CORP 144A 4.125% 11/15/2025 DD 09/17/18			4,345,000.000	4,338,880.90
CIGNA CORP 144A VAR RT 03/17/2020 DD 09/17/18			80,000.000	79,486.74
CIMPRESS NV 144A 7.000% 06/15/2026 DD 06/15/18			985,000.000	956,450.00
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12			1,535,000.000	1,511,975.00
CINEWORLD 2/18 (USD) COV-LITE 0.000% 02/28/2025 DD 01/18/18			1,212,875.000	1,144,141.37
CIRQUE DU SOLEIL 6/17 TL			1,374,224.380	1,277,341.56
CISION US 8/17 (USD) COV-LITE TL			1,108,732.570	1,063,274.54
CIT GROUP INC 4.125% 03/09/2021 DD 03/09/18			341,000.000	335,885.00
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	7,443.93
CITIBANK CREDIT CARD ISS A1 A1 2.490% 01/20/2023 DD 01/31/18			1,375,000.000	1,363,912.14
CITIBANK CREDIT CARD ISS A1 A1 2.880% 01/23/2023 DD 01/24/14			3,750,000.000	3,747,965.63
CITIBANK CREDIT CARD ISS A2 A2 1.740% 01/19/2021 DD 01/26/17			739,000.000	738,524.45
CITIBANK CREDIT CARD ISS A3 A3 1.920% 04/07/2022 DD 04/11/17			3,750,000.000	3,702,170.25
CITIBANK CREDIT CARD ISS A6 A6 2.150% 07/15/2021 DD 07/31/14			5,491,000.000	5,468,389.71
CITIBANK CREDIT CARD ISS A6 A6 3.210% 12/07/2024 DD 08/17/18			3,750,000.000	3,788,362.13
CITIGROUP COMMERCIAL 375P A 144A 3.251% 05/10/2035 DD 05/01/13			2,575,000.000	2,570,749.19
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,400,763.34
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	472,720.00
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,658,000.000	617,605.00
CITIGROUP COMMERCIAL GC21 D 144A VAR RT 05/10/2047 DD 05/01/14			2,723,000.000	2,496,530.81
CITIGROUP COMMERCIAL GC21 E 144A VAR RT 05/10/2047 DD 05/01/14			2,083,000.000	1,569,860.24
CITIGROUP COMMERCIAL GC23 E 144A VAR RT 07/10/2047 DD 08/01/14			1,324,000.000	951,227.14
CITIGROUP COMMERCIAL GC29 E 144A VAR RT 04/10/2048 DD 04/01/15			5,082,000.000	3,882,836.55
CITIGROUP COMMERCIAL GC29 F 144A VAR RT 04/10/2048 DD 04/01/15			2,374,000.000	1,638,060.00
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			579,000.000	444,654.46
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	229,900.00
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16			1,442,000.000	533,540.00
CITIGROUP INC 2.900% 12/08/2021 DD 12/08/16			366,000.000	360,080.89
CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16			1,765,000.000	1,629,427.52
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13			562,000.000	564,554.70
CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18			285,000.000	278,534.92
CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03			130,000.000	142,645.00
CITIGROUP INC 8.500% 05/22/2019 DD 05/22/09			388,000.000	395,917.94
CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18			1,120,000.000	1,000,457.52
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			850,000.000	852,384.39
CITIGROUP INC VAR RT 07/24/2023 DD 07/24/17			868,000.000	839,988.35

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CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17			760,000.000	717,954.52
CITIGROUP INC VAR RT 10/27/2022 DD 10/27/17			1,307,000.000	1,275,340.22
CITRIX SYSTEMS INC 4.500% 12/01/2027 DD 11/15/17			890,000.000	850,671.29
CLEAN HARBORS 6/17 COV-LITE TL 0.000% 06/28/2024 DD 06/14/17			769,650.000	743,674.31
CLEARWAY ENERGY OPERATING 144A 5.750% 10/15/2025 DD 10/01/18			1,205,000.000	1,150,775.00
CLEARWAY ENERGY OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			767,000.000	688,382.50
CLEARWAY ENERGY OPERATING LLC 5.375% 08/15/2024 DD 02/15/15			1,601,000.000	1,520,950.00
CLNS TRUST 2017-IK IKPR B 144A VAR RT 06/11/2032 DD 06/06/17			775,000.000	764,457.37
CNAC HK FINBRIDGE CO LTD REGS 3.500% 07/19/2022			770,000.000	750,650.67
CNH INDUSTRIAL CAPITAL LLC 4.200% 01/15/2024 DD 08/14/18			251,000.000	248,053.08
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			926,000.000	929,981.80
CNH INDUSTRIAL CAPITAL LLC 4.875% 04/01/2021 DD 03/17/16			682,000.000	692,980.20
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			654,000.000	657,204.60
CNO FINANCIAL GROUP INC 4.500% 05/30/2020 DD 05/19/15			62,000.000	61,225.00
CNOOC CURTIS FUNDING NO 1 144A 4.500% 10/03/2023 DD 10/03/13			1,450,000.000	1,481,863.75
CNX RESOURCES CORP 5.875% 04/15/2022 DD 10/15/14			333,000.000	319,680.00
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06			1,343,893.392	1,048,236.85
COBALT CMBS COMMERCIAL MO C2 C VAR RT 04/15/2047 DD 04/01/07			2,009,000.000	1,976,353.75
COINMACH 6/17 COV-LITE TLB1			1,298,562.520	1,236,231.52
COINSTAR FUNDING LL 1A A2 144A 5.216% 04/25/2047 DD 05/12/17			2,383,700.000	2,410,017.24
COLD STORAGE TRUST ICE3 A 144A VAR RT 04/15/2036 DD 04/28/17			2,527,000.000	2,481,819.27
COLOMBIA CENT CLO 27A A2A 144A VAR RT 10/25/2028 DD 10/25/18			500,000.000	500,000.00
COLOMBIA GOVERNMENT INTERNATIO 4.000% 02/26/2024 DD 09/26/13			1,010,000.000	999,900.00
COLOMBIA GOVERNMENT INTERNATIO 4.500% 01/28/2026 DD 09/28/15			2,225,000.000	2,225,000.00
COLOMBIAN TES 11.000% 07/24/2020			5,317,900,000.000	1,775,879.55
COLOMBIAN TES 7.000% 05/04/2022			7,423,000,000.000	2,376,362.09
COLOMBIAN TES 7.000% 09/11/2019			3,869,000,000.000	1,209,270.59
COLT 2018-2 MORTGAGE 2 A1 144A VAR RT 07/27/2048 DD 05/01/18			914,721.010	910,492.17
COLUMBUS MCKINNON 2/18 TLB			943,446.250	918,680.78
COMCAST CORP 2.350% 01/15/2027 DD 07/19/16			3,270,000.000	2,923,024.12
COMCAST CORP 3.700% 04/15/2024 DD 10/05/18			4,460,000.000	4,487,227.94
COMCAST CORP 4.150% 10/15/2028 DD 10/05/18			970,000.000	984,969.58
COMETA ENERGIA SA DE CV 144A 6.375% 04/24/2035 DD 04/24/18			429,345.000	396,607.44
COMM 2013-CCRE10 M CR10 E 144A VAR RT 08/10/2046 DD 08/01/13			741,000.000	582,759.60
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13			2,650,000.000	2,236,166.99
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13			3,008,000.000	2,143,200.00
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			1,483,000.000	1,210,115.84
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	251,685.00
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,238,354.810	544,876.12

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COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			136,615.160	136,466.79
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	809,991.42
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			2,957,582.473	1,242,184.63
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13			1,555,000.000	1,615,035.75
COMM 2014-CCRE17 M CR17 E 144A VAR RT 05/10/2047 DD 05/01/14			534,000.000	479,850.69
COMM 2014-CCRE20 M CR20 E 144A 3.220% 11/10/2047 DD 10/01/14			7,567,000.000	5,921,363.65
COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14			7,091,000.000	5,983,675.11
COMM 2014-PAT MORTG PAT G 144A VAR RT 08/13/2027 DD 09/30/14			626,016.000	620,382.92
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15			3,525,000.000	2,410,278.32
COMM 2015-PC1 MORTGAGE PC1 A2 3.148% 07/10/2050 DD 07/01/15			704,000.000	704,116.30
COMM 2016-SAVA MOR SAVA A 144A VAR RT 10/15/2034 DD 11/08/16			369,877.010	369,129.19
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	754,260.59
COMMERCIAL MORTGAG CR28 E 144A VAR RT 02/10/2049 DD 02/01/16			1,118,000.000	995,993.55
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06			332,222.830	333,056.31
COMMIT TO PUR FHLMC GOLD SFM 3.500% 01/01/2034 DD 01/01/19			3,050,000.000	3,088,541.99
COMMIT TO PUR FNMA SF MTG 4.000% 07/01/2049 DD 07/01/19			0.490	0.50
COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2049 DD 07/01/19			0.430	0.44
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			1,101,000.000	1,013,381.42
COMMSCOPE 8/15 TRANCHE 5 TL			139,489.920	131,817.97
COMMSCOPE TECHNOLOGIES LL 144A 5.000% 03/15/2027 DD 03/13/17			537,000.000	434,970.00
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			879,000.000	799,890.00
COMMUNICATIONS SALES 2/17 TLB			652,285.080	588,687.29
COMPASS POWER 8/18 TLB			642,809.490	633,167.35
COMPUWARE 7/18 COV-LITE TLB			445,000.000	437,212.50
CONAGRA BRANDS INC 3.800% 10/22/2021 DD 10/22/18			575,000.000	575,202.76
CONAGRA BRANDS INC 4.300% 05/01/2024 DD 10/22/18			493,000.000	490,024.58
CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18			2,095,000.000	1,979,649.22
CONCENTRA 1/18 COV-LITE TL 0.000% 06/01/2022 DD 01/24/18			1,250,354.880	1,194,088.91
CONCHO RESOURCES INC 3.750% 10/01/2027 DD 09/26/17			2,305,000.000	2,169,843.70
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			1,260,000.000	1,244,506.23
CONNECTICUT LIGHT & POWER CO/T 2.500% 01/15/2023 DD 01/15/13			435,000.000	426,846.09
CONOCOPHILLIPS CO 4.950% 03/15/2026 DD 03/08/16			2,053,000.000	2,197,001.71
CONSOLIDATED COMMUNICATIONS 0.000% 10/05/2023 DD 09/13/16			1,038,246.430	969,462.61
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			215,000.000	196,845.27
CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17			695,000.000	640,960.94
CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18			75,000.000	72,263.03
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15			500,000.000	504,296.33
CONSOLIDATED ENERGY 5/18 TLB			235,837.720	228,173.00
CONSTELLATION BRANDS INC 3.700% 12/06/2026 DD 12/06/16			1,175,000.000	1,106,203.55

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CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			2,380,000.000	2,406,157.72
CONSTELLIUM NV 144A 5.750% 05/15/2024 DD 05/07/14			42,000.000	38,640.00
CONSTELLIUM NV 144A 5.875% 02/15/2026 DD 11/09/17			1,267,000.000	1,127,630.00
CONSTELLIUM NV 144A 6.625% 03/01/2025 DD 02/16/17			1,668,000.000	1,547,070.00
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			30,273.770	63,695.94
CONTINENTAL AIRLINES 2012-1 CL 6.250% 10/11/2021 DD 03/22/12			42,043.200	42,694.87
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			370,000.000	350,267.66
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			659,000.000	648,572.76
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12			3,699,000.000	3,672,754.48
COOPER-STANDARD 10/16 COV-LITE TLB			780,075.350	739,121.39
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			1,144,000.000	1,006,720.00
CORECIVIC INC 4.750% 10/15/2027 DD 10/13/17			1,100,000.000	910,250.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04			51,155.991	50,885.06
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17			995,000.000	915,400.00
COVIA/UNIMIN 4/18 TL			901,987.500	649,431.00
COX COMMUNICATIONS INC 144A 2.950% 06/30/2023 DD 05/01/13			1,710,000.000	1,645,418.82
COX COMMUNICATIONS INC 144A 3.250% 12/15/2022 DD 11/29/12			1,131,000.000	1,104,887.46
CPA GLOBAL 11/17 (USD) 0.000% 11/01/2024 DD 09/26/17			884,972.270	836,298.79
CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17			1,120,200.610	1,093,519.01
CPG MERGER SUB LLC 144A 8.000% 10/01/2021 DD 09/30/13			625,000.000	606,250.00
CPI INTERNATIONAL 7/17 TL			1,042,625.000	1,006,998.50
CPI PROPERTY GROUP SA REGS VAR RT 12/31/2049			445,000.000	473,092.63
CPM HOLDINGS 10/18 2ND LIEN COV-LITE TL			435,000.000	427,387.50
CPM HOLDINGS 10/18 COV-LITE TL			835,000.000	817,256.25
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17			900,000.000	901,016.64
CREATIVE ARTISTS 2/18 COV-LITE 0.000% 02/15/2024 DD 01/24/18			775,197.391	746,127.49
CREDIT SUISSE AG 144A 6.500% 08/08/2023 DD 08/08/13			1,709,000.000	1,781,632.50
CREDIT SUISSE AG/NEW YORK NY 5.400% 01/14/2020 DD 01/14/10			484,000.000	491,486.47
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07			87,948.404	86,711.56
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			1,681,365.231	1,218,989.79
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			560,052.000	28,002.60
CREDIT SUISSE COMMERCIAL C3 C VAR RT 06/15/2039 DD 06/01/07			49,931.817	4.99
CREDIT SUISSE GROUP AG 144A VAR RT 06/12/2024 DD 06/12/18			725,000.000	723,123.43
CREDIT SUISSE GROUP FUNDING GU 3.125% 12/10/2020 DD 06/10/16			845,000.000	836,735.53
CREDIT SUISSE GROUP FUNDING GU 3.800% 06/09/2023 DD 06/10/16			255,000.000	250,228.17
CROCKETT COGENERATION LP 144A 5.869% 03/30/2025 DD 03/17/05			1,889,900.360	1,716,635.15
CROWN AMERICAS 1/18 (EUR) TLB			234,250.410	267,555.68
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,950,000.000	1,905,712.50

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CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,030,920.00
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			2,689,000.000	2,431,346.25
CSC HOLDINGS LLC 144A 10.125% 01/15/2023 DD 10/09/15			2,890,000.000	3,110,362.50
CSC HOLDINGS LLC 144A 10.875% 10/15/2025 DD 10/09/15			1,911,000.000	2,147,486.25
CSC HOLDINGS LLC 144A 5.125% 12/15/2021 DD 06/15/18			1,095,000.000	1,073,100.00
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,830,000.000	2,602,694.40
CSC HOLDINGS LLC 144A 5.375% 07/15/2023 DD 07/15/18			709,000.000	691,416.80
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			1,935,000.000	1,802,087.50
CSC HOLDINGS LLC 144A 5.500% 05/15/2026 DD 05/15/18			1,536,000.000	1,447,680.00
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,893,000.000	1,916,662.50
CSC HOLDINGS LLC 144A 7.500% 04/01/2028 DD 10/01/18			2,255,000.000	2,249,362.50
CSMC TRUST 2015-GL GLPB A 144A 3.639% 11/15/2034 DD 12/01/15			1,335,000.000	1,360,121.50
CSWF 2018-TOP TOP H 144A VAR RT 08/15/2035 DD 08/28/18			1,394,000.000	1,346,865.79
CUMULUS MEDIA 6/18 EXIT TL			689,378.170	643,706.86
CVS HEALTH CORP 3.700% 03/09/2023 DD 03/09/18			3,700,000.000	3,660,391.98
CVS HEALTH CORP 3.875% 07/20/2025 DD 07/20/15			355,000.000	345,947.58
CVS HEALTH CORP 4.100% 03/25/2025 DD 03/09/18			1,745,000.000	1,727,588.96
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13			105,000.000	106,086.93
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			201,031.699	190,437.53
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			18,789.219	17,906.98
CWABS REVOLVING HOME EQUI I A VAR RT 02/15/2034 DD 09/29/04			198,815.025	196,524.86
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05			54,000.060	51,777.68
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			18,284.940	17,642.96
CYRUSONE LP / CYRUSONE FINANCE 5.000% 03/15/2024 DD 09/15/17			665,000.000	651,700.00
CYRUSONE LP / CYRUSONE FINANCE 5.375% 03/15/2027 DD 09/15/17			2,479,000.000	2,419,504.00
CYXTERA 3/17 COV-LITE TLB			872,934.910	833,652.84
DAE FUNDING LLC 144A 4.000% 08/01/2020 DD 08/04/17			261,000.000	254,227.31
DAIMLER FINANCE NORTH AME 144A 1.750% 10/30/2019 DD 10/31/16			1,065,000.000	1,050,842.04
DAIMLER FINANCE NORTH AME 144A 2.300% 01/06/2020 DD 01/06/17			590,000.000	583,554.36
DAIMLER FINANCE NORTH AME 144A 2.875% 03/10/2021 DD 03/10/14			384,000.000	379,339.67
DAIMLER FINANCE NORTH AME 144A 3.750% 11/05/2021 DD 11/05/18			729,000.000	731,485.46
DANSKE BANK A/S 144A 2.000% 09/08/2021 DD 09/08/16			290,000.000	274,413.91
DANSKE BANK A/S 144A 2.800% 03/10/2021 DD 03/10/16			200,000.000	195,436.87
DAR AL-ARKAN SUKUK CO LTD REGS 6.875% 03/21/2023			225,000.000	208,597.50
DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18			290,000.000	266,517.40
DARLING GLOBAL FINANCE BV 144A 3.625% 05/15/2026			885,000.000	1,000,508.61
DAVITA 6/14 TLB			1,566,127.590	1,551,640.91
DAVITA INC 5.000% 05/01/2025 DD 04/17/15			634,000.000	575,355.00
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			472,000.000	442,500.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DAVITA INC 5.750% 08/15/2022 DD 08/28/12			515,000.000	512,425.00
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			929,487.080	869,070.42
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15			3,304,262.500	3,350,323.92
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			2,079,000.000	2,008,064.52
DBGS 2018-BIOD MOR C1 7EA 144A 4.637% 09/15/2031 DD 10/01/18			290,000.000	284,200.00
DBGS 2018-BIOD MOR C1 7EB 144A 5.237% 09/15/2031 DD 10/01/18			386,000.000	378,280.00
DBGS 2018-BIOD MOR C1 7EC 144A VAR RT 09/15/2031 DD 10/01/18			377,000.000	369,460.00
DBGS 2018-BIOD MOR C1 7ED 144A VAR RT 09/15/2031 DD 10/01/18			541,000.000	530,180.00
DBGS 2018-BIOD MORTGAGE C1 XA VAR RT 10/15/2051 DD 10/01/18			84,295,073.410	1,456,365.99
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 11/19/2035 DD 12/27/18			1,336,000.000	1,333,765.00
DCP MIDSTREAM LP VAR RT 12/31/2049 DD 11/20/17			362,000.000	329,420.00
DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13			1,035,000.000	828,000.00
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			3,561,000.000	3,480,877.50
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14			623,000.000	538,895.00
DECK CHASSIS ACQUISITION 144A 10.000% 06/15/2023 DD 06/15/16			312,000.000	299,520.00
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	834,200.00
DELL 10/17 COV-LITE TLB			3,332,241.180	3,196,185.78
DELL 9/17 TLA2			1,605,238.190	1,556,743.94
DELL INTERNATIONAL LLC / 144A 5.450% 06/15/2023 DD 06/01/16			4,136,000.000	4,208,960.19
DELL INTERNATIONAL LLC / 144A 5.875% 06/15/2021 DD 06/22/16			399,000.000	398,569.90
DELPHI TECHNOLOGIES PLC 144A 5.000% 10/01/2025 DD 09/28/17			1,135,000.000	953,400.00
DENTALCORP 5/18 COV-LITE TL			510,300.000	494,353.13
DENTALCORP 6/18 COV-LITE DELAYED TL			127,860.650	123,865.00
DEVON ENERGY CORP 3.250% 05/15/2022 DD 05/14/12			753,000.000	733,761.02
DIAMOND OFFSHORE DRILLING INC 7.875% 08/15/2025 DD 08/15/17			508,000.000	421,640.00
DIAMONDBACK ENERGY INC 144A 4.750% 11/01/2024 DD 10/28/16			600,000.000	579,000.00
DIAMONDBACK ENERGY INC 4.750% 11/01/2024 DD 05/01/17			335,000.000	323,275.00
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			267,000.000	258,990.00
DIEBOLD 5/17(USD) TLB			111,572.490	93,720.89
DIEBOLD 8/18 TLA1			339,724.850	349,882.82
DIGITAL REALTY TRUST LP 3.700% 08/15/2027 DD 08/07/17			1,360,000.000	1,283,593.27
DIGITAL REALTY TRUST LP 3.950% 07/01/2022 DD 06/23/15			10,000.000	10,059.40
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17			2,228,000.000	2,193,801.75
DISCOVER CARD EXECUTION A4 A4 2.120% 12/15/2021 DD 08/05/14			3,765,000.000	3,750,964.45
DISCOVER CARD EXECUTION A6 A6 1.670% 01/18/2022 DD 08/07/12			3,911,000.000	3,885,691.92
DISCOVER CARD EXECUTION N A2 A 1.900% 10/17/2022 DD 04/29/15			1,201,000.000	1,184,447.10
DISCOVER FINANCIAL SERVICES 3.850% 11/21/2022 DD 11/21/12			4,232,000.000	4,202,662.93
DISCOVER FINANCIAL SERVICES 4.100% 02/09/2027 DD 02/09/17			800,000.000	746,854.93
DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17			220,000.000	202,188.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			920,000.000	765,900.00
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13			1,700,000.000	1,678,750.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			385,000.000	354,200.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	249,550.00
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,908,000.000	3,233,870.00
DLL 2018-1 LLC 1 A3 144A 3.100% 04/18/2022 DD 05/09/18			1,765,000.000	1,766,029.00
DLL SECURITIZATION T A A3 144A 2.140% 12/15/2021 DD 11/16/17			5,480,000.000	5,425,200.00
DLL SECURITIZATION T A A4 144A 2.430% 11/17/2025 DD 11/16/17			610,000.000	601,849.06
DOLE FOOD 4/17 TLB			327,906.250	317,659.18
DOLLAR TREE INC 3.700% 05/15/2023 DD 04/19/18			204,000.000	200,600.25
DOLLAR TREE INC 4.000% 05/15/2025 DD 04/19/18			665,000.000	639,300.38
DOLLAR TREE INC VAR RT 04/17/2020 DD 04/19/18			1,223,000.000	1,215,199.64
DOMINION ENERGY GAS HOLDINGS L 3.600% 12/15/2024 DD 12/08/14			165,000.000	163,834.66
DOMINION ENERGY INC 1.600% 08/15/2019 DD 08/09/16			325,000.000	321,381.69
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			1,275,000.000	1,270,285.71
DOMINION ENERGY INC STEP 04/01/2021 DD 01/01/2016			1,131,000.000	1,137,531.75
DOMINION ENERGY INC VAR RT 06/30/2066 DD 06/23/06			780,000.000	725,400.00
DOMINION ENERGY INC VAR RT 07/01/2019 DD 04/01/16			389,000.000	387,616.62
DOMINION ENERGY INC VAR RT 09/30/2066 DD 09/29/06			360,000.000	320,400.00
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			545,000.000	544,188.55
DOMINO'S PIZZA MA 1A A2II 144A 3.082% 07/25/2047 DD 07/24/17			913,437.500	889,962.15
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			1,910,025.000	1,927,769.13
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB			778,062.510	766,391.57
DONNELLEY FINANCIAL SOLUTIONS 0.000% 01/04/2024 DD 09/19/18			880,000.000	860,200.00
DOW CHEMICAL CO/THE 144A 4.550% 11/30/2025 DD 11/30/18			990,000.000	1,007,146.28
DOWDUPONT INC 4.205% 11/15/2023 DD 11/28/18			3,194,000.000	3,264,746.27
DR HORTON INC 4.000% 02/15/2020 DD 02/09/15			10,000.000	10,018.87
DR HORTON INC 4.750% 02/15/2023 DD 02/05/13			75,000.000	75,970.58
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13			730,000.000	767,494.74
DRIVE AUTO RECEIVABLES T 4 A2A 2.780% 10/15/2020 DD 09/19/18			1,294,000.000	1,292,612.31
DRIVE AUTO RECEIVABLES TR 4 A3 3.040% 11/15/2021 DD 09/19/18			2,021,000.000	2,017,725.77
DRIVE AUTO RECEIVABLES TRU 4 B 3.360% 10/17/2022 DD 09/19/18			3,749,000.000	3,741,586.73
DRIVE AUTO RECEIVABLES TRU 4 C 3.660% 11/15/2024 DD 09/19/18			1,235,000.000	1,239,940.62
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			349,000.000	352,457.30
DSV MILJOE GROUP AS REGS VAR RT 05/10/2021			300,000.000	342,087.64
DTE ENERGY CO 3.700% 08/01/2023 DD 08/06/18			585,000.000	580,904.00
DUFF & PHELPS 10/17 COV-LITE TLB			1,475,704.480	1,420,365.56
DUFF & PHELPS 12/17 COV-LITE 0.000% 12/04/2024 DD 11/29/17			914,687.500	863,428.42
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,595,000.000	1,555,894.33

