

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total			330,870,484,876.6..	17,497,423,800.20
ALTERNATIVE INVESTMENTS			470,120,148.220	470,024,350.23
ANCHORAGE CAPITAL			39,044,625.290	39,044,625.29
ARROWMARK FUND I			17,600,000.000	17,600,000.00
BLACKSTONE STRAT OPP			10,391,675.970	10,391,675.97
COATUE QUAL PARTNERS			30,139,661.270	30,139,661.27
CREDIT SUISSE			43,899,468.040	43,899,468.04
DAVIDSON-KEMPNER LP			68,379,640.110	68,379,640.11
DSAM FUND LP			410,065.010	410,065.01
GOTHAM NEUTRAL STRATEGIES			19,013,415.450	19,013,415.45
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			30,640,998.620	30,640,998.62
H2O ALPHA-10 FUND			22,828,345.780	22,828,345.78
KNIGHTHEAD DOMESTIC FUND L P			4,719,733.730	4,719,733.73
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			2,713,933.750	2,713,933.75
MAGNETAR MTP EOF II			25,641,833.260	25,641,833.26
MYRIAD OPPORTUNITIES			68,429,692.000	68,429,692.00
NORTHERN TRUST LITIGATION CREDIT			2.000	0.00
PERSHING SQUAREÉÉÉÉ			95,795.990	0.00
PINE RIVER FUND LTD			1,229,569.920	1,229,569.92
PRUDENTIAL FUND I			23,058,852.520	23,058,852.52
SCOPIA VII			548,095.880	548,095.88
SENATOR GLOBAL OPPORTUNITY FUND LP			14,391,616.080	14,391,616.08
SRS PARTNERS USÉÉÉÉ			11,290,652.760	11,290,652.76
SYSTEMATICA BLUEMATRIX			17,802,524.840	17,802,524.84
TIDE POINT PARTNERS			1,633,844.810	1,633,844.81
TOURBILLON GLOBAL EQ			10,411,402.180	10,411,402.18
TRICADIA SELECTÉÉÉÉ			5,804,702.960	5,804,702.96
CASH & CASH EQUIVALENTS			961,743,741.470	952,259,760.41
BLACKROCK MONEY MARKET FD B			3.000	3.00
BNY REV REPO 1.950% 07/13/2018 DD 05/11/18			74,131,000.000	74,131,000.00
CANTOR REPO A TRI REPO 1.950% 07/02/2018 DD 06/29/18			418,800,000.000	418,800,000.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			333,337,738.470	333,337,738.47
INSTITUTIONAL SEC DISC 07/03/2018			50,000,000.000	49,982,666.67
INSTITUTIONAL SEC DISC 07/13/2018			15,000,000.000	14,980,658.34
INSTITUTIONAL SEC DISC 07/20/2018			30,000,000.000	29,958,000.00
JPY/AUD SPOT OPTION 2019 PUT JUN 19 074.500 ED 060619			9,445,000.000	133,755.73
SECURITIES LENDING POOL			0.000	0.00
U S TREASURY BILL 0.000% 07/05/2018 DD 01/04/18			7,305,000.000	7,274,162.75
U S TREASURY BILL 0.000% 07/19/2018 DD 07/20/17			885,000.000	878,515.89

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U S TREASURY BILL 0.000% 08/02/2018 DD 02/01/18			22,840,000.000	22,783,259.56
CONVERTIBLE OR EXCHANGEABLE SECURITIES			9,351,011.000	19,568,060.98
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			725,000.000	2,368,969.40
BAYER CAPITAL CORP BV 144A 5.625% 11/22/2019			1,700,000.000	2,123,773.45
BRAEMAR HOTELS & RESORTS INC PFD 5.500% CUMULATIVE			34,882.000	658,572.16
CHENIERE ENERGY INC 4.250% 03/15/2045 DD 03/09/15			2,480,000.000	1,963,413.52
CROWN CASTLE INTERNATIONAL COR PFD 6.875% CUMULATIVE			2,330.000	2,481,240.30
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			1,100,000.000	1,065,455.60
EPR PROPERTIES PFD 9.000% CUMULATIVE			13,010.000	447,910.88
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			4,150.000	108,149.00
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			4,785.000	226,988.44
LIBERTY EXPEDIA HOLDINGS 144A 1.000% 06/30/2047 DD 06/13/17			1,092,000.000	1,078,390.41
NOVELLUS SYSTEMS INC 2.625% 05/15/2041 DD 05/10/11			290,000.000	1,504,496.80
NRG ENERGY INC 144A 2.750% 06/01/2048 DD 05/24/18			1,230,000.000	1,188,057.00
QTS REALTY TRUST INC PFD 6.500% CUMULATIVE			6,857.000	685,700.00
RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE			31,260.000	1,661,156.40
RLJ LODGING TRUST PFD 1.950% CUMULATIVE			10,895.000	285,884.80
TRICON CAPITAL GROUP INC 144A 5.750% 03/31/2022			625,000.000	659,437.50
WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE			842.000	1,060,465.32
CONVERTIBLE SECURITIES			404,053.000	23,975,519.13
AMG CAPITAL TRUST II PFD 5.150% CUMULATIVE			16,805.000	1,001,998.13
BECTON DICKINSON AND CO PFD 6.125% CUMULATIVE			49,970.000	3,088,543.23
DOMINION ENERGY INC PFD 6.750% CUMULATIVE			95,386.000	4,407,787.06
DTE ENERGY CO PFD 6.500% CUMULATIVE			18,830.000	973,322.70
FORTIVE CORP PFD 5.000% CUMULATIVE			2,335.000	2,354,217.05
HESS CORP PFD 8.000%			18,050.000	1,360,248.00
KINDER MORGAN INC/DE PFD 9.750% CUMULATIVE			84,151.000	2,878,915.11
NEXTERA ENERGY INC PFD 6.123%			78,376.000	4,475,269.60
NEXTERA ENERGY INC PFD 6.371%			24,920.000	1,847,319.60
SEMPRA ENERGY PFD 6.000% CUMULATIVE			12,155.000	1,265,700.15
STANLEY BLACK & DECKER INC PFD 5.375% NOT APPLICABLE			3,075.000	322,198.50
EQUITY			432,725,104.309	7,053,079,974.31
1-800-FLOWERS.COM INC			3,355.000	42,105.25
180 DEGREE CAPITAL CORP			1,493.000	3,448.83
1ST SOURCE CORP			2,933.000	156,710.19
3D SYSTEMS CORP			12,500.000	172,625.00
3M CO			38,355.000	7,545,195.60
4LICENSING CORP			1,848.000	3.70
8X8 INC			11,497.000	230,514.85

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A SCHULMAN INC			4,510.000	200,695.00
A-MARK PRECIOUS METALS INC			3,315.000	44,023.20
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
AAC HOLDINGS INC			7,529.000	70,546.73
AAIPHARMA INC COM			13,700.000	0.01
AAON INC			15,216.000	505,932.00
AAR CORP			4,014.000	186,610.86
AARON'S INC			7,779.000	337,997.55
ABAXIS INC			2,694.000	223,628.94
ABBOTT LABORATORIES			127,875.000	7,799,096.25
ABBVIE INC			92,884.000	8,605,702.60
ABEONA THERAPEUTICS INC			3,704.000	59,264.00
ABERCROMBIE & FITCH CO			9,051.000	221,568.48
ABIOMED INC			2,590.000	1,059,439.50
ABLE LABRATORIES INC COM NEW			2,800.000	140.00
ABM INDUSTRIES INC			8,369.000	244,207.42
ABN AMRO GROUP NV			308,069.000	7,992,222.05
ABRAXAS PETROLEUM CORP			807.000	2,332.23
ACACIA RESEARCH CORP			5,794.000	24,045.10
ACADIA PHARMACEUTICALS INC			4,573.000	69,829.71
ACADIA REALTY TRUST			10,766.000	294,665.42
ACCELERATE DIAGNOSTICS INC			2,825.000	62,997.50
ACCENTURE PLC			131,184.000	21,460,390.56
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	45.93
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			14,632.000	202,653.20
ACCOM INC			306.000	0.61
ACCURAY INC			11,385.000	46,678.50
ACETO CORP			3,861.000	12,934.35
ACHIEVE LIFE SCIENCES INC			36.000	136.08
ACHILLION PHARMACEUTICALS INC			13,520.000	38,261.60
ACI WORLDWIDE INC			15,117.000	372,936.39
ACLARIS THERAPEUTICS INC			2,329.000	46,510.13
ACMAT CORP			2,100.000	45,465.00
ACME UNITED CORP			238.000	4,881.38
ACORDA THERAPEUTICS INC			7,089.000	203,454.30
ACORN ENERGY INC			2,343.000	749.76
ACTIVISION BLIZZARD INC			46,655.000	3,560,709.60

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ACTUA CORP			8,061.000	0.01
ACTUANT CORP			8,105.000	237,881.75
ACURA PHARMACEUTICALS INC			1,951.000	704.31
ACXIOM CORP			11,247.000	336,847.65
ADAMAS PHARMACEUTICALS INC			5,452.000	140,825.16
ADAMIS PHARMACEUTICALS CORP			24.000	76.80
ADAMS RESOURCES & ENERGY INC			3,205.000	137,815.00
ADDUS HOMECARE CORP			4,445.000	254,476.25
ADIDAS AG			66,060.000	14,419,145.59
ADOBE SYSTEMS INC			42,333.000	10,321,208.73
ADTALEM GLOBAL EDUCATION INC			7,448.000	358,248.80
ADTRAN INC			7,538.000	111,939.30
ADVANCE AUTO PARTS INC			43,387.000	5,887,615.90
ADVANCED DRAINAGE SYSTEMS INC			3,784.000	108,033.20
ADVANCED EMISSIONS SOLUTIONS I			2,948.000	33,489.28
ADVANCED ENERGY INDUSTRIES INC			5,493.000	319,088.37
ADVANCED MICRO DEVICES INC			50,499.000	756,980.01
ADVANSOURCE BIOMATERIALS CORP			2,778.000	222.24
ADVANTA CORP			17,350.000	0.02
ADVAXIS INC			8,056.000	11,600.64
AEGION CORP			3,835.000	98,751.25
AEHR TEST SYSTEMS			1,884.000	4,427.40
AEOLUS PHARMACEUTICALS INC			328.000	1.64
AEON FINANCIAL SERVICE CO LTD			391,600.000	8,357,716.25
AERIE PHARMACEUTICALS INC			3,158.000	213,322.90
AEROJET ROCKETDYNE HOLDINGS IN			8,309.000	245,032.41
AEROVIRONMENT INC			1,830.000	130,716.90
AES CORP/VA			40,537.000	543,601.17
AETNA INC			32,973.000	6,050,545.50
AEW UK REIT PLC			27,674.000	35,805.86
AFFILIATED MANAGERS GROUP INC			6,676.000	992,520.92
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	1.61
AFFYMAX INC			1,106.000	14.93
AFLAC INC			75,850.000	3,263,067.00
AFRICAN PHOENIX INVESTMENTS LT			297,359.000	14,318.79
AG MORTGAGE INVESTMENT TRUST I			3,928.000	73,807.12
AG&E HOLDINGS INC			2,275.000	216.13
AGENUS INC			14,467.000	32,840.09
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00

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AGILENT TECHNOLOGIES INC			38,255.000	2,365,689.20
AGILYSYS INC			4,100.000	63,550.00
AGREE REALTY CORP			2,667.000	140,737.59
AGROFRESH SOLUTIONS INC			19,858.000	139,204.58
AGUAS ANDINAS SA			298,975.000	161,692.49
AH BELO CORP			1,418.000	6,664.60
AIA GROUP LTD			1,924,800.000	16,830,300.43
AIMMUNE THERAPEUTICS INC			3,355.000	90,215.95
AIR PRODUCTS & CHEMICALS INC			18,594.000	2,895,643.62
AIR TRANSPORT SERVICES GROUP I			5,770.000	130,344.30
AIRCASTLE LTD			24,748.000	507,334.00
AK STEEL HOLDING CORP			43,153.000	187,284.02
AKAMAI TECHNOLOGIES INC			61,386.000	4,495,296.78
AKORN INC			9,839.000	163,229.01
AKSYS LTD			9,696.000	0.01
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	64.33
ALAMO GROUP INC			1,391.000	125,690.76
ALARM.COM HOLDINGS INC			2,856.000	115,325.28
ALASKA AIR GROUP INC			7,554.000	456,186.06
ALASKA COMMUNICATIONS SYSTEMS			3,390.000	6,000.30
ALBANY INTERNATIONAL CORP			3,951.000	237,652.65
ALBEMARLE CORP			11,679.000	1,101,680.07
ALBIREO PHARMA INC			90.000	3,195.00
ALCOA CORP			40,780.000	1,911,766.40
ALDER BIOPHARMACEUTICALS INC			1,300.000	20,540.00
ALEXANDER & BALDWIN INC			6,687.000	157,144.50
ALEXANDER'S INC			721.000	275,876.23
ALEXANDRIA REAL ESTATE EQUITIE			9,360.000	1,180,951.20
ALEXION PHARMACEUTICALS INC			33,308.000	4,135,188.20
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			80,590.000	14,951,862.70
ALICO INC			994.000	31,509.80
ALIGN TECHNOLOGY INC			5,493.000	1,879,375.02
ALJ REGIONAL HOLDINGS INC			493.000	931.77
ALKERMES PLC			286,000.000	11,771,760.00
ALLEGHANY CORP			1,455.000	836,581.35
ALLEGHENY TECHNOLOGIES INC			12,944.000	325,153.28
ALLEGIANCE BANCSHARES INC			1,760.000	76,296.00
ALLEGIANTE TRAVEL CO			2,070.000	287,626.50

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ALLEGION PLC			5,820.000	450,235.20
ALLERGAN PLC			59,532.000	9,925,175.04
ALLETE INC			7,162.000	554,410.42
ALLIANCE DATA SYSTEMS CORP			2,954.000	688,872.80
ALLIANCE ONE INTERNATIONAL INC			1,548.000	24,535.80
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.01
ALLIANT ENERGY CORP			54,955.000	2,325,695.60
ALLIANZ SE			35,900.000	7,419,801.27
ALLIED HEALTHCARE PRODUCTS INC			113.000	273.46
ALLIED MOTION TECHNOLOGIES INC			2,755.000	131,909.40
ALLIN CORP			7.000	192.50
ALLSCRIPTS HEALTHCARE SOLUTION			23,423.000	281,076.00
ALLSTATE CORP/THE			69,971.000	6,386,253.17
ALLY FINANCIAL INC			43,658.000	1,146,895.66
ALPHA & OMEGA SEMICONDUCTOR LT			2,700.000	38,448.00
ALPHA TECHNOLOGIES GROUP INC			4,243.000	31.82
ALPHABET INC-CL A			23,353.000	26,369,974.07
ALPHABET INC-CL C			24,030.000	26,809,069.50
ALPHATEC HOLDINGS INC			248.000	739.04
ALPINE GROUP INC/DE			5,287.000	192.98
ALTIGEN COMMUNICATIONS INC			1,737.000	968.72
ALTIMUNE INC			50.000	22.25
ALTISOURCE ASSET MANAGEMENT CO			349.000	21,655.45
ALTISOURCE PORTFOLIO SOLUTIONS			2,255.000	65,778.35
ALTRA INDUSTRIAL MOTION CORP			2,603.000	112,189.30
ALTRIA GROUP INC			116,002.000	6,587,753.58
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			27.000	117.45
AMAG PHARMACEUTICALS INC			5,547.000	108,166.50
AMAZON.COM INC			30,671.000	52,134,565.80
AMB FINANCIAL CORP			627.000	11,411.40
AMBAC FINANCIAL GROUP INC			5,388.000	106,951.80
AMBARELLA INC			4,687.000	180,965.07
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMC ENTERTAINMENT HOLDINGS INC			1,690.000	26,871.00
AMCAST INDL CORP COM			11,100.000	0.01
AMDOCS LTD			15,734.000	1,041,433.46
AMEDISYS INC			4,858.000	415,164.68
AMEN PROPERTIES INC			11.000	8,222.50

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AMEREN CORP			50,489.000	3,072,255.65
AMERICA'S CAR-MART INC/TX			2,386.000	147,693.40
AMERICAN AIRLINES GROUP INC			25,537.000	969,384.52
AMERICAN ASSETS TRUST INC			4,222.000	161,660.38
AMERICAN AXLE & MANUFACTURING			8,439.000	131,310.84
AMERICAN BILTRITE INC			15.000	7,500.00
AMERICAN CAMPUS COMMUNITIES IN			156.000	6,689.28
AMERICAN CARESOURCE HOLDINGS I			275.000	3.58
AMERICAN EAGLE OUTFITTERS INC			26,804.000	623,193.00
AMERICAN ELECTRIC POWER CO INC			43,692.000	3,025,671.00
AMERICAN EQUITY INVESTMENT LIF			9,190.000	330,840.00
AMERICAN EXPRESS CO			52,859.000	5,180,182.00
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.01
AMERICAN HOTEL INCOME PPTYS LP UNIT			72,923.000	461,225.71
AMERICAN INTERNATIONAL GROUP I			78,247.000	4,148,655.94
AMERICAN INTERNATIONAL GROUP INC			138,791.000	1,387.91
AMERICAN LOCKER GROUP INC			669.000	6.76
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.32
AMERICAN NATIONAL BANKSHARES I			941.000	37,640.00
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.00
AMERICAN OUTDOOR BRANDS CORP			6,574.000	79,085.22
AMERICAN PUBLIC EDUCATION INC			1,443.000	60,750.30
AMERICAN RAILCAR INDUSTRIES IN			2,110.000	83,302.80
AMERICAN REALTY INVESTORS INC			633.000	9,583.62
AMERICAN RENAL ASSOCIATES HOLD			3,596.000	56,708.92
AMERICAN SHARED HOSPITAL SERVI			682.000	1,773.20
AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			6,510.000	94,850.70
AMERICAN STATES WATER CO			5,128.000	293,116.48
AMERICAN SUPERCONDUCTOR CORP			624.000	4,368.00
AMERICAN TOWER CORP			27,070.000	3,902,681.90
AMERICAN VANGUARD CORP			2,603.000	59,738.85
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			25,555.000	2,181,885.90
AMERICAN WOODMARK CORP			2,620.000	239,861.00
AMERIGAS PARTNERS LP			13,066.000	551,646.52
AMERIPRISE FINANCIAL INC			8,864.000	1,239,896.32
AMERIS BANCORP			4,082.000	217,774.70

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AMERISAFE INC			2,299.000	132,767.25
AMERISERV FINANCIAL INC			3,577.000	14,665.70
AMERISOURCEBERGEN CORP			9,969.000	850,056.63
AMES NATIONAL CORP			548.000	16,905.80
AMETEK INC			81,483.000	5,879,813.28
AMGEN INC			43,418.000	8,014,528.62
AMICUS THERAPEUTICS INC			3,039.000	47,469.18
AMISTAR CORP			962.000	6.25
AMKOR TECHNOLOGY INC			17,490.000	150,239.10
AMN HEALTHCARE SERVICES INC			6,769.000	396,663.40
AMNEAL PHARMACEUTICALS INC			12,742.000	209,096.22
AMPAL-AMERICAN ISRAEL CORP			271.000	1.59
AMPCO-PITTSBURGH CORP			1,216.000	12,464.00
AMPHASTAR PHARMACEUTICALS INC			5,203.000	79,397.78
AMPHENOL CORP			28,345.000	2,470,266.75
AMPLIPHI BIOSCIENCES CORP			2.000	2.26
AMREP CORP			962.000	6,849.44
AMTECH SYSTEMS INC			1,448.000	8,760.40
AMTRUST FINANCIAL SERVICES INC			12,000.000	174,840.00
ANACOMP INC			3.000	3.42
ANADARKO PETROLEUM CORP			56,478.000	4,137,013.50
ANALOG DEVICES INC			48,082.000	4,612,025.44
ANC RENTAL CORP			1,750.000	0.18
ANDEAVOR			55,019.000	7,217,392.42
ANDEAVOR LOGISTICS LP			184,156.000	7,832,154.68
ANDERSONS INC/THE			4,052.000	138,578.40
ANDREA ELECTRONICS CORP			4,974.000	323.31
ANEMOSTAT DOOR PRODS INC COM 144A			2,231.000	0.00
ANEMOSTAT INC COM			2,231.000	0.00
ANESIVA INC			4,789.000	15.32
ANGIODYNAMICS INC			4,692.000	104,350.08
ANI PHARMACEUTICALS INC			1,794.000	119,839.20
ANIKA THERAPEUTICS INC			2,341.000	74,912.00
ANNALY CAPITAL MANAGEMENT INC			167,545.000	1,724,038.05
ANSYS INC			12,584.000	2,191,881.12
ANTERO MIDSTREAM GP LP			81,875.000	1,544,162.50
ANTERO MIDSTREAM PARTNERS LP			202,939.000	5,990,759.28
ANTHEM INC			22,640.000	5,388,999.20
ANTHERA PHARMACEUTICALS INC			425.000	33.58

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANWORTH MORTGAGE ASSET CORP			18,888.000	93,873.36
AO SMITH CORP			8,892.000	525,961.80
AON PLC			92,587.000	12,700,158.79
AP THAILAND PCL			28,312,700.000	6,964,941.26
APACHE CORP			54,457.000	2,545,864.75
APARTMENT INVESTMENT & MANAGEM			9,644.000	407,941.20
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APOGEE ENTERPRISES INC			4,736.000	228,133.12
APOLLO COMMERCIAL REAL ESTATE			8,405.000	153,643.40
APOLLO INVESTMENT CORP			27,157.000	151,264.49
APOLLO MEDICAL HOLDINGS INC			356.000	9,206.16
APPFOLIO INC			1,600.000	97,840.00
APPLE HOSPITALITY REIT INC			72,826.000	1,302,128.88
APPLE INC			362,875.000	67,171,791.25
APPLIED ENERGETICS INC			7,099.000	1,036.45
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.03
APPLIED INDUSTRIAL TECHNOLOGIE			5,757.000	403,853.55
APPLIED MATERIALS INC			61,784.000	2,853,802.96
APPLIED OPTOELECTRONICS INC			1,879.000	84,367.10
APPLIEDTHEORY CORP			5,601.000	0.01
APPROACH RESOURCES INC			3,622.000	8,837.68
APTEVO THERAPEUTICS INC			3,647.000	18,198.53
APTIV PLC			191,176.000	17,517,456.88
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
AQUINOX PHARMACEUTICALS INC			3,974.000	10,531.10
ARADIGM CORP			102.000	141.78
ARALEZ PHARMACEUTICALS INC			6,843.000	2,395.05
ARAMARK			61,380.000	2,277,198.00
ARBOR REALTY TRUST INC			2,955.000	30,820.65
ARC DOCUMENT SOLUTIONS INC			4,636.000	8,205.72
ARCA BIOPHARMA INC			3.000	1.67
ARCBEST CORP			3,245.000	148,296.50
ARCELORMITTAL			174,891.000	5,127,311.01
ARCH CAPITAL GROUP LTD			58,856.000	1,557,329.76
ARCH COAL INC			2,101.000	164,781.43
ARCHER-DANIELS-MIDLAND CO			62,294.000	2,854,934.02
ARCHROCK INC			6,856.000	82,272.00

Asset Detail

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As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCONIC INC			54,632.000	929,290.32
ARDELYX INC			3,598.000	13,312.60
ARDMORE SHIPPING CORP			3,100.000	25,420.00
ARENA PHARMACEUTICALS INC			2,743.000	119,594.80
ARES COMMERCIAL REAL ESTATE CO			3,703.000	51,138.43
ARGAN INC			771.000	31,572.45
ARGO GROUP INTERNATIONAL HOLDI			7,523.000	437,462.45
ARK RESTAURANTS CORP			940.000	23,932.40
ARLINGTON ASSET INVESTMENT COR			776.000	8,000.56
ARMADA HOFFLER PROPERTIES INC			81,824.000	1,219,177.60
ARMOUR RESIDENTIAL REIT INC			5,266.000	120,117.46
ARMSTRONG WORLD INDUSTRIES INC			4,141.000	261,711.20
AROTECH CORP			440.000	1,650.00
ARQULE INC			2,973.000	16,440.69
ARRAY BIOPHARMA INC			8,950.000	150,181.00
ARROW FINANCIAL CORP			3,218.000	117,135.20
ARROW RESOURCES DEVELOPMENT IN			2,800.000	4.20
ARROWHEAD PHARMACEUTICALS INC			7,398.000	100,612.80
ARTESIAN RESOURCES CORP			3,894.000	150,970.38
ARTHUR J GALLAGHER & CO			25,585.000	1,670,188.80
ARTIS REIT TRUST UNIT NEW			48,961.000	487,953.71
ARTISAN PARTNERS ASSET MANAGEM			3,983.000	120,087.45
ASBURY AUTOMOTIVE GROUP INC			56,164.000	3,850,042.20
ASCENA RETAIL GROUP INC			20,485.000	81,632.73
ASCENT CAPITAL GROUP INC			4,079.000	11,461.99
ASFG INC			44.000	0.00
ASGN INC			6,610.000	516,835.90
ASHFORD HOSPITALITY TRUST INC			9,517.000	77,087.70
ASHFORD INC/TX			112.000	7,257.60
ASHTHAD GROUP PLC			308,654.000	9,262,485.08
ASPEN INSURANCE HOLDINGS LTD			7,336.000	298,575.20
ASSA ABLOY AB			430,017.000	9,176,195.54
ASSEMBLY BIOSCIENCES INC			5,803.000	227,535.63
ASSICURAZIONI GENERALI SPA			423,200.000	7,100,319.89
ASSURA PLC			226,663.000	172,369.04
ASSURANT INC			3,229.000	334,169.21
ASTA FUNDING INC			168.000	579.60
ASTEA INTERNATIONAL INC			1,475.000	5,900.00
ASTEC INDUSTRIES INC			2,575.000	153,985.00

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASTELLAS PHARMA INC			182,400.000	2,781,326.36
ASTERIAS BIOTHERAPEUTICS INC			352.000	457.60
ASTRONICS CORP			6,649.000	238,533.45
ASTRONOVA INC			1,032.000	19,453.20
ASTROTECH CORP			96.000	297.60
ASURE SOFTWARE INC			1,333.000	21,261.35
AT&T INC			479,682.000	15,402,589.02
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATARA BIOTHERAPEUTICS INC			3,042.000	111,793.50
ATHENE HOLDING LTD			100,760.000	4,417,318.40
ATHENEX INC			1,650.000	30,789.00
ATLANTIC AMERICAN CORP			8,565.000	21,412.50
ATLANTICA YIELD PLC			5,819.000	117,427.42
ATLANTICUS HOLDINGS CORP			1,428.000	2,955.96
ATLANTIS PLASTICS INC			1,094.000	0.00
ATLAS AIR WORLDWIDE HOLDINGS I			3,727.000	267,225.90
ATN INTERNATIONAL INC			1,650.000	87,070.50
ATNA RESOURCES LTD			1,222.000	0.00
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			5,454.000	147,530.70
ATRION CORP			591.000	354,245.40
ATRIUM EUROPEAN REAL ESTATE LT			69,787.000	316,141.67
ATRM HOLDINGS INC			180.000	27.00
AURIZON HOLDINGS LTD			308,780.000	987,855.30
AUSNET SERVICES			1,045,067.000	1,239,297.14
AUTODESK INC			19,298.000	2,529,774.82
AUTOLIV INC			9,772.000	1,399,545.84
AUTOMATIC DATA PROCESSING INC			26,999.000	3,621,645.86
AUTOMOTIVE PROPERTIES REIT TR UNIT			36,166.000	287,029.57
AUTOWEB INC			874.000	3,950.48
AUTOZONE INC			1,634.000	1,096,299.62
AV HOMES INC			2,446.000	52,344.40
AVADO BRANDS INC COM			40,600.000	0.00
AVALONBAY COMMUNITIES INC			14,018.000	2,409,554.02
AVAX TECHNOLOGIES INC			1,969.000	2.17
AVAYA HOLDINGS CORP			277,586.000	5,576,702.74
AVERY DENNISON CORP			5,396.000	550,931.60
AVIAT NETWORKS INC			949.000	15,535.13
AVID BIOSERVICES INC			532.000	2,085.44

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVID TECHNOLOGY INC			3,799.000	19,754.80
AVINCI MEDIA CORP			4,781.000	0.48
AVIS BUDGET GROUP INC			7,000.000	227,500.00
AVISTA CORP			9,828.000	517,542.48
AVIVA PLC			890,000.000	5,922,113.40
AVX CORP			6,926.000	108,530.42
AWARE INC/MA			4,395.000	17,799.75
AXCELIS TECHNOLOGIES INC			4,318.000	85,496.40
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXIS CAPITAL HOLDINGS LTD			107,152.000	5,959,794.24
AXOGEN INC			1,530.000	76,806.00
AXON ENTERPRISE INC			6,030.000	380,975.40
AXT INC			4,671.000	32,930.55
AZZ INC			3,988.000	173,278.60
B&G FOODS INC			6,626.000	198,117.40
B&M EUROPEAN VALUE RETAIL SA			1,811,950.000	9,666,989.25
B. RILEY FINANCIAL INC			1,608.000	36,260.40
BABCOCK & WILCOX ENTERPRISES I			27,887.000	66,371.06
BABCOCK INTERNATIONAL GROUP PL			26,400.000	285,040.92
BADGER METER INC			6,779.000	303,021.30
BADGER PAPER MILLS INC			2,800.000	16.80
BAE SYSTEMS PLC			844,300.000	7,209,796.00
BAKER HUGHES A GE CO			25,522.000	842,991.66
BALCHEM CORP			4,149.000	407,182.86
BALDWIN & LYONS INC			2,691.000	65,660.40
BALL CORP			21,405.000	760,947.75
BALLANTYNE STRONG INC			820.000	3,977.00
BANCA MEDIOLANUM SPA			737,896.000	5,001,184.40
BANCFIRST CORP			4,390.000	259,888.00
BANCO LATINOAMERICANO DE COMER			4,313.000	106,142.93
BANCORP INC/THE			1,544.000	16,150.24
BANCORPSOUTH BANK			12,568.000	414,115.60
BANK HAPOALIM BM			1,201,200.000	8,121,648.40
BANK MANDIRI PERSERO TBK PT			17,811,358.000	8,514,192.48
BANK NEGARA INDONESIA PERSERO			9,825,700.000	4,834,020.37
BANK OF AMERICA CORP			631,908.000	17,813,486.52
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF MARIN BANCORP			977.000	78,990.45

Asset Detail

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As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANK OF NEW YORK MELLON CORP/T			101,553.000	5,476,753.29
BANK OF NOVA SCOTIA			134,500.000	7,611,220.50
BANK OF SOUTH CAROLINA CORP			1,477.000	30,573.90
BANKFINANCIAL CORP			2,282.000	40,277.30
BANKIA SA			1,103,889.000	4,133,327.84
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANNER CORP			3,412.000	205,163.56
BAOZUN INC ADR			185,000.000	10,119,500.00
BAR HARBOR BANKSHARES			2,264.000	68,576.56
BARCLAYS AFRICA GROUP LTD			410,300.000	4,789,340.39
BARNES & NOBLE EDUCATION INC			2,800.000	15,792.00
BARNES & NOBLE INC			8,480.000	53,848.00
BARNES GROUP INC			7,546.000	444,459.40
BARNWELL INDUSTRIES INC			1,786.000	3,589.86
BARRATT DEVELOPMENTS PLC			832,100.000	5,662,081.45
BARRETT BUSINESS SERVICES INC			3,920.000	378,554.40
BASIC ENERGY SERVICES INC			10.000	111.10
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	102.30
BASSETT FURNITURE INDUSTRIES I			1,710.000	47,110.50
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			69,563.000	5,136,531.92
BAYER AG			46,700.000	5,144,394.60
BB LIQUIDATING INC			31,721.000	317.21
BB&T CORP			99,320.000	5,009,700.80
BBX CAPITAL CORP			105.000	950.25
BCB BANCORP INC			1,037.000	15,555.00
BEACON ROOFING SUPPLY INC			8,514.000	362,866.68
BEARD CO			1,181.000	0.00
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	5,040.00
BEAZER HOMES USA INC			545.000	8,038.75
BEBE STORES INC			399.000	2,852.85
BECTON DICKINSON AND CO			18,366.000	4,399,758.96
BEIJING ENTERPRISES HOLDINGS L			1,489,000.000	7,250,036.67
BEL FUSE INC			6,549.000	131,127.42
BELDEN INC			5,946.000	363,419.52
BELIEVING TODAY INC			3,700.000	0.00
BELLICUM PHARMACEUTICALS INC			4,908.000	36,221.04
BELMOND LTD			11,273.000	125,693.95

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BENCHMARK ELECTRONICS INC			7,760.000	226,204.00
BENEFICIAL BANCORP INC			8,099.000	131,203.80
BERKSHIRE BANCORP INC/NY			2,213.000	28,769.00
BERKSHIRE HATHAWAY INC			188,329.000	35,151,607.85
BERKSHIRE HILLS BANCORP INC			4,662.000	189,277.20
BEST BUY CO INC			32,174.000	2,399,536.92
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.01
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIG 5 SPORTING GOODS CORP			909.000	6,908.40
BIG LOTS INC			7,479.000	312,472.62
BIGLARI HOLDINGS INC			486.000	122,902.58
BIOANALYTICAL SYSTEMS INC			812.000	1,339.80
BIOCRIST PHARMACEUTICALS INC			16,186.000	92,745.78
BIODELIVERY SCIENCES INTERNATI			8,526.000	25,151.70
BIOGEN INC			20,884.000	6,061,372.16
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			1,026.000	1,241.46
BIOPURE CORP			374.000	4.49
BIOSCRIP INC			13,670.000	40,053.10
BIOSPECIFICS TECHNOLOGIES CORP			4,411.000	197,877.46
BIOSTAGE INC			68.000	307.36
BIOTELEMETRY INC			5,584.000	251,280.00
BIOTIME INC			2,309.000	4,733.45
BIRKS GROUP INC			432.000	573.44
BJ'S RESTAURANTS INC			3,689.000	221,340.00
BK TECHNOLOGIES INC			1,135.000	4,199.50
BKF CAPITAL GROUP INC			18.000	189.00
BLACK BOX CORP			5,106.000	10,339.65
BLACK HILLS CORP			12,627.000	772,898.67
BLACKBAUD INC			6,415.000	657,216.75
BLACKROCK EMERGING MARKETS SMALL CAP			539,248.600	7,311,748.34
BLACKROCK INC			8,289.000	4,136,542.56
BLACKROCK MSCI CANADA SMALL CAP			199,758.540	2,556,139.24
BLACKROCK MSCI EAFE SMALL CAP			1,605,511.360	27,044,292.99
BLACKSTONE MORTGAGE TRUST INC			74,195.000	2,331,948.85
BLONDER TONGUE LABORATORIES IN			2,737.000	3,092.81
BLOOMIN' BRANDS INC			14,983.000	301,158.30
BLUCORA INC			2,813.000	104,081.00
BLUE HILLS BANCORP INC			3,068.000	68,109.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BLUE RIVER BANCSHARES INC			962.000	11.54
BLUEPRINT MEDICINES CORP			3,886.000	246,683.28
BMC INDS INC MINN COM			26,300.000	0.00
BMC STOCK HOLDINGS INC			7,152.000	149,119.20
BNCCORP INC			818.000	21,104.40
BNP PARIBAS SA			90,000.000	5,589,178.61
BNS HOLDING INC			94.000	14.10
BOEING CO/THE			51,428.000	17,254,608.28
BOFI HOLDING INC			6,973.000	285,265.43
BOISE CASCADE CO			4,488.000	200,613.60
BOMBARDIER INC CL B SUB-VTG			5,640,880.000	22,298,510.80
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	21.93
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	24.50
BOOKING HOLDINGS INC			3,330.000	6,750,209.70
BORGWARNER INC			33,166.000	1,431,444.56
BOSTON BEER CO INC/THE			1,733.000	519,380.10
BOSTON PRIVATE FINANCIAL HOLDI			9,615.000	152,878.50
BOSTON PROPERTIES INC			9,461.000	1,186,598.62
BOSTON SCIENTIFIC CORP			109,039.000	3,565,575.30
BOTTOMLINE TECHNOLOGIES DE INC			3,856.000	192,144.48
BOVIE MEDICAL CORP			1,860.000	8,091.00
BOWL AMERICA INC			4,125.000	60,018.75
BOYD GAMING CORP			9,594.000	332,528.04
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	1,956,645.82
BP PLC			1,522,400.000	11,623,532.75
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPOST SA			42,821.000	676,441.26
BRADY CORP			6,898.000	265,917.90
BRAEMAR HOTELS & RESORTS INC			4,538.000	51,823.96
BRANDYWINE REALTY TRUST			23,681.000	399,735.28
BRIDGE BANCORP INC			3,369.000	121,115.55
BRIDGFORD FOODS CORP			3,162.000	40,189.02
BRIGGS & STRATTON CORP			6,078.000	107,033.58
BRIGHTHOUSE FINANCIAL INC			5,873.000	235,331.11