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	293,482.49
DUQUESNE LIGHT HOLDINGS I 144A 5.900% 12/01/2021 DD 05/31/11			718,000.000	759,643.34
DUQUESNE LIGHT HOLDINGS I 144A 6.400% 09/15/2020 DD 09/13/10			433,000.000	451,568.94
DURAVANT 7/17 TLB 0.000% 07/19/2024 DD 07/11/17			590,537.500	569,130.52
DYNATRACE 8/18 COV-LITE TL 0.000% 08/22/2025 DD 07/20/18			1,105,000.000	1,067,706.25
E.ON INTERNATIONAL FINANC REGS 6.000% 10/30/2019			100,000.000	131,900.38
EAB/ADVISORY BOARD 9/17 COV-LITE TL			946,297.370	896,616.76
EAGLE HOLDING CO II LLC 144A 7.625% 05/15/2022 DD 05/11/17			342,000.000	326,610.00
EAGLEVIEW TECHNOLOGY 7/18 0.000% 07/31/2025 DD 07/17/18			1,105,000.000	1,094,646.15
EASTMAN CHEMICAL CO 3.500% 12/01/2021 DD 11/06/18			1,200,000.000	1,206,016.46
EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14			175,000.000	156,471.68
EB DV INT CRED BOND IDX FD			3,379,227.386	1,254,986,130.95
ECLIPSE RESOURCES CORP 8.875% 07/15/2023 DD 01/15/16			508,000.000	435,610.00
ECOLAB INC 1.000% 01/15/2024			325,000.000	372,285.38
EDELMAN FINANCIAL 6/18 TLB 0.000% 07/21/2025 DD 06/12/18			890,000.000	855,031.90
ELANCO ANIMAL HEALTH INC 144A 3.912% 08/27/2021 DD 08/28/18			200,000.000	201,244.42
ELANCO ANIMAL HEALTH INC 144A 4.272% 08/28/2023 DD 08/28/18			233,000.000	232,802.89
ELDORADO RESORTS 4/17 COV-LITE TLB			237,537.930	226,651.56
ELDORADO RESORTS INC 144A 6.000% 09/15/2026 DD 09/20/18			698,000.000	659,610.00
ELDORADO RESORTS INC 6.000% 04/01/2025 DD 03/29/17			1,060,000.000	1,022,518.40
ELDORADO RESORTS INC 7.000% 08/01/2023 DD 02/01/16			865,000.000	888,787.50
ELECTRICITE DE FRANCE SA REGS VAR RT 12/31/2049			600,000.000	714,446.81
ELEMENT SOLUTIONS INC 144A 5.875% 12/01/2025 DD 11/24/17			2,444,000.000	2,285,140.00
ELEMENT SOLUTIONS INC 144A 6.500% 02/01/2022 DD 02/02/15			1,016,000.000	1,016,000.00
ELIX AVIATION 2/17 SERIES B TL			2,694,216.040	2,416,981.20
ELIX AVIATION 2/17 SERIES C TL			1,394,458.026	1,227,123.07
EMBRAER OVERSEAS LTD 144A 5.696% 09/16/2023 DD 09/16/13			420,000.000	437,329.20
EMDEON 3/17 COV-LITE TLB			1,004,552.220	950,557.54
EMERA INC VAR RT 06/15/2076 DD 06/16/16			3,352,000.000	3,358,435.84
EMERA US FINANCE LP 2.700% 06/15/2021 DD 12/15/16			1,166,000.000	1,135,912.61
EMERA US FINANCE LP 3.550% 06/15/2026 DD 12/15/16			2,400,000.000	2,275,885.87
ENBRIDGE ENERGY PARTNERS LP 5.200% 03/15/2020 DD 03/02/10			2,230,000.000	2,277,671.18
ENBRIDGE ENERGY PARTNERS LP VAR RT 10/01/2077 DD 09/27/07			1,397,000.000	1,355,090.00
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			2,325,000.000	2,299,014.45
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			3,382,000.000	3,036,968.36
ENBRIDGE INC VAR RT 03/01/2078 DD 03/01/18			992,000.000	891,443.01
ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17			3,755,000.000	3,179,376.83
ENBRIDGE/GRIZZLY ACQUISITIONS 9/18 COV-LITE TLB			894,262.500	871,905.94
ENBW ENERGIE BADEN-WUERTT REGS VAR RT 04/05/2077			1,358,000.000	1,334,914.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17			241,000.000	247,025.00
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			1,779,000.000	1,814,935.80
ENDO PHARMACEUTICALS 4/17 0.000% 04/29/2024 DD 04/04/17			1,591,369.540	1,503,844.21
ENEL FINANCE INTERNATIONA 144A 2.750% 04/06/2023 DD 10/06/17			697,000.000	643,031.16
ENEL FINANCE INTERNATIONA 144A 4.250% 09/14/2023 DD 09/14/18			1,800,000.000	1,760,015.07
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,570,000.000	1,601,400.00
ENERGEN CORP 4.625% 09/01/2021 DD 08/05/11			549,000.000	543,510.00
ENERGIZER 5/15 TLB			294,670.050	293,441.28
ENERGIZER 6/18 TLB			1,180,000.000	1,137,225.00
ENERGIZER GAMMA ACQUISITI 144A 6.375% 07/15/2026 DD 07/06/18			454,000.000	416,545.00
ENERGY TRANSFER EQUITY 10/17 TLB			4,015,864.090	3,908,279.10
ENERGY TRANSFER LP 4.250% 03/15/2023 DD 10/18/17			1,059,000.000	1,019,287.50
ENERGY TRANSFER LP 5.500% 06/01/2027 DD 05/22/15			2,147,000.000	2,093,325.00
ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18			613,000.000	596,672.99
ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	49,901.24
ENERGY TRANSFER OPERATING LP VAR RT 11/01/2066 DD 11/01/13			2,438,000.000	1,730,980.00
ENERGY TRANSFER OPERATING LP VAR RT 12/31/2049 DD 11/16/17			372,000.000	309,495.63
ENERGY TRANSFER PARTNERS LP / 5.000% 10/01/2022 DD 07/25/14			280,000.000	285,750.97
ENERGY TRANSFER PARTNERS LP / 5.750% 09/01/2020 DD 09/11/13			18,000.000	18,473.26
ENGS COMMERCIAL FINA 1A E 144A 6.100% 08/22/2025 DD 03/22/18			220,000.000	224,085.62
ENI SPA 144A 4.150% 10/01/2020 DD 10/01/10			474,000.000	476,720.29
ENNIS-FLINT 5/16 TLB			678,433.090	664,864.42
ENTEGRIS 10/18 TLB			1,050,000.000	1,017,187.50
ENTERPRISE PRODUCTS OPERATING 3.350% 03/15/2023 DD 03/18/13			1,295,000.000	1,277,310.37
ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18			350,000.000	340,008.09
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11			365,000.000	388,217.44
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18			705,000.000	582,919.89
ENTERPRISE PRODUCTS OPERATING VAR RT 06/01/2067 DD 06/01/09			2,270,000.000	2,020,300.00
ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17			2,326,000.000	1,932,483.28
ENVA 2018-A LLC A B 144A 7.370% 05/20/2026 DD 10/31/18			923,000.000	932,506.90
ENVISION HEALTHCARE 9/18 0.000% 10/10/2025 DD 06/11/18			1,500,000.000	1,394,460.00
EOG RESOURCES INC 2.625% 03/15/2023 DD 09/10/12			1,660,000.000	1,594,759.76
EPR PROPERTIES 5.250% 07/15/2023 DD 06/18/13			566,000.000	583,658.14
EQUIAN 2/18 COV-LITE TLB			938,522.980	905,205.41
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05			281,191.940	281,361.95
EQUINIX INC 2.875% 03/15/2024			675,000.000	768,346.84
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			3,941,000.000	3,852,327.50
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			1,808,000.000	1,821,560.00
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	23,848.74

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ETERNA CAPITAL PTE LTD REGS 7.500% 12/11/2022			410,778.000	404,932.63
ETON 3/18 COV-LITE TL 0.000% 03/14/2025 DD 03/06/18			368,150.000	363,548.13
EUROPEAN BANK FOR RECONSTRUCTI 7.375% 04/15/2019			9,410,000,000.000	651,763.28
EUROPEAN FINANCIAL STABIL REGS 0.125% 10/17/2023			1,810,000.000	2,074,394.26
EUROPEAN FINANCIAL STABIL REGS 0.500% 01/20/2023			680,000.000	795,790.67
EUROPEAN FINANCIAL STABIL REGS 1.875% 05/23/2023			950,000.000	1,175,895.31
EUROPEAN STABILITY MECHAN REGS 0.125% 04/22/2024			1,675,000.000	1,915,542.16
EVO PAYMENTS 6/18 COV-LITE TL			1,594,882.890	1,536,398.53
EVOQUA WATER 12/17 COV-LITE TL			1,679,968.210	1,627,469.20
EXAMWORKS 1/17 TLB			1,298,521.200	1,260,539.45
EXELON GENERATION CO LLC 3.400% 03/15/2022 DD 03/10/17			101,000.000	99,408.34
EXELON GENERATION CO LLC 4.250% 06/15/2022 DD 12/15/12			36,000.000	36,494.99
EXETER AUTOMOBILE RE 1A D 144A 5.830% 12/15/2021 DD 03/04/15			1,830,000.000	1,860,241.85
EXGEN RENEWABLES/EXELON 11/17 0.000% 12/31/2020 DD 11/03/17			795,984.130	752,205.00
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			2,040,000.000	2,060,704.65
EXPORT DEVELOPMENT CANADA 144A 2.300% 02/10/2020 DD 02/08/18			1,560,000.000	1,553,607.91
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	353,330.20
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019			2,050,000.000	1,377,229.67
EXPRESS OIL 2/18 TL 0.000% 12/31/2021 DD 02/28/18			358,349.950	344,911.82
EXPRESS OIL/MAVIS TIRE 3/18 COV-LITE DELAYED TL			57,909.940	55,738.32
EXPRESS SCRIPTS HOLDING CO 4.750% 11/15/2021 DD 11/15/12			254,000.000	261,271.48
EXTENDED STAY 5/18 TLB			994,912.815	953,713.47
EXTRACTION OIL & GAS INC 144A 5.625% 02/01/2026 DD 01/25/18			437,000.000	319,010.00
EXTRACTION OIL & GAS INC 144A 7.375% 05/15/2024 DD 08/01/17			513,000.000	430,920.00
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			1,094,000.000	935,370.00
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14			77,747.978	77,779.14
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2028 DD 04/21/16			326,683.028	329,275.13
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2029 DD 05/10/17			1,326,436.330	1,327,465.11
FANNIE MAE CONNECTICUT C05 2M1 VAR RT 01/25/2029 DD 08/10/16			176,102.925	176,352.82
FANNIE MAE CONNECTICUT C06 1M1 VAR RT 04/25/2029 DD 11/09/16			1,135,799.540	1,139,873.31
FANNIE MAE CONNECTICUT C07 2M1 VAR RT 05/25/2029 DD 12/08/16			240,419.430	240,682.26
FCL TREASURY PTE LTD REGS VAR RT 12/31/2049			750,000.000	510,452.86
FEDERAL HOME LN BK CONS BD 3.250% 11/16/2028 DD 11/16/18			2,785,000.000	2,831,982.95
FEDERAL NATL MTG ASSN 2.875% 09/12/2023 DD 09/14/18			6,230,000.000	6,303,352.02
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			1,530,000.000	2,050,853.32
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14			875,000.000	861,403.14
FEECO/MAYFIELD 1/18 COV-LITE 0.000% 01/31/2025 DD 01/17/18			657,837.550	639,747.02
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			1,907,772.370	1,957,784.39
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			5,940.630	6,323.97

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #A9-5825	4.000% 12/01/2040 DD 12/01/10	62,045.230	63,840.70
FHLMC	POOL #B1-3067	4.500% 03/01/2019 DD 03/01/04	79.970	81.45
FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	40,296.580	45,230.51
FHLMC	POOL #C0-1418	5.500% 10/01/2032 DD 10/01/02	169,377.690	182,608.34
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	18,862.940	21,023.99
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	52,443.480	54,525.01
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	10,203.800	10,761.58
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	19,451.470	19,750.70
FHLMC	POOL #C6-9057	7.000% 07/01/2032 DD 07/01/02	3,032.290	3,076.69
FHLMC	POOL #C7-0091	7.000% 08/01/2032 DD 08/01/02	11,007.500	12,410.00
FHLMC	POOL #D6-0685	9.000% 06/01/2025 DD 06/01/95	104.000	104.13
FHLMC	POOL #E0-1641	4.500% 05/01/2019 DD 05/01/04	2,524.010	2,570.61
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	1,800.250	1,906.25
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	90,872.990	98,022.21
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	103,302.790	111,464.16
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	72,004.610	76,453.26
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	395,175.750	419,645.40
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	211,883.430	226,677.68
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	86,582.790	91,707.62
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	51,378.460	52,864.74
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	58,941.700	63,593.69
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	391,673.030	385,251.20
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	866,574.010	872,999.20
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	512,942.480	503,908.37
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	170,275.640	173,938.86
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,633,331.430	1,594,731.54
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	440,099.840	449,297.61
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	1,337,933.210	1,305,586.01
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	905,656.160	883,319.98
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	1,418,380.650	1,447,259.17
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	3,571,280.370	3,481,635.84
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	9,699.140	9,878.44
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	12,798.100	13,035.48
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	38,437.390	39,423.37
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	61,666.860	63,252.73
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	624,087.790	632,144.27
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	416,832.250	417,321.97
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	202,082.680	205,019.47
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	4,352,338.990	4,337,764.40

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	2,277,955.920	2,307,295.38
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	3,008,032.090	3,073,805.15
FHLMC	POOL #G6-1479	4.000% 02/01/2045 DD 06/01/18	3,015,870.750	3,102,172.07
FHLMC	POOL #G6-7711	4.000% 03/01/2048 DD 03/01/18	2,911,661.030	2,987,307.12
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	481,570.610	476,210.24
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	595,737.030	589,101.07
FHLMC	POOL #J3-7902	2.500% 11/01/2032 DD 11/01/17	4,136,669.160	4,039,175.69
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	1,044,928.760	1,020,301.76
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	327,955.880	337,446.83
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	483,812.240	497,816.51
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	1,769,598.480	1,782,728.30
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	566,853.590	571,058.21
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	476,200.220	468,121.48
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	2,142,075.230	2,105,556.86
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	206,222.510	202,611.30
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	517,641.230	519,129.10
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	807,138.350	787,623.75
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	432,634.490	422,040.77
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	4,625,050.400	4,625,167.23
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	8,974,589.380	8,972,646.92
FHLMC	MULTICLASS MTG K023 A2	2.307% 08/25/2022 DD 12/01/12	725,000.000	710,894.69
FHLMC	MULTICLASS MTG K042 A2	2.670% 12/25/2024 DD 01/01/15	955,000.000	935,554.68
FHLMC	MULTICLASS MTG K063 A2 VAR RT	01/25/2027 DD 03/01/17	2,000,000.000	2,024,507.60
FHLMC	MULTICLASS MTG K723 A2	2.454% 08/25/2023 DD 11/01/16	2,070,000.000	2,026,065.70
FIDEICOMISO	PA CONCESION 144A	6.750% 02/15/2044 DD 12/21/17	2,236,745,000.000	673,261.58
FILTRATION GROUP	3/18 (USD) TL	0.000% 03/28/2025 DD 03/16/18	2,367,112.490	2,276,381.07
FINLAND GOVERNMENT BOND	144A	1.500% 04/15/2023	2,165,000.000	2,658,930.03
FIRST DATA	11/17 TL		647,201.750	616,783.26
FIRST DATA	6/17 TL		2,134,788.160	2,046,728.15
FIRST DATA CORP	144A 5.000%	01/15/2024 DD 11/25/15	600,000.000	577,500.00
FIRST DATA CORP	144A 5.375%	08/15/2023 DD 08/11/15	919,000.000	902,917.50
FIRST DATA CORP	144A 5.750%	01/15/2024 DD 11/25/15	3,404,000.000	3,318,900.00
FIRST INVESTORS AUTO	2A C 144A 4.030%	01/15/2025 DD 11/14/18	161,000.000	160,976.70
FIRST INVESTORS AUTO	2A D 144A 4.280%	01/15/2025 DD 11/14/18	102,000.000	104,026.97
FIRSTENERGY TRANSMISSION	144A 4.350%	01/15/2025 DD 05/19/14	2,525,000.000	2,551,410.34
FISCAL YEAR 2005 SECURITIZATIO	4.930%	04/01/2020 DD 12/02/04	420,000.000	423,280.20
FLEX ACQUISITION CO INC	144A 6.875%	01/15/2025 DD 01/17/17	261,000.000	232,290.00
FLEX ACQUISITION CO INC	144A 7.875%	07/15/2026 DD 06/29/18	831,000.000	747,900.00
FLINT GROUP	5/14 (USD)	0.000% 09/07/2021 DD 04/19/14	1,291,821.390	1,188,520.74

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FLORIDA GAS TRANSMISSION 144A 7.900% 05/15/2019 DD 05/08/09			582,000.000	590,743.86
FMG RESOURCES AUGUST 2006 144A 5.125% 05/15/2024 DD 05/12/17			196,000.000	180,320.00
FNMA	POOL #0190130	6.000% 11/01/2023 DD 11/01/93	8,256.800	8,859.70
FNMA	POOL #0250102	8.000% 08/01/2024 DD 08/01/94	13,135.550	14,062.47
FNMA	POOL #0251568	6.500% 03/01/2028 DD 02/01/98	485.840	533.70
FNMA	POOL #0251898	6.500% 08/01/2028 DD 07/01/98	1,109.510	1,223.06
FNMA	POOL #0251967	6.500% 09/01/2028 DD 08/01/98	552.200	610.88
FNMA	POOL #0252342	6.500% 04/01/2029 DD 03/01/99	1,103.240	1,223.82
FNMA	POOL #0252439	6.500% 05/01/2029 DD 04/01/99	3,739.930	4,128.88
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	1,821.340	1,955.86
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	1,013.950	1,088.84
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	652.320	749.63
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	1,355.540	1,527.15
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	28,667.650	32,876.16
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	40,914.180	47,119.06
FNMA	POOL #0254800	5.500% 07/01/2023 DD 06/01/03	82,068.650	86,828.29
FNMA	POOL #0255493	5.500% 11/01/2024 DD 10/01/04	63,572.600	67,259.54
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	86.880	96.51
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	401.470	431.12
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	1,063.230	1,141.76
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	3,127.350	3,468.88
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	147.420	148.13
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	339.040	368.42
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	163.440	163.41
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	2,855.570	3,066.48
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	2,257.510	2,424.25
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	2,654.210	2,864.65
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,924.790	2,066.95
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	491.370	528.73
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	274.180	294.43
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,554.460	3,816.99
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	166.900	179.23
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	1,041.610	1,118.54
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	889.810	889.70
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	188.930	202.88
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	193.700	195.24
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	167.500	169.29
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	1,069.460	1,148.45
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	4,667.190	5,196.81

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	1,863.270	2,133.89
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	3,979.480	4,471.49
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	57,409.470	61,614.95
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	502.640	539.76
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	888.570	916.60
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	21,779.750	24,117.76
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	635.090	682.00
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	959.660	1,030.54
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,374.880	3,624.14
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	731.860	789.59
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	466.720	501.19
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	3,057.480	3,283.30
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	12,219.750	13,503.50
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,175.540	1,262.36
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,483.410	5,655.95
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	22,856.600	23,733.59
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,142.130	4,519.82
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	465.580	499.97
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	543.470	583.61
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	5,971.030	6,078.77
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	13,341.990	14,580.15
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	7,589.810	8,137.13
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	7,335.600	7,455.55
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	23,985.490	26,349.85
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	10,359.300	10,620.09
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	5,273.580	5,356.62
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	16,545.920	17,834.17
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	399.610	429.12
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	2,209.270	2,379.19
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	3,650.920	3,920.57
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	307,493.370	335,345.17
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	467,210.840	496,073.45
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	59,518.920	64,035.16
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	2,915.290	3,033.10
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	849,134.080	901,698.31
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	78,888.230	84,946.79
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	132,510.570	144,514.58
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	2,673.870	2,955.28
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	23,824.390	24,628.57

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As Of Date : 12/31/2018

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FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,252.180	1,259.42
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	7,924.230	8,274.54
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	6,690.740	7,318.21
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	6,313.600	6,423.64
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	31,906.910	36,427.93
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	30,170.030	34,335.97
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	34,804.880	39,314.30
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	7,144.940	7,432.71
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	44,327.290	47,135.63
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,321.850	1,375.54
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	21,251.820	23,653.64
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	45,501.890	48,316.94
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	139,868.730	152,578.45
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,460.080	3,745.79
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	81,506.290	85,347.99
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	279,398.890	292,653.33
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	1,272,269.650	1,332,624.29
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	471,608.150	473,077.22
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	716,939.440	722,525.61
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	166,302.820	170,321.11
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	44,334.520	45,397.19
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	349,250.560	351,976.73
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	4.090	4.19
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	78,851.670	82,592.09
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	560,669.440	576,510.45
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	739,643.820	774,729.04
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	94,749.100	100,552.77
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,343,723.770	1,381,675.53
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	89,282.120	94,778.12
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	1,202,715.790	1,236,516.34
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	2,838,771.100	2,918,954.40
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	2,604,709.230	2,616,978.58
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	278,261.310	315,276.98
FNMA	POOL #0AL7118	4.000% 08/01/2045 DD 07/01/15	233,361.880	240,184.77
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,362,135.620	1,426,682.05
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	616,151.270	615,044.55
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	1,405,076.980	1,444,752.82
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	708,428.190	707,155.79
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	251,391.580	253,353.75

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FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,516,608.590	1,528,446.59
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	578,558.000	583,073.85
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	601,843.280	591,921.80
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	238,696.050	234,702.79
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,191,196.250	1,170,463.75
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	603,515.750	593,026.75
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	698,364.740	686,435.59
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	975,792.350	1,024,425.91
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	536,801.630	525,625.12
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	767,846.470	768,358.18
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	988,376.850	991,655.43
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	1,001,507.270	1,002,175.68
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,184,205.310	1,154,935.39
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	1,775,029.400	1,731,155.22
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	547,063.720	558,036.73
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	849,519.430	828,520.87
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	1,001,558.860	976,791.04
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	1,010,080.810	992,709.23
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	106,821.520	104,959.60
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	1,073,891.960	1,051,516.06
FNMA	POOL #0AZ0867	4.000% 07/01/2045 DD 07/01/15	229,719.800	235,944.34
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	787,077.320	802,848.78
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	1,229,396.770	1,226,952.52
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	206,899.530	202,137.05
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	1,388,459.160	1,392,134.31
FNMA	POOL #0BJ1898	3.000% 11/01/2047 DD 11/01/17	6,640,791.210	6,476,344.63
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	11,491,168.900	11,203,508.74
FNMA	POOL #0BJ9251	3.500% 06/01/2048 DD 06/01/18	2,427,313.430	2,427,490.33
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	4,832,939.460	4,927,619.89
FNMA	POOL #0BM1042	4.000% 04/01/2047 DD 03/01/17	2,974,390.850	3,050,067.68
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	1,143,730.180	1,185,049.99
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	13,864,318.320	14,366,674.98
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	496,032.670	510,035.50
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	55,014.640	56,374.71
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	887,361.230	888,975.92
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	1,086,738.340	1,059,877.00
FNMA	POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	10,179,313.530	10,180,053.26
FNMA	POOL #0MA3334	4.500% 03/01/2048 DD 03/01/18	932,564.450	966,353.09
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	1,816,117.740	1,881,380.62