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42
BRINK'S CO/THE			7,859.000	626,755.25
BRISTOL-MYERS SQUIBB CO			100,182.000	5,544,071.88
BRISTOW GROUP INC			4,639.000	65,456.29
BRITISH AMERICAN TOBACCO PLC			199,334.000	10,079,438.33
BROADCOM INC			39,080.000	9,482,371.20
BROADRIDGE FINANCIAL SOLUTIONS			17,060.000	1,963,606.00
BROOKDALE SENIOR LIVING INC			23,700.000	215,433.00
BROOKFIELD ASSET MANAGEMENT IN			166,098.000	6,733,612.92
BROOKFIELD INFRASTRUCTURE PART			1,225.000	47,040.00
BROOKFIELD PROPERTY PARTNERS L			5,808.000	110,468.16
BROOKFIELD RENEWABLE PARTNERS			48,185.000	1,445,421.80
BROOKLINE BANCORP INC			13,721.000	255,210.60
BROOKS AUTOMATION INC			9,210.000	300,430.20
BROWN-FORMAN CORP			42,233.000	2,069,839.33
BRT APARTMENTS CORP			763.000	9,728.25
BRYN MAWR BANK CORP			2,385.000	110,425.50
BSD MED CORP			865.000	17.30
BSML INC			1,459.000	0.00
BSQUARE CORP			1,406.000	3,796.20
BUCKEYE PARTNERS LP			138,657.000	4,873,793.55
BUCKLE INC/THE			4,686.000	126,053.40
BUILDERS FIRSTSOURCE INC			10,721.000	196,087.09
BUILDING MATLS HLDG CORP COM			12,400.000	50.84
BUNGE LTD			18,800.000	1,310,548.00
BUNZL PLC			493,062.000	14,939,649.17
BURLINGTON STORES INC			7,240.000	1,089,837.20
BUTLER INTERNATIONAL INC			4,024.000	22.13
C&J ENERGY SERVICES INC			1,600.000	37,760.00
CA INC			47,966.000	1,709,987.90
CABOT CORP			579.000	35,764.83
CABOT OIL & GAS CORP			53,642.000	1,276,679.60
CACHE INC			3,062.000	35.21
CACI INTERNATIONAL INC			3,449.000	581,328.95
CADENCE BANCORP			81,715.000	2,359,112.05
CADENCE DESIGN SYSTEMS INC			39,622.000	1,716,028.82
CADIZ INC			226.000	2,960.60
CAE INC			545,870.000	11,332,783.24
CAESARS ENTERTAINMENT CORP			491,690.000	5,261,083.00

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CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			1,649.000	38,322.76
CAL DIVE INTERNATIONAL INC			9,001.000	9.00
CAL-MAINE FOODS INC			3,800.000	174,230.00
CALAMP CORP			8,252.000	193,344.36
CALAVO GROWERS INC			2,014.000	193,646.10
CALERES INC			10,694.000	367,766.66
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC			2,628.000	41,522.40
CALIFORNIA RESOURCES CORP			3,200.000	145,408.00
CALIFORNIA WATER SERVICE GROUP			6,776.000	263,925.20
CALITHERA BIOSCIENCES INC			400.000	2,000.00
CALIX INC			4,007.000	31,254.60
CALLAWAY GOLF CO			11,538.000	218,875.86
CALLON PETROLEUM CO			12,016.000	129,051.84
CALMARE THERAPEUTICS INC			1,369.000	138.27
CAMBEX CORP			5,237.000	83.79
CAMBIUM LEARNING GROUP INC			1,461.000	16,290.15
CAMBREX CORP			10,205.000	533,721.50
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			2,424.000	110,801.04
CAMPBELL SOUP CO			28,296.000	1,147,119.84
CANADIAN SOLAR INC			4,041.000	49,461.84
CANADIAN SOLAR INFRASTRUCTURE			388.000	382,167.67
CANADIAN TIRE CORP LTD CL A			73,700.000	9,614,139.66
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			5,281.000	519,439.16
CANTERBURY PARK HOLDING CORP			686.000	10,084.20
CAPELLA EDUCATION CO			1,575.000	155,452.50
CAPITAL CITY BANK GROUP INC			1,515.000	35,799.45
CAPITAL ONE FINANCIAL CORP			37,435.000	3,440,276.50
CAPITAL SENIOR LIVING CORP			6,455.000	68,874.85
CAPITOL BANCORP LTD			1,356.000	4.07
CAPITOL FEDERAL FINANCIAL INC			17,418.000	229,220.88
CAPRICOR THERAPEUTICS INC			55.000	72.60
CAPSTEAD MORTGAGE CORP			13,611.000	121,818.45
CAPSTONE THERAPEUTICS CORP			6,299.000	346.45
CAPSTONE TURBINE CORP			1,035.000	1,480.05
CARBO CERAMICS INC			9,118.000	83,612.06

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CARBONITE INC			4,776.000	166,682.40
CARDINAL HEALTH INC			19,042.000	929,820.86
CARDIOVASCULAR SYSTEMS INC			5,206.000	168,362.04
CARDTRONICS PLC			6,307.000	152,503.26
CARE.COM INC			3,200.000	66,816.00
CAREER EDUCATION CORP			4,254.000	68,787.18
CARETRUST REIT INC			3,462.000	57,780.78
CARLSBERG A/S			72,899.000	8,585,894.94
CARMAX INC			10,914.000	795,303.18
CARNIVAL CORP			43,943.000	2,518,373.33
CAROLINA FINANCIAL CORP			328.000	14,077.76
CARPENTER TECHNOLOGY CORP			6,038.000	317,417.66
CARRIAGE SERVICES INC			4,249.000	104,312.95
CARRIZO OIL & GAS INC			5,864.000	163,312.40
CARS.COM INC			150,445.000	4,271,133.55
CASELLA WASTE SYSTEMS INC			3,777.000	96,728.97
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			447.000	3,678.81
CASS INFORMATION SYSTEMS INC			2,284.000	157,184.88
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			41.000	478.47
CATASYS INC			2.000	13.44
CATERPILLAR INC			38,969.000	5,286,924.23
CATHAY GENERAL BANCORP			9,366.000	379,229.34
CATO CORP/THE			5,153.000	126,866.86
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			1,156.000	240,043.40
CBIZ INC			14,791.000	340,193.00
CBL & ASSOCIATES PROPERTIES IN			17,895.000	99,675.15
CBOE GLOBAL MARKETS INC			10,374.000	1,079,622.18
CBRE GROUP INC			119,286.000	5,694,713.64
CBS CORP			20,929.000	1,176,628.38
CCUR HOLDINGS INC			1,052.000	5,596.64
CDK GLOBAL INC			5,717.000	371,890.85
CDW CORP/DE			8,657.000	699,399.03
CECO ENVIRONMENTAL CORP			1,233.000	7,570.62
CEDAR FAIR LP			7,467.000	470,495.67
CEDAR REALTY TRUST INC			24,036.000	113,449.92
CEL-SCI CORP			27.000	24.84

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CELADON GROUP INC			3,024.000	9,041.76
CELANESE CORP			10,684.000	1,186,565.04
CELGENE CORP			84,882.000	6,741,328.44
CELLDEX THERAPEUTICS INC			2,048.000	1,031.37
CELLULAR BIOMEDICINE GROUP INC			2,269.000	44,245.50
CENTENE CORP			34,394.000	4,237,684.74
CENTERPOINT ENERGY INC			68,752.000	1,905,117.92
CENTERSTATE BANK CORP			5,083.000	151,575.06
CENTRAL GARDEN & PET CO			6,318.000	263,828.50
CENTRAL PACIFIC FINANCIAL CORP			2,086.000	59,763.90
CENTRUS ENERGY CORP			396.000	1,362.24
CENTURIA INDUSTRIAL REIT			136,813.000	259,786.61
CENTURIA METROPOLITAN REIT			222,344.000	407,411.58
CENTURY ALUMINUM CO			5,101.000	80,340.75
CENTURY BANCORP INC/MA			794.000	60,661.60
CENTURY CASINOS INC			269.000	2,353.75
CENTURY COMMUNITIES INC			2,324.000	73,322.20
CENTURYLINK INC			60,171.000	1,121,587.44
GENVEO INC			1,035.000	72.45
CERBCO INC CL A			500.000	0.00
CERNER CORP			27,869.000	1,666,287.51
CERUS CORP			14,261.000	95,120.87
CESCA THERAPEUTICS INC			111.000	46.07
CEVA INC			2,313.000	69,852.60
CF BLACKROCK ACWI EX-US SUPERFUND A			37,082,055.080	1,026,536,708.90
CF INDUSTRIES HOLDINGS INC			14,303.000	635,053.20
CH ROBINSON WORLDWIDE INC			19,952.000	1,669,184.32
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	1,111.73
CHARLES SCHWAB CORP/THE			73,596.000	3,760,755.60
CHART INDUSTRIES INC			5,841.000	360,272.88
CHARTER COMMUNICATIONS INC			11,352.000	3,328,519.92
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94
CHARTER FINANCIAL CORP/MD			2,204.000	53,226.60
CHASE CORP			1,423.000	166,846.75
CHATHAM LODGING TRUST			5,847.000	124,073.34
CHAZAK VALUE CORP COM			216.000	0.00

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHECK POINT SOFTWARE TECHNOLOG			17,728.000	1,731,671.04
CHEESECAKE FACTORY INC/THE			6,954.000	382,887.24
CHEMED CORP			1,106.000	355,921.86
CHEMICAL FINANCIAL CORP			8,716.000	485,219.72
CHEMOCENTRYX INC			3,300.000	43,461.00
CHENIERE ENERGY INC			32,007.000	2,086,536.33
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	0.00
CHEROKEE INC			2,949.000	1,644.37
CHESAPEAKE LODGING TRUST			5,136.000	162,503.04
CHESAPEAKE UTILITIES CORP			2,906.000	232,334.70
CHESTER BANCORP INC			84.000	1,680.00
CHEVRON CORP			141,997.000	17,952,680.71
CHICAGO RIVET & MACHINE CO			213.000	6,869.25
CHICO'S FAS INC			17,290.000	140,740.60
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			4,175.000	504,340.00
CHIMERIX INC			2,364.000	11,252.64
CHINA CGAME INC			1,663.000	4.99
CHINA COMMUNICATIONS SERVICES			12,430,000.000	7,874,258.35
CHINA RESOURCES CEMENT HOLDING			8,362,000.000	8,473,433.68
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHINA TELECOM CORP LTD			20,714,000.000	9,689,741.23
CHIPOTLE MEXICAN GRILL INC			3,282.000	1,415,756.34
CHRISTOPHER & BANKS CORP			3,462.000	3,254.28
CHUBB LTD			34,943.000	4,438,459.86
CHURCH & DWIGHT CO INC			23,266.000	1,236,820.56
CHURCHILL DOWNS INC			1,947.000	577,285.50
CHUY'S HOLDINGS INC			1,814.000	55,689.80
CIA DE SANEAMENTO DO PARANA			13,065.000	161,130.69
CIBL INC			22.000	0.00
CIENA CORP			16,897.000	447,939.47
CIGNA CORP			19,277.000	3,276,126.15
CIM COMMERCIAL TRUST CORP			355.000	5,360.50
CIMAREX ENERGY CO			12,617.000	1,283,653.58
CIMPRESS NV			4,152.000	601,873.92
CINCINNATI BELL INC			4,397.000	69,032.90
CINCINNATI FINANCIAL CORP			22,611.000	1,511,771.46
CINEMARK HOLDINGS INC			13,367.000	468,914.36
CINTAS CORP			11,267.000	2,085,183.69

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	296.86
CIRCOR INTERNATIONAL INC			2,027.000	74,917.92
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			9,019.000	345,698.27
CISCO SYSTEMS INC			327,001.000	14,070,853.03
CIT GROUP INC			18,625.000	938,886.25
CITI TRENDS INC			3,099.000	85,036.56
CITIGROUP INC			167,365.000	11,200,065.80
CITIZENS & NORTHERN CORP			568.000	14,688.48
CITIZENS COMMUNITY BANCORP INC			106.000	1,499.90
CITIZENS FINANCIAL GROUP INC			354,841.000	13,803,314.90
CITIZENS INC/TX			3,931.000	30,622.49
CITRIX SYSTEMS INC			17,699.000	1,855,563.16
CITY BANK/LYNNWOOD WA			1,072.000	6.00
CITY HOLDING CO			2,230.000	167,762.90
CITY OFFICE REIT INC			92,133.000	1,182,066.39
CIVEO CORP			6,356.000	27,712.16
CIVITAS SOLUTIONS INC			5,149.000	84,443.60
CLARUS CORP			1,902.000	15,691.50
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00
CLEAN ENERGY FUELS CORP			10,244.000	37,800.36
CLEARFIELD INC			2,788.000	30,807.40
CLEARSIDE BIOMEDICAL INC			2,766.000	29,568.54
CLEARSTORY SYSTEMS INC			219.000	0.00
CLEARWATER PAPER CORP			2,723.000	62,901.30
CLEVELAND BIOLABS INC			52.000	127.92
CLEVELAND-CLIFFS INC			40,231.000	339,147.33
CLOROX CO/THE			17,641.000	2,385,945.25
CLOUD PEAK ENERGY INC			6,172.000	21,540.28
CLOVIS ONCOLOGY INC			2,130.000	96,851.10
CLST HOLDINGS INC			3,920.000	10.58
CME GROUP INC			53,050.000	8,695,956.00
CMS ENERGY CORP			60,315.000	2,851,693.20
CMTSU LIQUIDATION INC			7,875.000	30.71
CNA FINANCIAL CORP			93,162.000	4,255,640.16
CNB FINANCIAL CORP/PA			2,053.000	61,713.18
CNH INDUSTRIAL NV			406,550.000	4,280,971.50
CNO FINANCIAL GROUP INC			36,144.000	688,181.76

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COBIZ FINANCIAL INC			1,883.000	40,446.84
COCA-COLA BOTTLING CO CONSOLID			1,246.000	168,371.98
COCA-COLA CO/THE			245,420.000	10,764,121.20
COCA-COLA EUROPEAN PARTNERS PL			321,566.000	13,057,955.65
COCHLEAR LTD			53,000.000	7,838,467.04
CODEXIS INC			892.000	12,844.80
CODORUS VALLEY BANCORP INC			1,812.000	55,592.16
COEUR MINING INC			16,325.000	124,070.00
COFINIMMO SA			7,966.000	982,154.27
COFINIMMO SA RTS			6,905.000	4,971.79
COGENT COMMUNICATIONS HOLDINGS			9,837.000	525,295.80
COGNIZANT TECHNOLOGY SOLUTIONS			94,802.000	7,488,409.98
COHEN & CO INC			33.000	349.80
COHEN & STEERS INC			3,840.000	160,166.40
COHERUS BIOSCIENCES INC			1,817.000	25,438.00
COHU INC			3,809.000	93,358.59
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			63,148.000	4,092,621.88
COLLECTORS UNIVERSE INC			2,907.000	42,849.18
COLLEGIUM PHARMACEUTICAL INC			1,500.000	35,775.00
COLOMBO BANK			495.000	47.03
COLONIAL BANGROUP INC/THE			63,000.000	0.00
COLUMBIA BANKING SYSTEM INC			8,093.000	331,003.70
COLUMBIA PROPERTY TRUST INC			11,400.000	258,894.00
COLUMBUS MCKINNON CORP/NY			3,054.000	132,421.44
COMARCO INC			3,575.000	259.19
COMCAST CORP			565,066.000	18,539,815.46
COMDIAL CORP			222.000	0.44
COMERICA INC			74,938.000	6,813,362.96
COMFORT SYSTEMS USA INC			5,219.000	239,030.20
COMMERCIAL INTERNATIONAL BANK			282,625.000	1,347,247.62
COMMERCIAL METALS CO			205,101.000	4,329,682.11
COMMUNICATIONS SYSTEMS INC			1,795.000	6,838.95
COMMUNITY BANK SYSTEM INC			6,720.000	396,950.40
COMMUNITY HEALTH SYSTEMS INC			14,028.000	46,572.96
COMMUNITY TRUST BANCORP INC			3,945.000	197,052.75
COMMUNITY WEST BANCSHARES			895.000	10,561.00
COMMVAULT SYSTEMS INC			33,832.000	2,227,837.20
COMPASS GROUP PLC			381,420.000	8,150,276.49

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMPASS MINERALS INTERNATIONAL			3,760.000	247,220.00
COMPUTER PROGRAMS & SYSTEMS IN			3,931.000	129,329.90
COMPUTER SERVICES INC			1,732.000	85,907.20
COMPUTER TASK GROUP INC			5,316.000	41,145.84
COMPX INTERNATIONAL INC			1,012.000	13,358.40
COMSCORE INC			14,460.000	315,228.00
COMSTOCK RESOURCES INC			1,054.000	11,077.54
COMTECH TELECOMMUNICATIONS COR			3,491.000	111,293.08
COMTREX SYSTEMS CORP			367.000	3,493.84
CONAGRA BRANDS INC			47,562.000	1,699,390.26
CONCENTRADORA FIBRA HOTELERA M			772,003.000	454,818.30
CONCERT PHARMACEUTICALS INC			7,514.000	126,460.62
CONCHO RESOURCES INC			20,288.000	2,806,844.80
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			3,125.000	228,750.00
CONN'S INC			1,694.000	55,902.00
CONNECTICUT WATER SERVICE INC			2,552.000	166,696.64
CONNECTONE BANCORP INC			873.000	21,737.70
CONOCOPHILLIPS			101,480.000	7,065,037.60
CONRAD INDUSTRIES INC			1,998.000	34,465.50
CONSOL ENERGY INC			3,024.000	115,970.40
CONSOLIDATED COMMUNICATIONS HO			11,656.000	144,068.16
CONSOLIDATED EDISON INC			41,571.000	3,241,706.58
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50
CONSOLIDATED WATER CO LTD			7,950.000	102,555.00
CONSOLIDATED-TOMOKA LAND CO			2,568.000	157,957.68
CONSTELLATION BRANDS INC			32,685.000	7,153,765.95
CONSUMER PORTFOLIO SERVICES IN			3,851.000	15,673.57
CONTACT ENERGY LTD			210,975.000	835,617.65
CONTANGO OIL & GAS CO			7,906.000	44,906.08
CONTINENTAL BUILDING PRODUCTS			2,419.000	76,319.45
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTINENTAL MATERIALS CORP			751.000	12,203.75
CONTRA DYAX CORPORATION			21,687.000	0.00
CONVERGYS CORP			13,392.000	327,300.48
COOPER COS INC/THE			26,686.000	6,283,218.70
COOPER TIRE & RUBBER CO			10,344.000	272,047.20
COOPER-STANDARD HOLDINGS INC			1,846.000	241,069.14
COPART INC			16,864.000	953,827.84

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CORCEPT THERAPEUTICS INC			12,102.000	190,243.44
CORE-MARK HOLDING CO INC			6,060.000	137,562.00
CORECIVIC INC			11,993.000	286,512.77
COREPOINT LODGING INC			5,660.000	146,594.00
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE ONDEMAND INC			6,540.000	310,192.20
CORNING INC			103,120.000	2,836,831.20
CORNWALL RESOURCES INC			100.000	0.00
CORPORATE OFFICE PROPERTIES TR			10,411.000	301,814.89
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			5,803.000	313,362.00
COSTAR GROUP INC			1,160.000	478,650.80
COSTCO WHOLESALE CORP			43,937.000	9,181,954.26
COTIVITI HOLDINGS INC			1,468.000	64,782.84
COTY INC			87,758.000	1,237,387.80
COUNTY BANCORP INC			554.000	15,235.00
COUSINS PROPERTIES INC			37,579.000	364,140.51
COVANTA HOLDING CORP			14,634.000	241,461.00
COVENANT TRANSPORTATION GROUP			1,866.000	58,779.00
COVIVIO			7,629.000	793,634.99
COWEN INC			371.000	5,138.35
CPI AEROSTRUCTURES INC			1,047.000	10,993.50
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			3,735.000	190,074.15
CRACKER BARREL OLD COUNTRY STO			3,617.000	565,011.57
CRAFT BREW ALLIANCE INC			1,907.000	39,379.55
CRAWFORD & CO			6,711.000	58,050.15
CRAY INC			4,788.000	117,784.80
CRAZY WOMAN CREEK BANCORP INC			437.000	7,599.43
CREE INC			11,315.000	470,364.55
CREXENDO INC			1,395.000	3,627.00
CRH PLC			251,331.000	8,905,949.80
CROCS INC			9,190.000	161,835.90
CROSS COUNTRY HEALTHCARE INC			11,595.000	130,443.75
CROSSROADS SYSTEMS INC			77.000	577.50
CROWN CASTLE INTERNATIONAL COR			25,424.000	2,741,215.68
CROWN CRAFTS INC			3,403.000	19,397.10
CRYOLIFE INC			5,594.000	155,792.90
CSG SYSTEMS INTERNATIONAL INC			4,908.000	200,589.96