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOCUS BRANDS FUNDI 1A A2I 144A 3.857% 04/30/2047 DD 04/06/17			531,900.000	536,112.65
FOCUS FINANCIAL PARTNERS 6/18 0.000% 07/03/2024 DD 06/18/18			129,475.650	125,025.57
FORD CREDIT AUTO OWNE 2 A 144A 2.360% 03/15/2029 DD 09/15/17			3,903,000.000	3,803,549.99
FORD CREDIT AUTO OWNE 2 A 144A 3.470% 01/15/2030 DD 07/24/18			4,615,000.000	4,657,117.88
FORD CREDIT FLOORPLAN MAS 2 A1 1.980% 01/15/2022 DD 02/10/15			3,750,000.000	3,709,288.88
FORD CREDIT FLOORPLAN MAST 5 A 2.390% 08/15/2022 DD 08/18/15			1,468,000.000	1,455,406.32
FORD MOTOR CO 6.625% 10/01/2028 DD 09/30/98			766,000.000	773,593.10
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99			370,000.000	381,478.86
FORD MOTOR CREDIT CO LLC 2.375% 03/12/2019 DD 03/12/14			1,127,000.000	1,125,129.43
FORD MOTOR CREDIT CO LLC 2.597% 11/04/2019 DD 11/04/14			481,000.000	475,691.50
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17			475,000.000	439,002.91
FORD MOTOR CREDIT CO LLC 3.339% 03/28/2022 DD 03/31/17			1,897,000.000	1,790,600.17
FORD MOTOR CREDIT CO LLC 4.140% 02/15/2023 DD 05/03/18			200,000.000	190,102.03
FORD MOTOR CREDIT CO LLC 5.875% 08/02/2021 DD 08/01/11			1,000,000.000	1,025,568.83
FORD MOTOR CREDIT CO LLC 8.125% 01/15/2020 DD 12/14/09			2,170,000.000	2,252,845.85
FORMULA ONE 1/18 (USD) 0.000% 02/01/2024 DD 01/09/18			1,257,232.890	1,185,985.50
FORTRESS INVESTMENT 6/18 COV-LITE TLB			635,324.480	615,311.75
FORTRESS TRANSPORTATION & 144A 6.500% 10/01/2025 DD 09/18/18			360,000.000	336,600.00
FOUR SEASONS 12/13 TL 0.000% 11/30/2023 DD 12/09/13			2,922,041.010	2,797,328.30
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15			1,528,481.870	1,547,327.29
FREED ABS TRUST 2018- 2 A 144A 3.990% 10/20/2025 DD 10/18/18			1,556,475.050	1,558,115.42
FREEDOM MORTGAGE 2/17 TLB			634,309.400	624,794.76
FREEMPORT-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12			184,000.000	174,110.00
FREEMPORT-MCMORAN INC 4.000% 11/14/2021 DD 11/14/14			138,000.000	134,205.00
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			1,769,000.000	1,631,902.50
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			2,925,000.000	2,226,656.25
FREEMPORT-MCMORAN INC 6.875% 02/15/2023 DD 02/15/17			194,000.000	200,062.50
FREMF 2012-K709 MO K709 C 144A VAR RT 04/25/2045 DD 06/01/12			55,000.000	54,912.01
FREMF 2013-K712 K712 X2A 144A 0.100% 05/25/2045 DD 04/01/13			47,545,722.131	27,690.63
FREMF 2013-K712 K712 X2B 144A 0.100% 05/25/2045 DD 04/01/13			13,271,000.000	11,800.57
FREMF 2013-K712 MO K712 D 144A 0.000% 05/25/2045 DD 04/01/13			5,688,000.000	5,304,060.00
FREMF 2014-K41 MO K41 X2A 144A 0.100% 11/25/2047 DD 12/01/14			45,276,681.065	207,987.49
FREMF 2014-K41 MO K41 X2B 144A 0.100% 11/25/2047 DD 12/01/14			9,902,000.000	48,447.52
FREMF 2014-K41 MORT K41 D 144A 0.000% 11/25/2047 DD 12/01/14			4,244,000.000	2,673,720.00
FREMF 2015-K721 K721 X2A 144A 0.100% 11/25/2047 DD 12/01/15			57,441,126.520	137,858.71
FREMF 2015-K721 K721 X2B 144A 0.100% 11/25/2047 DD 12/01/15			15,286,651.000	42,802.63
FREMF 2015-K721 MO K721 D 144A 0.000% 11/25/2047 DD 12/01/15			5,558,881.000	4,085,777.54
FREMF 2015-KF11 MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15			1,714,191.830	1,765,617.59
FREMF 2016-KC01 MORTG KC01 X2A 0.100% 12/25/2022 DD 05/01/16			28,134,818.456	59,083.12

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FREMF 2016-KC01 MORTG KC01 X2B 0.100% 01/25/2023 DD 05/01/16			3,164,000.000	10,441.20
FREMF 2016-KC01 MORTGAG KC01 B 0.000% 01/25/2023 DD 05/01/16			3,164,000.000	2,349,270.00
FREMF 2016-KW01 KW01 X2A 144A VAR RT 01/25/2026 DD 05/01/16			25,214,933.358	128,596.16
FREMF 2016-KW01 KW01 X2B 144A VAR RT 03/25/2029 DD 05/01/16			2,879,000.000	16,122.40
FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16			2,879,000.000	1,540,265.00
FRESENIUS MEDICAL CARE US 144A 4.125% 10/15/2020 DD 10/29/14			308,000.000	308,357.28
FRESENIUS MEDICAL CARE US 144A 5.750% 02/15/2021 DD 02/03/11			83,000.000	85,490.00
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			467,000.000	486,863.96
FRONTDOOR INC 144A 6.750% 08/15/2026 DD 08/16/18			1,119,000.000	1,063,050.00
FRONTERA GENERATION 4/18 TLB 0.000% 12/31/2021 DD 04/13/18			538,187.500	515,314.53
FRONTIER COMMUNICATIONS C 144A 8.500% 04/01/2026 DD 03/19/18			922,000.000	806,750.00
FRONTIER COMMUNICATIONS CORP 10.500% 09/15/2022 DD 03/15/16			369,000.000	256,455.00
FRONTIER COMMUNICATIONS CORP 11.000% 09/15/2025 DD 03/15/16			619,000.000	385,296.55
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14			88,000.000	44,660.00
FRONTIER COMMUNICATIONS CORP 7.125% 01/15/2023 DD 08/15/12			689,000.000	389,285.00
GAHR COMMERCIAL M NRF BFX 144A VAR RT 12/15/2034 DD 02/01/15			1,400,000.000	1,393,688.94
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2034 DD 02/01/15			1,150,000.000	1,135,211.46
GARDA WORLD 5/17(USD) COV-LITE TL			774,024.650	735,965.86
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			2,668,000.000	2,589,640.84
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			2,725,000.000	2,670,500.00
GATEWAY CASINOS 3/18 (USD) TLB 0.000% 03/08/2025 DD 02/28/18			731,325.000	700,243.69
GAZPROM OAO VIA GAZ CAPIT 144A 6.510% 03/07/2022 DD 03/07/07			700,000.000	730,975.00
GCI LLC 6.750% 06/01/2021 DD 05/20/11			1,369,000.000	1,373,832.57
GE CAPITAL INTERNATIONAL FUNDI 2.342% 11/15/2020 DD 05/15/16			4,037,000.000	3,895,928.33
GE CAPITAL INTERNATIONAL FUNDI 3.373% 11/15/2025 DD 05/15/16			4,935,000.000	4,383,795.98
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16			570,000.000	477,412.99
GENERAC POWER 5/18 COV-LITE TL			1,031,334.766	989,631.94
GENERAL DYNAMICS CORP 2.875% 05/11/2020 DD 05/11/18			1,920,000.000	1,921,318.52
GENERAL ELECTRIC CO 2.700% 10/09/2022 DD 10/09/12			912,000.000	846,268.75
GENERAL ELECTRIC CO 3.100% 01/09/2023 DD 01/08/13			124,000.000	115,705.32
GENERAL ELECTRIC CO 3.150% 09/07/2022 DD 09/07/12			227,000.000	214,533.06
GENERAL ELECTRIC CO 4.375% 09/16/2020 DD 09/16/10			161,000.000	160,770.73
GENERAL ELECTRIC CO 4.625% 01/07/2021 DD 01/07/11			468,000.000	469,208.50
GENERAL ELECTRIC CO 4.650% 10/17/2021 DD 10/17/11			1,097,000.000	1,100,290.33
GENERAL ELECTRIC CO 5.300% 02/11/2021 DD 02/11/11			1,143,000.000	1,144,417.03
GENERAL ELECTRIC CO 5.500% 01/08/2020 DD 01/08/10			442,000.000	447,206.86
GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07			340,000.000	331,649.90
GENERAL MOTORS CO 4.875% 10/02/2023 DD 04/02/14			1,420,000.000	1,423,211.92
GENERAL MOTORS CO 5.000% 10/01/2028 DD 09/10/18			1,875,000.000	1,776,618.79

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GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17			175,000.000	149,513.51
GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16			580,000.000	561,500.36
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17			1,325,000.000	1,265,583.92
GENERATION BRANDS 11/17 TL			518,772.290	487,645.95
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			695,000.000	595,962.50
GENESYS 2/18 (USD) COV-LITE 0.000% 12/01/2023 DD 02/20/18			1,830,901.483	1,759,954.04
GENTIVA HEALTH SERVICES/ 0.000% 06/23/2025 DD 06/04/18			355,000.000	351,450.00
GENTIVA HEALTH SERVICES/ KINDRED AT HOME 7/18 COV-LITE			1,998,190.050	1,933,248.88
GEO GROUP INC/THE 5.125% 04/01/2023 DD 10/01/13			1,030,000.000	946,262.50
GEO GROUP INC/THE 6.000% 04/15/2026 DD 04/18/16			1,170,000.000	1,026,675.00
GGP/BROOKFIELD RETAIL 5/18 COV-LITE TLB			2,215,000.000	2,082,786.65
GILEAD SCIENCES INC 3.500% 02/01/2025 DD 11/17/14			310,000.000	305,903.72
GLAXOSMITHKLINE CAPITAL INC 3.625% 05/15/2025 DD 05/15/18			1,105,000.000	1,112,047.80
GLENCORE FINANCE CANADA L 144A 4.950% 11/15/2021 DD 11/10/11			1,640,000.000	1,675,036.29
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			1,150,000.000	1,146,360.86
GLENCORE FUNDING LLC 144A 3.125% 04/29/2019 DD 04/29/14			245,000.000	243,736.29
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			582,000.000	571,516.71
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			164,000.000	162,563.36
GLENCORE FUNDING LLC REGS VAR RT 01/15/2019			125,000.000	125,020.00
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15			75,000.000	71,250.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	153,600.00
GLOBAL PAYMENTS 10/18 COV-LITE 0.000% 12/31/2021 DD 10/09/18			485,000.000	461,152.55
GLOBAL PAYMENTS 3/18 TLB 0.000% 04/21/2023 DD 03/08/18			406,764.928	389,477.41
GLOBALLOGIC 7/18 DELAYED TL 0.000% 08/01/2025 DD 07/18/18			90,000.000	86,625.00
GLOBALLOGIC 7/18 TLB 0.000% 08/01/2025 DD 07/18/18			624,487.500	601,069.22
GMF FLOORPLAN OWNER 1 A1 144A 1.960% 05/17/2021 DD 05/31/16			1,453,000.000	1,446,333.78
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			5,801.370	5,887.16
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			326.280	326.78
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			1,516.930	1,603.34
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			322.830	341.22
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			1,794.020	1,796.89
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			231.390	231.74
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			179.880	182.49
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			2,254.350	2,288.59
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			9,635.840	9,806.14
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			951.180	960.59
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			200.610	200.93
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			441.980	450.14
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			4,648.290	4,736.24

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As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	1,715.790	1,770.64
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	8,689.410	8,966.22
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	4,390.500	4,453.11
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	3,599.150	3,602.93
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	16,812.290	18,614.87
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	6,717.200	6,775.06
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	1,017.050	1,031.84
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	10,469.160	11,415.25
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	1,216.710	1,359.30
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	6,267.810	6,777.54
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	9,842.430	11,380.00
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	36,870.120	41,300.06
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	15,346.140	17,253.65
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,799.700	3,019.12
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	3,879.940	3,946.10
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	1,689.060	1,815.37
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	4,556.170	4,739.86
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	13,862.920	15,185.65
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	16,425.330	18,523.85
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	183,816.260	198,806.04
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	8,280.670	8,559.85
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	246,835.740	257,775.61
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	115,325.030	120,459.28
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	133,544.430	141,409.46
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	5,426.810	5,996.11
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	3,169.160	3,343.89
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	5,929.840	6,970.91
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	19,553.550	23,299.19
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	8,547.920	10,129.06
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	183,477.570	196,842.63
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	47,337.720	50,785.94
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	962,983.300	960,748.79
GNMA	GTD REMIC P/T 14-078 A	2.200% 04/16/2047 DD 05/01/14	136,246.440	134,162.83
GNMA	GTD REMIC P/T 17-89 AB	2.600% 07/16/2058 DD 06/01/17	996,965.050	931,730.44
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	134.840	148.89
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	176.540	181.04
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	130.870	143.91
GNMA II	POOL #0004833	4.000% 10/20/2040 DD 10/01/10	208,142.850	214,984.21
GNMA II	POOL #0004853	4.000% 11/20/2040 DD 11/01/10	355,011.630	366,671.30

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11			49,507.990	52,775.54
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			89,413.350	93,802.03
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			118,457.800	124,272.67
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			425,083.320	422,120.03
GNMA II POOL #0MA0393 4.000% 09/20/2042 DD 09/01/12			1,015,283.680	1,048,182.11
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			949,849.070	943,227.51
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12			2,550,820.560	2,579,900.53
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			451,693.260	448,544.39
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13			360,356.920	357,844.71
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13			412,435.320	409,559.99
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13			451,149.460	448,004.19
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14			335,674.490	352,013.62
GNMA II POOL #0MA2074 4.000% 07/20/2044 DD 07/01/14			1,591,187.360	1,641,438.20
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			131,982.500	133,078.62
GNMA II POOL #0MA2679 4.000% 03/20/2045 DD 03/01/15			5,928,819.540	6,115,864.67
GNMA II POOL #0MA2754 3.500% 04/20/2045 DD 04/01/15			878,024.930	885,317.16
GNMA II POOL #0MA2755 4.000% 04/20/2045 DD 04/01/15			817,431.390	843,186.68
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			261,539.030	263,711.20
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15			984,987.100	993,167.92
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			2,415,383.300	2,484,459.26
GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15			1,022,284.680	1,030,775.64
GNMA II POOL #0MA3455 4.000% 02/20/2046 DD 02/01/16			698,465.400	717,878.89
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16			2,735,226.140	2,697,558.79
GNMA II POOL #0MA3803 3.500% 07/20/2046 DD 07/01/16			375,245.660	377,900.23
GNMA II POOL #0MA3873 3.000% 07/20/2046 DD 08/01/16			549,908.970	542,334.62
GNMA II POOL #0MA3874 3.500% 04/20/2046 DD 08/01/16			570,110.860	574,143.95
GNMA II POOL #0MA4004 3.500% 10/20/2046 DD 10/01/16			768,308.180	773,506.75
GNMA II POOL #0MA4195 3.000% 11/20/2046 DD 01/01/17			900,018.540	887,021.29
GNMA II POOL #0MA4510 3.500% 06/20/2047 DD 06/01/17			1,239,857.350	1,248,091.75
GNMA II POOL #0MA4588 4.500% 07/20/2047 DD 07/01/17			598,246.020	619,439.38
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			1,987,363.020	2,000,561.92
GNMA II POOL #0MA4719 3.500% 09/20/2047 DD 09/01/17			1,302,173.380	1,310,821.65
GNMA II POOL #0MA4836 3.000% 11/20/2047 DD 11/01/17			8,433,973.530	8,307,850.46
GNMA II POOL #0MA4902 4.500% 12/20/2047 DD 12/01/17			27,780.580	28,764.73
GNMA II POOL #0MA4962 3.500% 01/20/2048 DD 01/01/18			12,055,341.050	12,135,405.52
GNMA II POOL #0MA4964 4.500% 01/20/2048 DD 01/01/18			1,660,425.080	1,719,247.02
GNMA II POOL #0MA5079 4.500% 03/20/2048 DD 03/01/18			3,266,258.000	3,381,967.90
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			37,476.560	37,725.46
GNMA II POOL #0MA5528 4.000% 10/20/2048 DD 10/01/18			1,820,634.160	1,865,435.23

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA5650 3.500% 12/20/2048 DD 12/01/18			2,170,000.000	2,184,411.86
GOLDCORP INC 3.700% 03/15/2023 DD 03/20/13			1,136,000.000	1,125,453.62
GOLDEN CREDIT CARD T 2A A 144A 1.980% 04/15/2022 DD 04/25/17			1,783,000.000	1,754,195.46
GOLDEN CREDIT CARD T 4A A 144A 3.440% 10/15/2025 DD 09/17/18			1,647,000.000	1,640,437.69
GOLDEN ENTERTAINMENT 10/17 0.000% 08/15/2024 DD 06/12/17			1,056,187.500	1,008,659.06
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			1,059,000.000	1,202,794.77
GOLDMAN SACHS GROUP INC/THE 3.000% 04/26/2022 DD 01/26/17			465,000.000	450,326.12
GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14			70,000.000	66,662.99
GOLDMAN SACHS GROUP INC/THE 5.250% 07/27/2021 DD 07/27/11			539,000.000	559,531.88
GOLDMAN SACHS GROUP INC/THE 5.375% 03/15/2020 DD 03/08/10			814,000.000	832,201.62
GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/2022 DD 01/24/12			337,000.000	352,850.58
GOLDMAN SACHS GROUP INC/THE 6.000% 06/15/2020 DD 06/03/10			1,097,000.000	1,135,600.13
GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11			390,000.000	444,817.19
GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07			210,000.000	237,149.60
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			2,305,000.000	2,227,680.94
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			960,000.000	879,942.41
GOLDMAN SACHS GROUP INC/THE VAR RT 04/26/2022 DD 01/26/17			1,077,000.000	1,064,883.75
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			958,000.000	919,670.53
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17			1,975,000.000	1,881,337.95
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17			1,299,000.000	1,261,599.85
GOLDMAN SACHS GROUP INC/THE VAR RT 12/13/2019 DD 12/13/16			225,000.000	225,042.56
GOPHER RESOURCE 2/18 COV-LITE 0.000% 02/09/2025 DD 02/01/18			551,800.000	531,107.50
GOVERNMENT OF CANADA 1.250% 01-NOV-2019 SER H318			9,655,000.000	7,037,305.97
GOVERNMENT OF CANADA 1.500% 01-MAR-2020 SER D929			1,575,000.000	1,148,765.19
GRAFTECH 2/18 COV-LITE TLB 0.000% 01/31/2025 DD 01/23/18			1,130,875.000	1,068,676.88
GRAY TELEVISION 10/18 0.000% 11/02/2025 DD 10/24/18			945,000.000	911,254.05
GREATBATCH/INTEGER 11/17 TLB			475,239.830	462,094.69
GREEKTOWN CASINO 4/17 COV-LITE TLB			1,111,349.060	1,094,678.82
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			21.220	1.41
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17			1,365,000.000	1,223,381.25
GREENWAY MEDICAL 2/17 COV-LITE TL			1,067,850.210	1,035,814.70
GREYSTONE COMMERCIAL HC1 AS 144A VAR RT 09/15/2028 DD 09/21/18			412,000.000	412,000.00
GREYSTONE COMMERCIAL HC1 A 144A VAR RT 09/15/2028 DD 09/21/18			1,350,000.000	1,350,000.00
GRIFFON CORP 5.250% 03/01/2022 DD 02/27/14			2,024,000.000	1,831,720.00
GRIFOLS 1/17 TLB 0.000% 01/31/2025 DD 01/12/17			3,077,855.030	2,947,477.09
GRINDING MEDIA INC / MOLY 144A 7.375% 12/15/2023 DD 12/16/16			832,000.000	804,960.00
GROUP 1 AUTOMOTIVE INC VAR RT 06/01/2022 DD 06/01/15			225,000.000	213,187.50
GRUPO AEROPORTUARIO DEL CENTRO 6.850% 06/07/2021			1,725,000.000	81,788.32
GRUPO POSADAS SAB DE CV 144A 7.875% 06/30/2022 DD 06/30/15			190,000.000	182,980.26

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	10,029.50
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	38,120.00
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	54,510.00
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			11,106.446	1,554.90
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			328,353.505	45,969.49
GS MORTGAGE SECURI 3PCK C 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	1,515,997.50
GS MORTGAGE SECURI 3PCK D 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	1,834,525.00
GS MORTGAGE SECURI 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	1,739,777.50
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,397,912.04
GS MORTGAGE SECURI CHLL A 144A VAR RT 02/15/2037 DD 03/05/18			810,000.000	799,025.07
GS MORTGAGE SECURI FARM A 144A VAR RT 01/10/2043 DD 12/01/17			990,000.000	976,532.34
GS MORTGAGE SECURI FBLU A 144A VAR RT 11/15/2035 DD 11/30/18			1,333,000.000	1,327,381.41
GS MORTGAGE SECURI GC22 D 144A VAR RT 06/10/2047 DD 06/01/14			336,000.000	300,259.92
GS MORTGAGE SECURI GC22 E 144A 3.582% 06/10/2047 DD 06/01/14			862,000.000	584,659.69
GS MORTGAGE SECURI GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			436,000.000	338,990.00
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	198,313.78
GS MORTGAGE SECURI GPTX C 144A 3.302% 05/10/2034 DD 05/01/17			270,000.000	268,403.44
GS MORTGAGE SECURI RIVR C 144A VAR RT 07/15/2035 DD 07/27/18			600,000.000	590,598.12
GS MORTGAGE SECURI RIVR D 144A VAR RT 07/15/2035 DD 07/27/18			600,000.000	584,927.40
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			1,789,489.246	1,431,591.39
GS MORTGAGE SECURI SHOP A 144A 2.933% 06/05/2031 DD 08/01/12			3,761,000.000	3,753,311.01
GS MORTGAGE SECURI SHOP B 144A 3.311% 06/05/2031 DD 08/01/12			340,000.000	339,807.08
GS MORTGAGE SECURI STAY D 144A VAR RT 07/15/2032 DD 08/15/17			2,000,000.000	1,946,120.00
GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			600,000.000	591,714.18
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,277,074.09
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			7,265,000.000	7,482,228.58
GS MORTGAGE SECURITIES GC22 A5 3.862% 06/10/2047 DD 06/01/14			7,378,000.000	7,540,453.23
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,662,755.51
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			1,267,420.460	1,249,280.00
GSR MORTGAGE LOAN TRUS AR6 4A5 VAR RT 09/25/2035 DD 09/01/05			377,295.810	380,384.47
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04			268,758.370	269,945.85
GULF SOUTH PIPELINE CO LP 4.000% 06/15/2022 DD 12/15/12			56,000.000	55,490.95
GULFPORT ENERGY CORP 6.625% 05/01/2023 DD 04/21/15			546,000.000	518,700.00
GVC HOLDING 3/18 (USD) TLB 0.000% 03/29/2024 DD 03/05/18			447,400.000	433,790.09
H&E EQUIPMENT SERVICES INC 5.625% 09/01/2025 DD 03/01/18			1,022,000.000	937,685.00
H.B. FULLER 10/17 COV-LITE TLB			548,162.790	514,450.78
HAIL 2017-1 C 10.278% 07/15/2041 DD 07/01/16			7,991,014.078	7,990,214.97
HALCON RESOURCES CORP 6.750% 02/15/2025 DD 08/15/17			2,445,000.000	1,784,850.00
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18			638,000.000	637,445.58

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

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HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			500,000.000	500,000.00
HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08			690,000.000	810,346.58
HANESBRANDS INC 144A 4.625% 05/15/2024 DD 05/06/16			390,000.000	365,625.00
HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB			708,815.180	666,952.56
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			453,905.560	446,001.25
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			90,452.160	90,522.34
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			296,030.160	301,292.51
HARDEE'S FUNDING LL 1A A2 144A 4.474% 03/20/2043 DD 04/01/13			0.100	0.10
HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB			998,916.870	961,147.83
HARLAND CLARKE 10/17 B7 COV-LITE TL			521,498.600	469,479.12
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			770,000.000	887,201.30
HARVEST OPERATIONS CORP 144A 3.000% 09/21/2022 DD 09/21/17			1,550,000.000	1,525,324.00
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18			740,000.000	759,454.60
HARVEY GULF 7/18 EXIT TL			89,430.260	88,759.53
HASHEMITE KINGDOM OF JORDAN GO 2.578% 06/30/2022 DD 06/30/15			1,841,000.000	1,833,927.13
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	974,836.02
HC2 HOLDINGS INC 144A 11.500% 12/01/2021 DD 11/20/18			865,000.000	808,394.40
HCA 3/18 B10 TL			467,650.000	457,692.84
HCA 3/18 B9 TL			1,820,585.800	1,774,506.78
HCA HEALTHCARE INC 6.250% 02/15/2021 DD 12/06/12			655,000.000	669,737.50
HCA INC 4.500% 02/15/2027 DD 08/15/16			1,946,000.000	1,838,970.00
HCA INC 4.750% 05/01/2023 DD 10/23/12			2,142,000.000	2,109,870.00
HCA INC 5.000% 03/15/2024 DD 03/17/14			2,480,000.000	2,455,200.00
HCA INC 5.250% 04/15/2025 DD 10/17/14			3,600,000.000	3,582,000.00
HCA INC 5.375% 02/01/2025 DD 01/16/15			1,221,000.000	1,190,475.00
HCA INC 5.500% 06/15/2047 DD 06/22/17			880,000.000	833,800.00
HCA INC 5.875% 03/15/2022 DD 02/16/12			80,000.000	82,000.00
HCA INC 7.500% 02/15/2022 DD 08/01/11			2,995,000.000	3,182,311.50
HCP INC 4.250% 11/15/2023 DD 11/12/13			57,000.000	57,087.04
HD SUPPLY 10/18 B5 TL 0.000% 10/17/2023 DD 10/10/18			374,353.990	358,443.94
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			1,116,685.180	1,076,674.35
HEALTHCARE TRUST OF AMERICA HO 2.950% 07/01/2022 DD 06/08/17			145,000.000	140,936.11
HEALTHCARE TRUST OF AMERICA HO 3.700% 04/15/2023 DD 10/15/13			11,000.000	10,830.86
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			250,000.000	247,812.50
HEARTHSIDE FOOD 4/18 COV-LITE TL			1,196,025.000	1,161,642.55
HEARTLAND DENTAL 4/18 COV-LITE 0.000% 04/18/2025 DD 04/03/18			1,121,694.460	1,072,620.32
HECLA MINING CO 6.875% 05/01/2021 DD 11/01/13			363,000.000	355,740.00
HELP/SYSTEMS 3/18 COV-LITE TL 0.000% 03/22/2025 DD 03/13/18			767,337.500	734,725.66
HENRY COMPANY 9/16 COV-LITE TLB			651,007.070	628,762.15

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			1,760,000.000	1,658,800.00
HIDROVIAS INTERNATIONAL F 144A 5.950% 01/24/2025 DD 01/24/18			200,000.000	182,002.00
HIGHPOINT OPERATING CORP 7.000% 10/15/2022 DD 03/12/12			104,000.000	94,640.00
HIGHWOODS REALTY LP 3.200% 06/15/2021 DD 05/27/14			79,000.000	78,034.60
HILEX POLY 12/16 COV-LITE TL			571,090.250	537,298.84
HILEX POLY/NOVOLEX 6/18 INCREMENTAL COV-LITE TL			349,125.000	329,748.56
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			1,096,000.000	1,041,200.00
HILTON DOMESTIC OPERATING 144A 5.125% 05/01/2026 DD 04/13/18			1,415,000.000	1,358,400.00
HILTON DOMESTIC OPERATING CO I 4.250% 09/01/2024 DD 03/01/17			435,000.000	411,075.00
HILTON HOTELS 8/16 EXTENDED TL			931,348.000	896,422.45
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	521,164.82
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	566,832.50
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16			290,000.000	290,480.85
HOFFMASTER 6/18 COV-LITE TL			461,325.000	452,098.50
HOLCIM US FINANCE SARL & 144A 6.000% 12/30/2019 DD 09/29/09			2,109,000.000	2,159,888.02
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			1,266,000.000	1,240,680.00
HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18			335,000.000	345,850.52
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03			41,847.020	42,057.16
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18			1,063,217.680	1,054,260.92
HOMESTAR MORTGAGE ACCEPTA 6 M3 VAR RT 01/25/2035 DD 11/19/04			603,000.000	597,091.56
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			1,195,000.000	1,236,423.86
HSBC HOLDINGS PLC 3.900% 05/25/2026 DD 05/25/16			390,000.000	373,699.94
HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07			605,000.000	685,685.39
HSBC HOLDINGS PLC VAR RT 09/12/2026 DD 09/12/18			570,000.000	561,436.99
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	114,503.50
HT GLOBAL IT SOLUTIONS HO 144A 7.000% 07/14/2021 DD 07/14/16			700,000.000	705,222.00
HUB INTERNATIONAL 4/18 (USD) 0.000% 04/18/2025 DD 04/16/18			1,329,715.000	1,252,844.17
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			1,176,000.000	1,061,340.00
HUBBARD RADIO 5/15 TLB			254,526.750	252,617.79
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			931,000.000	919,362.50
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			1,926,000.000	1,882,665.00
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,649,535.49
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			1,835,000.000	1,819,252.95
HUGHES SATELLITE SYSTEMS CORP 6.500% 06/15/2019 DD 12/15/11			1,000,000.000	1,008,750.00
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			1,035,000.000	948,318.75
HULK FINANCE CORP 144A 7.000% 06/01/2026 DD 05/14/18			2,165,000.000	1,888,962.50
HUNGARY GOVERNMENT INTERNATION 6.250% 01/29/2020 DD 01/29/10			3,060,000.000	3,144,376.44
HUNGARY GOVERNMENT INTERNATION 6.375% 03/29/2021 DD 03/29/11			2,936,000.000	3,101,037.84
HUNT COS INC 144A 6.250% 02/15/2026 DD 02/02/18			1,360,000.000	1,171,082.40

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HUSKY IMS 3/18 COV-LITE TLB			452,375.000	412,602.19
HYLAND SOFTWARE 10/18			169,284.315	163,697.94
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			433,000.000	421,122.23
HYUNDAI CAPITAL AMERICA 144A 3.450% 03/12/2021 DD 03/12/18			166,000.000	164,215.07
HYUNDAI CAPITAL SERVICES 144A 3.000% 08/29/2022 DD 08/29/17			884,000.000	855,323.04
ICAHN ENTERPRISES LP / ICAHN E 6.250% 02/01/2022 DD 01/18/17			847,000.000	836,412.50
IHO VERWALTUNGS GMBH 144A 4.500% 09/15/2023 DD 09/22/16			2,020,000.000	1,848,300.00
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			331,000.000	287,142.50
IHS MARKIT LTD 4.125% 08/01/2023 DD 07/23/18			1,947,000.000	1,927,140.60
IMG WORLDWIDE 5/18 TLB 0.000% 05/18/2025 DD 05/02/18			2,946,663.153	2,699,880.11
IMPERVA 11/18 COV-LITE TL			1,115,000.000	1,095,487.50
IMT TRUST 2017-A APTS DFL 144A VAR RT 06/15/2034 DD 07/18/17			630,000.000	628,445.48
INC RESEARCH / INVENTIV HEALTH /SYNEOS 4/18 TL			531,044.440	511,464.83
INDIGO NATURAL RESOURCES 144A 6.875% 02/15/2026 DD 02/06/18			510,000.000	438,600.00
INDONESIA ASAHAN ALUMINIU 144A 5.230% 11/15/2021 DD 11/15/18			570,000.000	577,445.91
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			1,230,000.000	1,421,295.27
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14			685,000.000	730,279.87
INDONESIA GOVERNMENT INTERNATI 4.450% 02/11/2024 DD 12/11/18			1,420,000.000	1,427,366.96
INDONESIA TREASURY BOND 5.625% 05/15/2023			11,496,000,000.000	728,933.07
INDONESIA TREASURY BOND 6.125% 05/15/2028			58,900,000,000.000	3,604,449.12
INDONESIA TREASURY BOND 6.625% 05/15/2033			21,716,000,000.000	1,295,702.72
INDONESIA TREASURY BOND 7.000% 05/15/2022			42,976,000,000.000	2,907,594.16
INDONESIA TREASURY BOND 7.000% 05/15/2027			22,344,000,000.000	1,439,473.94
INDONESIA TREASURY BOND 7.500% 05/15/2038			14,323,000,000.000	899,955.11
INDONESIA TREASURY BOND 7.500% 08/15/2032			7,246,000,000.000	473,030.58
INDONESIA TREASURY BOND 8.250% 07/15/2021			38,489,000,000.000	2,713,366.30
INDONESIA TREASURY BOND 8.375% 03/15/2024			13,741,000,000.000	970,158.22
INDONESIA TREASURY BOND 8.375% 09/15/2026			37,987,000,000.000	2,685,872.62
INDONESIA TREASURY BOND 8.750% 05/15/2031			16,817,000,000.000	1,218,287.06
INDONESIA TREASURY BOND 9.000% 03/15/2029			8,024,000,000.000	587,225.43
INEOS 10/17 (USD) TLB			347,375.000	327,400.94
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			1,335,000.000	1,182,810.00
INFOR SOFTWARE PARENT LLC 144A 7.125% 05/01/2021 DD 04/08/14			409,000.000	397,752.50
INFORMATICA 1/18 (USD) COV-LITE TLB1			621,228.060	601,814.68
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			1,090,000.000	1,061,540.10
INFRAESTRUCTURA ENERGETICA NOV 6.300% 02/02/2023			7,215,000.000	320,967.90
ING BANK NV 144A 5.800% 09/25/2023 DD 09/25/13			700,000.000	731,170.10
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	147,556.81
INMARSAT FINANCE PLC 144A 6.500% 10/01/2024 DD 09/22/16			485,000.000	453,475.00

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INSTITUTO COSTARRICENSE D 144A 6.950% 11/10/2021 DD 11/10/11			620,000.000	590,550.00
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18			1,101,000.000	1,067,970.00
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019			2,470,000.000	1,785,221.15
INTERNATIONAL BANK FOR RECONST 2.500% 03/12/2020			565,000.000	399,038.01
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			1,200,000.000	854,174.74
INTERNATIONAL BANK FOR RECONST 3.500% 01/22/2021			3,915,000.000	2,690,744.08
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	887,941.34
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019			2,488,000.000	1,674,758.13
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			3,285,000.000	2,337,759.30
INTERNATIONAL BANK FOR RECONST 5.750% 10/28/2019			90,600,000.000	1,270,982.41
INTERNATIONAL BANK FOR RECONST 7.450% 08/20/2021			4,475,000,000.000	306,093.61
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020			920,000.000	1,198,035.68
INTERNATIONAL FINANCE CORP 2.800% 08/15/2022			1,945,000.000	1,390,138.25
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			1,645,000.000	1,124,973.55
INTERNATIONAL FLAVORS & FRAGRA 4.450% 09/26/2028 DD 09/26/18			1,575,000.000	1,598,225.91
INTERNATIONAL GAME TECHNO 144A 6.250% 01/15/2027 DD 09/26/18			346,000.000	332,160.00
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			1,115,000.000	1,117,787.50
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			4,318,000.000	4,253,230.00
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10			2,925,000.000	3,146,666.42
INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17			1,240,000.000	1,060,910.19
INTERNET BRANDS 8/17 COV-LITE TL			910,800.000	861,844.50
INTERSTATE POWER & LIGHT CO 3.250% 12/01/2024 DD 11/24/14			725,000.000	706,543.74
INTESA SANPAOLO SPA 144A 3.125% 07/14/2022 DD 07/14/17			987,000.000	912,592.43
INTESA SANPAOLO SPA 144A 3.375% 01/12/2023 DD 01/12/18			445,000.000	412,226.46
INTESA SANPAOLO SPA 144A 6.500% 02/24/2021 DD 02/24/11			1,438,000.000	1,474,209.63
INTRAWEST 7/17 (USD) TLB1			2,262,765.050	2,164,719.44
INVITATION HOMES 2/17 TLB			1,055,000.000	1,007,525.00
ION MEDIA 5/17 TL			680,354.070	658,807.26
IQVIA INC 144A 4.875% 05/15/2023 DD 05/12/15			699,000.000	685,020.00
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,453,241.60
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			884,000.000	773,500.00
IRELAND GOVERNMENT BOND REGS 3.400% 03/18/2024			5,080,000.000	6,781,046.54
IRELAND GOVERNMENT BOND REGS 3.900% 03/20/2023			5,370,000.000	7,159,105.07
IRI 11/18 TLB			2,435,000.000	2,368,037.50
IRON MOUNTAIN 3/18 TLB			785,437.500	744,853.94
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			338,000.000	294,905.00
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			1,367,000.000	1,206,377.50
IRON MOUNTAIN INC 5.750% 08/15/2024 DD 08/10/12			1,443,000.000	1,370,850.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			1,425,000.000	1,808,834.97

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ISTAR INC 4.625% 09/15/2020 DD 09/20/17			880,000.000	858,000.00
ISTAR INC 6.000% 04/01/2022 DD 03/13/17			856,000.000	815,340.00
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	208,346.21
J.P. MORGAN CHASE C PHH A 144A VAR RT 06/15/2035 DD 08/07/18			570,000.000	566,344.08
J.P. MORGAN CHASE NINE A 144A VAR RT 10/06/2038 DD 09/01/16			1,935,000.000	1,838,135.06
J.P. MORGAN CHASE WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,292,248.25
JACK OHIO FINANCE LLC / J 144A 6.750% 11/15/2021 DD 11/08/16			888,000.000	896,613.60
JAGGED PEAK ENERGY LLC 144A 5.875% 05/01/2026 DD 05/08/18			1,116,000.000	1,037,880.00
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,743,000.000	1,668,051.00
JAMES HARDIE INTERNATIONA 144A 4.750% 01/15/2025 DD 12/13/17			64,000.000	58,240.00
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			339,000.000	289,845.00
JC PENNEY CORP INC 144A 8.625% 03/15/2025 DD 03/12/18			415,000.000	219,950.00
JD POWER 10/18 COV-LITE TL			967,657.450	938,627.73
JDA SOFTWARE 10/16 TLB			259,700.000	252,973.87
JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13			737,000.000	750,985.81
JEFFERIES GROUP LLC 6.875% 04/15/2021 DD 06/28/10			1,026,000.000	1,091,802.97
JEFFERIES GROUP LLC 8.500% 07/15/2019 DD 06/30/09			4,145,000.000	4,253,416.12
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			2,613,000.000	2,720,474.34
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09			75,000.000	75,228.87
JO-ANN STORES 9/16 TL			711,324.340	690,227.16
JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17			755,000.000	716,925.31
JOHNSON CONTROLS INTERNATIONAL 5.000% 03/30/2020 DD 09/30/16			10,000.000	10,208.76
JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016			195,000.000	181,238.88
JOSEPH T RYERSON & SON IN 144A 11.000% 05/15/2022 DD 05/24/16			412,000.000	415,090.00
JOSTENS/CHAMP ACQUISITION 0.000% 12/17/2025 DD 11/27/18			280,000.000	271,600.00
JP MORGAN CHASE CO C13 NR 144A VAR RT 01/15/2046 DD 07/01/13			1,276,000.000	593,987.06
JP MORGAN CHASE COM AON A 144A 4.128% 07/05/2031 DD 06/01/18			64,000.000	66,344.47
JP MORGAN CHASE COM AON D 144A VAR RT 07/05/2031 DD 06/01/18			3,640,000.000	3,702,350.65
JP MORGAN CHASE COM LAQ D 144A VAR RT 06/15/2032 DD 07/06/18			2,409,000.000	2,363,902.31
JP MORGAN CHASE COM LC9 E 144A VAR RT 12/15/2047 DD 12/01/12			2,442,000.000	2,265,642.42
JP MORGAN CHASE COM LC9 F 144A VAR RT 12/15/2047 DD 12/01/12			343,000.000	281,719.31
JP MORGAN CHASE COM LC9 G 144A VAR RT 12/15/2047 DD 12/01/12			927,000.000	723,060.00
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15			0.010	0.01
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,317,865.81
JP MORGAN CHASE COMMERC CB18 A4 5.440% 06/12/2047 DD 03/01/07			4,212.220	4,213.06
JP MORGAN CHASE COMMERC LD11 AJ VAR RT 06/15/2049 DD 07/01/07			5,878,625.060	4,231,140.38
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			329,855.594	16,492.78
JP MORGAN CHASE COMMERC C8 A3 2.829% 10/15/2045 DD 10/01/12			12,536.600	12,317.56
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			444,359.000	451,402.76

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JPMBB COMMERCIAL MO C17 E 144A VAR RT 01/15/2047 DD 12/01/13			2,400,000.000	1,986,240.00
JPMBB COMMERCIAL MO C23 E 144A VAR RT 09/15/2047 DD 09/01/14			474,000.000	364,265.25
JPMBB COMMERCIAL MO C23 F 144A VAR RT 09/15/2047 DD 09/01/14			201,000.000	106,185.20
JPMBB COMMERCIAL MO C26 E 144A 4.000% 01/15/2048 DD 12/01/14			3,047,000.000	2,359,399.97
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14			7,235,000.000	7,456,391.72
JPMORGAN CHASE & CO 2.750% 06/23/2020 DD 06/23/15			2,705,000.000	2,689,495.97
JPMORGAN CHASE & CO 3.125% 01/23/2025 DD 01/23/15			680,000.000	647,840.11
JPMORGAN CHASE & CO REGS 2.750% 08/24/2022			515,000.000	634,365.89
JPMORGAN CHASE & CO VAR RT 04/23/2024 DD 04/23/18			205,000.000	203,449.59
JPMORGAN CHASE & CO VAR RT 07/23/2024 DD 07/23/18			420,000.000	420,758.23
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			1,850,000.000	1,680,147.76
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			157,195.170	58,162.21
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			220,713.693	137,946.06
JUICE PLUS + 10/18 TL			890,000.000	849,950.00
K-MAC 3/18 TL			884,071.240	840,424.64
KAR AUCTION 5/17 B5 TL			389,688.660	382,723.05
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			1,370,000.000	1,236,425.00
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			760,000.000	710,600.00
KEURIG DR PEPPER INC 144A 4.057% 05/25/2023 DD 05/25/18			925,000.000	921,798.14
KEURIG DR PEPPER INC 144A 4.417% 05/25/2025 DD 05/25/18			540,000.000	537,501.15
KEURIG DR PEPPER INC 144A 4.597% 05/25/2028 DD 05/25/18			585,000.000	580,586.62
KEURIG DR PEPPER INC 3.130% 12/15/2023 DD 12/14/16			550,000.000	525,260.57
KEURIG DR PEPPER INC 3.200% 11/15/2021 DD 11/15/11			470,000.000	461,800.34
KEURIG DR PEPPER INC 3.400% 11/15/2025 DD 11/09/15			450,000.000	423,377.25
KEURIG DR PEPPER INC 4.500% 11/15/2045 DD 11/09/15			55,000.000	47,899.42
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			2,063,000.000	1,990,795.00
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			3,023,000.000	2,924,752.50
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			1,462,815.840	1,375,968.47
KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15			145,000.000	128,337.10
KINDER MORGAN ENERGY PARTNERS 4.250% 09/01/2024 DD 09/11/14			235,000.000	233,592.11
KINDER MORGAN ENERGY PARTNERS 4.300% 05/01/2024 DD 05/02/14			685,000.000	683,976.35
KINDER MORGAN INC/DE 144A 5.000% 02/15/2021 DD 11/05/13			5,021,000.000	5,144,087.96
KINETIC CONCEPTS INC / KC 144A 12.500% 11/01/2021 DD 10/06/16			65,000.000	69,550.00
KINETIC CONCEPTS INC / KC 144A 7.875% 02/15/2021 DD 02/09/16			262,000.000	265,275.00
KINROSS GOLD CORP 5.125% 09/01/2021 DD 03/01/12			154,000.000	153,615.00
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			643,000.000	639,785.00
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			497,000.000	406,297.50
KOPPERS INC 144A 6.000% 02/15/2025 DD 01/25/17			196,000.000	172,480.00
KOREA EXPRESSWAY CORP 144A 3.625% 10/22/2021 DD 10/22/18			400,000.000	403,743.84

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KOREA INTERNATIONAL BOND 3.500% 09/20/2028 DD 09/20/18			290,000.000	291,861.50
KOREA INTERNATIONAL BOND 3.875% 09/20/2048 DD 09/20/18			1,150,000.000	1,148,142.30
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			2,034,000.000	2,042,503.03
KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16			2,200,000.000	2,129,061.27
KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12			340,000.000	304,052.89
KREDITANSTALT FUER WIEDERAUFBA 0.000% 09/15/2023			385,000.000	440,928.72
KREDITANSTALT FUER WIEDERAUFBA 0.375% 03/15/2023			795,000.000	927,343.86
KREDITANSTALT FUER WIEDERAUFBA 1.625% 05/29/2020 DD 05/31/17			1,095,000.000	1,079,792.20
KREDITANSTALT FUER WIEDERAUFBA 2.125% 08/15/2023			2,255,000.000	2,839,280.14
KREDITANSTALT FUER WIEDERAUFBA 2.625% 04/12/2021 DD 04/05/18			900,000.000	900,477.00
KREDITANSTALT FUER WIEDERAUFBA 3.750% 05/29/2020			1,535,000.000	1,050,804.44
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			3,375,000.000	2,518,339.03
KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17			165,000.000	151,383.25
KROGER CO/THE 5.400% 07/15/2040 DD 07/13/10			620,000.000	629,957.12
KRONOS 4/17 TLB			754.890	715.88
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			670,000.000	559,584.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			945,000.000	843,687.50
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12			213,000.000	211,935.00
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16			288,000.000	280,080.00
LANDESKREDITBANK BADEN-WU REGS 3.875% 05/29/2019			1,295,000.000	874,228.04
LANDWIRTSCHAFTLICHE RENTENBANK 3.000% 02/13/2023			1,060,000.000	712,559.96
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			1,405,000.000	1,260,987.50
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15			1,448,000.000	1,299,580.00
LB-R ADV FIN LLC			3,833,809.368	4,005,573.27
LB-S FORTIVA LLC			58,643.598	0.00
LB-T FOUNDATION LLC 10.278% 07/15/2041 DD 07/01/16			821,943.020	898,829.58
LB-U AFF LLC			1,187,884.200	1,242,378.36
LB-V FOUNDATION ST LLC			520,779.340	547,005.01
LB-W CREDNINJ LLC			204,304.210	211,632.28
LB-Y PARK CITIES			483,191.870	482,994.87
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			420,000.000	373,800.00
LCM XX LP 20A AR 144A VAR RT 10/20/2027 DD 10/22/18			2,500,000.000	2,500,225.00
LCM XXIV LTD 24A A 144A VAR RT 03/20/2030 DD 03/23/17			896,000.000	900,032.00
LEARFIELD COMMUNICATIONS 11/16 COV-LITE TLB			389,606.380	377,918.18
LEARNING CARE 3/18 COV-LITE TLB			940,275.000	900,313.32
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,547,000.000	1,461,915.00
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18			800,000.000	722,000.00
LENNAR CORP 5.000% 06/15/2027 DD 12/15/17			1,948,000.000	1,777,550.00
LENNAR CORP 5.250% 06/01/2026 DD 06/01/18			318,000.000	299,715.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LENNAR CORP 5.875% 11/15/2024 DD 05/15/18			45,000.000	45,000.00
LENNAR CORP 6.250% 12/15/2021 DD 12/15/17			813,000.000	827,227.50
LEVEL 3 2/17 TLB			415,000.000	393,212.50
LEVEL 3 PARENT LLC 5.750% 12/01/2022 DD 12/01/14			94,000.000	92,355.00
LIBERTY CABLEVISION 6/14 TL			1,490,000.000	1,423,888.70
LIBERTY MUTUAL GROUP INC 144A 4.950% 05/01/2022 DD 05/04/12			1,117,000.000	1,151,657.50
LIBERTY MUTUAL GROUP INC 144A 5.000% 06/01/2021 DD 05/23/11			198,000.000	203,344.96
LIFE TECHNOLOGIES CORP 5.000% 01/15/2021 DD 12/14/10			1,952,000.000	1,999,973.55
LIFE TECHNOLOGIES CORP 6.000% 03/01/2020 DD 02/19/10			2,437,000.000	2,505,221.94
LIFE TIME FITNESS 1/17 TL			1,162,626.290	1,116,446.77
LIGHTSTONE 2/18 COV-LITE TLB			1,237,077.210	1,168,011.19
LIGHTSTONE 2/18 TLC			66,475.913	62,764.56
LINCOLN NATIONAL CORP 3.625% 12/12/2026 DD 12/12/16			372,000.000	360,183.85
LINCOLN NATIONAL CORP 4.000% 09/01/2023 DD 08/16/13			29,000.000	29,563.26
LIONS GATE 3/18 COV-LITE TLB			1,203,288.700	1,155,915.22
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			464,000.000	440,800.00
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			610,000.000	596,275.00
LOCKHEED MARTIN CORP 3.100% 01/15/2023 DD 11/23/15			990,000.000	981,242.04
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12			935,000.000	892,163.65
LOCKHEED MARTIN/LEIDOS 6/16 (ABACUS) COV-LITE TLB			764,647.290	751,587.11
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			108,172.640	106,378.99
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,798,989.311	1,439,191.45
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	72,293.50
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	313,577.15
LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16			265,000.000	216,117.57
LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12			150,000.000	141,627.98
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			1,410,000.000	1,427,625.00
LUCID ENERGY GROUP 2/18 TL 0.000% 02/17/2025 DD 01/23/18			377,676.060	346,517.78
LUMOS NETWORKS 10/17 COV-LITE TLB			372,187.500	353,764.22
M/I HOMES INC 6.750% 01/15/2021 DD 12/01/15			243,000.000	241,785.00
MACDONALD DETTWILER (MDA) 7/17 TLB			2,229,174.810	2,045,267.89
MACQUARIE BANK LTD 144A 6.625% 04/07/2021 DD 04/07/11			999,000.000	1,056,812.89
MACQUARIE GROUP LTD 144A 7.625% 08/13/2019 DD 08/13/09			25,000.000	25,647.21
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			854,000.000	854,097.56
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			227,000.000	218,179.46
MAGNETITE XVIII LT 18A AR 144A VAR RT 11/15/2028 DD 11/15/18			1,231,000.000	1,229,943.80
MALAYSIA GOVERNMENT BOND 3.620% 11/30/2021			1,640,000.000	396,516.88
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	472,326.89
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			9,098,000.000	2,056,288.90

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	647,214.43
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	757,207.89
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			16,195,000.000	3,937,946.02
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021			4,020,000.000	985,318.78
MALLINCKRODT 2/17 TLB			390,998.860	357,763.96
MANITOWOC 10/18 TLB			508,595.398	483,587.76
MANUFACTURERS & TRADERS TRUST VAR RT 12/28/2020 DD 12/28/05			250,000.000	250,062.23
MARATHON OIL CORP 4.400% 07/15/2027 DD 07/24/17			1,230,000.000	1,168,748.15
MARATHON PETROLEUM CORP 144A 5.375% 10/01/2022 DD 10/01/18			2,100,000.000	2,118,096.79
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			690,000.000	608,480.50
MARRIOTT OWNERSHIP RESORT 144A 6.500% 09/15/2026 DD 08/23/18			221,000.000	213,265.00
MARRIOTT OWNERSHIP RESORTS 0.000% 08/29/2025 DD 07/24/18			2,530,000.000	2,466,750.00
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			450,000.000	434,227.50
MARVELL TECHNOLOGY GROUP LTD 4.200% 06/22/2023 DD 06/22/18			510,000.000	508,523.45
MASERGY COMMUNICATIONS 6/17 TL B			941,894.140	904,218.37
MASONITE INTERNATIONAL CO 144A 5.625% 03/15/2023 DD 03/23/15			1,381,000.000	1,339,570.00
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			440,000.000	400,749.69
MASTER CREDIT CARD T 1A A 144A 2.260% 07/21/2021 DD 01/31/17			3,013,000.000	2,986,723.92
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			1,306,000.000	1,201,520.00
MATCH GROUP 8/17 TL			150,000.000	148,500.00
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	731,582.50
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			1,125,000.000	1,003,713.75
MATTEL INC 2.350% 08/15/2021 DD 08/05/16			114,000.000	100,890.00
MAXLINEAR 4/17 COV-LITE TLB			597,482.510	579,280.41
MB FINANCIAL BANK NA VAR RT 12/01/2027 DD 11/16/17			1,025,000.000	1,002,354.39
MBNA CREDIT CARD MASTER A3 A3 VAR RT 08/16/2021 DD 03/17/04			4,075,000.000	4,074,225.75
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			552,000.000	560,280.00
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15			110,000.000	110,577.68
MEREDITH 10/18 TLB			1,488,648.620	1,442,753.58
MEREDITH CORP 144A 6.875% 02/01/2026 DD 01/31/18			345,000.000	337,237.50
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			890,000.000	756,500.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,020,727.50
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	307,500.00
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			29,511.105	29,445.54
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			45,071.100	44,459.32
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			427,827.760	441,964.05
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05			0.060	0.06
MERRILL LYNCH MORTGAGE T C1 AM VAR RT 06/12/2050 DD 08/01/07			3,925.040	3,925.04
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			2,195,995.990	1,954,436.43