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CSL LTD			212,460.000	30,236,730.80
CSP INC			821.000	8,086.85
CSS INDUSTRIES INC			2,060.000	34,814.00
CSX CORP			61,918.000	3,949,130.04
CT REIT UNIT			40,165.000	393,879.29
CTI INDUSTRIES CORP			179.000	719.58
CTS CORP			4,394.000	158,184.00
CUBIC CORP			3,285.000	210,897.00
CULP INC			4,138.000	101,587.90
CUMMINS INC			12,323.000	1,638,959.00
CURIS INC			1,868.000	3,231.64
CUSTOMERS BANCORP INC			1,410.000	40,015.80
CUTERA INC			7,301.000	294,230.30
CV HOLDINGS INC/UNITED STATES			5,499.000	329.39
CVB FINANCIAL CORP			13,874.000	311,055.08
CVR ENERGY INC			2,915.000	107,825.85
CVS HEALTH CORP			67,825.000	4,364,538.75
CYBERAGENT INC			126,900.000	7,630,154.27
CYBERARK SOFTWARE LTD			3,534.000	222,500.64
CYBERCARE INC COM			5,500.000	825.00
CYBEROPTICS CORP			1,596.000	27,770.40
CYS INVESTMENTS INC			14,693.000	110,197.50
CYTOKINETICS INC			8,939.000	74,193.70
CYTORI THERAPEUTICS INC			6.000	8.70
CYTORI THERAPEUTICS INC RTS			6.000	0.00
DAILY JOURNAL CORP			227.000	52,255.40
DAIMLER AG			108,500.000	6,983,822.91
DAIWA HOUSE INDUSTRY CO LTD			440,200.000	15,006,502.71
DAKTRONICS INC			6,647.000	56,565.97
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			20,490.000	413,693.10
DANAHER CORP			49,559.000	4,890,482.12
DARDEN RESTAURANTS INC			44,907.000	4,807,743.42
DARLING INGREDIENTS INC			15,647.000	311,062.36
DASAN ZHONG SOLUTIONS INC			257.000	2,508.32
DATA I/O CORP			3,451.000	21,913.85
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	354.00
DATAWATCH CORP			2,397.000	22,771.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DAVE & BUSTER'S ENTERTAINMENT			4,567.000	217,389.20	
DAVITA INC			22,380.000	1,554,067.20	
DAWSON GEOPHYSICAL CO			11,979.000	94,634.10	
DAXOR CORP			1,616.000	10,213.12	
DBS GROUP HOLDINGS LTD			523,200.000	10,210,745.87	
DEAN FOODS CO			13,666.000	143,629.66	
DECKERS OUTDOOR CORP			4,425.000	499,538.25	
DECORATOR INDUSTRIES INC			831.000	8.31	
DEERE & CO			19,875.000	2,778,525.00	
DEL CATH SYSTEMS INC			0.004	0.02	
DELEK US HOLDINGS INC			74,383.000	3,731,795.11	
DELIA*S INC			3,437.000	0.34	
DELL TECHNOLOGIES INC CLASS V			44,400.000	3,755,352.00	
DELPHAX TECHNOLOGIES INC			7,074.000	42.44	
DELPHI TECHNOLOGIES PLC			59,570.000	3,286,737.00	
DELTA AIR LINES INC			56,311.000	2,789,646.94	
DELTA APPAREL INC			3,232.000	62,539.20	
DELTAGEN INC			13,680.000	13.68	
DELUXE CORP			6,484.000	429,305.64	
DENBURY RESOURCES INC			34,044.000	163,751.64	
DENNY'S CORP			9,259.000	147,495.87	
DENTSPLY SIRONA INC			39,271.000	1,718,891.67	
DEPOMED INC			8,075.000	53,860.25	
DESTINATION MATERNITY CORP			3,060.000	17,809.20	
DESTINATION XL GROUP INC			4,460.000	10,035.00	
DETERMINE INC			423.000	596.43	
DEUTSCHE BOERSE AG			67,000.000	8,929,480.78	
DEVON ENERGY CORP			85,029.000	3,737,874.84	
DEXTERA SURGICAL INC			149.000	9.09	
DEXUS			84.000	602.63	
DHI GROUP INC			15,785.000	37,094.75	
DHT HOLDINGS INC			1,036.000	4,858.84	
DIADEXUS INC			148.000	1.48	
DIAGEO PLC			748,478.000	26,898,207.33	
DIAMOND HILL INVESTMENT GROUP			820.000	159,432.60	
DIAMOND OFFSHORE DRILLING INC			7,466.000	155,740.76	
DIAMONDROCK HOSPITALITY CO			26,578.000	326,377.84	
DICERNA PHARMACEUTICALS INC			2,463.000	30,171.75	
DICK'S SPORTING GOODS INC			114,150.000	4,023,787.50	

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DIEBOLD NIXDORF INC			7,882.000	94,189.90	
DIFFERENTIAL BRANDS GROUP INC			39.000	150.15	
DIGI INTERNATIONAL INC			7,626.000	100,663.20	
DIGIMARC CORP			3,347.000	89,699.60	
DIGITAL GARAGE INC			86,600.000	3,365,801.62	
DIGITAL INFO SECURITY CO			18.000	1.08	
DIGITAL REALTY TRUST INC			49,870.000	5,564,494.60	
DIGITAL VIDEO SYSTEMS INC			319.000	0.00	
DILLARD'S INC			1,881.000	177,754.50	
DIME COMMUNITY BANCSHARES INC			5,665.000	110,467.50	
DINE BRANDS GLOBAL INC			2,307.000	172,563.60	
DIODES INC			4,128.000	142,292.16	
DIPLOMAT PHARMACY INC			4,370.000	111,697.20	
DISCOVER FINANCIAL SERVICES			21,389.000	1,505,999.49	
DISCOVERY INC			317,586.000	8,117,573.00	
DISH NETWORK CORP			14,032.000	471,615.52	
DISTRIBUIDORA INTERNACIONAL DE			1,494,600.000	4,353,825.47	
DITECH HLDG CORP WT EXP SER A			453.000	0.00	
DITECH HLDG CORP WT EXP SER B 01/31/2028			360.000	0.00	
DITECH HOLDING CORP			265.000	1,383.30	
DIVERSICARE HEALTHCARE SERVICE			1,976.000	13,436.80	
DIVINE INC			6,229.000	3.92	
DIXIE GROUP INC/THE			1,371.000	3,153.30	
DMC GLOBAL INC			1,649.000	74,040.10	
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00	
DOLL TECHNOLOGY GROUP INC			1.000	0.00	
DOLLAR GENERAL CORP			23,493.000	2,316,409.80	
DOLLAR TREE INC			28,659.000	2,436,015.00	
DOLLARAMA INC			252,000.000	9,762,377.90	
DOMINION ENERGY INC			39,996.000	2,726,927.28	
DOMMO ENERGIA SA ADR			719.000	26,723.79	
DOMTAR CORP			9,147.000	436,677.78	
DON QUIJOTE HOLDINGS CO LTD			527,200.000	25,321,212.68	
DONEGAL GROUP INC			6,549.000	88,384.23	
DONNELLEY FINANCIAL SOLUTIONS			460.000	7,990.20	
DORIAN LPG LTD			545.000	4,163.80	
DORMAN PRODUCTS INC			6,576.000	449,206.56	
DOUGLAS DYNAMICS INC			1,629.000	78,192.00	
DOVA PHARMACEUTICALS INC			700.000	20,944.00	

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DOVER CORP			27,552.000	2,016,806.40	
DOVER DOWNS GAMING & ENTERTAIN			3,923.000	6,982.94	
DOVER MOTORSPORTS INC			5,962.000	13,414.50	
DOWDUPONT INC			207,100.000	13,652,032.00	
DR HORTON INC			56,338.000	2,309,858.00	
DR PEPPER SNAPPLE GROUP INC			29,694.000	3,622,668.00	
DREAM GLOBAL REIT UNIT			63,067.000	688,465.64	
DREAM INDUSTRIAL REIT UNIT			137,461.000	1,078,412.35	
DRI CORP			787.000	0.55	
DRIL-QUIP INC			4,491.000	230,837.40	
DRIVE SHACK INC			4,615.000	35,627.80	
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00	
DSP GROUP INC			2,555.000	31,809.75	
DSV A/S			227,170.000	18,354,438.97	
DSW INC			8,871.000	229,049.22	
DTE ENERGY CO			29,091.000	3,014,700.33	
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.04	
DUCOMMUN INC			2,048.000	67,768.32	
DUKE ENERGY CORP			66,327.000	5,245,139.16	
DUKE REALTY CORP			59,090.000	1,715,382.70	
DULUTH HOLDINGS INC			1,699.000	40,419.21	
DURECT CORP			7,621.000	11,888.76	
DXC TECHNOLOGY CO			26,212.000	2,112,949.32	
DYCOM INDUSTRIES INC			4,694.000	443,629.94	
DYNACQ HEALTHCARE INC			16.000	0.41	
DYNAVAX TECHNOLOGIES CORP			14,177.000	216,199.25	
DYNEX CAPITAL INC			8,422.000	54,995.66	
E*TRADE FINANCIAL CORP			71,740.000	4,387,618.40	
EACO CORP			16.000	211.36	
EAGLE BANCORP INC			3,446.000	211,239.80	
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	8.24	
EAGLE PHARMACEUTICALS INC/DE			1,808.000	136,793.28	
EARTHCARE CO COM			12,400.000	0.00	
EARTHSHELL CORP COM NEW			1,800.000	0.00	
EARTHSTONE ENERGY INC			5,369.000	47,515.65	
EASTERLY GOVERNMENT PROPERTIES			47,027.000	929,253.52	
EASTERN CO/THE			749.000	21,009.45	
EASTGROUP PROPERTIES INC			3,836.000	366,568.16	
EASTMAN CHEMICAL CO			24,440.000	2,443,022.40	

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EASTMAN KODAK CO			4,573.000	17,377.40
EATON CORP PLC			38,971.000	2,912,692.54
EBAY INC			56,656.000	2,054,346.56
EBIX INC			4,519.000	344,573.75
EBT INTL INC COM NEW			69.000	0.00
ECHELON CORP			709.000	5,842.16
ECOLAB INC			18,996.000	2,665,708.68
ECOLOGY AND ENVIRONMENT INC			298.000	3,710.10
EDCI HOLDINGS INC			1,189.000	252.66
EDGEWATER TECHNOLOGY INC			6,313.000	34,216.46
EDISON INTERNATIONAL			38,918.000	2,462,341.86
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATION REALTY TRUST INC			10,087.000	418,610.50
EDUCATIONAL DEVELOPMENT CORP			826.000	15,487.50
EDWARDS LIFESCIENCES CORP			18,887.000	2,749,380.59
EGAIN CORP			1,590.000	24,009.00
EHEALTH INC			3,564.000	78,764.40
EIGER BIOPHARMACEUTICALS INC			1,328.000	16,201.60
EL PASO ELECTRIC CO			7,865.000	464,821.50
ELDORADO RESORTS INC			8,443.000	330,121.30
ELECTRO SCIENTIFIC INDUSTRIES			2,961.000	46,694.97
ELECTRO-SENSORS INC			212.000	854.36
ELECTRONIC ARTS INC			18,806.000	2,652,022.12
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	132.96
ELECTRONICS FOR IMAGING INC			6,353.000	206,853.68
ELI LILLY & CO			67,770.000	5,782,814.10
ELLIE MAE INC			4,781.000	496,459.04
ELLINGTON RESIDENTIAL MORTGAGE			2,303.000	25,102.70
EMAGIN CORP			5,889.000	10,305.75
EMAK WORLDWIDE INC			1,137.000	11.37
EMC INSURANCE GROUP INC			2,569.000	71,366.82
EMCOR GROUP INC			44,401.000	3,382,468.18
EMCORE CORP			1,144.000	5,777.20
EMERGENT BIOSOLUTIONS INC			7,496.000	378,473.04
EMERSON ELECTRIC CO			58,126.000	4,018,831.64
EMERSON RADIO CORP			4,687.000	6,843.02
EMISPHERE TECHNOLOGIES INC			6,412.000	15,388.80
EMPIRE RESORTS INC			104.000	2,059.20
EMPIRE STATE REALTY TRUST INC			6,187.000	105,797.70

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EMPLOYERS HOLDINGS INC			5,558.000	223,431.60	
ENAGAS SA			12,136.000	354,801.44	
ENANTA PHARMACEUTICALS INC			3,085.000	357,551.50	
ENAV SPA			55,913.000	280,448.12	
ENBRIDGE ENERGY MANAGEMENT LLC			345.000	3,539.70	
ENBRIDGE INC			61,781.000	2,204,963.89	
ENBRIDGE INCOME FD HLDGS INC			2,140.000	52,448.67	
ENCOMPASS HEALTH CORP			48,695.000	3,297,625.40	
ENCORE CAPITAL GROUP INC			3,121.000	114,228.60	
ENCORE WIRE CORP			3,917.000	185,861.65	
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00	
ENDESA SA			63,162.000	1,393,407.88	
ENDO INTERNATIONAL PLC			28,700.000	270,641.00	
ENDOCYTE INC			3,178.000	43,856.40	
ENDOLOGIX INC			14,625.000	82,777.50	
ENDURANCE INTERNATIONAL GROUP			7,984.000	79,440.80	
ENEL CHILE SA ADR			101,337.000	494,524.56	
ENEL SPA			423,761.000	2,353,583.58	
ENER1 INC			8,865.000	0.00	
ENERGEN CORP			118,140.000	8,602,954.80	
ENERGY CONVERSION DEVICES INC			3,568.000	0.00	
ENERGY FOCUS INC			96.000	182.40	
ENERGY RECOVERY INC			5,828.000	47,090.24	
ENERGY TRANSFER EQUITY LP			623,278.000	10,751,545.50	
ENERGY TRANSFER PARTNERS LP			469,489.000	8,939,070.56	
ENERSYS			7,273.000	542,856.72	
ENGIE SA			85,450.000	1,309,942.65	
ENGLOBAL CORP			4,402.000	5,678.58	
ENHERENT CORP			9,218.000	9.22	
ENNIS INC			3,710.000	75,498.50	
ENOVA INTERNATIONAL INC			3,389.000	123,867.95	
ENPRO INDUSTRIES INC			2,422.000	169,418.90	
ENSCO PLC			46,027.000	334,156.02	
ENSIGN GROUP INC/THE			5,409.000	193,750.38	
ENSTAR GROUP LTD			1,438.000	298,097.40	
ENTEGRIS INC			23,452.000	795,022.80	
ENTERCOM COMMUNICATIONS CORP			4,042.000	30,517.10	
ENERGY CORP			151,884.000	12,270,708.36	
ENTERPRISE BANCORP INC/MA			515.000	20,821.45	

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ENTERPRISE FINANCIAL SERVICES			454.000	24,493.30
ENTERPRISE PRODUCTS PARTNERS L			731,816.000	20,249,348.72
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			7,652.000	38,260.00
ENVESTNET INC			6,091.000	334,700.45
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,686.96
ENVISION HEALTHCARE CORP			7,424.000	326,730.24
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,079.000	21,170.01
ENZON PHARMACEUTICALS INC			10,765.000	2,798.90
EOG RESOURCES INC			42,583.000	5,298,602.69
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.25
EPIX PHARMACEUTICALS INC			6,452.000	0.65
EPIZYME INC			9,164.000	124,172.20
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			5,626.000	529,406.60
EQT CORP			15,458.000	852,972.44
EQT GP HOLDINGS LP			39,951.000	939,248.01
EQT MIDSTREAM PARTNERS LP			185,411.000	9,565,353.49
EQUIFAX INC			7,372.000	922,310.92
EQUIFIN INC			394.000	2.96
EQUINIX INC			4,870.000	2,093,564.30
EQUINOR ASA			531,629.000	14,115,198.74
EQUITY BANCSHARES INC			1,631.000	67,653.88
EQUITY COMMONWEALTH			9,102.000	286,713.00
EQUITY RESIDENTIAL			36,445.000	2,321,182.05
ERA GROUP INC			6,737.000	87,244.15
ERBA DIAGNOSTICS INC			3,427.000	565.46
EROOMSYSTEM TECHNOLOGIES INC			65.000	81.58
ERSTE GROUP BANK AG			322,950.000	13,479,904.74
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC ENTRPRIZE CORP			962.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			1,892.000	26,677.20
ESCALERA RESOURCES CO			9,249.000	46.25
ESCO TECHNOLOGIES INC			3,921.000	226,241.70
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00

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ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESPERION THERAPEUTICS INC			700.000	27,433.00
ESPEY MANUFACTURING & ELECTRON			318.000	8,532.32
ESSENDANT INC			9,261.000	122,430.42
ESSENT GROUP LTD			8,884.000	318,224.88
ESSENTIAL PROPERTIES REALTY TR			45,457.000	615,487.78
ESSEX PROPERTY TRUST INC			8,933.000	2,135,612.31
ESTEE LAUDER COS INC/THE			24,622.000	3,513,313.18
ESTERLINE TECHNOLOGIES CORP			4,370.000	322,506.00
ETHAN ALLEN INTERIORS INC			3,900.000	95,550.00
ETSY INC			10,946.000	461,811.74
EUROBANCSHARES INC			3,146.000	0.00
EUROCOMMERCIAL PROPERTIES NV			3,374.000	143,233.44
EUTELSAT COMMUNICATIONS SA			28,688.000	595,032.89
EVANS & SUTHERLAND COMPUTER CO			3,651.000	3,731.32
EVERCEL INC			2,040.000	3,692.40
EVEREST RE GROUP LTD			8,116.000	1,870,575.68
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			39,984.000	2,245,101.60
EVERI HOLDINGS INC			12,114.000	87,220.80
EVERSOURCE ENERGY			45,259.000	2,652,629.99
EVERTEC INC			8,372.000	182,928.20
EVINE LIVE INC			3,429.000	4,217.67
EVOLUTION PETROLEUM CORP			10,186.000	100,332.10
EVOLVING SYSTEMS INC			7,263.000	20,699.55
EVONIK INDUSTRIES AG			222,200.000	7,609,070.46
EW SCRIPPS CO/THE			6,241.000	83,566.99
EXANTAS CAPITAL CORP			3,084.000	31,395.12
EXELON CORP			204,382.000	8,706,673.20
EXLSERVICE HOLDINGS INC			3,985.000	225,590.85
EXPEDIA GROUP INC			76,266.000	9,166,410.54
EXPEDITORS INTERNATIONAL OF WA			26,936.000	1,969,021.60
EXPERIAN PLC			390,000.000	9,651,753.64
EXPONENT INC			16,574.000	800,524.20
EXPRESS INC			11,146.000	101,985.90
EXPRESS SCRIPTS HOLDING CO			47,823.000	3,692,413.83
EXTENDED STAY AMERICA INC			28,389.000	613,486.29
EXTERRAN CORP			3,428.000	85,837.12

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EXTRA SPACE STORAGE INC			7,729.000	771,431.49
EXTREME NETWORKS INC			11,183.000	89,016.68
EXXON MOBIL CORP			281,818.000	23,314,803.14
EZCORP INC			5,023.000	60,527.15
EZENIA! INC			5,456.000	65.47
F5 NETWORKS INC			10,193.000	1,757,782.85
FAB INDS INC COM			4,400.000	0.00
FABRINET			4,424.000	163,201.36
FACEBOOK INC			191,326.000	37,178,468.32
FACTORY 2-U STORES INC			5,731.000	16.05
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,036.000	703.60
FAMOUS DAVE'S OF AMERICA INC			2,467.000	16,652.25
FANUC CORP			28,800.000	5,721,518.78
FARMER BROTHERS CO			2,093.000	63,941.15
FARMERS CAPITAL BANK CORP			2,154.000	112,223.40
FARO TECHNOLOGIES INC			2,251.000	122,341.85
FASTENAL CO			39,303.000	1,891,653.39
FAURECIA SA			66,807.000	4,767,391.35
FBL FINANCIAL GROUP INC			3,696.000	291,060.00
FCB FINANCIAL HOLDINGS INC			3,266.000	192,040.80
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			1,401.000	125,361.48
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			4,488.000	567,956.40
FEDERAL SCREW WORKS			815.000	6,723.75
FEDERAL SIGNAL CORP			9,859.000	229,616.11
FEDERATED INVESTORS INC			11,600.000	270,512.00
FEDEX CORP			19,806.000	4,497,150.36
FEDNAT HOLDING CO			946.000	21,824.22
FERGUSON PLC			267,909.000	21,752,971.72
FERGUSON PLC ADR			305,868.000	2,483,525.81
FERRO CORP			10,684.000	222,761.40
FERROGLOBE PLC			8,671.000	74,310.47
FFD FINANCIAL CORP			676.000	31,812.56
FIBERCORE INC			7,424.000	14.85
FIBERMARK INC COM			6,800.000	0.00
FIBRA UNO ADMINISTRACION SA DE			213,332.000	313,012.47
FIDELITY NATIONAL FINANCIAL IN			33,079.000	1,244,431.98

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FIDELITY NATIONAL INFORMATION			28,523.000	3,024,293.69
FIDELITY SOUTHERN CORP			2,250.000	57,172.50
FIESTA RESTAURANT GROUP INC			1,632.000	46,838.40
FIFTH THIRD BANCORP			114,903.000	3,297,716.10
FINANCIAL ENGINES INC			6,376.000	286,282.40
FINANCIAL INSTITUTIONS INC			671.000	22,075.90
FINECOBANK BANCA FINECO SPA			930,000.000	10,502,065.55
FINISAR CORP			14,009.000	252,162.00
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			23,400.000	360,126.00
FIRST ACCEPTANCE CORP			5,086.000	5,798.04
FIRST BANCORP INC/ME			1,965.000	55,452.30
FIRST BANCORP/PUERTO RICO			8,183.000	62,599.95
FIRST BANCORP/SOUTHERN PINES N			2,141.000	87,588.31
FIRST BUSEY CORP			1,240.000	39,332.80
FIRST BUSINESS FINANCIAL SERVI			1,068.000	27,768.00
FIRST COMMONWEALTH FINANCIAL C			13,748.000	213,231.48
FIRST COMMUNITY BANCSHARES INC			421.000	13,413.06
FIRST DATA CORP			197,775.000	4,139,430.75
FIRST DEFIANCE FINANCIAL CORP			3,599.000	241,348.94
FIRST FINANCIAL BANCORP			14,115.000	432,624.75
FIRST FINANCIAL BANKSHARES INC			9,987.000	508,338.30
FIRST FINANCIAL CORP/IN			2,712.000	122,989.20
FIRST FOUNDATION INC			3,971.000	73,622.34
FIRST HORIZON NATIONAL CORP			15.000	267.60
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			15,220.000	507,434.80
FIRST INTERSTATE BANCSYSTEM IN			1,737.000	73,301.40
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			6,820.000	316,448.00
FIRST MIDWEST BANCORP INC/IL			12,434.000	316,693.98
FIRST NBC BANK HOLDING CO			1,118.000	55.90
FIRST OF LONG ISLAND CORP/THE			4,826.000	119,926.10
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST QUANTUM MINERALS LTD			741,580.000	10,919,764.80
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,516.000	31,002.20
FIRST UNITED CORP RIGHTS			1,689.000	0.00

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH INC			6,899.000	619,875.15
FIRSTENERGY CORP			100,014.000	3,591,502.74
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			37,172.000	2,754,073.48
FIVE BELOW INC			7,692.000	751,585.32
FIVE PRIME THERAPEUTICS INC			6,599.000	104,330.19
FIVE STAR SENIOR LIVING INC			655.000	982.50
FIVE9 INC			6,900.000	238,533.00
FLAGSTAR BANCORP INC			2,087.000	71,500.62
FLANIGAN'S ENTERPRISES INC			102.000	2,774.40
FLEETCOR TECHNOLOGIES INC			5,494.000	1,157,311.10
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEXION THERAPEUTICS INC			4,173.000	107,872.05
FLEXSTEEL INDUSTRIES INC			1,453.000	57,974.70
FLIR SYSTEMS INC			8,410.000	437,067.70
FLOTEK INDUSTRIES INC			6,231.000	20,126.13
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOWSERVE CORP			8,019.000	323,967.60
FLUIDIGM CORP			7,871.000	46,911.16
FLUOR CORP			8,617.000	420,337.26
FLUSHING FINANCIAL CORP			2,652.000	69,217.20
FLYI INC COM			29,300.000	87.90
FMC CORP			55,199.000	4,924,302.79
FNB CORP/PA			122,675.000	1,646,298.50
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FONAR CORP			2,579.000	68,472.45
FOOT LOCKER INC			102,350.000	5,388,727.50
FOOTBALL EQUITIES INC			5,500.000	5.50
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			274,905.000	3,043,198.35
FORESTAR GROUP INC			450.000	9,337.50
FORMFACTOR INC			5,759.000	76,594.70
FORRESTER RESEARCH INC			2,560.000	107,392.00
FORTIVE CORP			34,445.000	2,656,053.95
FORTRESS TRANSPORTATION & INFR			7,397.000	133,663.79
FORTUNE BRANDS HOME & SECURITY			18,498.000	993,157.62
FORTUNE REAL ESTATE INVESTMENT			1,314,966.000	1,545,352.61

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORUM ENERGY TECHNOLOGIES INC			6,770.000	83,609.50
FORWARD AIR CORP			3,546.000	209,497.68
FOSSIL GROUP INC			4,110.000	110,435.70
FOUNDATION MEDICINE INC			2,225.000	304,157.50
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			7,062.000	173,937.06
FOX FACTORY HOLDING CORP			4,308.000	200,537.40
FRANCESCA'S HOLDINGS CORP			6,810.000	51,415.50
FRANK'S INTERNATIONAL NV			4,400.000	34,320.00
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			5,577.000	136,915.35
FRANKLIN ELECTRIC CO INC			5,874.000	264,917.40
FRANKLIN FINANCIAL NETWORK INC			2,943.000	110,656.80
FRANKLIN RESOURCES INC			37,881.000	1,214,086.05
FRANKLIN STREET PROPERTIES COR			9,484.000	81,183.04
FRASERS CENTREPOINT TRUST			823,793.000	1,335,227.38
FRASERS LOGISTICS & INDUSTRIAL			2,967,397.000	2,285,124.20
FRED'S INC			3,539.000	8,068.92
FREEDOM HOLDING CORP/NV			299.000	2,093.00
FREEMPORT-MCMORAN INC			156,013.000	2,692,784.38
FREIGHTCAR AMERICA INC			4,152.000	69,712.08
FREQUENCY ELECTRONICS INC			2,941.000	23,704.46
FRESENIUS SE & CO KGAA			79,808.000	6,410,772.33
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			4,100.000	182,655.00
FRIEDMAN INDUSTRIES INC			2,475.000	20,047.50
FRIEDMANS INC CL A			10,900.000	0.00
FRONT YARD RESIDENTIAL CORP			632.000	6,585.44
FRONTIER COMMUNICATIONS CORP			10,473.000	56,135.28
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	38,888.56
FRP HOLDINGS INC			3,126.000	202,408.50
FS INVESTMENT CORP			29,511.000	216,905.85
FTD COS INC			4,670.000	21,668.80
FTI CONSULTING INC			5,634.000	340,744.32
FUBON FINANCIAL HOLDING CO LTD			3,603,000.000	6,038,778.52
FUEL TECH INC			2,314.000	2,499.12

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FUELCELL ENERGY INC			508.000	670.56
FULTON FINANCIAL CORP			21,544.000	355,476.00
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			6,586.000	92,269.86
G-III APPAREL GROUP LTD			4,686.000	208,058.40
GA EXPRESS INC			1,881.000	0.02
GABS 114A AELTUS CBO			8,180.000	0.01
GAINSCO INC			435.000	7,721.25
GAMCO INVESTORS INC			5,879.000	157,322.04
GAMETECH INTERNATIONAL INC			4,418.000	22.09
GAMING AND LEISURE PROPERTIES			143,475.000	5,136,405.00
GAMING PARTNERS INTERNATIONAL			204.000	1,746.24
GANNETT CO INC			14,852.000	158,916.40
GAP INC/THE			13,299.000	430,754.61
GARGOYLES INC			187.000	0.02
GARMIN LTD			6,817.000	415,837.00
GARTNER INC			5,592.000	743,176.80
GASLOG LTD			2,296.000	43,853.60
GASTAR EXPLORATION INC			3,020.000	1,691.20
GATX CORP			5,521.000	409,823.83
GCI LIBERTY INC			180,447.000	8,134,550.76
GCP APPLIED TECHNOLOGIES INC			7,054.000	204,213.30
GDI PROPERTY GROUP			351,821.000	335,326.40
GEMPHIRE THERAPEUTICS INC			6,700.000	68,273.00
GENERAC HOLDINGS INC			8,857.000	458,172.61
GENERAL DATACOMM INDUSTRIES IN			1,255.000	43.93
GENERAL DYNAMICS CORP			23,831.000	4,442,336.71
GENERAL ELECTRIC CO			875,939.000	11,921,529.79
GENERAL MILLS INC			45,363.000	2,007,766.38
GENERAL MOLY INC			5,187.000	2,126.67
GENERAL MOTORS CO			112,247.000	4,422,531.80
GENERAL STEEL HOLDINGS INC			1,145.000	36.14
GENESCO INC			2,854.000	113,303.80
GENESIS HEALTHCARE INC			2,781.000	6,368.49
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			3,643.000	18,069.28
GENMAB A/S			25,615.000	3,952,934.59
GENMARK DIAGNOSTICS INC			8,217.000	52,424.46
GENOMIC HEALTH INC			5,049.000	254,469.60

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENTHERM INC			4,839.000	190,172.70
GENUINE PARTS CO			16,721.000	1,534,820.59
GENVEC CORP INC			66.000	71.28
GENWORTH FINANCIAL INC			65,862.000	296,379.00
GEO GROUP INC/THE			38,870.000	1,070,479.80
GEOGLOBAL RESOURCES INC			2,056.000	2.06
GEOMET INC			8,674.000	13.88
GEOPETRO RESOURCES CO			1,269.000	5.20
GEOSPACE TECHNOLOGIES CORP			4,444.000	62,482.64
GERMAN AMERICAN BANCORP INC			2,543.000	91,166.55
GERON CORP			7,288.000	24,997.84
GETTY REALTY CORP			4,369.000	123,074.73
GGP INC			57,055.000	1,165,633.65
GIBRALTAR INDUSTRIES INC			4,028.000	151,050.00
GIBSON ENERGY INC			59,280.000	789,979.40
GIGA-TRONICS INC			1,580.000	447.14
GILEAD SCIENCES INC			79,694.000	5,645,522.96
GLACIER BANCORP INC			10,511.000	406,565.48
GLADSTONE COMMERCIAL CORP			3,765.000	72,363.30
GLASSBRIDGE ENTERPRISES INC			723.000	654.32
GLAUKOS CORP			3,569.000	145,044.16
GLAXOSMITHKLINE PLC			519,300.000	10,488,397.91
GLEACHER & CO INC			482.000	216.90
GLOBAL BLOOD THERAPEUTICS INC			2,216.000	100,163.20
GLOBAL INDEMNITY LTD			782.000	30,482.36
GLOBAL NET LEASE INC			6,772.000	138,351.96
GLOBAL PAYMENTS INC			9,779.000	1,090,260.71
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41
GLOBALSTAR INC			48,178.000	23,602.40
GLOBANT SA			2,976.000	169,007.04
GLOBUS MEDICAL INC			9,177.000	463,071.42
GLOWPOINT INC			1,539.000	308.42
GLYCOMIMETICS INC			3,960.000	63,874.80
GMS INC			2,144.000	58,080.96
GN STORE NORD A/S			200,000.000	9,113,844.73
GNC HOLDINGS INC			6,676.000	23,499.52
GOLAR LNG LTD			9,792.000	288,472.32
GOLD RESOURCE CORP			10,854.000	71,527.86
GOLDEN OCEAN GROUP LTD			483.000	4,197.27

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GOLDFIELD CORP/THE			2,125.000	9,031.25	
GOLDMAN SACHS BDC INC			2,250.000	46,080.00	
GOLDMAN SACHS GROUP INC/THE			25,306.000	5,581,744.42	
GOLUB CAPITAL BDC INC			2,729.000	49,940.70	
GOODYEAR TIRE & RUBBER CO/THE			14,699.000	342,339.71	
GOPRO INC			11,776.000	75,837.44	
GORMAN-RUPP CO/THE			5,780.000	202,300.00	
GOVERNMENT PROPERTIES INCOME T			7,017.000	111,219.45	
GP STRATEGIES CORP			1,649.000	29,022.40	
GRAHAM CORP			3,125.000	80,656.25	
GRAMERCY PROPERTY TRUST			33,409.000	912,733.88	
GRAN TIERRA ENERGY INC			36,229.000	124,990.05	
GRANITE BROADCASTING CORP			140.000	0.00	
GRANITE CONSTRUCTION INC			58,110.000	3,234,402.60	
GRANITE POINT MORTGAGE TRUST I			12,143.000	222,824.05	
GRANITE REIT STAPLED UNIT			15,340.000	625,284.73	
GRAY TELEVISION INC			9,296.000	144,983.20	
GREAT AMERICAN BANCORP INC			144.000	4,582.08	
GREAT ELM CAPITAL GROUP INC			1,771.000	6,375.60	
GREAT LAKES DREDGE & DOCK CORP			11,817.000	62,039.25	
GREAT SOUTHERN BANCORP INC			1,964.000	112,340.80	
GREAT WESTERN BANCORP INC			7,047.000	295,903.53	
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00	
GREEN BRICK PARTNERS INC			166.000	1,626.80	
GREEN DOT CORP			5,630.000	413,185.70	
GREEN PLAINS INC			4,829.000	88,370.70	
GREENBRIER COS INC/THE			4,751.000	250,615.25	
GREENHUNTER RESOURCES INC			1,231.000	0.00	
GREENLIGHT CAPITAL RE LTD			2,989.000	42,443.80	
GREIF INC			3,117.000	164,858.13	
GRIFFIN INDUSTRIAL REALTY INC			592.000	26,042.08	
GRIFFON CORP			8,877.000	158,010.60	
GROUP 1 AUTOMOTIVE INC			2,472.000	155,736.00	
GROUPON INC			39,622.000	170,374.60	
GROWTHPOINT PROPERTIES AUSTRAL			97,269.000	259,440.59	
GRUPO FINANCIERO BANORTE SAB D			1,542,240.000	9,162,855.01	
GSE SYSTEMS INC			2,430.000	7,654.50	
GSV INC			770.000	23.87	
GTT COMMUNICATIONS INC			3,667.000	165,015.00	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GTX INC			2,789.000	42,699.59
GUARANTY BANCORP			907.000	27,028.60
GUESS? INC			8,487.000	181,621.80
GUIDED THERAPEUTICS INC			2.000	0.00
GULF ISLAND FABRICATION INC			1,859.000	16,731.00
GULFMARK OFFSHORE INC			21.000	703.50
GULFMARK OFFSHORE INC WTS EXP 11/14/2024			246.000	546.12
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,277.000	26,012.49
H&E EQUIPMENT SERVICES INC			1,806.000	67,923.66
H&R BLOCK INC			12,822.000	292,085.16
HACKETT GROUP INC/THE			6,915.000	111,124.05
HAEMONETICS CORP			6,935.000	621,930.80
HALCON RESOURCES CORP			188.000	825.32
HALLADOR ENERGY CO			2,337.000	16,686.18
HALLIBURTON CO			53,689.000	2,419,226.34
HALLMARK FINANCIAL SERVICES IN			1,002.000	9,999.96
HALOZYME THERAPEUTICS INC			11,596.000	195,624.52
HALYARD HEALTH INC			5,792.000	331,592.00
HAMBORNER REIT AG			12,823.000	136,390.31
HAMILTON BEACH BRANDS HOLDING			1,186.000	34,453.30
HAMPSHIRE GROUP LTD			2,587.000	12.94
HANCOCK WHITNEY CORP			9,443.000	440,515.95
HANDLEMAN CO DEL COM			6,680.000	0.00
HANESBRANDS INC			22,087.000	486,355.74
HANGER INC			5,167.000	87,632.32
HANMI FINANCIAL CORP			2,062.000	58,457.70
HANNON ARMSTRONG SUSTAINABLE I			2,392.000	47,242.00
HARBOR DIVERSIFIED INC			1,094.000	24.07
HARBOURTON CAPITAL GROUP INC			233.000	5.24
HARLEY-DAVIDSON INC			10,201.000	429,258.08
HARMONIC INC			8,186.000	34,790.50
HARRIS CORP			20,907.000	3,021,897.78
HARSCO CORP			9,852.000	217,729.20
HARTE-HANKS INC			579.000	6,426.90
HARTFORD FINANCIAL SERVICES GR			169,713.000	8,677,425.69
HARVARD BIOSCIENCE INC			8,691.000	46,496.85
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06
HASBRO INC			15,837.000	1,461,913.47