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEXICO CITY AIRPORT TRUST 144A 3.875% 04/30/2028 DD 09/20/17			4,145,000.000	3,641,382.50
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			3,270,000.000	2,914,420.20
MEXICO CITY AIRPORT TRUST 144A 5.500% 07/31/2047 DD 09/20/17			5,625,000.000	4,943,025.00
MEXICO CITY AIRPORT TRUST 144A 5.500% 10/31/2046 DD 09/29/16			1,180,000.000	1,040,443.05
MEXICO GOVERNMENT INTERNATIONA 3.625% 03/15/2022 DD 01/06/12			1,260,000.000	1,246,039.20
MEXICO GOVERNMENT INTERNATIONA 4.150% 03/28/2027 DD 03/28/17			1,340,000.000	1,295,659.40
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15			1,252,000.000	1,108,646.00
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			1,885,000.000	1,884,175.00
MGM 6/18 2ND LIEN COV-LITE TL			1,990,000.000	1,850,700.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			377,000.000	329,875.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			304,000.000	273,600.00
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			683,000.000	676,170.00
MGM RESORT 4/16 COV-LITE TLB			445,854.310	425,951.38
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			585,000.000	587,925.00
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			1,436,000.000	1,471,900.00
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13			113,000.000	116,107.50
MICHAELS STORES 5/18 TLB			1,115,216.500	1,063,637.74
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			44,163.740	41,035.62
MICRO FOCUS 6/17 (SEATTLE 0.000% 06/21/2024 DD 04/06/17			298,248.760	277,123.80
MICROCHIP TECHNOLOGY 5/18 TLB 0.000% 05/29/2025 DD 05/08/18			1,641,365.000	1,552,452.26
MICROCHIP TECHNOLOGY INC 144A 3.922% 06/01/2021 DD 05/29/18			1,410,000.000	1,398,702.60
MICRON TECHNOLOGY 4/16 COV-LITE TL			1,270,123.100	1,263,772.49
MICRON TECHNOLOGY 4/18 COV-LITE TLB			295,203.570	297,488.16
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16			710,000.000	680,168.16
MICROSOFT CORP 4.200% 11/03/2035 DD 11/03/15			1,145,000.000	1,186,976.87
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	91,812.86
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	138,547.50
MIDCONTINENT EXPRESS PIPE 144A 6.700% 09/15/2019 DD 09/16/09			35,000.000	35,328.19
MILACRON 1/17 COV-LITE TLB			1,311,102.870	1,225,881.18
MISSION BROADCASTING 10/18 COV-LITE TLB3			25,512.860	24,096.89
MISYS 6/17 (USD) COV-LITE TLB			673,815.190	626,169.72
MITEL NETWORKS 7/18 TL			800,000.000	773,504.00
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			588,296.830	400,041.85
MOLSON COORS BREWING CO 1.250% 07/15/2024			715,000.000	805,445.06
MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16			1,825,000.000	1,625,331.82
MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16			890,184.980	874,256.35
MONDELEZ INTERNATIONAL HO 144A 1.625% 10/28/2019 DD 10/28/16			1,410,000.000	1,390,365.97
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13			1,165,394.050	953,292.34
MOODY'S CORP 3.250% 06/07/2021 DD 06/07/18			160,000.000	159,382.85

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15			2,675,000.000	2,639,021.57
MORGAN STANLEY 4.875% 11/01/2022 DD 10/23/12			1,003,000.000	1,033,584.09
MORGAN STANLEY 5.500% 07/24/2020 DD 07/26/10			571,000.000	588,630.29
MORGAN STANLEY 5.625% 09/23/2019 DD 09/23/09			773,000.000	784,439.51
MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09			405,000.000	411,147.26
MORGAN STANLEY BANK C12 E 144A VAR RT 10/15/2046 DD 10/01/13			956,000.000	796,232.52
MORGAN STANLEY BANK C13 F 144A 3.707% 11/15/2046 DD 12/01/13			1,015,000.000	728,054.73
MORGAN STANLEY BANK C15 F 144A 4.000% 04/15/2047 DD 04/01/14			795,000.000	643,348.74
MORGAN STANLEY BANK C17 D 144A VAR RT 08/15/2047 DD 08/01/14			2,741,000.000	2,492,845.49
MORGAN STANLEY BANK C5 G 144A 4.500% 08/15/2045 DD 07/01/12			900,000.000	809,389.62
MORGAN STANLEY BANK C5 H 144A 4.500% 08/15/2045 DD 07/01/12			1,044,000.000	874,090.77
MORGAN STANLEY BANK C6 G 144A VAR RT 11/15/2045 DD 10/01/12			1,340,000.000	1,179,816.13
MORGAN STANLEY BANK C6 J 144A VAR RT 11/15/2045 DD 10/01/12			1,485,283.987	668,377.80
MORGAN STANLEY BANK C9 E 144A VAR RT 05/15/2046 DD 05/01/13			1,446,000.000	1,296,497.63
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	1,092,412.28
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	422,469.13
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	528,246.80
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	494,210.00
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,475,308.14
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,548,641.55
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			2,640,000.000	2,584,017.75
MORGAN STANLEY CAPI CLS C 144A VAR RT 11/15/2034 DD 12/18/17			605,000.000	595,984.72
MORGAN STANLEY VAR RT 01/20/2022 DD 01/20/17			877,000.000	874,123.44
MORGAN STANLEY VAR RT 02/14/2020 DD 02/17/17			2,557,000.000	2,557,066.48
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	1,068,750.00
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10			1,408,000.000	1,432,674.80
MOTOROLA SOLUTIONS INC 4.600% 02/23/2028 DD 02/23/18			121,000.000	118,312.13
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			3,020,000.000	2,796,839.95
MPLX LP 4.125% 03/01/2027 DD 02/10/17			1,830,000.000	1,742,368.17
MPLX LP 4.700% 04/15/2048 DD 02/08/18			705,000.000	612,296.16
MPLX LP 4.800% 02/15/2029 DD 11/15/18			380,000.000	379,063.91
MPT OPERATING PARTNERSHIP LP / 5.250% 08/01/2026 DD 07/22/16			195,000.000	183,787.50
MRC 5/18 COV-LITE TLB			242,975.000	234,470.88
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14			944,000.000	939,280.00
MSCI INC 144A 5.750% 08/15/2025 DD 08/13/15			422,000.000	425,165.00
MULTI-COLOR 9/17 (USD) COV-LITE TLB			859,949.870	815,344.27
MULTI-COLOR CORP 144A 4.875% 11/01/2025 DD 10/04/17			1,382,000.000	1,188,520.00
MULTIPLAN 6/16 COV-LITE TL			1,040,590.780	1,005,359.25
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			811,280.970	819,112.26

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MWI HOLDINGS 4/18 COV-LITE TLB 0.000% 09/30/2024 DD 04/04/18			370,962.500	361,461.81
MYRIAD INTERNATIONAL HOLD 144A 6.000% 07/18/2020 DD 07/18/13			1,080,000.000	1,108,684.80
NABORS INDUSTRIES INC 5.500% 01/15/2023 DD 07/15/17			671,000.000	532,586.71
NABORS INDUSTRIES INC 5.750% 02/01/2025 DD 08/01/18			2,222,000.000	1,682,208.90
NAI ENTERTAINMENT 4/18 0.000% 04/25/2025 DD 04/10/18			659,487.500	616,620.81
NATGASOLINE 10/18 TLB 0.000% 10/31/2025 DD 10/18/18			875,000.000	855,312.50
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	767,593.07
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	602,422.50
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			180,000.000	175,627.12
NATIONAL FUEL GAS CO 4.900% 12/01/2021 DD 12/01/11			67,000.000	68,228.11
NATIONAL GAS CO OF TRINID 144A 6.050% 01/15/2036 DD 01/20/06			670,000.000	639,856.70
NATIONAL HIGHWAYS AUTHORI REGS 7.300% 05/18/2022			10,000,000.000	135,619.99
NATIONAL OILWELL VARCO INC 2.600% 12/01/2022 DD 11/20/12			1,427,000.000	1,347,050.23
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			395,000.000	390,645.43
NATIONSTAR MORTGAGE HOLDI 144A 8.125% 07/15/2023 DD 07/13/18			1,480,000.000	1,443,000.00
NATIONSTAR MORTGAGE LLC / NATI 6.500% 07/01/2021 DD 02/07/13			1,018,000.000	992,550.00
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	500,211.05
NAVICURE/ZIRMED 10/17 COV-LITE TLB			1,370,424.670	1,327,598.90
NAVIENT CORP 4.875% 06/17/2019 DD 12/16/13			207,000.000	206,223.75
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14			813,000.000	778,447.50
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			1,343,000.000	1,175,125.00
NAVIENT CORP 5.875% 03/25/2021 DD 03/27/15			253,000.000	242,247.50
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			5,000.000	4,175.00
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			1,010,000.000	941,825.00
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			1,895,000.000	1,828,675.00
NAVIENT CORP 6.750% 06/15/2026 DD 06/11/18			1,339,000.000	1,111,370.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	303,010.00
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			97,000.000	98,712.70
NAVIENT STUDENT LOAN 5A A 144A VAR RT 06/25/2065 DD 08/11/16			736,028.610	741,515.48
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,040,710.350	1,001,683.71
NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/31/2049 DD 03/19/13			182,000.000	184,275.00
NBTY 8/17 2ND LIEN COV-LITE TL			395,000.000	323,900.00
NBTY 8/17 COV-LITE TL			1,608,750.000	1,439,831.25
NCL CORP LTD 144A 4.750% 12/15/2021 DD 12/14/16			211,000.000	210,345.90
NCR CORP 5.000% 07/15/2022 DD 01/15/13			705,000.000	664,462.50
NCR CORP 5.875% 12/15/2021 DD 06/15/14			1,095,000.000	1,067,625.00
NCR CORP 6.375% 12/15/2023 DD 06/15/14			1,479,000.000	1,433,151.00
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11			335,000.000	335,438.85
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,364,682.80

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As Of Date : 12/31/2018

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NEIMAN MARCUS 3/14 COV-LITE TL			478,105.430	402,655.61
NETFLIX INC 144A 5.875% 11/15/2028 DD 04/26/18			3,399,000.000	3,279,092.40
NETFLIX INC 144A 6.375% 05/15/2029 DD 10/26/18			1,957,000.000	1,930,091.25
NETFLIX INC 3.625% 05/15/2027			1,645,000.000	1,824,011.91
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			1,717,000.000	1,566,762.50
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			1,518,000.000	1,531,282.50
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01			370,000.000	488,170.61
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	150,267.70
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			100,000.000	140,900.00
NEW RESIDENTIAL MO FNT2 A 144A 3.790% 07/25/2054 DD 07/31/18			1,574,095.870	1,587,510.31
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			525,589.940	534,980.60
NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022			2,043,000.000	1,610,125.37
NEW SOUTH WALES TREASURY REGS 4.000% 04/08/2021			675,000.000	495,543.79
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16			740,000.000	730,679.16
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	317,039.40
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10			285,000.000	334,179.60
NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09			80,000.000	95,540.80
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	17,807.40
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			1,635,000.000	1,612,453.35
NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020			1,850,000.000	1,260,396.80
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			5,775,000.000	4,255,753.86
NEWELL BRANDS INC 3.850% 04/01/2023 DD 03/30/16			1,699,000.000	1,674,101.84
NEWELL BRANDS INC 5.000% 11/15/2023 DD 05/15/16			187,000.000	190,268.41
NEWFIELD EXPLORATION CO 5.375% 01/01/2026 DD 03/10/15			1,495,000.000	1,465,100.00
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12			1,256,000.000	1,271,700.00
NEWFIELD EXPLORATION CO 5.750% 01/30/2022 DD 09/30/11			627,000.000	633,270.00
NEWMONT MINING CORP 3.500% 03/15/2022 DD 03/08/12			570,000.000	564,051.38
NEXEO 12/17 COV-LITE TLB1			625,703.760	613,189.68
NEXSTAR BROADCASTING 10/18 COV-LITE TLB3			147,206.700	139,036.73
NEXSTAR BROADCASTING INC 5.875% 11/15/2022 DD 11/15/15			1,568,000.000	1,564,080.00
NEXTEER AUTOMOTIVE GROUP 144A 5.875% 11/15/2021 DD 11/13/14			452,000.000	459,495.63
NEXTERA ENERGY CAPITAL HOLDING VAR RT 06/15/2067 DD 06/12/07			2,762,000.000	2,270,822.57
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17			1,725,000.000	1,453,160.36
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17			999,000.000	924,075.00
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,648,000.000	1,466,720.00
NEXTGEAR FLOORPLAN 1A A2 144A 2.540% 04/18/2022 DD 05/03/17			990,000.000	983,369.68
NEXTGEAR FLOORPLAN 2A A2 144A 3.690% 10/16/2023 DD 10/18/18			900,000.000	907,193.88
NEXTGEAR FLOORPLAN M 2A B 144A 4.010% 10/16/2023 DD 10/18/18			359,000.000	362,086.07
NFP 1/17 COV-LITE TLB			897,556.960	847,069.38

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NFP CORP 144A 6.875% 07/15/2025 DD 07/12/17			1,389,000.000	1,243,155.00
NGL ENERGY PARTNERS LP / NGL E 6.125% 03/01/2025 DD 02/22/17			1,015,000.000	871,100.00
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			417,000.000	405,532.50
NGPL PIPECO LLC 144A 4.875% 08/15/2027 DD 08/01/17			831,000.000	783,217.50
NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07			267,000.000	304,380.00
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			1,100,000.000	1,089,000.00
NIELSEN FINANCE LLC / NIE 144A 5.000% 04/15/2022 DD 04/11/14			1,400,000.000	1,337,000.00
NISOURCE INC 144A 3.650% 06/15/2023 DD 06/11/18			1,960,000.000	1,963,317.03
NISOURCE INC 144A VAR RT 12/31/2049 DD 06/11/18			385,000.000	361,900.00
NISSAN MASTER OWNER TRUST B A VAR RT 04/18/2022 DD 05/15/17			3,750,000.000	3,748,913.25
NISSAN MOTOR ACCEPTANCE C 144A 2.150% 09/28/2020 DD 09/28/17			455,000.000	442,139.36
NN 9/16 TLB			932,437.870	904,464.74
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			2,000,000.000	2,010,233.28
NORDEA BANK ABP 144A 4.875% 05/13/2021 DD 05/13/11			1,160,000.000	1,179,823.24
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,310,248.16
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13			1,114,000.000	960,235.15
NORTH AMERICAN BANCARD 12/17 0.000% 07/01/2024 DD 12/11/17			882,258.040	837,042.31
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	542,548.71
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	245,386.64
NORWAY GOVERNMENT BOND 144A 2.000% 05/24/2023			14,065,000.000	1,667,207.20
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			34,360,000.000	4,210,933.73
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019			34,100,000.000	3,991,981.88
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			1,931,000.000	1,708,935.00
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			702,000.000	659,880.00
NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17			503,625.000	469,882.13
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14			142,000.000	144,130.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			826,000.000	832,195.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			1,430,000.000	1,486,650.00
NTHRN KY WTR DIST REVENUE 3.000% 04/01/2019 DD 04/19/17			670,000.000	670,100.50
NUCOR CORP 6.400% 12/01/2037 DD 12/03/07			555,000.000	662,662.64
NUMERICABLE / YPSO / ALTICE 3/ 0.000% 07/31/2025 DD 03/16/17			260,654.700	237,977.75
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			310,275.000	292,766.18
NUMERICABLE / YPSO / ALTICE 7/18 B13 TLB			990,000.000	933,075.00
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			521,000.000	485,832.50
NVENT FINANCE SARL 3.950% 04/15/2023 DD 10/15/18			789,000.000	783,355.97
NXP BV / NXP FUNDING LLC 144A 4.125% 06/01/2021 DD 05/23/16			1,646,000.000	1,625,425.00
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			2,610,000.000	2,557,800.00
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			300,000.000	298,620.48
OAKTOWN RE LTD 1A B1 144A VAR RT 04/25/2027 DD 05/02/17			496,000.000	518,320.00

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OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			204,225.050	215,025.53
OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14			1,837,000.000	1,731,372.50
OCCIDENTAL PETROLEUM 11/17 TL			520,000.000	502,668.40
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	290,580.82
OCP CLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18			2,225,000.000	2,225,000.00
OCP CLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18			1,525,000.000	1,525,000.00
OCWEN FINANCIAL 12/16 TLB			160,877.820	157,660.26
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	24.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OI EUROPEAN GROUP BV 144A 4.000% 03/15/2023 DD 12/12/17			254,000.000	237,172.50
OKLAHOMA GAS & ELECTRIC CO 3.800% 08/15/2028 DD 08/17/18			320,000.000	322,887.32
OLYMPIC TOWER 2017-O OT A 144A 3.566% 05/10/2039 DD 05/01/17			570,000.000	563,251.31
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05			41,220.930	40,693.28
ORACLE CORP 3.800% 11/15/2037 DD 11/09/17			120,000.000	112,219.47
OREC 2018-CRE1 LTD CRE1 A 144A VAR RT 06/15/2036 DD 12/05/18			1,364,000.000	1,364,000.00
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	12,431.00
ORIENT-EXPRESS HOTELS / BELMOND 6/17 (USD) COV-LT TLB			1,298,562.500	1,284,499.07
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11			2,055,000.000	2,134,567.84
ORION ENGINEERED 10/17 (USD) COV-LITE TL			455,183.130	443,803.55
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			490,000.000	482,650.00
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14			1,507,000.000	1,480,627.50
OWENS-BROCKWAY GLASS CONT 144A 5.000% 01/15/2022 DD 12/03/14			195,000.000	193,050.00
OWENS-BROCKWAY GLASS CONT 144A 5.375% 01/15/2025 DD 12/03/14			255,000.000	242,250.00
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15			786,000.000	787,965.00
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15			318,000.000	314,820.00
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18			2,300,000.000	1,983,750.00
OZLM VIII LTD 8A A1RR 144A VAR RT 10/17/2029 DD 11/15/18			512,000.000	512,000.00
PACIFIC GAS & ELECTRIC CO 3.300% 12/01/2027 DD 11/29/17			1,005,000.000	820,129.01
PACIFICORP 4.125% 01/15/2049 DD 07/13/18			330,000.000	324,748.64
PALMER SQUARE LOAN 5A A1 144A VAR RT 01/20/2027 DD 12/20/18			1,421,000.000	1,421,000.00
PALMER SQUARE LOAN 5A A2 144A VAR RT 01/20/2027 DD 12/20/18			250,000.000	250,000.00
PANAMA CANAL RAILWAY CO 144A 7.000% 11/01/2026 DD 11/02/07			442,800.000	454,427.93
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18			290,000.000	277,675.00
PANAMA GOVERNMENT INTERNATIONA 7.125% 01/29/2026 DD 11/29/05			820,000.000	969,084.20
PANERA BREAD 6/17 TLA 0.000% 06/13/2022 DD 05/11/17			1,412,159.380	1,367,436.29
PANOCHÉ ENERGY CENTER LLC 144A 6.885% 07/31/2029 DD 01/29/08			1,509,133.504	1,557,981.20
PAR PETROLEUM LLC / PAR P 144A 7.750% 12/15/2025 DD 12/21/17			855,000.000	760,950.00
PAREXEL INTERNATIONAL 8/17 TLB			1,201,457.040	1,082,813.15
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			313,000.000	292,655.00

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PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			249,000.000	240,907.50
PARK PLACE LLC			1,166,555.000	1,286,503.71
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,159,000.000	1,048,895.00
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			1,272,000.000	1,170,240.00
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			3,987,000.000	3,618,746.10
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			588,000.000	570,360.00
PARTY CITY 2/18 COV-LITE TL 0.000% 08/19/2022 DD 02/07/18			347,882.403	334,982.93
PARTY CITY HOLDINGS INC 144A 6.125% 08/15/2023 DD 08/19/15			101,000.000	99,232.50
PARTY CITY HOLDINGS INC 144A 6.625% 08/01/2026 DD 08/02/18			427,000.000	388,570.00
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,251,000.000	1,207,215.00
PBF HOLDING CO LLC / PBF FINAN 7.250% 06/15/2025 DD 05/30/17			170,000.000	159,800.00
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,824,000.000	1,687,200.00
PEABODY ENERGY CORP 144A 6.000% 03/31/2022 DD 02/15/17			141,000.000	136,770.00
PEAK 10 7/17 2ND LIEN TL			140,000.000	124,775.00
PEAK 10 7/17 TL 0.000% 07/24/2024 DD 07/12/17			1,082,760.180	981,706.17
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	726,587.79
PENN NATIONAL GAMING 8/18 TL 0.000% 10/15/2025 DD 08/07/18			680,000.000	654,928.40
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17			1,364,000.000	1,220,780.00
PENNSYLVANIA ELECTRIC CO 144A 3.250% 03/15/2028 DD 09/08/17			1,115,000.000	1,043,563.15
PENSKE AUTOMOTIVE GROUP INC 3.750% 08/15/2020 DD 08/15/17			1,120,000.000	1,092,000.00
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14			83,000.000	77,812.50
PENSKE AUTOMOTIVE GROUP INC 5.500% 05/15/2026 DD 05/25/16			283,000.000	263,190.00
PENTAIR FINANCE SARL 2.650% 12/01/2019 DD 11/26/12			15,000.000	14,885.57
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	638,618.39
PERKINELMER INC 5.000% 11/15/2021 DD 10/25/11			647,000.000	667,539.42
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,250,000.000	1,230,452.50
PERUSAHAAN LISTRIK NEGARA 144A 5.450% 05/21/2028 DD 05/21/18			1,155,000.000	1,167,638.25
PETROLEOS MEXICANOS 144A 7.190% 09/12/2024 DD 09/26/13			12,120,000.000	478,153.42
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11			24,619,500.000	1,148,506.63
PETROLEOS MEXICANOS 3.500% 01/30/2023 DD 07/30/13			3,955,000.000	3,579,275.00
PETROLEOS MEXICANOS 5.350% 02/12/2028 DD 08/12/18			715,000.000	623,837.50
PETROLEOS MEXICANOS 5.500% 01/21/2021 DD 07/21/10			256,000.000	254,968.32
PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16			195,000.000	147,593.55
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10			345,000.000	351,296.25
PETROLEOS MEXICANOS 6.350% 02/12/2048 DD 08/12/18			400,000.000	320,000.00
PETROLEOS MEXICANOS 6.375% 02/04/2021 DD 08/04/16			1,758,000.000	1,777,338.00
PETSMART 9/16 TLB			749,003.530	589,840.28
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			330,000.000	238,425.00
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			515,000.000	299,987.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PETVET CARE 2/18 COV-LITE DELAYED TL			146,209.910	138,351.13
PETVET CARE 2/18 TL 0.000% 01/31/2025 DD 01/03/18			494,671.030	468,082.46
PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL			1,715,122.290	1,625,078.37
PHARMERICA 9/17 COV-LITE TL			940,275.000	894,831.51
PHILIP MORRIS INTERNATIONAL IN 2.375% 08/17/2022 DD 08/17/17			64,000.000	61,506.24
PHILIPPINE GOVERNMENT BOND 3.500% 03/20/2021			140,590,000.000	2,486,252.02
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			68,600,000.000	1,136,294.40
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	608,978.42
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			4,855,000.000	63,118.35
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			2,900,000.000	54,741.42
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	53,760.32
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			193,190,000.000	3,955,238.76
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			17,865,000.000	334,097.75
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	976,455.84
PIKE 3/18 COV-LITE TLB			345,962.570	338,033.11
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13			100,000.000	97,840.14
PLAINS ALL AMERICAN PIPELINE L 4.500% 12/15/2026 DD 11/22/16			230,000.000	221,536.14
PLAINS ALL AMERICAN PIPELINE L VAR RT 12/31/2049 DD 10/10/17			1,845,000.000	1,549,800.00
PLANTRONICS 5/18 COV-LITE TLB			536,655.000	515,322.96
PLAZA MEXICO PREF LLC			962,739.000	970,178.10
PLY GEM/PISCES MIDCO 3/18 TL 0.000% 03/16/2025 DD 03/13/18			1,575,574.310	1,433,772.62
PNM RESOURCES INC 3.250% 03/09/2021 DD 03/09/18			336,000.000	333,296.05
PODS 5/18 TLB			965,334.540	922,695.72
POLARIS INTERMEDIATE CORP 144A 8.500% 12/01/2022 DD 11/21/17			833,000.000	759,795.96
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	249,953.76
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,740,000.000	1,814,506.80
PORTUGAL OBRIGACOES DO TE 144A 3.850% 04/15/2021			1,270,000.000	1,586,116.72
POST HOLDINGS 5/17 TLA			169,639.770	163,137.48
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			886,000.000	806,260.00
POST HOLDINGS INC 144A 5.500% 03/01/2025 DD 02/14/17			3,598,000.000	3,453,396.38
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			373,000.000	343,160.00
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			3,375,000.000	3,164,062.50
PPC INDUSTRIES/SPECTRUM 0.000% 01/09/2022 DD 01/09/18			610,700.990	580,165.94
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16			265,000.000	248,387.09
PPL CAPITAL FUNDING INC 3.400% 06/01/2023 DD 05/24/13			695,000.000	687,606.47
PPL CAPITAL FUNDING INC 3.500% 12/01/2022 DD 10/15/12			211,000.000	207,578.30
PPL CAPITAL FUNDING INC VAR RT 03/30/2067 DD 03/20/07			1,902,000.000	1,645,230.00
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			1,127,000.000	1,042,475.00
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			851,000.000	868,020.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,460,052.614	1,095,039.46
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			132,550.778	98,087.58
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			495,542.791	366,119.14
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			448,000.000	340,480.00
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			646,187.517	510,676.25
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			5,111,657.513	3,737,325.49
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,047,633.550	785,725.16
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	647,999.99
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,221,403.549	1,003,044.22
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			89,356.092	72,378.43
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			117,344.009	79,793.93
PRESS GANEY 4/18 TL			519,789.394	498,348.08
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			1,477,000.000	1,425,305.00
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,866,206.29
PRINCE MINERALS 3/18 COV-LITE 0.000% 03/31/2025 DD 03/07/18			789,895.680	718,805.06
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	608,380.70
PRO MACH 2/18 TLB 0.000% 12/31/2021 DD 02/15/18			766,150.000	726,248.91
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			273,672.000	290,185.87
PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB			1,467,239.800	1,408,550.21
PROMETRIC 1/18 COV-LITE TL			1,059,675.000	1,018,612.59
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			3,555,000.000	2,706,334.20
PROV OF QUEBEC 3.000% 01-SEP-2023 MTN			2,790,000.000	2,092,050.60
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,324,000.000	1,191,600.00
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	558,582.70
PROVINCE OF ONTARIO CANADA 2.550% 02/12/2021 DD 02/12/18			2,105,000.000	2,097,038.83
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	428,486.39
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2048 DD 09/18/18			685,000.000	637,050.00
PSEG POWER LLC 3.850% 06/01/2023 DD 06/06/18			875,000.000	875,713.06
PTC INC 6.000% 05/15/2024 DD 05/12/16			843,000.000	847,215.00
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17			620,000.000	584,289.92
PUBLIC SERVICE ENTERPRISE GROU 2.650% 11/15/2022 DD 11/06/17			1,885,000.000	1,822,754.74
PUGET ENERGY INC 6.000% 09/01/2021 DD 06/03/11			551,000.000	582,863.98
PYXUS INTERNATIONAL INC 9.875% 07/15/2021 DD 08/01/13			416,000.000	315,120.00
QEP RESOURCES INC 5.625% 03/01/2026 DD 11/21/17			437,000.000	362,710.00
QNB FINANSBANK AS 144A 6.250% 04/30/2019 DD 04/30/14			730,000.000	730,604.44
QUAD/GRAPHICS 12/18 TLB			420,000.000	408,450.00
QUALITYTECH LP / QTS FINA 144A 4.750% 11/15/2025 DD 11/08/17			1,847,000.000	1,726,945.00
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			938,150.780	1,284,740.46
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12			738,000.000	741,690.00