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	234.00
HAVERTY FURNITURE COS INC			2,272.000	49,075.20
HAWAIIAN HOLDINGS INC			6,678.000	240,074.10
HAWAIIAN TELCOM HOLDCO INC			929.000	26,866.68
HAWKINS INC			2,602.000	91,980.70
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			1,949.000	71,606.26
HB FULLER CO			7,883.000	423,159.44
HC2 HOLDINGS INC			306.000	1,790.10
HCA HEALTHCARE INC			17,127.000	1,757,230.20
HCP INC			125,374.000	3,237,156.68
HDFC BANK LTD ADR			227,270.000	23,867,895.40
HEALTHCARE REALTY TRUST INC			11,351.000	330,087.08
HEALTHCARE SERVICES GROUP INC			9,783.000	422,527.77
HEALTHEQUITY INC			5,785.000	434,453.50
HEALTHSTREAM INC			3,475.000	94,902.25
HEALTHWAREHOUSE.COM INC			409.000	184.46
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			11,787.000	218,648.85
HEARTLAND FINANCIAL USA INC			2,545.000	139,593.25
HECLA MINING CO			48,763.000	169,695.24
HEDGEPTH PHARMACEUTICALS INC			1,225.000	318.62
HEIDELBERGCEMENT AG			84,590.000	7,118,840.97
HEIDRICK & STRUGGLES INTERNATI			1,326.000	46,410.00
HELEN OF TROY LTD			4,036.000	397,344.20
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS & MATHESON ANALYTICS IN			162.000	50.22
HELIX ENERGY SOLUTIONS GROUP I			13,452.000	112,055.16
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			6,674.000	425,534.24
HEMACARE CORP			391.000	2,787.83
HEMISPHERX BIOPHARMA INC			522.000	167.04
HENNESSY ADVISORS INC			2,183.000	37,875.05
HENRY SCHEIN INC			15,265.000	1,108,849.60
HERCULES CAPITAL INC			3,879.000	49,069.35
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,515.000	25,739.85
HERITAGE FINANCIAL CORP/WA			3,416.000	119,047.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERITAGE-CRYSTAL CLEAN INC			2,700.000	54,270.00
HERMAN MILLER INC			8,026.000	272,081.40
HERON THERAPEUTICS INC			4,168.000	161,718.40
HERSHA HOSPITALITY TRUST			5,148.000	110,424.60
HERSHEY CO/THE			18,742.000	1,744,130.52
HERTZ GLOBAL HOLDINGS INC			8,462.000	129,807.08
HESKA CORP			2,176.000	225,847.04
HESS CORP			36,560.000	2,445,498.40
HEWLETT PACKARD ENTERPRISE CO			186,625.000	2,726,591.25
HEXAGON AB			129,329.000	7,221,086.02
HFF INC			4,277.000	146,914.95
HG HOLDINGS INC			2,904.000	1,887.60
HHGREGG INC			6,832.000	15.03
HIBBETT SPORTS INC			3,212.000	73,554.80
HIGHPOINT RESOURCES CORP			5,622.000	34,181.76
HIKMA PHARMACEUTICALS PLC			665,000.000	13,178,273.42
HILL INTERNATIONAL INC			4,065.000	23,983.50
HILL-ROM HOLDINGS INC			42,425.000	3,705,399.50
HILLENBRAND INC			8,166.000	385,026.90
HILLTOP HOLDINGS INC			8,579.000	189,338.53
HILTON WORLDWIDE HOLDINGS INC			31,258.000	2,474,383.28
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			116.000	25,485.20
HISPANIC EXPRESS INC			200.000	30.00
HKBN LTD			578,984.000	891,488.28
HKN INC			44.000	338.80
HKT TRUST & HKT LTD			662,410.000	846,012.43
HMN FINANCIAL INC			1,231.000	24,743.10
HMS HOLDINGS CORP			10,934.000	236,393.08
HNI CORP			6,821.000	253,741.20
HOLLYFRONTIER CORP			10,820.000	740,412.60
HOLLYSYS AUTOMATION TECHNOLOGI			7,867.000	174,175.38
HOLLYWOOD MEDIA CORP			3,839.000	767.80
HOLOGIC INC			40,789.000	1,621,362.75
HOLOGRAPHIC STORAGE LTD			43.000	48.38
HOME BANCORP INC			1,452.000	67,590.60
HOME BANCSHARES INC/AR			15,929.000	359,358.24
HOME DEPOT INC/THE			98,347.000	19,187,499.70
HOMEBANC CORP GA COM			25,900.000	0.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOMESTREET INC			2,319.000	62,497.05
HON HAI PRECISION INDUSTRY CO			2,765,000.000	7,545,402.32
HONEYWELL INTERNATIONAL INC			51,406.000	7,405,034.30
HOOKER FURNITURE CORP			1,759.000	82,497.10
HOOPER HOLMES INC			820.000	34.60
HOPE BANCORP INC			15,362.000	273,904.46
HOPEWELL HOLDINGS LTD			123,066.000	420,392.56
HOPFED BANCORP INC			1,340.000	22,217.20
HORACE MANN EDUCATORS CORP			7,619.000	339,807.40
HORIZON BANCORP INC/IN			5,614.000	116,153.66
HORIZON PHARMA PLC			23,186.000	383,960.16
HORMEL FOODS CORP			43,511.000	1,619,044.31
HORNBECK OFFSHORE SERVICES INC			4,414.000	17,479.44
HORTONWORKS INC			1,757.000	32,012.54
HOST HOTELS & RESORTS INC			283,787.000	5,979,392.09
HOSTESS BRANDS INC			655,261.000	8,911,549.60
HOUGHTON MIFFLIN HARCOURT CO			15,220.000	116,433.00
HOULIHAN LOKEY INC			1,983.000	101,569.26
HOUSTON AMERICAN ENERGY CORP			3,012.000	915.35
HOUSTON WIRE & CABLE CO			678.000	5,763.00
HOVNIANIAN ENTERPRISES INC			5,931.000	9,667.53
HP INC			119,784.000	2,717,898.96
HRG GROUP INC			15,053.000	197,043.77
HUBSPOT INC			4,440.000	556,776.00
HUDSON GLOBAL INC			580.000	939.60
HUFFY CORP COM			5,000.000	0.00
HUHTAMAKI OYJ			131,666.000	4,871,597.17
HUMANA INC			31,894.000	9,492,611.22
HUNT COS FINANCE TRUST INC			3,721.000	12,688.61
HUNTINGTON BANCSHARES INC/OH			67,725.000	999,621.00
HUNTINGTON INGALLS INDUSTRIES			6,004.000	1,301,607.16
HUNTSMAN CORP			160,300.000	4,680,760.00
HURCO COS INC			1,300.000	58,175.00
HURON CONSULTING GROUP INC			2,689.000	109,980.10
HUTCHISON PORT HOLDINGS TRUST			502,449.000	140,685.72
HUTTIG BUILDING PRODUCTS INC			1,900.000	9,025.00
HYBRID ENERGY HOLDINGS INC			141.000	0.01
HYCROFT MNG CORP			659.000	138.39
HYPERDYNAMICS CORP			406.000	2.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			1,295.000	83,203.75
IAC/INTERACTIVECORP			9,321.000	1,421,359.29
IBERIABANK CORP			5,415.000	410,457.00
ICAD INC			1,154.000	3,519.70
ICADE			15,249.000	1,429,658.78
ICF INTERNATIONAL INC			2,407.000	171,017.35
ICON PLC			17,315.000	2,294,756.95
ICONIX BRAND GROUP INC			8,035.000	4,687.62
ICTC GROUP INC			1.000	77.50
ICU MEDICAL INC			561.000	164,737.65
ID SYSTEMS INC			1,769.000	10,950.11
IDACORP INC			7,373.000	680,085.52
IDENTIV INC			369.000	1,428.03
IDERA PHARMACEUTICALS INC			10,222.000	13,493.04
IDEXX LABORATORIES INC			11,155.000	2,431,120.70
IDNA INC			2,887.000	0.00
IDT CORP			4,761.000	26,756.82
IEC ELECTRONICS CORP			2,639.000	15,385.37
IENTERTAINMENT NETWORK INC			831.000	19.94
IES HOLDINGS INC			254.000	4,254.50
IGB REAL ESTATE INVESTMENT TRU			1,608,173.000	692,714.70
IGO CORPORATIONS			26,400.000	0.00
IHS MARKIT LTD			77,880.000	4,017,829.20
II-VI INC			8,600.000	373,670.00
ILG INC			13,893.000	458,885.79
ILLINOIS TOOL WORKS INC			43,396.000	6,012,081.84
ILLUMINA INC			9,009.000	2,516,123.61
IMAGEWARE SYSTEMS INC			1,055.000	1,149.95
IMAGINON INC			667.000	0.07
IMAX CORP			7,843.000	173,722.45
IMMERSION CORP			2,637.000	40,715.28
IMMOBILIARE GRANDE DISTRIBUZION			21,821.000	175,333.46
IMMUNE DESIGN CORP			929.000	4,226.95
IMMUNE PHARMACEUTICALS INC			2.000	0.38
IMMUNOGEN INC			11,935.000	116,127.55
IMMUNOMEDICS INC			10,469.000	247,801.23
IMPAC MORTGAGE HOLDINGS INC			521.000	4,907.82
IMPATH INC COM			18,800.000	0.00

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IMPERVA INC			5,097.000	245,930.25
IMPINJ INC			2,557.000	56,535.27
INCOMNET INC			300.000	0.03
INCYTE CORP			10,783.000	722,461.00
INDEPENDENCE CONTRACT DRILLING			6,200.000	25,544.00
INDEPENDENCE HOLDING CO			2,543.000	84,554.75
INDEPENDENCE REALTY TRUST INC			14,677.000	151,319.87
INDEPENDENT BANK CORP/MI			170.000	4,335.00
INDEPENDENT BANK CORP/ROCKLAND			5,411.000	424,222.40
INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			763,630.000	19,463,108.60
INFINERA CORP			14,745.000	146,417.85
INFINITY ENERGY RESOURCES INC			204.000	12.24
INFINITY PHARMACEUTICALS INC			8,219.000	15,698.29
INFINITY PROPERTY & CASUALTY C			1,973.000	280,856.55
INFORMA PLC			1,502,791.000	16,566,899.48
INFRATIL LTD			359,992.000	823,816.14
ING GROEP NV			367,400.000	5,288,192.62
INGERSOLL-RAND PLC			66,038.000	5,925,589.74
INGEVITY CORP			5,600.000	452,816.00
INGLES MARKETS INC			8,053.000	256,085.40
INGREDION INC			8,327.000	921,798.90
INNERWORKINGS INC			703.000	6,109.07
INNODATA INC			4,006.000	4,006.00
INNOPHOS HOLDINGS INC			2,157.000	102,673.20
INNOSPEC INC			2,654.000	203,163.70
INNOVATIVE SOLUTIONS & SUPPORT			2,621.000	7,627.11
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			9,281.000	128,077.80
INOGEN INC			2,112.000	393,528.96
INOVALIS REIT TR UNIT			13,216.000	101,472.20
INOVALON HOLDINGS INC			10,603.000	105,234.78
INOVIO PHARMACEUTICALS INC			13,274.000	52,034.08
INPHI CORP			6,160.000	200,877.60
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			2,914.000	5,857.14
INSIGHT ENTERPRISES INC			4,695.000	229,726.35
INSIGNIA SYSTEMS INC			1,967.000	3,324.23
INSMED INC			8,369.000	197,926.85

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INSPERITY INC			7,676.000	731,139.00
INSTALLED BUILDING PRODUCTS IN			1,516.000	85,729.80
INSTEEL INDUSTRIES INC			3,493.000	116,666.20
INSYS THERAPEUTICS INC			2,100.000	15,204.00
INTEGER HOLDINGS CORP			5,310.000	343,291.50
INTEGRA BANK CORP			2,671.000	0.27
INTEGRAL VISION INC			4,289.000	17.16
INTEGRATED DEVICE TECHNOLOGY I			18,685.000	595,677.80
INTEL CORP			305,394.000	15,181,135.74
INTELLICHECK INC			158.000	363.40
INTER PARFUMS INC			3,571.000	191,048.50
INTER PIPELINE LTD			64,440.000	1,207,040.63
INTERCONTINENTAL EXCHANGE INC			51,126.000	3,760,317.30
INTERDIGITAL INC/PA			5,566.000	450,289.40
INTEREP NATIONAL RADIO SALES I			3,193.000	0.00
INTERFACE INC			7,516.000	172,492.20
INTERLINK ELECTRONICS INC			705.000	2,234.85
INTERMEDIATE TERM CREDIT BD INDX FND			9,155,938.000	493,980,837.36
INTERMET CORP			20,500.000	0.00
INTERNAP CORP			1,352.000	14,087.84
INTERNATIONAL BANCSHARES CORP			6,865.000	293,822.00
INTERNATIONAL BUSINESS MACHINE			69,910.000	9,766,427.00
INTERNATIONAL FLAVORS & FRAGRA			11,586.000	1,436,200.56
INTERNATIONAL ISOTOPES INC			831.000	52.44
INTERNATIONAL PAPER CO			25,380.000	1,321,790.40
INTERNATIONAL SEAWAYS INC			1,181.000	27,328.34
INTERNATIONAL SPEEDWAY CORP			3,430.000	153,321.00
INTERPACE DIAGNOSTICS GROUP IN			338.000	300.82
INTERPHASE CORP			1,377.000	103.28
INTERPLAY ENTERTAINMENT CORP			12,923.000	64.62
INTERPUBLIC GROUP OF COS INC/T			59,427.000	1,392,968.88
INTERSECT ENT INC			7,842.000	293,682.90
INTERTEK GROUP PLC			164,300.000	12,398,980.01
INTERVISUAL BOOKS INC			5,600.000	0.56
INTEST CORP			1,323.000	9,657.90
INTEVAC INC			1,941.000	9,413.85
INTIVA BIOPHARMA INC			50.000	139.50
INTL. FCSTONE INC			2,940.000	152,027.40
INTRA-CELLULAR THERAPIES INC			3,500.000	61,845.00

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INTREPID POTASH INC			6,449.000	26,440.90
INTREXON CORP			6,918.000	96,436.92
INTRICON CORP			2,083.000	83,944.90
INTRUSION INC			1,848.000	2,975.28
INTUIT INC			18,955.000	3,872,601.29
INTUITIVE SURGICAL INC			10,003.000	4,786,235.44
INUVO INC			1,115.000	861.34
INVACARE CORP			7,750.000	144,150.00
INVERSIONES AGUAS METROPOLITAN			329,037.000	495,350.88
INVESCO LTD			35,716.000	948,616.96
INVESCO MORTGAGE CAPITAL INC			16,352.000	259,996.80
INVESTMENT TECHNOLOGY GROUP IN			4,570.000	95,604.40
INVESTORS BANCORP INC			49,442.000	632,363.18
INVESTORS REAL ESTATE TRUST			12,427.000	68,721.31
INVESTORS TITLE CO			714.000	129,605.28
INVINCIBLE INVESTMENT CORP			275.000	123,888.42
INVITAE CORP			1.000	7.35
INVIVO THERAPEUTICS HOLDINGS C			82.000	139.40
ION GEOPHYSICAL CORP			1,456.000	35,380.80
IOVANCE BIOTHERAPEUTICS INC			6,265.000	80,192.00
IPASS INC			6,591.000	2,271.26
IPG PHOTONICS CORP			2,304.000	508,331.52
IQVIA HOLDINGS INC			18,165.000	1,813,230.30
IRADIMED CORP			7,538.000	156,413.50
IRHYTHM TECHNOLOGIES INC			600.000	48,678.00
IRIDEX CORP			5,112.000	34,659.36
IRIDIUM COMMUNICATIONS INC			4,572.000	73,609.20
IROBOT CORP			3,509.000	265,876.93
IRON MOUNTAIN INC			175,418.000	6,141,384.18
ISHARES CORE S&P MIDCAP ETF			977,011.000	190,302,202.58
ISIGN SOLUTIONS INC			2.000	0.60
ISRAEL DISCOUNT BANK LTD			3,452,629.000	10,063,938.89
ISTAR INC			5,864.000	63,272.56
ITERIS INC			2,681.000	12,976.04
ITOCHU CORP			554,400.000	10,047,921.72
ITRON INC			5,651.000	339,342.55
ITUS CORP			1,324.000	4,011.72
ITZYOURMALL INC			17.000	0.00
J SAINSBURY PLC			2,480,800.000	10,520,187.15

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J&J SNACK FOODS CORP			3,410.000	519,922.70
J2 GLOBAL INC			6,455.000	559,067.55
JACK IN THE BOX INC			9,270.000	789,062.40
JACO ELECTRONICS INC			1,562.000	15.62
JACOBS ENGINEERING GROUP INC			60,362.000	3,832,383.38
JAKKS PACIFIC INC			8,349.000	27,342.98
JAPAN AIRLINES CO LTD			227,700.000	8,074,803.77
JAZZ PHARMACEUTICALS PLC			53,745.000	9,260,263.50
JB HUNT TRANSPORT SERVICES INC			15,771.000	1,916,965.05
JBS SA			2,224,200.000	5,318,563.18
JEFFERIES FINANCIAL GROUP INC			18,583.000	422,577.42
JER INVESTORS TRUST INC			786.000	15.72
JERNIGAN CAPITAL INC			14,233.000	271,280.98
JM SMUCKER CO/THE			15,737.000	1,691,412.76
JOHN B SANFILIPPO & SON INC			652.000	48,541.40
JOHN BEAN TECHNOLOGIES CORP			3,732.000	331,774.80
JOHN LAING INFRASTRUCTURE			243,864.000	381,202.35
JOHN WILEY & SONS INC			5,800.000	361,920.00
JOHN WOOD GROUP PLC			1,280,000.000	10,609,317.76
JOHNSON & JOHNSON			168,120.000	20,399,680.80
JOHNSON CONTROLS INTERNATIONAL			81,147.000	2,714,367.15
JOHNSON OUTDOORS INC			1,589.000	134,318.17
JOUNCE THERAPEUTICS INC			1,500.000	11,490.00
JOURNAL REGISTER CO COM			18,400.000	36.80
JPMORGAN CHASE & CO			231,810.000	24,154,602.00
JULIUS BAER GROUP LTD			156,477.000	9,184,228.37
JUNIPER NETWORKS INC			51,916.000	1,423,536.72
JUNIPER PHARMACEUTICALS INC			575.000	5,002.50
JUST EAT PLC			1,150,000.000	11,827,459.63
K12 INC			2,530.000	41,416.10
K2M GROUP HOLDINGS INC			5,170.000	116,325.00
KA WANG HOLDING INC			2.000	0.00
KADANT INC			1,853.000	178,165.95
KAISER ALUMINUM CORP			2,108.000	219,463.88
KAMAN CORP			3,320.000	231,370.80
KANSAS CITY LIFE INSURANCE CO			1,326.000	53,040.00
KANSAS CITY SOUTHERN			22,979.000	2,434,854.84
KAO CORP			118,000.000	9,001,941.44
KAPSTONE PAPER AND PACKAGING C			12,771.000	440,599.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KAR AUCTION SERVICES INC			8,834.000	484,103.20
KARYOPHARM THERAPEUTICS INC			6,445.000	109,500.55
KATY INDUSTRIES INC			5,499.000	16.50
KB FINANCIAL GROUP INC			108,700.000	5,149,715.37
KB HOME			8,210.000	223,640.40
KBC GROUP NV			303,780.000	23,451,331.77
KBR INC			303,005.000	5,429,849.60
KDDI CORP			414,300.000	11,337,004.97
KEARNY FINANCIAL CORP/MD			11,647.000	156,652.15
KELLOGG CO			24,320.000	1,699,238.40
KELLY SERVICES INC			3,617.000	81,201.65
KEMET CORP			2,639.000	63,731.85
KEMPER CORP			5,265.000	398,297.25
KENEDIX RETAIL REIT CORP			45.000	99,413.17
KENNAMETAL INC			11,180.000	401,362.00
KENNEDY-WILSON HOLDINGS INC			10,425.000	220,488.75
KEPPEL DC REIT			1,467,132.000	1,463,365.99
KEPPEL INFRASTRUCTURE TRUST			3,923,417.000	1,496,279.31
KERING SA			19,110.000	10,790,025.41
KERRY GROUP PLC			54,841.000	5,737,053.02
KERYX BIOPHARMACEUTICALS INC			4,194.000	15,769.44
KEWAUNEE SCIENTIFIC CORP			494.000	17,759.30
KEY TRONIC CORP			7,435.000	56,357.30
KEYCORP			253,119.000	4,945,945.26
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			6,339.000	217,427.70
KID BRANDS INC			2,768.000	2.05
KIMBALL ELECTRONICS INC			4,225.000	77,317.50
KIMBALL INTERNATIONAL INC			5,634.000	91,045.44
KIMBERLY-CLARK CORP			30,386.000	3,200,861.24
KIMCO REALTY CORP			26,042.000	442,453.58
KINDER MORGAN INC/DE			251,056.000	4,436,159.52
KINDRED HEALTHCARE INC			12,820.000	115,380.00
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KIRKLAND'S INC			367.000	4,271.88
KITE REALTY GROUP TRUST			9,821.000	167,742.68
KKR REAL ESTATE FINANCE TRUST			52,878.000	1,045,926.84
KLA-TENCOR CORP			33,864.000	3,472,075.92
KLEPIERRE SA			6,465.000	243,429.80