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As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			3,830,000.000	2,913,484.31
QUEENSLAND TREASURY CORP REGS 6.000% 07/21/2022			3,645,000.000	2,900,065.58
QUICKEN LOANS INC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	407,100.00
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			1,757,000.000	1,642,795.00
QUIKRETE 11/16 COV-LITE TLB			1,403,627.940	1,354,339.13
QUINCY NEWSPAPERS 10/15 TLB			267,245.190	261,900.29
RACKSPACE HOSTING 11/17 COV-LITE TLB			1,238,668.510	1,090,028.29
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			677,000.000	585,605.00
RADIATE HOLDCO LLC / RADI 144A 6.875% 02/15/2023 DD 01/24/18			624,000.000	566,280.00
RAIT 2017-FL7 TRUST FL7 A 144A VAR RT 06/15/2037 DD 06/23/17			536,403.990	536,290.49
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 09/15/17			264,000.000	232,320.00
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 08/15/17			1,390,000.000	1,244,050.00
RANGE RESOURCES CORP 5.750% 06/01/2021 DD 06/01/17			428,000.000	411,682.50
RANGE RESOURCES CORP 5.875% 07/01/2022 DD 07/01/17			171,000.000	158,175.00
RAYONIER AM PRODUCTS INC 144A 5.500% 06/01/2024 DD 05/22/14			50,000.000	44,125.00
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			4,004,000.000	3,971,678.11
RCN CABLE 12/16 COV-LITE TL			1,882,663.570	1,771,755.86
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			944,297.260	946,490.96
REALKREDIT DANMARK A/S 2.000% 04/01/2019			25,035,000.000	3,854,713.88
REC LTD 144A 5.250% 11/13/2023 DD 11/13/18			672,000.000	673,839.94
RED OAK POWER LLC 9.200% 11/30/2029 DD 08/31/00			1,760,000.000	2,200,000.00
RED VENTURES 10/18 COV-LITE TLB1			714,262.500	678,549.38
REDROOF INN MEZZ 2.0 LLC			1,832,597.300	2,070,150.22
REFINITIV US HOLDINGS INC 144A 6.250% 05/15/2026 DD 10/01/18			2,908,000.000	2,806,220.00
REFINITIV US HOLDINGS INC 144A 8.250% 11/15/2026 DD 10/01/18			1,845,000.000	1,685,868.75
REFINITIV/THOMSON REUTERS (F&R) 10/18 (USD) COV-LITE TLB			6,316,871.000	6,001,027.45
REFRESCO 12/17 (USD) COV-LITE TLB			770,000.000	735,350.00
REGATTA VI FUNDING 1A AR 144A VAR RT 07/20/2028 DD 10/22/18			750,000.000	750,000.00
REGIONALCARE/LIFEPOINT HEALTH 11/18 TL			1,165,000.000	1,102,381.25
REGIONS FINANCIAL CORP 3.800% 08/14/2023 DD 08/13/18			195,000.000	195,348.55
RENAISSANCE LEARNING 5/18 TL			682,550.000	631,788.76
REPUBLIC OF ANGOLA VIA NO REGS 7.000% 08/17/2019			112,500.000	112,801.51
REPUBLIC OF AUSTRIA GOVER 144A 0.000% 07/15/2023			2,375,000.000	2,736,972.60
RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18			225,000.000	221,625.00
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			6,000.950	6,991.11
RESOLUTE ENERGY CORP 8.500% 05/01/2020 DD 11/01/12			854,000.000	841,190.00
RESTON PLAZA LLC			1,368,067.310	1,499,841.04
RETL 2018-RVP RVP E 144A VAR RT 03/15/2033 DD 03/27/18			0.005	0.00
RETL 2018-RVP RVP F 144A VAR RT 03/15/2033 DD 03/27/18			3,360,750.020	3,357,056.89

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REYNOLDS AMERICAN INC 4.850% 09/15/2023 DD 09/17/13			410,000.000	414,907.76
REYNOLDS GROUP 1/17 (USD) TL			784,371.780	745,153.20
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			3,745,601.310	3,736,237.30
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			2,193,000.000	2,088,832.50
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			1,072,000.000	1,021,080.00
RISERVA CLO LTD 3A A 144A VAR RT 10/18/2028 DD 12/21/16			500,000.000	500,275.90
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			1,544,000.000	1,497,680.00
RIVERS PITTSBURGH BORROWE 144A 6.125% 08/15/2021 DD 07/25/16			622,000.000	603,340.00
RKP OVERSEAS FINANCE 2016 REGS 7.950% 12/31/2049			390,000.000	296,755.68
ROCKET SOFTWARE 11/18 COV-LITE TL			665,000.000	661,675.00
ROCKIES EXPRESS PIPELINE 144A 6.000% 01/15/2019 DD 01/17/13			387,000.000	387,000.00
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,158,000.000	1,088,520.00
ROCKWELL COLLINS INC 3.200% 03/15/2024 DD 04/10/17			500,000.000	481,505.25
ROGERS COMMUNICATIONS INC 7.500% 08/15/2038 DD 08/06/08			315,000.000	413,711.88
ROPER TECHNOLOGIES INC 3.650% 09/15/2023 DD 08/28/18			419,000.000	419,303.58
ROWAN COS INC 4.750% 01/15/2024 DD 01/15/14			441,000.000	332,955.00
ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12			273,000.000	276,674.47
ROYAL BANK OF SCOTLAND GROUP P VAR RT 05/15/2023 DD 05/15/17			959,000.000	922,191.07
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12			1,968,000.000	2,067,180.89
ROYALTY PHARMA 3/17 B6 TLB			559,999.500	540,500.31
RWE AG REGS VAR RT 07/30/2075			1,070,000.000	1,062,768.94
SABIC CAPITAL II BV 144A 4.000% 10/10/2023 DD 10/10/18			645,000.000	641,775.00
SABINE PASS LIQUEFACTION LLC 6.250% 03/15/2022 DD 09/15/14			100,000.000	105,149.00
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			5,191,000.000	5,469,138.40
SABRA HEALTH CARE LP 5.125% 08/15/2026 DD 07/14/16			680,000.000	630,203.59
SABRE 2/18 TLB 0.000% 02/22/2024 DD 02/20/18			859,949.870	830,565.38
SALEM FIELDS CLO L 2A A1R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,800,410.20
SALEM FIELDS CLO L 2A A2R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,800,000.00
SALLY BEAUTY 6/17 (FIXED 4.5%) 0.000% 07/05/2024 DD 06/08/17			405,000.000	378,150.00
SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12			120,000.000	128,332.80
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	241,547.10
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			277,502.220	272,293.08
SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17			340,000.000	309,269.95
SANTANDER DRIVE AUTO RECEI 3 C 3.510% 08/15/2023 DD 06/27/18			1,135,000.000	1,135,883.94
SANTANDER DRIVE AUTO RECEI 4 D 3.530% 08/16/2021 DD 08/26/15			2,785,000.000	2,794,440.04
SANTANDER DRIVE AUTO RECEI 5 B 3.520% 12/15/2022 DD 10/24/18			887,000.000	887,592.34
SANTANDER DRIVE AUTO RECEI 5 C 3.810% 12/16/2024 DD 10/24/18			822,000.000	827,693.83
SANTANDER UK GROUP HOLDINGS PL 2.875% 08/05/2021 DD 08/05/16			1,531,000.000	1,476,885.28
SANTANDER UK GROUP HOLDINGS PL 3.571% 01/10/2023 DD 01/10/17			416,000.000	398,189.90

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SANTANDER UK GROUP HOLDINGS PL VAR RT	01/05/2024 DD	01/05/18	1,437,000.000	1,363,464.63
SANTANDER UK GROUP HOLDINGS PL VAR RT	11/03/2028 DD	11/03/17	1,725,000.000	1,559,234.71
SANTANDER UK GROUP HOLDINGS PL VAR RT	11/15/2024 DD	11/15/18	825,000.000	819,176.78
SBA COMMUNICATIONS CORP 4.000%	10/01/2022 DD	04/01/18	590,000.000	561,975.00
SBA COMMUNICATIONS CORP 4.875%	09/01/2024 DD	03/01/17	3,792,000.000	3,564,480.00
SBA FINANCE 4/18 TLB 0.000%	04/11/2025 DD	03/27/18	1,904,305.660	1,821,887.31
SBA TOWER TRUST 144A 3.448%	03/15/2048 DD	03/09/18	605,000.000	601,279.56
SCANA CORP 4.125%	02/01/2022 DD	01/25/12	350,000.000	350,112.52
SCANA CORP 4.750%	05/15/2021 DD	05/12/11	700,000.000	708,609.40
SCANA CORP 6.250%	04/01/2020 DD	03/12/08	990,000.000	1,014,358.20
SCIENTIFIC GAMES 1/18 B5 0.000%	08/14/2024 DD	01/24/18	1,017,325.320	952,287.71
SCIENTIFIC GAMES INTERNAT 144A 5.000%	10/15/2025 DD	10/17/17	3,064,000.000	2,734,620.00
SCIENTIFIC GAMES INTERNATIONAL 10.000%	12/01/2022 DD	11/21/14	2,652,000.000	2,691,780.00
SCIENTIFIC GAMES INTERNATIONAL 6.250%	09/01/2020 DD	08/20/12	463,000.000	445,637.50
SCIENTIFIC GAMES INTERNATIONAL 6.625%	05/15/2021 DD	05/15/15	488,000.000	462,380.00
SCOTTS MIRACLE-GRO CO/THE 6.000%	10/15/2023 DD	10/15/16	1,367,000.000	1,360,165.00
SEADRILL PARTNERS 2/14 TL			909,758.720	710,184.95
SEALED AIR CORP 144A 4.875%	12/01/2022 DD	11/24/14	1,455,000.000	1,440,450.00
SEALED AIR CORP 144A 5.125%	12/01/2024 DD	11/24/14	1,595,000.000	1,565,093.75
SEALED AIR CORP 144A 6.500%	12/01/2020 DD	11/28/12	2,225,000.000	2,302,875.00
SEAWORLD 3/17 B5 TLB			1,590,908.850	1,515,340.68
SEDGWICK CMS 11/18 COV-LITE TLB			875,000.000	833,805.00
SEDGWICK CMS 2/14 TL			442,529.000	440,869.52
SEMPRA ENERGY 2.400%	02/01/2020 DD	01/12/18	680,000.000	670,856.19
SENSATA TECHNOLOGIES BV 144A 5.625%	11/01/2024 DD	10/14/14	19,000.000	18,525.00
SENSATA TECHNOLOGIES UK F 144A 6.250%	02/15/2026 DD	11/27/15	839,000.000	843,195.00
SERVICEMASTER 11/16 TLC			831,857.710	812,791.53
SESI LLC 7.125%	12/15/2021 DD	06/15/12	1,077,000.000	909,482.15
SESI LLC 7.750%	09/15/2024 DD	03/15/18	1,675,000.000	1,331,625.00
SEVEN GENERATIONS ENERGY 144A 6.750%	05/01/2023 DD	04/30/15	337,000.000	333,630.00
SEVEN GENERATIONS ENERGY 144A 6.875%	06/30/2023 DD	06/05/15	732,000.000	721,020.00
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			945,000.000	893,025.00
SFAVE COMMERCIAL M 5AVE D 144A VAR RT	01/05/2043 DD	02/01/15	1,165,000.000	929,150.30
SHIRE ACQUISITIONS INVESTMENTS 1.900%	09/23/2019 DD	09/23/16	309,000.000	304,669.62
SI GROUP/ADDIVANT 7/18 TL 0.000%	10/15/2025 DD	07/30/18	1,030,000.000	988,800.00
SILVER SPRING CENTRE LLC 144A 10.278%	07/15/2041 DD	07/01/16	2,378,821.870	3,038,057.90
SILVERSEA CRUISE FINANCE 144A 7.250%	02/01/2025 DD	01/30/17	1,528,000.000	1,615,401.60
SINCLAIR TELEVISION 12/16 TLB2			669,873.420	648,896.45
SINGAPORE GOVERNMENT BOND 2.500%	06/01/2019		2,200,000.000	1,617,798.97

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			8,255,000.000	6,190,402.09
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	719,955.43
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			687,000.000	627,746.25
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			1,044,000.000	989,190.00
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			2,175,000.000	2,033,625.00
SITE CENTERS CORP 4.625% 07/15/2022 DD 06/22/12			146,000.000	149,907.54
SITEONE LANDSCAPE 8/18 COV-LITE TLE			528,706.868	514,167.43
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			444,000.000	449,335.49
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			529,155.000	541,869.43
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,840,295.320	4,814,337.78
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,978,872.460	2,958,307.51
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,861,422.830	1,846,461.83
SLIDE 2018-FUN FUN D 144A VAR RT 06/15/2031 DD 09/28/18			1,116,456.380	1,105,806.61
SLIDE 2018-FUN FUN XCP 144A VAR RT 12/15/2020 DD 09/28/18			17,858,610.690	323,183.71
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	190,530.00
SM ENERGY CO 6.125% 11/15/2022 DD 05/15/15			161,000.000	152,145.00
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18			937,000.000	829,245.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,614,000.000	1,444,530.00
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	511,941.70
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15			1,042.000	1,258,736.00
SOLARWINDS 3/18 TLB			2,428,117.680	2,362,062.46
SOLENIS 6/18 (USD) COV-LITE TL			568,100.000	548,216.50
SOLENIS 6/18 2ND LIEN COV-LITE TL			245,000.000	230,300.00
SOLERA 3/16 (USD) COV-LITE TL			977,429.480	919,399.49
SOPHIA LP / SOPHIA FINANC 144A 9.000% 09/30/2023 DD 09/30/15			770,000.000	770,000.00
SOTERA HEALTH HOLDINGS LL 144A 6.500% 05/15/2023 DD 05/15/15			1,743,000.000	1,668,922.50
SOTERA HEALTH TOPCO INC 144A 8.125% 11/01/2021 DD 11/01/16			329,000.000	310,445.00
SOUND PHYSICIANS 6/18 TL			497,500.000	476,669.67
SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16			380,000.000	354,799.03
SOUTH CAROLINA ELECTRIC & GAS 4.350% 02/01/2042 DD 01/30/12			500,000.000	492,892.20
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			2,099,999.960	2,042,481.63
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13			445,000.000	404,377.15
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			700,000.000	689,359.78
SOUTHERN CO/THE 144A VAR RT 09/30/2020 DD 06/21/17			400,000.000	398,819.49
SOUTHERN CO/THE 2.950% 07/01/2023 DD 05/24/16			4,485,000.000	4,331,143.15
SOUTHERN CO/THE VAR RT 03/15/2057 DD 12/08/16			480,000.000	460,444.04
SOUTHERN COPPER CORP 3.875% 04/23/2025 DD 04/23/15			1,655,000.000	1,596,717.76
SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12			310,000.000	294,629.30
SOUTHWESTERN PUBLIC SERVICE CO 4.400% 11/15/2048 DD 11/05/18			170,000.000	171,441.81

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			491,000.000	427,170.00
SPECTRA ENERGY PARTNERS LP 4.600% 06/15/2021 DD 06/09/11			222,000.000	228,123.98
SPECTRUM BRANDS 4/17 COV-LITE TLB			352,518.540	340,356.65
SPECTRUM BRANDS HOLDINGS INC 7.750% 01/15/2022 DD 01/21/14			1,819,000.000	1,841,737.50
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			1,744,000.000	1,656,276.80
SPECTRUM BRANDS INC 6.625% 11/15/2022 DD 11/15/13			55,000.000	55,687.50
SPEEDCAST 4/18 COV LITE TLB 0.000% 04/18/2023 DD 04/18/18			1,235,109.210	1,179,529.30
SPRINGLEAF FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			877,000.000	809,032.50
SPRINGLEAF FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			712,000.000	637,240.00
SPRINGLEAF FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			769,000.000	686,332.50
SPRINGS WINDOW FASHIONS 5/18 TL			647,850.000	628,012.83
SPRINT COMMUNICATIONS 2/17 TL			2,806,675.000	2,664,011.71
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	157,417.50
SPRINT COMMUNICATIONS INC 6.000% 11/15/2022 DD 11/14/12			540,000.000	529,918.20
SPRINT COMMUNICATIONS INC 7.000% 08/15/2020 DD 08/14/12			750,000.000	767,850.00
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			1,349,000.000	1,335,968.66
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			3,658,000.000	3,658,000.00
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	724,825.00
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			67,000.000	68,758.75
SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18			180,000.000	176,850.00
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	172,795.00
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	669,600.00
SRI LANKA GOVERNMENT INTE 144A 5.125% 04/11/2019 DD 04/11/14			608,000.000	601,920.00
SRI LANKA GOVERNMENT INTE 144A 5.750% 04/18/2023 DD 04/18/18			500,000.000	460,095.00
SRS DISTRIBUTION 5/18 COV-LITE TLB			857,850.000	798,340.95
SS&C TECHNOLOGIES 4/18 COV- 0.000% 04/16/2025 DD 02/16/18			2,040,640.210	1,921,119.91
SS&C TECHNOLOGIES 8/18 ADD-ON B5 TLB			1,182,020.050	1,113,321.04
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18			774,000.000	766,226.72
STANDARD INDUSTRIES INC/N 144A 5.375% 11/15/2024 DD 11/10/14			78,000.000	73,222.50
STANDARDAERO AVIATION HOL 144A 10.000% 07/15/2023 DD 07/07/15			309,000.000	329,363.75
STAPLES 8/17 TLB 0.000% 09/12/2024 DD 07/06/17			1,195,163.820	1,159,438.33
STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17			670,000.000	554,819.45
STARFRUIT FINCO BV / STAR 144A 8.000% 10/01/2026 DD 10/01/18			2,218,000.000	2,051,650.00
STARS GROUP HOLDINGS BV / 144A 7.000% 07/15/2026 DD 07/10/18			561,000.000	545,572.50
STARWOOD MORTGAGE IMC1 A1 144A VAR RT 03/25/2048 DD 07/01/18			1,187,444.380	1,181,151.28
STARWOOD PROPERTY TRUST INC 4.750% 03/15/2025 DD 03/15/18			475,000.000	427,500.00
STARWOOD PROPERTY TRUST INC 5.000% 12/15/2021 DD 06/15/17			245,000.000	240,712.50
STATE GRID OVERSEAS INVES REGS 2.125% 05/18/2021			1,140,000.000	1,105,853.58
STATION CASINOS 5/16 TLB			1,298,084.990	1,243,383.69