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KLX INC			7,623.000	548,093.70
KMG CHEMICALS INC			2,000.000	147,560.00
KNIGHT-SWIFT TRANSPORTATION HO			116,860.000	4,465,220.60
KNOLL INC			9,787.000	203,667.47
KNOWLES CORP			10,819.000	165,530.70
KOC HOLDING AS			1,990,200.000	6,177,561.34
KOHL'S CORP			10,311.000	751,671.90
KOMATSU LTD			338,200.000	9,672,889.88
KONA GRILL INC			1,503.000	3,532.05
KONINKLIJKE DSM NV			94,000.000	9,451,644.17
KOPIN CORP			9,182.000	26,260.52
KOPPERS HOLDINGS INC			3,895.000	149,373.25
KOREAN REINSURANCE CO			532,200.000	5,658,651.92
KORN/FERRY INTERNATIONAL			6,145.000	380,559.85
KOSS CORP			5,540.000	13,019.00
KRAFT HEINZ CO/THE			180,399.000	11,332,665.18
KRATON CORP			4,384.000	202,277.76
KRATOS DEFENSE & SECURITY SOLU			2,777.000	31,963.27
KROGER CO/THE			151,344.000	4,305,736.80
KRONOS WORLDWIDE INC			7,006.000	157,845.18
KROTON EDUCACIONAL SA			4,090,000.000	9,939,569.56
KRUNG THAI BANK PCL			12,448,500.000	6,274,975.82
KULICKE & SOFFA INDUSTRIES INC			5,599.000	133,368.18
KURA ONCOLOGY INC			3,700.000	67,340.00
KVH INDUSTRIES INC			3,105.000	41,607.00
L BRANDS INC			14,866.000	548,258.08
L3 TECHNOLOGIES INC			10,109.000	1,944,162.88
LA JOLLA PHARMACEUTICAL CO			4,453.000	129,894.01
LA-Z-BOY INC			6,380.000	195,228.00
LABORATORY CORP OF AMERICA HOL			19,696.000	3,536,022.88
LADENBURG THALMANN FINANCIAL S			4,936.000	16,782.40
LAKELAND BANCORP INC			995.000	19,750.75
LAKELAND FINANCIAL CORP			2,915.000	140,473.85
LAKELAND INDUSTRIES INC			910.000	12,785.50
LAM RESEARCH CORP			48,191.000	8,329,814.35
LANCASTER COLONY CORP			3,365.000	465,783.30
LANDEC CORP			3,123.000	46,532.70
LANDMARK INFRASTRUCTURE PARTNE			1,646.000	22,797.10
LANDS' END INC			2,805.000	78,259.50

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LANNETT CO INC			4,078.000	55,460.80
LANTHEUS HOLDINGS INC			4,965.000	72,240.75
LANTRONIX INC			1,116.000	3,169.44
LAR ESPANA REAL ESTATE SOCIMI			3,953.000	44,122.51
LAREDO PETROLEUM INC			8,374.000	80,557.88
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LAS VEGAS SANDS CORP			11,047.000	843,548.92
LASALLE HOTEL PROPERTIES			18,858.000	645,509.34
LASERSIGHT INC COM NEW			413.000	16.52
LATTICE SEMICONDUCTOR CORP			15,822.000	103,792.32
LAWSON PRODUCTS INC/DE			1,390.000	33,846.50
LAZARD EMERG MKT EQY-INST			8,119,859.683	143,315,523.41
LAZARD LTD			56,020.000	2,739,938.20
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50
LB FOSTER CO			2,649.000	60,794.55
LCI INDUSTRIES			3,181.000	286,767.15
LEAR CORP			7,098.000	1,318,879.38
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	4,147.20
LECG CORP			659.000	3.30
LEGACYTEXAS FINANCIAL GROUP IN			9,541.000	372,289.82
LEGAL & GENERAL GROUP PLC			1,994,300.000	7,003,712.37
LEGGETT & PLATT INC			8,045.000	359,128.80
LEMAITRE VASCULAR INC			4,107.000	137,502.36
LENDINGCLUB CORP			39,377.000	149,238.83
LENDINGTREE INC			890.000	190,282.00
LENDLEASE GROUP			54,909.000	803,682.08
LENNAR CORP			38,056.000	1,997,940.00
LENOX GROUP INC COM			6,400.000	112.00
LEXICON PHARMACEUTICALS INC			6,932.000	83,184.00
LEXINGTON REALTY TRUST			48,277.000	421,458.21
LGI HOMES INC			2,200.000	127,006.00
LGL GROUP INC/THE			450.000	2,326.50
LHC GROUP INC			7,813.000	668,714.67
LIBBEY INC			2,374.000	19,253.14
LIBERTY BROADBAND CORP			76,309.000	5,778,117.48
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			308,063.000	5,970,260.94
LIBERTY MEDIA CORP-LIBERTY SIR			123,705.000	5,611,258.80

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIBERTY PROPERTY TRUST			213,995.000	9,486,398.35
LIBERTY TRIPADVISOR HOLDINGS I			8,909.000	143,434.90
LICT CORP			10.000	128,000.00
LIFEPOINT HEALTH INC			5,527.000	269,717.60
LIFETIME BRANDS INC			2,045.000	25,869.25
LIGAND PHARMACEUTICALS INC			6,053.000	1,254,000.01
LIGHTPATH TECHNOLOGIES INC			618.000	1,421.40
LIMELIGHT NETWORKS INC			5,980.000	26,730.60
LIMESTONE BANCORP INC			203.000	3,095.75
LINCOLN EDUCATIONAL SERVICES C			1,469.000	2,556.06
LINCOLN NATIONAL CORP			87,281.000	5,433,242.25
LINDSAY CORP			1,973.000	191,361.27
LINNCO LLC ESCROW			13,796.000	0.00
LINTEC CORP			218,300.000	6,336,248.19
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			3,641.000	23,848.55
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	3,101.52
LITHIA MOTORS INC			3,222.000	304,704.54
LIVANOVA PLC			6,150.000	613,893.00
LIVE MICROSYSTEMS INC			117.000	333.45
LIVEPERSON INC			9,155.000	193,170.50
LKQ CORP			39,230.000	1,251,437.00
LOCALIZA RENT A CAR SA			1,766,700.000	10,859,919.68
LOCKHEED MARTIN CORP			15,225.000	4,497,921.75
LOEWS CORP			59,588.000	2,876,908.64
LOGIC DEVICES INC			306.000	0.31
LONDON STOCK EXCHANGE GROUP PL			321,350.000	18,968,769.11
LONZA GROUP AG			75,670.000	20,080,613.32
LOOKSMART GROUP INC			13.000	143.00
LORAL SPACE & COMMUNICATIONS I			2,155.000	81,028.00
LOUISIANA-PACIFIC CORP			79,742.000	2,170,577.24
LOWE'S COS INC			50,381.000	4,814,912.17
LOXO ONCOLOGY INC			2,021.000	350,603.08
LRAD CORP			1,806.000	4,749.78
LS STARRETT CO/THE			905.000	5,792.00
LSB INDUSTRIES INC			2,661.000	14,103.30
LSC COMMUNICATIONS INC			460.000	7,203.60
LSI INDUSTRIES INC			2,590.000	13,830.60
LTC PROPERTIES INC			3,427.000	146,469.98

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LTV CORP			50,656.000	75.98	
LUBY'S INC			4,719.000	12,222.21	
LUKOIL PJSC ADR			163,400.000	11,263,162.00	
LUMBER LIQUIDATORS HOLDINGS IN			6,321.000	153,916.35	
LUMENTUM HOLDINGS INC			8,206.000	475,127.40	
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00	
LUMINEX CORP			5,973.000	176,382.69	
LUNA INNOVATIONS INC			1,342.000	3,985.74	
LUNDIN PETROLEUM AB			383,790.000	12,256,740.78	
LUXOFT HOLDING INC			4,143.000	152,669.55	
LYDALL INC			2,961.000	129,247.65	
LYONDELLBASELL INDUSTRIES NV			26,296.000	2,888,615.60	
M&T BANK CORP			22,081.000	3,757,082.15	
M/I HOMES INC			2,374.000	62,863.52	
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.85	
MACATAWA BANK CORP			5,506.000	66,842.84	
MACERICH CO/THE			42,013.000	2,387,598.79	
MACK-CALI REALTY CORP			11,312.000	229,407.36	
MACOM TECHNOLOGY SOLUTIONS HOL			5,150.000	118,656.00	
MACQUARIE INFRASTRUCTURE CORP			35,336.000	1,491,179.20	
MACROGENICS INC			6,296.000	130,012.40	
MACY'S INC			58,927.000	2,205,637.61	
MADRIGAL PHARMACEUTICALS INC			71.000	19,857.99	
MAGAZINE LUIZA SA			191,300.000	6,339,540.98	
MAGELLAN HEALTH INC			4,382.000	420,452.90	
MAGELLAN MIDSTREAM PARTNERS LP			270,025.000	18,653,327.00	
MAGNA ENTERTAINMENT CORP			225.000	0.00	
MAGNA INTL INC			203,800.000	11,845,792.70	
MAGNACHIP SEMICONDUCTOR CORP			2,414.000	24,743.50	
MAGNITOGORSK IRON & STEEL WORK GDR			267,858.000	2,367,864.72	
MAIDEN HOLDINGS LTD			13,276.000	102,889.00	
MAIN STREET CAPITAL CORP			5,971.000	227,256.26	
MAJESCO			223.000	1,371.45	
MAKITA CORP			260,400.000	11,672,333.83	
MALIBU BOATS INC			2,949.000	123,681.06	
MANHATTAN ASSOCIATES INC			11,770.000	553,307.70	
MANHATTAN BRIDGE CAPITAL INC			399.000	3,012.45	
MANITOWOC CO INC/THE COM NEW			4,475.000	115,723.50	
MANNATECH INC			266.000	5,453.00	

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MANNKIND CORP			6,103.000	11,595.70
MANTECH INTERNATIONAL CORP/VA			3,040.000	163,065.60
MAPFRE SA			2,768,300.000	8,355,052.60
MAPLETREE COMMERCIAL TRUST			748,915.000	862,337.04
MAPLETREE INDUSTRIAL TRUST			651,986.000	922,869.81
MAPLETREE LOGISTICS TRUST			3,438,488.000	3,101,826.35
MAPLETREE NORTH ASIA COMMERCIA			273,473.000	228,646.29
MARATHON OIL CORP			404,300.000	8,433,698.00
MARATHON PETROLEUM CORP			54,203.000	3,802,882.48
MARCHEX INC			2,413.000	7,383.78
MARCUS & MILLICHAP INC			840.000	32,768.40
MARCUS CORP/THE			2,877.000	93,502.50
MARINA BIOTECH INC			4.000	2.04
MARINE PRODUCTS CORP			6,114.000	108,706.92
MARINEMAX INC			1,756.000	33,276.20
MARKEL CORP			1,641.000	1,779,418.35
MARLIN BUSINESS SERVICES CORP			1,413.000	42,178.05
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			39,487.000	4,999,054.20
MARRIOTT VACATIONS WORLDWIDE C			3,312.000	374,123.52
MARSH & MCLENNAN COS INC			41,747.000	3,422,001.59
MARTEN TRANSPORT LTD			5,091.000	119,383.95
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			3,859.000	861,830.47
MASCO CORP			28,221.000	1,056,029.82
MASIMO CORP			20,030.000	1,955,929.50
MASONITE INTERNATIONAL CORP			3,907.000	280,717.95
MASTEC INC			8,383.000	425,437.25
MASTECH DIGITAL INC			681.000	10,453.35
MASTERCARD INC			65,142.000	12,801,705.84
MATADOR RESOURCES CO			9,303.000	279,555.15
MATAHARI DEPARTMENT STORE TBK			12,350,000.000	7,584,125.12
MATEON THERAPEUTICS INC			10.000	2.05
MATERION CORP			4,637.000	251,093.55
MATRIX SERVICE CO			5,821.000	106,815.35
MATSON INC			5,804.000	222,757.52
MATTEL INC			21,085.000	346,215.70
MATTERSIGHT CORP			1,177.000	3,148.48
MATTHEWS INTERNATIONAL CORP			4,638.000	272,714.40

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MAUI LAND & PINEAPPLE CO INC			319.000	3,572.80
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			28,492.000	1,671,340.72
MAXIMUS INC			8,795.000	546,257.45
MAXLINEAR INC			8,825.000	137,581.75
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MAXWELL TECHNOLOGIES INC			2,502.000	13,010.40
MB FINANCIAL INC			9,476.000	442,529.20
MBIA INC			16,537.000	149,494.48
MBT FINANCIAL CORP			2,005.000	21,353.25
MCCLATCHY CO/THE			677.000	6,736.15
MCCORMICK & CO INC/MD			11,230.000	1,303,690.70
MCDERMOTT INTERNATIONAL INC			172,729.942	3,394,143.36
MCDONALD'S CORP			52,718.000	8,260,383.42
MCEWEN MINING INC			40,093.000	82,992.51
MCGRATH RENTCORP			3,501.000	221,508.27
MCKESSON CORP			12,384.000	1,652,025.60
MCRAE INDUSTRIES INC			1,002.000	29,809.50
MDC HOLDINGS INC			4,488.000	138,095.76
MECHANICAL TECHNOLOGY INC			734.000	420.29
MECKLERMEDIA CORP			970.000	0.10
MEDCATH CORP			2,594.000	0.00
MEDEQUITIES REALTY TRUST INC			74,861.000	824,968.22
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL PROPERTIES TRUST INC			564,678.000	7,928,079.12
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINES CO/THE			65,609.000	2,407,850.30
MEDICINOVA INC			6,249.000	49,742.04
MEDIDATA SOLUTIONS INC			7,582.000	610,805.92
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			1,700.000	73,100.00
MEDTRONIC PLC			190,966.000	16,348,599.26
MEET GROUP INC/THE			76.000	340.48
MEI PHARMA INC			100.000	394.00
MELINTA THERAPEUTICS INC			1,242.000	7,886.70
MELROSE INDUSTRIES PLC			1,779,397.000	4,996,852.39
MERCADOLIBRE INC			40,000.000	11,957,200.00
MERCANTILE BANK CORP			685.000	25,317.60
MERCK & CO INC			178,079.000	10,809,395.30

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MERCURY GENERAL CORP			1,312.000	59,774.72
MERCURY SYSTEMS INC			6,432.000	244,801.92
MEREDITH CORP			10,159.000	518,109.00
MERIDIAN BANCORP INC			4,886.000	93,566.90
MERIDIAN BIOSCIENCE INC			5,957.000	94,716.30
MERIDIAN ENERGY LTD			216,207.000	456,714.80
MERIT MEDICAL SYSTEMS INC			6,413.000	328,345.60
MERITAGE HOMES CORP			4,480.000	196,896.00
MERITOR INC			9,815.000	201,894.55
MERRIMACK PHARMACEUTICALS INC			2,696.000	13,237.36
MESA AIR GROUP INC			29,700.000	98.01
MESTEK INC			2,231.000	67,822.40
META FINANCIAL GROUP INC			3,622.000	352,782.80
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			4,683.000	188,724.90
METLIFE INC			77,963.000	3,399,186.80
METRO AG			325,500.000	4,022,697.20
METRO ONE TELECOMMUNICATIONS			4,577.000	68.66
METTLER-TOLEDO INTERNATIONAL I			2,243.000	1,297,867.09
MEXCO ENERGY CORP			114.000	682.86
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			581,595.890	16,338,191.74
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			3,433,932.210	66,058,553.92
MGE ENERGY INC			5,443.000	343,181.15
MGIC INVESTMENT CORP			44,257.000	474,435.04
MGM GROWTH PROPERTIES LLC			56,442.000	1,719,223.32
MGM RESORTS INTERNATIONAL			64,380.000	1,868,951.40
MGP INGREDIENTS INC			3,063.000	272,025.03
MICHAEL KORS HOLDINGS LTD			98,407.000	6,553,906.20
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			6.000	4.44
MICROCHIP TECHNOLOGY INC			66,590.000	6,056,360.50
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	5,397.24
MICRON TECHNOLOGY INC			102,287.000	5,363,930.28
MICROSOFT CORP			560,043.000	55,225,840.23
MICROSTRATEGY INC			1,433.000	183,065.75
MICROVISION INC			227.000	254.24
MICROWAVE FILTER CO INC			1,944.000	1,146.96
MID-AMERICA APARTMENT COMMUNIT			12,336.000	1,241,865.12

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MIDDLESEX WATER CO			5,056.000	213,211.52
MIDLAND STATES BANCORP INC			5.000	171.30
MIDSOUTH BANCORP INC			419.000	5,551.75
MILLER INDUSTRIES INC/TN			3,852.000	98,418.60
MIMECAST LTD			5,369.000	221,256.49
MIMEDX GROUP INC			13,248.000	83,992.32
MINERALS TECHNOLOGIES INC			5,316.000	400,560.60
MINERVA NEUROSCIENCES INC			6,049.000	49,904.25
MIRANT CORPORATION COM			51,800.000	0.00
MIRATI THERAPEUTICS INC			750.000	36,975.00
MIRVAC GROUP			102,667.000	164,606.46
MISONIX INC			1,316.000	16,318.40
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,646.000	6,616.92
MITEK SYSTEMS INC			1,390.000	12,371.00
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	7,164,792.90
MOBILE MINI INC			5,588.000	262,077.20
MODINE MANUFACTURING CO			1,999.000	36,481.75
MOELIS & CO			1,854.000	108,737.10
MOHAWK INDUSTRIES INC			9,290.000	1,990,568.30
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLINA HEALTHCARE INC			1,703.000	166,791.82
MOLSON COORS BREWING CO			21,909.000	1,490,688.36
MOMENTA PHARMACEUTICALS INC			10,245.000	209,510.25
MONARCH CASINO & RESORT INC			2,034.000	89,597.70
MONARCH CEMENT CO/THE			90.000	6,346.80
MONARCH SERVICES INC			350.000	5.25
MONDELEZ INTERNATIONAL INC			113,027.000	4,634,107.00
MONEYGRAM INTERNATIONAL INC			218.000	1,458.42
MONMOUTH REAL ESTATE INVESTMEN			5,915.000	97,774.95
MONOTARO CO LTD			222,900.000	9,860,606.22
MONOTYPE IMAGING HOLDINGS INC			6,237.000	126,611.10
MONRO INC			3,811.000	221,419.10
MONSTER BEVERAGE CORP			38,924.000	2,230,345.20
MOODY'S CORP			12,516.000	2,134,728.96
MOOG INC			5,925.000	461,913.00
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	60.13
MORGAN STANLEY			96,965.000	4,596,141.00