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STERIGENICS-NORDION 3/17 TL			1,708,286.960	1,632,831.92
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			278,000.000	273,830.00
STORE MASTER FUNDIN 1A A1 144A 3.960% 10/20/2048 DD 10/22/18			1,375,247.880	1,374,891.69
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,066,915.070	996,231.95
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04			603,486.580	601,859.04
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			1,032,766.440	1,030,483.51
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06			1,280,583.583	1,255,228.03
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03			166,205.080	164,216.09
STYROLUTION 11/17 (USD) TLB			199,911.170	189,915.61
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17			670,000.000	591,525.00
SUMITOMO MITSUI BANKING CORP 2.514% 01/17/2020 DD 01/17/18			950,000.000	943,009.59
SUMMIT MATERIALS 11/17 0.000% 11/21/2024 DD 11/06/17			537,650.000	514,574.06
SUMMIT MATERIALS LLC / SUMMIT 8.500% 04/15/2022 DD 10/15/16			132,000.000	137,940.00
SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14			1,225,000.000	1,081,698.24
SUNOCO LP / SUNOCO FINANCE COR 4.875% 01/15/2023 DD 07/15/18			956,000.000	932,100.00
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18			804,000.000	761,790.00
SUNOCO LP / SUNOCO FINANCE COR 5.875% 03/15/2028 DD 09/15/18			835,000.000	781,042.30
SUNTRUST BANK/ATLANTA GA VAR RT 01/29/2021 DD 02/02/18			3,335,000.000	3,302,529.24
SURGERY CENTER HOLDINGS I 144A 8.875% 04/15/2021 DD 03/31/16			421,000.000	418,047.50
SWEDEN GOVERNMENT INTERNA 144A 0.125% 04/24/2023			2,855,000.000	3,296,069.09
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			16,889,000.000	4,357,608.21
SWISSPORT FINANCING SARL 144A 9.750% 12/15/2022			725,000.000	868,145.18
SWITCH 12/17 COV-LITE TLB			220,214.270	218,837.93
SYMANTEC CORP 144A 5.000% 04/15/2025 DD 02/09/17			2,233,000.000	2,082,668.42
SYNCHRONY CREDIT CARD MAST 1 A 2.370% 03/15/2023 DD 03/17/15			1,414,000.000	1,402,828.97
SYNCHRONY CREDIT CARD MAST 1 B 2.190% 06/15/2023 DD 06/15/17			3,750,000.000	3,701,185.50
SYNCHRONY CREDIT CARD MAST 2 A 3.470% 05/15/2026 DD 06/01/18			5,319,000.000	5,383,402.46
SYNCHRONY CREDIT CARD MAST 3 A 1.580% 09/15/2022 DD 09/22/16			1,129,000.000	1,117,884.77
SYNEOS HEALTH INC / INVEN 144A 7.500% 10/01/2024 DD 10/14/16			477,000.000	496,080.00
SYNGENTA FINANCE NV 144A 3.698% 04/24/2020 DD 04/24/18			583,000.000	578,775.49
SYNGENTA FINANCE NV 144A 3.933% 04/23/2021 DD 04/24/18			800,000.000	789,069.03
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	696,900.00
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18			556,000.000	510,130.00
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			974,000.000	881,470.00
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			2,628,000.000	2,536,020.00
T-MOBILE USA INC 6.000% 04/15/2024 DD 04/01/16			796,000.000	796,000.00
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	231,290.00
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			1,495,000.000	1,524,900.00
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			909,000.000	681,750.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	421,135.00
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05			3,571,000.000	2,455,062.50
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			782,526.390	705,917.06
TACALA 1/18 COV-LITE TL			890,734.120	851,764.50
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			2,669,350.000	2,743,798.18
TAKEDA PHARMACEUTICAL CO 144A 3.800% 11/26/2020 DD 11/26/18			539,000.000	542,251.56
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			1,091,000.000	1,047,360.00
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			639,000.000	627,817.50
TARGA RESOURCES PARTNERS 144A 5.875% 04/15/2026 DD 04/12/18			2,009,000.000	1,948,502.50
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	276,859.05
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,953,000.000	2,672,465.00
TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			505,000.000	480,044.92
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			2,009,000.000	1,883,437.50
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13			726,000.000	718,740.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	111,150.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,517,000.000	1,463,905.00
TAYLOR MORRISON COMMUNITIES IN 6.625% 05/15/2022 DD 05/18/17			164,000.000	164,205.00
TCF AUTO RECEIVABLE 1A A4 144A 1.960% 11/16/2020 DD 06/11/15			181,525.770	181,247.91
TCF AUTO RECEIVABLE 2A A4 144A 2.550% 04/15/2021 DD 11/25/15			380,127.350	378,981.42
TCI-FLATIRON CLO 201 1A A 144A VAR RT 07/17/2028 DD 07/07/16			3,750,000.000	3,749,952.22
TCI-SYMPHONY CLO 201 1A A 144A VAR RT 10/13/2029 DD 09/29/16			500,000.000	505,425.00
TEAM HEALTH 1/17 COV-LITE TL 0.000% 02/06/2024 DD 11/01/16			739,925.720	659,458.80
TECH DATA CORP 3.700% 02/15/2022 DD 01/31/17			761,000.000	746,628.73
TECHNIPFMC PLC 3.450% 10/01/2022 DD 04/01/18			223,000.000	220,031.44
TECK RESOURCES LTD 144A 8.500% 06/01/2024 DD 06/07/16			2,370,000.000	2,538,862.50
TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11			3,144,000.000	2,978,940.00
TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17			368,960.450	345,900.43
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			437,000.000	378,005.00
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			422,000.000	400,900.00
TELEFLEX INC 4.625% 11/15/2027 DD 11/20/17			499,000.000	462,822.50
TELENET 5/18 (USD) AN TL			580,000.000	550,605.60
TELESAT CANADA 2/17 TLB			1,287,833.790	1,216,359.01
TELUS CORP 4.600% 11/16/2048 DD 06/12/18			190,000.000	188,338.61
TEMPO ACQUISITION 5/17 COV-LITE TLB			1,373,080.200	1,311,291.60
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			1,128,000.000	1,043,400.00
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13			665,000.000	646,712.50
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			3,149,000.000	2,928,570.00
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17			622,000.000	580,015.00
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			886,000.000	819,550.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TENET HEALTHCARE CORP 7.000% 08/01/2025 DD 06/14/17			667,000.000	616,975.00
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			416,000.000	417,040.00
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			220,000.000	260,222.46
TERMINALES PORTUARIOS EUR 144A 8.125% 04/01/2037 DD 04/18/12			0.028	0.03
TERRAFORM GLOBAL OPERATIN 144A 6.125% 03/01/2026 DD 02/22/18			790,000.000	731,900.00
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17			885,000.000	825,262.50
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			1,644,000.000	1,446,720.00
TERVITA ESCROW CORP 144A 7.625% 12/01/2021 DD 12/12/16			1,570,000.000	1,490,463.25
TESLA AUTO LEASE TRUS B E 144A 7.870% 06/20/2022 DD 12/19/18			5,658,300.000	5,686,401.38
TEVA PHARMACEUTICAL FINANCE CO 3.650% 11/10/2021 DD 11/10/11			122,000.000	115,590.44
TEVA PHARMACEUTICAL FINANCE NE 1.700% 07/19/2019 DD 07/21/16			267,000.000	262,855.39
TEVA PHARMACEUTICAL FINANCE NE 4.500% 03/01/2025			1,210,000.000	1,396,490.33
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			97,000.000	93,279.66
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			915,000.000	814,379.97
TEXAS GAS TRANSMISSION LL 144A 4.500% 02/01/2021 DD 01/19/11			220,000.000	222,314.90
TEXTAINER MARINE CON 1A A 144A 4.110% 07/20/2043 DD 08/06/18			1,052,450.000	1,061,654.83
THARALDSON HOTEL PO THL F 144A VAR RT 11/11/2034 DD 02/05/18			1,296,641.660	1,276,697.88
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	267,428.40
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	500,522.85
THOMSON REUTERS 11/17 (IP&S) COV-LITE TL			1,848,288.750	1,755,874.31
TIBCO SOFTWARE 7/17 COV-LITE TLB			775,112.900	762,191.77
TIBCO SOFTWARE INC 144A 11.375% 12/01/2021 DD 12/05/14			738,000.000	773,055.00
TIERPOINT 4/17 COV-LITE TL			724,393.710	674,772.74
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07			815,000.000	836,385.49
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			160,000.000	182,532.34
TITAN INTERNATIONAL INC 6.500% 11/30/2023 DD 05/30/18			176,000.000	157,520.00
TKC HOLDINGS 1/17 COV-LITE TLB			1,244,947.660	1,180,372.23
TNT CRANE 11/13 COV-LITE TL			519,844.570	470,459.33
TORONTO-DOMINION BANK/THE 3.250% 06/11/2021 DD 06/12/18			1,845,000.000	1,852,558.04
TOWD POINT MORTGAGE 2 A1 144A VAR RT 04/25/2057 DD 05/01/17			1,021,447.980	998,936.59
TOWD POINT MORTGAGE 3 A1 144A VAR RT 05/25/2058 DD 06/01/18			840,456.810	839,928.92
TOWD POINT MORTGAGE 3 A1 144A VAR RT 07/25/2057 DD 07/01/17			338,554.100	329,617.42
TOWD POINT MORTGAGE 4 A1 144A VAR RT 06/25/2058 DD 08/01/18			1,834,065.480	1,783,112.58
TOWD POINT MORTGAGE 5 A1 144A VAR RT 02/25/2057 DD 10/30/17			2,063,667.840	2,052,400.01
TOWER AUTOMOTIVE 3/17 TLB			223,031.360	215,814.71
TPF 9/14 COV-LITE TL 0.000% 10/02/2023 DD 09/11/14			274,414.390	267,781.79
TPG REAL ESTATE FIN FL2 A 144A VAR RT 11/15/2037 DD 11/29/18			1,392,000.000	1,392,000.00
TRADER 3/17 TL			296,205.080	283,616.37
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			1,265,000.000	1,230,272.36

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRANSCANADA PIPELINES LTD 5.100% 03/15/2049 DD 10/12/18			580,000.000	578,098.77
TRANSCANADA PIPELINES LTD VAR RT 05/15/2067 DD 05/03/07			2,484,000.000	1,999,934.23
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17			465,000.000	401,353.13
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			1,960,000.000	1,766,450.00
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			1,355,000.000	1,271,537.00
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			3,070,000.000	3,711,281.62
TRANSDIGM 2/18 TLG 0.000% 08/22/2024 DD 02/07/18			534,978.529	503,741.14
TRANSDIGM 5/18 COV-LITE TLE 0.000% 05/30/2025 DD 05/01/18			675,771.925	636,178.45
TRANSDIGM 5/18 COV-LITE TLF			2,598,731.350	2,449,065.72
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13			41,000.000	40,692.50
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14			397,000.000	391,045.00
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,635,000.000	2,450,550.00
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			2,089,000.000	2,010,662.50
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,380,000.000	1,235,100.00
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			537,000.000	514,177.50
TRANSOCEAN INC 144A 7.500% 01/15/2026 DD 10/17/17			284,000.000	249,210.00
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			867,000.000	836,655.00
TRANSUNION 6/18 INCREMENTAL TLB4			617,812.500	594,644.53
TRANSUNION 8/17 COV-LITE TLB3			1,383,912.020	1,328,555.54
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07			376,000.000	272,600.00
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			407,932.141	297,790.46
TRAVERSE MIDSTREAM 9/17 TLB 0.000% 09/27/2024 DD 09/11/17			1,118,225.000	1,070,700.44
TRIBUNE 1/17 TLB			543,203.660	532,067.98
TRIBUNE 6/15 TL			43,582.740	43,201.39
TRIBUNE MEDIA CO 5.875% 07/15/2022 DD 01/15/16			2,110,000.000	2,119,643.75
TRICORBRAUN 11/16 COV-LITE DELAYED TL			45,335.240	44,315.20
TRICORBRAUN 11/16 COV-LITE TL			451,056.800	440,908.03
TRIMARK 9/17 COV-LITE TL			998,246.290	913,395.36
TRIMAS CORP 144A 4.875% 10/15/2025 DD 09/20/17			104,000.000	95,940.00
TRINSEO 5/18 COV-LITE TL			716,550.000	681,618.19
TRIUMPH GROUP INC 4.875% 04/01/2021 DD 02/26/13			1,048,000.000	940,580.00
TRONOX FINANCE 9/17 COV-LITE (BLOCKED LOANS) TLB			323,121.820	312,966.10
TRONOX FINANCE 9/17 COV-LITE TLB			745,665.680	722,229.41
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	90,557.60
TTM TECHNOLOGIES 9/17 COV-LITE TL			570,108.080	545,952.16
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			5,138,000.000	4,966,904.60
TURKEY GOVERNMENT INTERNATIONA 7.500% 11/07/2019 DD 05/07/09			402,000.000	409,537.50
TURKIYE VAKIFLAR BANKASI 144A 5.625% 05/30/2022 DD 05/30/17			750,000.000	675,753.00
TXU/TCEH 10/16 COV-LITE TLB			1,446,949.170	1,391,878.28

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			3,010,000.000	2,727,812.50
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			5,325,000.000	5,097,439.42
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			835,000.000	798,370.90
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17			1,980,000.000	1,873,497.66
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			5,595,000.000	5,461,900.21
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16			35,000.000	34,030.67
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17			1,405,000.000	1,401,048.44
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			570,000.000	568,908.99
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			2,205,000.000	2,195,525.38
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18			6,445,000.000	6,414,537.32
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			5,690,000.000	5,804,022.25
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			6,500,000.000	7,194,941.39
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			570,000.000	643,766.01
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			3,145,000.000	3,800,535.94
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10			5,575,000.000	6,843,748.02
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			2,660,000.000	3,273,878.13
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10			4,400,000.000	5,576,312.50
U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11			425,000.000	549,196.29
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16			25,130,000.000	23,524,035.93
U S TREASURY NOTE 1.875% 04/30/2022 DD 04/30/17			17,425,000.000	17,091,474.70
U S TREASURY NOTE 1.875% 10/31/2022 DD 10/31/15			8,190,000.000	8,007,004.69
U S TREASURY NOTE 2.000% 02/15/2025 DD 02/15/15			5,080,000.000	4,913,907.83
U S TREASURY NOTE 2.125% 05/15/2025 DD 05/15/15			6,620,000.000	6,442,087.50
U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17			4,230,000.000	4,137,964.46
U S TREASURY NOTE 2.125% 09/30/2024 DD 09/30/17			2,605,000.000	2,545,573.44
U S TREASURY NOTE 2.125% 12/31/2022 DD 12/31/15			24,085,000.000	23,745,363.93
U S TREASURY NOTE 2.250% 01/31/2024 DD 01/31/17			1,545,000.000	1,524,902.93
U S TREASURY NOTE 2.250% 02/15/2021 DD 02/15/18			10,000.000	9,945.70
U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17			13,435,000.000	13,045,594.86
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			11,780,000.000	11,577,071.12
U S TREASURY NOTE 2.250% 12/31/2024 DD 12/31/17			3,955,000.000	3,885,787.50
U S TREASURY NOTE 2.375% 04/15/2021 DD 04/15/18			6,745,000.000	6,728,137.50
U S TREASURY NOTE 2.375% 08/15/2024 DD 08/15/14			7,645,000.000	7,574,821.27
U S TREASURY NOTE 2.500% 06/30/2020 DD 06/30/18			15,830,000.000	15,817,632.81
U S TREASURY NOTE 2.625% 12/15/2021 DD 12/15/18			11,830,000.000	11,883,142.61
U S TREASURY NOTE 2.750% 02/15/2028 DD 02/15/18			5,135,000.000	5,161,477.34
U S TREASURY NOTE 2.750% 06/30/2025 DD 06/30/18			6,670,000.000	6,737,221.06
U S TREASURY NOTE 2.750% 08/15/2021 DD 08/15/18			15,700,000.000	15,806,097.62
U S TREASURY NOTE 2.750% 11/30/2020 DD 11/30/18			23,880,000.000	23,988,206.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			835,000.000	849,612.50
U S TREASURY NOTE 2.875% 11/30/2023 DD 11/30/18			1,530,000.000	1,556,655.48
U S TREASURY NOTE 2.875% 11/30/2025 DD 11/30/18			5,755,000.000	5,858,185.37
U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18			4,490,000.000	4,657,322.64
U.S.I. 8/17 INCREMENTAL TLB			2,016,430.230	1,918,011.90
UBS AG/LONDON 144A 2.450% 12/01/2020 DD 11/30/17			2,001,000.000	1,963,607.32
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			986,000.000	1,050,090.00
UBS COMMERCIAL MOR NYCH G 144A VAR RT 02/15/2032 DD 02/26/18			1,559,000.000	1,535,615.00
UBS COMMERCIAL MORTGAGE C8 A2 3.713% 02/15/2051 DD 02/01/18			7,414,000.000	7,538,919.97
UBS GROUP FUNDING SWITZER 144A 2.650% 02/01/2022 DD 08/10/16			792,000.000	766,557.52
UBS GROUP FUNDING SWITZER 144A 3.491% 05/23/2023 DD 03/23/17			381,000.000	371,563.21
UBS GROUP FUNDING SWITZER 144A VAR RT 05/23/2023 DD 03/23/17			950,000.000	940,558.29
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,830,882.07
UBS-BAMLL TRUST WRM D 144A VAR RT 06/10/2030 DD 07/01/12			952,000.000	885,993.36
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,116,684.04
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,743,431.33
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	800,130.00
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,641,547.150	664,826.59
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	2,977,038.68
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	243,380.35
UNIFRAX 10/18 (USD) COV-LITE TL			1,330,000.000	1,258,512.50
UNIFRAX 11/18 2ND LIEN COV-LITE TL			305,000.000	288,987.50
UNION PACIFIC CORP 4.800% 09/10/2058 DD 06/08/18			825,000.000	820,956.35
UNITED AIR LINES 4/18 TLB 0.000% 04/01/2024 DD 04/24/18			433,400.000	414,980.50
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14			118,938.460	119,235.81
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			735,000.000	721,510.84
UNITED KINGDOM GILT REGS 3.750% 09/07/2020			525,000.000	701,735.01
UNITED RENTALS 10/18 TLB			1,860,000.000	1,817,220.00
UNITED RENTALS NORTH AMERICA I 4.625% 07/15/2023 DD 03/26/15			1,635,000.000	1,604,343.75
UNITED RENTALS NORTH AMERICA I 4.625% 10/15/2025 DD 09/22/17			228,000.000	203,490.00
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			2,705,000.000	2,373,637.50
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,866,000.000	1,730,715.00
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,597,000.000	1,505,172.50
UNITED RENTALS NORTH AMERICA I 6.500% 12/15/2026 DD 10/30/18			975,000.000	960,375.00
UNITED TECHNOLOGIES CORP 2.650% 11/01/2026 DD 11/01/16			225,000.000	202,624.62
UNITED TECHNOLOGIES CORP 3.650% 08/16/2023 DD 08/16/18			803,000.000	799,853.62
UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12			695,000.000	656,594.84
UNITED UTILITIES PLC 5.375% 02/01/2019 DD 01/16/04			158,000.000	158,219.22
UNITEDHEALTH GROUP INC 2.125% 03/15/2021 DD 02/25/16			910,000.000	890,993.86

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITEDHEALTH GROUP INC 2.375% 10/15/2022 DD 10/25/17			670,000.000	649,435.03
UNITEDHEALTH GROUP INC 3.500% 02/15/2024 DD 12/17/18			1,315,000.000	1,323,416.36
UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18			205,000.000	204,885.71
UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11			320,000.000	334,245.30
UNITYMEDIA 6/17 COV-LITE TLB 0.000% 09/30/2025 DD 06/08/17			340,000.000	327,760.00
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14			2,156,000.000	2,166,564.40
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14			1,419,000.000	1,386,363.00
UNIVAR 11/17 (USD) COV-LITE TLB3			647,566.550	618,102.28
UNIVERSAL HEALTH SERVICES 144A 4.750% 08/01/2022 DD 08/07/14			1,180,000.000	1,174,100.00
UNIVERSAL HOSPITAL/AGILITI HEALTH 10/18 DELAYED DRAW TLB			575,000.000	554,875.00
UNIVERSAL SERVICES 10/18 INCREMENTAL COV-LITE TL			295,000.000	280,987.50
UNIVERSAL SERVICES 7/15 COV-LITE TL			1,160,427.280	1,098,344.42
UNIVISION 3/17 C5 COV-LITE TL			1,396,066.840	1,260,536.67
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12			88,000.000	87,560.00
UPC FINANCING 10/17 (USD) AR TL			617,075.950	585,759.34
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			1,050,000.000	1,193,541.38
US BANK NA/CINCINNATI OH 2.050% 10/23/2020 DD 10/24/17			20,000.000	19,653.23
US BANK NA/CINCINNATI OH 3.450% 11/16/2021 DD 11/16/18			4,235,000.000	4,266,801.46
US CONCRETE INC 6.375% 06/01/2024 DD 06/07/16			181,000.000	166,520.00
US FOODS 6/16 COV-LITE TLB			1,809,502.340	1,732,598.49
US INFRASTRUCTURE 6/17 TLB			680,983.087	645,231.47
US SILICA 4/18 COV-LITE TLB 0.000% 12/31/2021 DD 04/04/18			223,700.000	194,898.62
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,820,680.005	7,591,277.72
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			43,539,367.500	42,052,529.01
US TREAS-CPI INFLAT 0.125% 04/15/2022 DD 04/15/17			1,726,034.800	1,669,713.92
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			95,391,167.500	92,651,999.63
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			29,359,550.000	28,114,239.73
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			85,026,449.997	83,134,957.54
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			30,615,654.998	30,137,081.18
US TREAS-CPI INFLAT 0.625%004/15/2023 DD 04/15/18			9,132,747.130	8,981,010.37
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,589,029.000	6,558,986.52
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,261,300.000	6,248,441.67
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			12,570,620.000	12,489,925.80
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			11,132,420.000	11,096,036.69
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09			10,541,220.500	10,523,926.36
USA COMPRESSION PARTNERS 144A 6.875% 04/01/2026 DD 03/23/18			681,000.000	653,760.00
UTEX INDUSTRIES 5/14 COV-LITE 2ND LIEN TL			73,000.000	62,415.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UTEX INDUSTRIES 5/14 COV-LITE TLB			178,533.850	162,688.97
UTILITY ONE 4/17 COV-LITE TLB			330,369.980	328,718.13
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			794,285.680	744,642.82
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			115,000.000	124,200.00
VALEANT 5/18 TLB 0.000% 06/02/2025 DD 05/10/18			672,614.634	641,042.10
VALEANT PHARMACEUTICALS I 144A 8.500% 01/31/2027 DD 06/01/18			261,000.000	252,540.00
VALEANT PHARMACEUTICALS I 144A 9.250% 04/01/2026 DD 03/26/18			1,955,000.000	1,955,000.00
VALERO ENERGY CORP 4.350% 06/01/2028 DD 06/01/18			915,000.000	906,455.45
VALERO ENERGY PARTNERS LP 4.375% 12/15/2026 DD 12/09/16			700,000.000	688,349.19
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17			652,000.000	599,840.00
VALVOLINE INC 5.500% 07/15/2024 DD 07/15/17			877,000.000	859,460.00
VANTIV 5/18 COV-LITE TLB4 0.000% 08/09/2024 DD 05/30/18			2,055,522.820	1,967,299.78
VEDANTA RESOURCES PLC 144A 6.000% 01/31/2019 DD 06/03/13			200,000.000	199,000.00
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16			689,000.000	695,302.14
VEREIT OPERATING PARTNERSHIP L 4.600% 02/06/2024 DD 08/06/14			490,000.000	495,389.09
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			535,000.000	526,975.00
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			1,007,000.000	996,930.00
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			60,000.000	58,757.27
VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16			1,539,777.140	1,532,240.08
VERIZON OWNER TRUST 1A B 144A 2.450% 09/20/2021 DD 03/14/17			5,702,000.000	5,659,323.95
VERSCEND 8/18 TLB			1,074,704.330	1,037,089.68
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			986,000.000	926,840.00
VERTAFORE 5/18 TLB			950,000.000	900,419.50
VERTIV 3/17 COV-LITE TLB			1,730,661.360	1,566,248.53
VFH PARENT LLC / ORCHESTR 144A 6.750% 06/15/2022 DD 06/16/17			1,914,000.000	1,860,350.58
VIASAT INC 144A 5.625% 09/15/2025 DD 09/21/17			935,000.000	855,525.00
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12			1,021,000.000	1,015,895.00
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			1,098,000.000	1,023,885.00
VIRGIN MEDIA 11/17 (USD) 0.000% 01/15/2026 DD 11/06/17			2,000,000.000	1,889,760.00
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			2,215,000.000	2,082,166.45
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15			1,440,000.000	1,319,400.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			766,000.000	708,435.10
VIRGINIA ELECTRIC & POWER CO 2.950% 11/15/2026 DD 11/16/16			340,000.000	322,776.48
VIRTU 9/18 TL			86,745.080	85,335.47
VISA INC 4.300% 12/14/2045 DD 12/14/15			245,000.000	253,203.20
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			9,950.000	9,553.39
VISTRA ENERGY CORP 7.375% 11/01/2022 DD 05/01/15			2,376,000.000	2,453,220.00
VISTRA ENERGY CORP 7.625% 11/01/2024 DD 05/01/15			659,000.000	695,245.00
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			877,000.000	844,112.50

Asset Detail

Acct Base Currency Code : USD

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIVID SEATS 6/17 COV-LITE TLB			1,120,854.660	1,062,940.10
VMWARE INC 2.950% 08/21/2022 DD 08/21/17			1,995,000.000	1,901,569.34
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			1,270,000.000	1,171,575.00
VODAFONE GROUP PLC 3.750% 01/16/2024 DD 05/30/18			752,000.000	741,194.87
VODAFONE GROUP PLC 5.000% 05/30/2038 DD 05/30/18			210,000.000	196,772.60
VODAFONE GROUP PLC VAR RT 01/16/2024 DD 05/30/18			510,000.000	497,500.76
VODAFONEZIGGO 1/17 (USD) TLE			460,000.000	432,400.00
VOLKSWAGEN GROUP OF AMERI 144A 3.875% 11/13/2020 DD 11/13/18			938,000.000	942,576.27
VOLKSWAGEN GROUP OF AMERI 144A 4.000% 11/12/2021 DD 11/13/18			1,160,000.000	1,159,279.60
VULCAN MATERIALS CO VAR RT 03/01/2021 DD 02/23/18			3,727,000.000	3,699,023.95
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18			3,113,000.000	3,111,443.50
WABASH NATIONAL 11/17 COV-LITE TLB			254,824.530	252,594.82
WABTEC CORP 4.700% 09/15/2028 DD 09/14/18			550,000.000	515,822.02
WACHOVIA BANK COMMERCIAL C24 D VAR RT 03/15/2045 DD 03/01/06			1,445,000.000	1,430,094.83
WALGREENS INFUSION/OPTION CARE 6/18 COV-LITE TLB			1,049,010.982	1,047,699.72
WALMART INC 2.550% 04/11/2023 DD 04/11/13			1,215,000.000	1,184,544.48
WALMART INC 3.700% 06/26/2028 DD 06/27/18			350,000.000	355,226.69
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05			223,797.600	223,799.73
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03			869,573.210	876,880.58
WARNER MEDIA LLC 3.875% 01/15/2026 DD 11/20/15			2,195,000.000	2,096,437.15
WARNER MEDIA LLC 4.650% 06/01/2044 DD 05/28/14			35,000.000	30,631.51
WARNER MUSIC 6/18 COV-LITE TLF			1,055,000.000	1,013,591.25
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			136,094.450	133,712.79
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			777,107.100	751,851.12
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			915,000.000	841,800.00
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13			252,000.000	252,630.00
WEATHERFORD INTERNATIONAL LTD 7.750% 06/15/2021 DD 06/17/16			612,000.000	459,000.00
WEATHERFORD INTERNATIONAL LTD 8.250% 06/15/2023 DD 06/17/16			98,000.000	58,800.00
WEATHERFORD INTERNATIONAL LTD 9.875% 02/15/2024 DD 08/15/17			88,000.000	53,680.00
WEB.COM 8/18 TL 0.000% 09/17/2025 DD 09/05/18			1,135,000.000	1,089,600.00
WEC ENERGY GROUP INC 3.375% 06/15/2021 DD 06/07/18			2,205,000.000	2,203,615.97
WEC ENERGY GROUP INC VAR RT 05/15/2067 DD 05/11/07			2,567,000.000	2,094,440.97
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			169,000.000	180,830.00
WELLCARE HEALTH PLANS INC 144A 5.375% 08/15/2026 DD 08/13/18			1,324,000.000	1,277,660.00
WELLCARE HEALTH PLANS INC 5.250% 04/01/2025 DD 03/22/17			1,239,000.000	1,192,537.50
WELLS FARGO & CO 3.069% 01/24/2023 DD 01/24/17			1,323,000.000	1,288,501.43
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	772,507.45
WELLS FARGO & CO 3.500% 03/08/2022 DD 03/08/12			690,000.000	687,703.06
WELLS FARGO & CO VAR RT 07/27/2021			1,790,000.000	1,267,767.58

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WELLS FARGO BANK NA VAR RT 07/23/2021 DD 07/23/18			3,080,000.000	3,076,998.20
WELLS FARGO COMMERC SMP A 144A VAR RT 12/15/2034 DD 12/21/17			1,340,000.000	1,309,825.04
WELLS FARGO COMMERCIAL LC12 A4 VAR RT 07/15/2046 DD 07/01/13			739,247.000	767,319.68
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			198,180.100	201,491.99
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD 11/01/13			1,529,000.000	1,089,412.50
WELLTOWER INC 4.500% 01/15/2024 DD 10/07/13			68,000.000	69,732.01
WELLTOWER INC 4.950% 09/01/2048 DD 08/16/18			210,000.000	207,913.72
WENDY'S FUNDING L 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15			2,413,912.500	2,412,319.32
WENDY'S FUNDING LL 1A A2I 144A 3.573% 03/15/2048 DD 01/17/18			485,100.000	464,890.73
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			1,111,000.000	1,049,895.00
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16			185,000.000	189,181.14
WEST CORP 10/17 COV-LITE TL			984,493.860	901,432.11
WEST CORP 3/18 INCREMENTAL 0.000% 10/10/2024 DD 03/28/18			603,487.500	550,428.88
WESTERN AUSTRALIAN TREASURY CO 2.500% 07/23/2024			2,845,000.000	2,005,189.33
WESTERN DIGITAL 5/18 TLB 0.000% 04/29/2023 DD 05/07/18			498,357.717	474,272.09
WESTERN GAS PARTNERS LP 5.300% 03/01/2048 DD 03/02/18			1,135,000.000	979,411.24
WESTINGHOUSE/BROOKFIELD WEC 0.000% 08/01/2025 DD 07/10/18			1,075,000.000	1,039,105.75
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	1,036,527.93
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			615,000.000	805,767.17
WEWORK COS INC 144A 7.875% 05/01/2025 DD 04/30/18			554,000.000	491,675.00
WEX INC 144A 4.750% 02/01/2023 DD 01/30/13			525,000.000	511,875.00
WEYERHAEUSER CO 4.700% 03/15/2021 DD 11/15/10			269,000.000	275,672.12
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			549,905.680	346,224.26
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			103,563.490	180,944.65
WFRBS COMMERCIAL MO C14 E 144A 3.250% 06/15/2046 DD 06/01/13			4,726,000.000	3,518,890.76
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	905,964.13
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	198,747.50
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	387,450.00
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14			6,919,000.000	5,131,151.85
WFRBS COMMERCIAL MOR C4 E 144A VAR RT 06/15/2044 DD 08/01/11			1,159,000.000	1,118,361.17
WFRBS COMMERCIAL MOR C4 F 144A VAR RT 06/15/2044 DD 08/01/11			972,000.000	718,728.00
WFRBS COMMERCIAL MORTGA C12 AS 3.560% 03/15/2048 DD 03/01/13			7,536,000.000	7,605,338.74
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	857,695.27
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,465,723.18
WFRBS COMMERCIAL MORTGA C20 A5 3.995% 05/15/2047 DD 05/01/14			5,160,000.000	5,310,184.89
WFRBS COMMERCIAL MORTGA C21 A4 3.410% 08/15/2047 DD 08/01/14			7,566,000.000	7,586,289.74
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			324,702.500	321,455.48
WHEELABRATOR TECHNOLOGIES 10/14 TLB			1,828,477.160	1,789,622.02
WHEELABRATOR TECHNOLOGIES 10/14 TLC			245,522.590	240,305.23

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			828,489.120	824,346.68
WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13			645,000.000	612,750.00
WHITING PETROLEUM CORP 6.625% 01/15/2026 DD 07/15/18			644,000.000	552,230.00
WIDOPENWEST 6/17 TLB			2,553,653.060	2,406,573.33
WILLIAM LYON HOMES INC 7.000% 08/15/2022 DD 08/11/14			1,087,000.000	1,080,060.00
WILLIAMS COS INC/THE 3.700% 01/15/2023 DD 12/18/12			1,540,000.000	1,502,285.83
WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17			1,585,000.000	1,501,910.73
WILLIAMS COS INC/THE 4.300% 03/04/2024 DD 03/04/14			410,000.000	408,570.80
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			950,000.000	959,224.29
WILLIAMS COS INC/THE 7.875% 09/01/2021 DD 08/21/01			94,000.000	102,653.24
WILLIS NORTH AMERICA INC 4.500% 09/15/2028 DD 09/10/18			580,000.000	575,453.37
WILLIS TOWERS WATSON PLC 5.750% 03/15/2021 DD 03/17/11			150,000.000	156,870.72
WIND TRE SPA 144A 5.000% 01/20/2026 DD 11/03/17			2,427,000.000	1,991,748.71
WMG ACQUISITION CORP 144A 5.625% 04/15/2022 DD 04/09/14			50,000.000	49,965.00
WORLD FINANCIAL NETWORK CR A A 3.070% 12/16/2024 DD 02/28/18			3,527,000.000	3,516,823.55
WORLD FINANCIAL NETWORK CR A A 3.140% 01/17/2023 DD 04/12/12			1,166,000.000	1,165,875.47
WORLD FINANCIAL NETWORK CR B A 3.460% 07/15/2025 DD 09/27/18			4,226,000.000	4,266,767.18
WORLD FINANCIAL NETWORK CR C A 3.550% 08/15/2025 DD 11/07/18			2,186,000.000	2,214,406.63
WORLD FINANCIAL NETWORK CR C M 3.950% 08/15/2025 DD 11/07/18			371,000.000	375,852.75
WORLD FINANCIAL NETWORK CR D A 2.150% 04/17/2023 DD 10/05/12			1,626,000.000	1,619,066.25
WORLD OMNI AUTO RECEIVABL D A4 3.440% 12/16/2024 DD 10/17/18			410,000.000	417,176.72
WORLD OMNI AUTO RECEIVABLE D B 3.670% 12/16/2024 DD 10/17/18			510,000.000	520,369.67
WORLD OMNI SELECT AU 1A B 144A 3.680% 07/15/2023 DD 11/14/18			172,000.000	174,010.82
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			620,000.000	630,707.34
WORLDSTRIDES / LAKELAND TOURS 0.000% 12/31/2020 DD 11/28/17			1,246,271.550	1,210,964.67
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			1,407,000.000	1,267,579.20
WPX ENERGY INC 5.750% 06/01/2026 DD 05/23/18			963,000.000	871,515.00
WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11			345,000.000	336,232.50
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14			722,000.000	714,780.00
WRKCO INC 144A 4.650% 03/15/2026 DD 12/03/18			590,000.000	599,015.91
WSA (DELTA) GLENCAR VIII			5,446,496.710	5,440,214.02
WYETH LLC 6.000% 02/15/2036 DD 11/14/05			195,000.000	241,118.47
WYETH LLC 6.450% 02/01/2024 DD 12/16/03			390,000.000	446,571.05
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			1,299,300.000	1,261,945.13
WYNDHAM DESTINATIONS INC 5.625% 03/01/2021 DD 03/01/11			215,000.000	213,925.00
WYNDHAM HOTELS & RESORTS 144A 5.375% 04/15/2026 DD 04/13/18			150,000.000	145,812.50
WYNDHAM HOTELS 5/18 COV-LITE TLB			1,764,587.500	1,697,379.00
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			190,000.000	178,600.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			1,059,000.000	987,517.50

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XEROX CORP VAR RT 03/15/2023 DD 09/11/17			1,060,000.000	953,630.52	
XPLORNET 9/16 TL			935,414.868	928,965.33	
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			1,604,000.000	1,589,965.00	
YARA INTERNATIONAL ASA 144A 7.875% 06/11/2019 DD 06/11/09			675,000.000	687,637.09	
YONKERS RACING 5/17 COV-LITE TLB			129,109.430	127,334.17	
YUM BRANDS 3/18 TLB			3,549,862.590	3,458,915.11	
ZAYO GROUP LLC / ZAYO CAP 144A 5.750% 01/15/2027 DD 01/27/17			1,775,000.000	1,584,187.50	
ZAYO GROUP LLC / ZAYO CAPITAL 6.000% 04/01/2023 DD 10/01/15			1,070,000.000	1,013,942.70	
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,238,000.000	1,151,340.00	
ZEBRA 5/18 COV-LITE TLB			651,468.904	644,034.14	
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			1,071,000.000	1,127,227.50	
ZF NORTH AMERICA CAPITAL 144A 4.000% 04/29/2020 DD 04/29/15			450,000.000	447,959.70	
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			435,000.000	424,914.05	
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,684,000.000	1,473,500.00	
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			2,794,000.000	2,500,630.00	
ZIMMER BIOMET HOLDINGS INC 3.700% 03/19/2023 DD 03/19/18			171,000.000	169,174.88	
ZIONS BANCORP NA VAR RT 12/31/2049 DD 05/21/13			1,440,000.000	1,395,000.00	
ZOETIS INC 3.900% 08/20/2028 DD 08/20/18			345,000.000	338,000.57	
ZUFFA 8/16 2ND LIEN TL			62,000.000	61,101.00	
ZUFFA 8/16 TL			1,297,181.020	1,260,859.95	
FUTURES CONTRACTS			-393.000	-1,728,013.96	
E-MINI RUSS 2000 FUTURE (CME) EXP MAR 19			87.000	-263,612.51	
EURO-BUND FUTURE (EUX) EXP MAR 19			-206.000	-286,119.25	
US 10 YR TREAS NTS FUT (CBT) EXP MAR 19			-246.000	-546,349.52	
US 2YR NOTE FUTURE (CBT) EXP MAR 19			897.000	930,338.17	
US 5YR NOTE FUTURE (CBT) EXP MAR 19			-907.000	-1,442,052.10	
US TREAS BD FUTURE (CBT) EXP MAR 19			-14.000	-88,812.50	
US ULTRA BOND (CBT) EXP MAR 19			-4.000	-31,406.25	
NATURAL RESOURCES			147,469,309.820	147,469,309.82	
BTG PACTUAL BRAZIL TIMBERLAND IB LP			25,569,254.980	25,569,254.98	
KAYNE ANDERSON ENER FD VII LP			92,998,800.000	92,998,800.00	
TAURUS MINING FINANCE FD LLC			28,901,254.840	28,901,254.84	
OTHER			41,537,113.859	454,831,396.75	
PIMCO ALL ASSET FUND-INST			41,537,113.859	454,831,396.75	
PREFERRED SECURITIES			25,346,063.000	83,889,829.83	
AMERICAN HOMES 4 RENT PFD 5.875% CUMULATIVE			60,791.000	1,310,102.60	
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			36,054.000	821,310.12	
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			12,901.000	300,077.26	
AUSNET SERVICES HOLDINGS REGS VAR RT 03/17/2076			835,000.000	839,511.51	

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BAC CAPITAL TRUST XIV VAR RT 12/31/2049 DD 02/16/07			3,525,000.000	2,500,106.25
BROOKFIELD PROPERTY REIT INC PFD 6.375% CUMULATIVE			25,378.000	607,295.54
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			23,480.000	429,097.08
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE			41,802.000	442,265.16
CEDAR REALTY TRUST INC PFD 6.500% CUMULATIVE			41,278.000	823,496.10
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			10,396.000	236,405.04
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			65,165.000	1,536,590.70
COLONY CAPITAL INC PFD 7.125% CUMULATIVE			65,343.000	1,206,017.22
COLONY CAPITAL INC PFD 7.150% CUMULATIVE			1,542.000	28,449.90
COLONY CAPITAL INC PFD 7.500% CUMULATIVE			7,942.000	158,840.00
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			405,000.000	419,191.20
DIGITAL REALTY TRUST INC PFD 5.250% CUMULATIVE			23,519.000	500,484.32
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			82,518.000	1,904,515.44
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			9,233.000	208,758.13
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			48,239.000	1,098,402.03
DTE ENERGY CO PFD 5.250% NOT APPLICABLE			24,500.000	545,125.00
DTE ENERGY CO PFD 6.000% CUMULATIVE			34,688.000	894,256.64
E*TRADE FINANCIAL CORP VAR RT 12/31/2049 DD 08/25/16			1,245,000.000	1,120,500.00
ENTERGY ARKANSAS LLC PFD 4.875% NOT APPLICABLE			29,015.000	658,930.65
ENTERGY LOUISIANA LLC PFD 4.875% CUMULATIVE			11,517.000	265,582.02
ENTERGY TEXAS INC PFD 5.625%			3,910.000	97,202.60
EPR PROPERTIES PFD 5.750% CUMULATIVE			31,245.000	665,518.50
FIFTH THIRD BANCORP VAR RT 12/31/2049 DD 05/16/13			2,129,000.000	1,849,568.75
FIRST TENNESSEE BANK NA 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,478,599.68
GEORGIA POWER CO PFD 5.000% NON-CUMULATIVE			47,277.000	1,002,745.17
GLADSTONE COMMERCIAL CORP PFD 7.000% CUMULATIVE			8,900.000	221,165.00
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			111,566.000	2,291,151.81
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			22,862.000	506,850.54
INTEGRYS HOLDING INC PFD 6.000%			53,816.000	1,340,782.28
INVESTORS REAL ESTATE TRUST PFD 6.625% CUMULATIVE			52,703.000	1,213,223.06
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 09/23/14			493,000.000	493,019.55
KIMCO REALTY CORP PFD 5.250% CUMULATIVE			24,019.000	474,375.25
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			39,692.000	849,408.80
M&T BANK CORP PFD 6.375% CUMULATIVE			798.000	802,471.43
MID-AMERICA APARTMENT COMMUNIT PFD 8.500% CUMULATIVE			708.000	45,417.55
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			61,587.000	1,391,250.33
NATIONAL RETAIL PROPERTIES INC PFD 5.200% CUMULATIVE			12,877.000	274,022.56
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			19,041.000	420,615.69
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			34,929.000	799,874.10

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06			1,752,000.000	1,442,914.00
NGL ENERGY PARTNERS LP PFD 9.000% CUMULATIVE			26,417.000	606,270.15
NISOURCE INC PFD 6.500% CUMULATIVE			34,661.000	857,859.75
NUSTAR ENERGY LP PFD 7.625% CUMULATIVE			17,524.000	315,607.24
NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			53,680.000	1,155,730.40
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PEBBLEBROOK HOTEL TRUST PFD 6.300% CUMULATIVE			34,095.000	803,619.15
PEBBLEBROOK HOTEL TRUST PFD 6.375%			5.000	117.50
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			33,870.000	765,462.00
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			44,983.000	1,052,602.20
PEMBINA PIPELINE CORP CUM RED CL A PFD SER 13			23,013.000	425,786.00
PENNSYLVANIA REAL ESTATE INVES PFD 6.875% CUMULATIVE			17,359.000	357,768.99
PS BUSINESS PARKS INC PFD 5.200% CUMULATIVE			25,891.000	532,060.05
PS BUSINESS PARKS INC PFD 5.250% CUMULATIVE			19,585.000	409,718.20
REXFORD INDUSTRIAL REALTY INC PFD 5.875% CUMULATIVE			126.000	2,879.22
ROYAL CAPITAL BV REGS VAR RT 12/31/2049			545,000.000	538,470.90
SAUL CENTERS INC PFD 6.125% CUMULATIVE			13,306.000	279,426.00
SENIOR HOUSING PROPERTIES TRUS 6.250% 02/01/2046 DD 05/11/17			1,441.000	32,710.70
SITE CENTERS CORP PFD 6.375% CUMULATIVE			31,425.000	678,780.00
SK E&S CO LTD 144A VAR RT 12/31/2049 DD 11/26/14			540,000.000	529,200.00
SOUTHERN CO/THE PFD 5.250% CUMULATIVE			91,552.000	2,001,796.82
SSE PLC REGS VAR RT 09/16/2077			535,000.000	492,200.00
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			15,500.000	400,055.00
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,575.000	33,421.50
SUMMIT HOTEL PROPERTIES INC PFD 6.250% CUMULATIVE			49,950.000	1,051,447.50
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			15,928.000	344,044.80
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			48,877.000	1,208,483.83
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE			7,563.000	187,940.55
SUNTRUST BANKS INC VAR RT 12/31/2049 DD 05/02/17			1,220,000.000	1,070,550.00
SUNTRUST PREFERRED CAPITAL I VAR RT 12/31/2049 DD 10/25/06			47,000.000	33,646.36
UMH PROPERTIES INC PFD 6.750% CUMULATIVE			47,049.000	1,083,067.98
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			32,213.000	821,753.63
URSTADT BIDDLE PROPERTIES INC PFD 6.250% CUMULATIVE			23,655.000	530,818.20
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE			22,371.000	550,326.60
US BANCORP PFD 3.807% NON-CUMULATIVE			2,874.000	2,169,870.00
US BANCORP PFD 5.500% NON-CUMULATIVE			50,250.000	1,223,085.00
US BANCORP PFD 6.500% NON-CUMULATIVE			54,032.000	1,430,767.36
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			4,575,000.000	3,385,500.00
VENTAS REALTY LP / VENTAS CAPI PFD 5.450%			12,800.000	309,760.00

Asset Detail

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As Of Date : 12/31/2018

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VOLKSWAGEN AG			69,802.000	11,085,004.19
VORNADO REALTY TRUST PFD 5.250% CUMULATIVE			55,493.000	1,144,820.59
WACHOVIA CAPITAL TRUST III VAR RT 12/31/2049 DD 02/01/06			5,210,000.000	4,821,015.00
WASHINGTON PRIME GROUP INC PFD 6.875% CUMULATIVE			5,648.000	89,012.48
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			49,799.000	1,223,561.43
ZIONS BANCORP NA PFD 6.950%			47,900.000	1,338,326.00
PRIVATE EQUITY			2,952,752,060.914	2,974,953,690.69
AMERRA AGRI FUND II			33,730,666.000	33,730,666.00
AMERRA-KRS AGRI HOLDING CO LP			65,047,828.980	65,047,828.98
ARBOR INVESTMENTS II LP			4,462,912.000	4,462,912.00
ARCANO FUND LP			29,207,302.170	29,207,302.17
ARES SPECIAL SIT IV LP			29,120,606.460	29,120,606.46
BARINGS RE EUR VAL ADD I SCSP			43,543,837.230	49,777,137.53
BAY HILLS EMERGING PARTNERS I LP			23,360,302.930	23,360,302.93
BAY HILLS EMERGING PARTNERS II LP			78,497,819.650	78,497,819.65
BAY HILLS EMERGING PARTNERS III LP			101,392,182.870	101,392,182.87
BAY HILLS EMERGING PTNRS II-B LP			56,279,076.460	56,279,076.46
BDCM OPPORTUNITY FD IV LP			57,628,699.000	57,628,699.00
BLACKSTONE CAP PARTNERS VI LP			96,847,202.280	96,847,202.28
BLACKSTONE CAPITAL V LP			6,694,661.580	6,694,661.58
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			47,981.000	878,258.17
BSP PRIVATE CREDIT FUND			74,584,029.000	74,584,029.00
CERBERUS KRS LEVERED LOAN OPP			124,955,461.000	124,955,461.00
CM GROWTH CAPITAL PARTNERS LP			10,671,442.000	10,671,442.00
COLUMBIA CAP EQUITY PTRS IV			4,497,196.730	4,497,196.73
CRESTVIEW CAPITAL PARTNERS II LP			35,278,347.000	35,278,347.00
CRESTVIEW PARTNERS III LP			39,490,988.000	39,490,988.00
CVC CAPITAL PARTNERS VI LP			31,994,796.570	36,574,851.70
DAG VENTURE II			6,283,030.690	6,283,030.69
DAG VENTURES III LP			3,365,738.030	3,365,738.03
DAG VENTURES IV LP			81,768,315.540	81,768,315.54
DAG VENTURES V LP			47,595,688.510	47,595,688.51
DANIEL BOONE LLC			231,501,257.670	231,501,257.67
DCM VI LP			13,554,821.000	13,554,821.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			14,644,407.000	14,644,407.00
GREEN EQUITY INVESTORS IV LP			3,415,949.000	3,415,949.00
GREEN EQUITY INVESTORS V LP			65,381,244.000	65,381,244.00
GREEN EQUITY INVESTORS VI LP			62,740,942.470	62,740,942.47
GREEN EQUITY INVESTORS VII LP			22,983,989.030	22,983,989.03

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GTCR FUND IX			118,606.000	118,606.00
H&F SPOCK I LP			5,310,317.000	5,310,317.00
HARVEST PARTNERS V LP			9,683,286.000	9,683,286.00
HARVEST PARTNERS VI LP			18,607,830.000	18,607,830.00
HARVEST PARTNERS VII LP			23,481,264.000	23,481,264.00
HELLMAN & FRIEDMAN VI L P			1,977,805.000	1,977,805.00
HIG BIOVENTURES II			19,035,538.720	19,035,538.72
HIG CAPITAL PARTNERS V L P			16,964,681.780	16,964,681.78
HIG VENTURE PARTNERS II LP			7,090,101.630	7,090,101.63
HORSLEY BRIDGE INTERNATIONAL V			85,430,246.000	85,430,246.00
INSTITUTIONAL VENTURE PARTNERS XII LP			9,052,944.370	9,052,944.37
JW CHILDS EQUITY PTNRS III LP			2,114.000	2,114.00
KEYHAVEN CAPITAL PARTNERS III GP LP			23,532,198.320	26,900,832.51
KEYHAVEN CAPITAL PARTNERS IV			12,358,358.270	14,127,457.25
KEYHAVEN IV CO-INVEST LP			9,465,601.000	10,820,601.78
LEVINE LEICHTMAN CAP PTNRS VI LP			14,115,172.200	14,115,172.20
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			64,844,391.060	64,844,391.06
MARATHON BLUEGRASS LP			468,122,558.760	468,122,558.76
MATLIN PATTERSON GLOB PTRS III			14,063,379.100	14,063,379.10
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,539,842.000	1,539,842.00
MERIT MEZZANINE FUND IV LP			2,899,922.730	2,899,922.73
MESA WEST CORE LENDING FUND LP			96,097,256.060	96,097,256.06
MHR INSTITUTIONAL PARTNERS III			1,660,672.000	1,660,672.00
MILL ROAD CAPITAL I LP			11,314,917.364	11,314,917.36
NEW MOUNTAIN PARTNERS II LP			565,437.000	565,437.00
NEW MOUNTAIN PARTNERS III			27,648,620.000	27,648,620.00
NEW MOUNTAIN PARTNERS IV LP			48,698,145.000	48,698,145.00
NEWPORT COLONELS LLC			163,340.600	163,340.60
OAK HILL CAP PT II			2,834,365.400	2,834,365.40
OAK HILL III			24,654,588.750	24,654,588.75
OBERLAND CAP HEALTHCARE LP			1,713,569.000	1,713,569.00
OCM OPP FUND VIIB (CAYMAN) LTD			226,724.060	226,724.06
RIVERSIDE CAPITAL APPREC FUND VI LP			43,760,542.000	43,760,542.00
SECONDARY OPP FUND III LP			78,633,280.720	78,633,280.72
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			14,004,292.000	14,004,292.00
SUN CAPITAL PARTNERS IV LP			386,044.000	386,044.00
TCV VI LP			570,749.000	570,749.00
TPF II LP			755,093.000	755,093.00
TRITON FUND IV LP			28,398,625.410	32,463,888.64

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ALL KR2 AND KR3 - KR2GALLKRS00

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VANTAGE POINT VENTURE PARTNER 2006(Q) LP			7,498,589.860	7,498,589.86
VANTAGEPOINT VENTURE PART IV-Q			2,611,120.160	2,611,120.16
VISTA EQUITY PARTNERS FUND III			14,381,747.000	14,381,747.00
VISTA EQUITY PARTNERS FUND IV LP			46,090,534.000	46,090,534.00
VISTA EQUITY PTNRS FD VI LP			43,616,120.000	43,616,120.00
WARBURG PINCUS PE IX LP			3,924,579.000	3,924,579.00
WARBURG PINCUS PRIVATE EQUITY X LP			20,730,261.750	20,730,261.75
WAYZATA OPPORTUNITIES FUND II			2,918,546.000	2,918,546.00
WAYZATA OPPORTUNITIES FUND III			11,494,312.000	11,494,312.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			109,135,109.990	109,135,109.99
REAL ESTATE			758,860,677.900	761,604,176.71
DIVCOWEST FUND IV REIT LLC			6,042,550.290	6,042,550.29
FUNDAMENTAL PARTNERS III			56,207,537.000	56,207,537.00
GREENFIELD ACQUI PTNRS VI LP			8,022,731.000	8,022,731.00
GREENFIELD ACQUI RTNRS VII LP			38,112,111.000	38,112,111.00
H/2 CREDIT PARTNERS LP			119,078,278.220	119,078,278.22
HARRISON STREET CORE PROPERTY FUND LP			118,712,223.000	118,712,223.00
LUBERT-ADLER RE FD VII LP			41,511,112.610	41,511,112.61
LUBERT-ADLER RE FUND VII-B LP			22,329,136.710	22,329,136.71
MESA WEST FUND IV			15,860,015.700	15,860,015.70
PATRON CAPITAL V LP			19,165,203.000	21,908,701.81
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			110,969,242.490	110,969,242.49
RUBENSTEIN PROPERTIES FUND II LP			23,961,122.420	23,961,122.42
STOCKBRIDGE FUND LP			126,154,670.860	126,154,670.86
WALTON STREET RE FD VII-Q LP			28,642,708.220	28,642,708.22
WALTON STREET REAL ESTATE FUND VI LP			16,792,035.380	16,792,035.38