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MOSAIC CO/THE			199,695.000	5,601,444.75
MOSSIMO INC			12,487.000	7,284.92
MOSYS INC			517.000	904.75
MOTOROLA SOLUTIONS INC			29,414.000	3,422,907.18
MOVADO GROUP INC			3,869.000	186,872.70
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			438,150.000	14,958,441.00
MRC GLOBAL INC			12,887.000	279,261.29
MSA SAFETY INC			5,265.000	507,230.10
MSCI INC			12,922.000	2,137,686.46
MSG NETWORKS INC			6,815.000	163,219.25
MTGE INVESTMENT CORP			4,243.000	83,162.80
MTS SYSTEMS CORP			3,133.000	164,952.45
MTU AERO ENGINES AG			47,000.000	9,032,400.31
MUELLER INDUSTRIES INC			10,481.000	309,294.31
MUELLER WATER PRODUCTS INC			21,299.000	249,624.28
MUENCHENER RUECKVERSICHERUNGS-			36,400.000	7,694,411.36
MULTI-COLOR CORP			1,908.000	123,352.20
MURPHY USA INC			2,715.000	201,697.35
MUTUALFIRST FINANCIAL INC			1,893.000	71,460.75
MYERS INDUSTRIES INC			4,290.000	82,368.00
MYLAN NV			31,593.000	1,141,771.02
MYOKARDIA INC			2,865.000	142,247.25
MYR GROUP INC			3,190.000	113,117.40
MYREXIS INC			3,666.000	114.38
MYRIAD GENETICS INC			9,934.000	371,233.58
N-VIRO INTERNATIONAL CORP			846.000	2.71
NABORS INDUSTRIES LTD			27,400.000	175,634.00
NACCO INDUSTRIES INC			1,186.000	40,027.50
NANOGEN INC			7,205.000	0.00
NANOMETRICS INC			3,441.000	121,845.81
NANOPHASE TECHNOLOGIES CORP			2,437.000	2,339.76
NANOSTRING TECHNOLOGIES INC			3,990.000	54,583.20
NAPCO SECURITY TECHNOLOGIES IN			3,203.000	46,923.95
NASB FINANCIAL INC			2,121.000	87,368.24
NASDAQ INC			17,404.000	1,588,463.08
NATIONAL BANK HOLDINGS CORP			6,009.000	231,887.31
NATIONAL BANK OF CANADA			202,490.000	9,716,195.08
NATIONAL BEVERAGE CORP			1,256.000	134,266.40

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NATIONAL CINEMEDIA INC			6,823.000	57,313.20
NATIONAL COMMERCE CORP			1,543.000	71,440.90
NATIONAL FUEL GAS CO			8,580.000	454,396.80
NATIONAL GENERAL HOLDINGS CORP			5,623.000	148,053.59
NATIONAL GRID PLC ADR			18,782.000	1,048,974.70
NATIONAL HEALTH INVESTORS INC			4,805.000	354,032.40
NATIONAL HEALTHCARE CORP			2,061.000	145,053.18
NATIONAL OILWELL VARCO INC			46,978.000	2,038,845.20
NATIONAL PRESTO INDUSTRIES INC			1,120.000	138,880.00
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			5,264.000	196,873.60
NATIONAL STORAGE REIT			259,583.000	315,499.33
NATIONAL WESTERN LIFE GROUP IN			359.000	110,306.34
NATURAL ALTERNATIVES INTERNATI			2,409.000	24,451.35
NATURAL GAS SERVICES GROUP INC			4,295.000	101,362.00
NATURE'S SUNSHINE PRODUCTS INC			2,655.000	24,824.25
NATURGY ENERGY GROUP SA			40,242.000	1,065,609.53
NATUS MEDICAL INC			7,929.000	273,550.50
NAUTILUS INC			3,695.000	58,011.50
NAVIDEA BIOPHARMACEUTICALS INC			525.000	119.91
NAVIGANT CONSULTING INC			5,380.000	119,113.20
NAVIGATORS GROUP INC/THE			2,630.000	149,910.00
NAVISTAR INTERNATIONAL CORP			5,778.000	235,280.16
NBT BANCORP INC			6,116.000	233,325.40
NCI BUILDING SYSTEMS INC			692.000	14,532.00
NEENAH INC			3,467.000	294,174.95
NEKTAR THERAPEUTICS			21,397.000	1,044,815.51
NELNET INC			5,346.000	312,259.86
NEOGEN CORP			6,418.000	514,659.42
NEOGENOMICS INC			5,425.000	71,013.25
NEOMAGIC CORP			1,790.000	7.34
NEOPHOTONICS CORP			3,962.000	24,683.26
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.00
NESTE OYJ			112,220.000	8,804,709.37
NET 1 UEPS TECHNOLOGIES INC			4,656.000	42,276.48
NETAPP INC			42,202.000	3,314,123.06
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			26,643.000	10,428,869.49

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NETGEAR INC			4,322.000	270,125.00
NETLINK NBN TRUST			2,985,859.000	1,620,488.20
NETLIST INC			1,400.000	246.96
NETMARBLE CORP			102,000.000	13,956,925.96
NETSCOUT SYSTEMS INC			11,037.000	327,798.90
NETSOL TECHNOLOGIES INC			5,222.000	28,982.10
NETWORK-1 TECHNOLOGIES INC			1,480.000	4,440.00
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	7.49
NEUROMETRIX INC			1.000	1.31
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			12,403.000	555,034.25
NEW MEDIA INVESTMENT GROUP INC			1,499.000	27,701.52
NEW MOUNTAIN FINANCE CORP			3,625.000	49,300.00
NEW RELIC INC			3,956.000	397,934.04
NEW SENIOR INVESTMENT GROUP IN			4,769.000	36,101.33
NEW YORK & CO INC			3,758.000	19,240.96
NEW YORK REIT INC			1,767.000	32,230.08
NEW YORK TIMES CO/THE			17,073.000	442,190.70
NEWELL BRANDS INC			29,768.000	767,716.72
NEWFIELD EXPLORATION CO			12,241.000	370,290.25
NEWLINK GENETICS CORP			6,041.000	28,755.16
NEWMONT MINING CORP			94,724.000	3,572,042.04
NEWPARK RESOURCES INC			12,836.000	139,270.60
NEWRIVER REIT PLC			6,110.000	21,780.16
NEWS CORP			30,954.000	482,399.05
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00
NEWTEK BUSINESS SERVICES CORP			881.000	17,540.71
NEXON CO LTD			665,000.000	9,659,956.19
NEXPRISE INC			1,644.000	0.02
NEXSTAR MEDIA GROUP INC			5,470.000	401,498.00
NEXTENERGY SOLAR FUND LTD			191,817.000	273,506.10
NEXTERA ENERGY INC			50,356.000	8,410,962.68
NEXTERA ENTERPRISES INC			29,140.000	0.03
NEXUS REIT TR UNIT			323,780.000	487,349.88
NIC INC			8,730.000	135,751.50
NICOLET BANKSHARES INC			1,120.000	61,723.20
NIELSEN HOLDINGS PLC			169,270.000	5,235,521.10
NIKE INC			100,029.000	7,970,310.72
NIPPON TELEGRAPH & TELEPHONE C			234,300.000	10,652,596.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NISOURCE INC			73,651.000	1,935,548.28
NITCHES INC			1,080.000	27.00
NL INDUSTRIES INC			5,887.000	51,216.90
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,118.000	40,030.20
NOBILITY HOMES INC			1,411.000	29,757.99
NOBLE CORP PLC			30,883.000	195,489.39
NOBLE ENERGY INC			68,455.000	2,415,092.40
NOBLE INTL LTD			5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP			29,517.000	1,507,138.02
NOMAD FOODS LTD			307,545.000	5,901,788.55
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN OFFSHORE LTD			538.000	618.70
NORDIC AMERICAN TANKERS LTD			11,998.000	32,154.64
NORDSTROM INC			7,199.000	372,764.22
NORFOLK SOUTHERN CORP			22,200.000	3,349,314.00
NORTECH SYSTEMS INC			821.000	2,799.61
NORTHEAST INDIANA BANCORP INC			975.000	36,123.75
NORTHERN OIL AND GAS INC			6,818.000	21,476.70
NORTHERN STATES FINANCIAL CORP			144.000	127.44
NORTHERN TECHNOLOGIES INTERNAT			169.000	6,050.20
NORTHERN TRUST CORP			12,962.000	1,333,660.18
NORTHFIELD BANCORP INC			8,987.000	149,363.94
NORTHRIM BANCORP INC			997.000	39,431.35
NORTHROP GRUMMAN CORP			14,295.000	4,398,571.50
NORTHVIEW APARTMENT REIT TR UNIT			47,135.000	941,660.87
NORTHWEST BANCSHARES INC			11,394.000	198,141.66
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	1,696.45
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			93,054.000	798,646.59
NORTHWEST NATURAL GAS CO			3,784.000	241,419.20
NORTHWEST PIPE CO			4,255.000	82,419.35
NORTHWESTERN CORP			6,961.000	398,517.25
NORWEGIAN CRUISE LINE HOLDINGS			34,498.000	1,630,030.50
NOVANTA INC			2,638.000	164,347.40
NOVATION COS INC			1,726.000	53.68
NOVAVAX INC			33,171.000	44,449.14
NOVELION THERAPEUTICS INC			793.000	2,918.24
NOW INC			9,960.000	132,766.80
NRG ENERGY INC			18,335.000	562,884.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NRG YIELD INC			7,921.000	135,889.45
NSI NV			16,556.000	693,945.48
NTN BUZZTIME INC			146.000	648.24
NUCOR CORP			26,304.000	1,644,000.00
NUTRISYSTEM INC			4,131.000	159,043.50
NUTROGANICS INC			831.000	2.91
NUVASIVE INC			6,885.000	358,846.20
NUVECTRA CORP			1,141.000	23,424.73
NVE CORP			1,660.000	202,154.80
NVIDIA CORP			40,290.000	9,544,701.00
NVR INC			268.000	796,053.80
NXSTAGE MEDICAL INC			9,869.000	275,345.10
NXXI INC			11,261.000	13.51
O'REILLY AUTOMOTIVE INC			5,021.000	1,373,594.97
OAKTREE CAPITAL GROUP LLC			125,009.000	5,081,615.85
OAKTREE SPECIALTY LENDING CORP			838,784.000	4,009,387.52
OCCIDENTAL PETROLEUM CORP			95,254.000	7,970,854.72
OCEANEERING INTERNATIONAL INC			10,918.000	277,972.28
OCEANFIRST FINANCIAL CORP			3,588.000	107,496.48
OCLARO INC			21,956.000	196,067.08
OCULAR THERAPEUTIX INC			3,438.000	23,206.50
OCWEN FINANCIAL CORP			8,635.000	34,194.60
ODYSSEY MARINE EXPLORATION INC			55.000	455.95
OESTERREICHISCHE POST AG			23,098.000	1,054,451.53
OFFICE DEPOT INC			68,445.000	174,534.75
OFG BANCORP			3,170.000	44,538.50
OHIO VALLEY BANC CORP			1,336.000	70,073.20
OIL STATES INTERNATIONAL INC			5,246.000	168,396.60
OIL-DRI CORP OF AMERICA			1,776.000	74,840.64
OILSANDS QUEST INC			6,899.000	0.00
OLD LINE BANCSHARES INC			282.000	9,844.62
OLD NATIONAL BANCORP/IN			19,096.000	355,185.60
OLD REPUBLIC INTERNATIONAL COR			165,505.000	3,295,204.55
OLD SECOND BANCORP INC			420.000	6,048.00
OLLIE'S BARGAIN OUTLET HOLDING			1,542.000	111,795.00
OLYMPIC STEEL INC			1,684.000	34,370.44
OMEGA FLEX INC			1,986.000	157,112.46
OMEROS CORP			5,963.000	108,168.82
OMNICELL INC			4,454.000	233,612.30

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OMNICOM GROUP INC			20,607.000	1,571,695.89
OMNOVA SOLUTIONS INC			11,233.000	116,823.20
ONCOCYTE CORP			128.000	326.40
ONCOMED PHARMACEUTICALS INC			2,956.000	6,828.36
ONE GAS INC			7,748.000	579,085.52
ONE LIBERTY PROPERTIES INC			4,137.000	109,258.17
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			229,290.000	16,011,320.70
ONESPAN INC			6,317.000	124,129.05
OPIANT PHARMACEUTICALS INC			300.000	4,287.00
OPPENHEIMER HOLDINGS INC			1,018.000	28,504.00
OPTICAL CABLE CORP			1,148.000	4,534.60
OPUS BANK			1,968.000	56,481.60
ORACLE CORP			182,651.000	8,047,603.06
ORASURE TECHNOLOGIES INC			12,553.000	206,747.91
ORBCOMM INC			5,053.000	51,035.30
ORBIT INTERNATIONAL CORP			588.000	3,763.14
ORBOTECH LTD			17,085.000	1,055,853.00
ORCHID ISLAND CAPITAL INC			3,097.000	23,289.44
OREXIGEN THERAPEUTICS INC			300.000	15.00
ORGANOVO HOLDINGS INC			8,900.000	12,371.00
ORION ENGINEERED CARBONS SA			5,293.000	163,289.05
ORION GROUP HOLDINGS INC			4,979.000	41,126.54
ORITANI FINANCIAL CORP			5,438.000	88,095.60
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			5,588.000	297,225.72
ORTHOPIX INTERNATIONAL NV			4,374.000	248,530.68
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51
OSI SYSTEMS INC			3,779.000	292,230.07
OSIRIS THERAPEUTICS INC			5,682.000	54,831.30
OTONOMY INC			5,499.000	21,171.15
OTTER TAIL CORP			4,546.000	216,389.60
OVASCIENCE INC			1,834.000	1,650.60
OVERSEAS SHIPHOLDING GROUP INC			447.000	1,734.36
OVERSTOCK.COM INC			6,363.000	214,114.95
OWENS & MINOR INC			8,483.000	141,750.93
OXFORD IMMUNOTEC GLOBAL PLC			5,592.000	72,080.88
OXFORD INDUSTRIES INC			1,959.000	162,557.82
P&F INDUSTRIES INC			1,772.000	15,434.12

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
P10 HOLDINGS INC			1,680.000	2,352.00
PAB BANKSHARES INC			1,304.000	0.13
PACCAR INC			21,563.000	1,336,043.48
PACIFIC BIOSCIENCES OF CALIFOR			10,215.000	36,263.25
PACIFIC ETHANOL INC			7,685.000	19,981.00
PACIFIC MERCANTILE BANCORP			995.000	9,701.25
PACIFIC PREMIER BANCORP INC			4,855.000	185,218.25
PACIFICNET INC			245.000	0.00
PACIRA PHARMACEUTICALS INC/DE			4,811.000	154,192.55
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			10,888.000	1,217,169.52
PAIN THERAPEUTICS INC			682.000	1,404.92
PALM HARBOR HOMES INC			3,688.000	8.11
PAM TRANSPORTATION SERVICES IN			1,361.000	63,926.17
PANHANDLE OIL AND GAS INC			5,979.000	114,198.90
PAPA JOHN'S INTERNATIONAL INC			7,536.000	382,225.92
PAR PACIFIC HOLDINGS INC			6,490.000	112,666.40
PAR TECHNOLOGY CORP			2,781.000	49,168.08
PARAGON TECHNOLOGIES INC			1,680.000	2,016.00
PARATEK PHARMACEUTICALS INC			4,890.000	49,878.00
PARK CITY GROUP INC			3,249.000	25,667.10
PARK ELECTROCHEMICAL CORP			4,914.000	113,955.66
PARK HOTELS & RESORTS INC			29,188.000	894,028.44
PARK NATIONAL CORP			1,379.000	153,648.18
PARK-OHIO HOLDINGS CORP			2,817.000	105,074.10
PARKER DRILLING CO			9,974.000	3,790.12
PARKER-HANNIFIN CORP			8,149.000	1,270,021.65
PARKERVISION INC			219.000	143.58
PARKWAY LIFE REAL ESTATE INVES			564,628.000	1,126,357.29
PARTNERS GROUP HOLDING AG			13,000.000	9,524,648.77
PATRICK INDUSTRIES INC			6,726.000	382,373.10
PATRIOT TRANSPORTATION HOLDING			953.000	20,489.50
PATTERN ENERGY GROUP INC			9,490.000	177,937.50
PAUL MUELLER CO			119.000	3,511.69
PAYCHEX INC			31,105.000	2,126,026.75
PAYLOCITY HOLDING CORP			2,462.000	144,913.32
PAYPAL HOLDINGS INC			68,409.000	5,696,417.43
PC CONNECTION INC			3,756.000	124,699.20
PC-TEL INC			2,338.000	14,589.12

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PCD INC COM			12,400.000	0.00
PCM INC			3,735.000	56,585.25
PDC ENERGY INC			4,543.000	274,624.35
PDF SOLUTIONS INC			6,088.000	72,934.24
PDL BIOPHARMA INC			18,491.000	43,268.94
PEABODY ENERGY CORP			9,600.000	436,608.00
PEAPACK GLADSTONE FINANCIAL CO			3,238.000	112,002.42
PEBBLEBROOK HOTEL TRUST			6,732.000	261,201.60
PEGASUS COS INC/THE			36.000	8,028.00
PEGATRON CORP			3,010,000.000	6,190,104.44
PENDRELL CORP			19.000	13,015.00
PENN NATIONAL GAMING INC			7,652.000	257,030.68
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	4,564.17
PENNON GROUP PLC			33,958.000	356,153.75
PENNSYLVANIA REAL ESTATE INVES			10,616.000	116,669.84
PENNYMAC MORTGAGE INVESTMENT T			7,551.000	143,393.49
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			23,193.000	975,961.44
PENUMBRA INC			3,288.000	454,237.20
PEOPLE'S UNITED FINANCIAL INC			21,322.000	385,714.98
PEOPLES BANCORP INC/OH			1,695.000	64,037.10
PEOPLES FINANCIAL CORP/MS			675.000	9,348.75
PEOPLES FINANCIAL SERVICES COR			481.000	22,611.81
PEPSICO INC			95,412.000	10,387,504.44
PERCEPTRON INC			2,272.000	23,969.60
PERFICIENT INC			7,417.000	195,586.29
PERFORMANCE FOOD GROUP CO			6,100.000	223,870.00
PERKINELMER INC			36,061.000	2,640,747.03
PERMA-FIX ENVIRONMENTAL SERVIC			1,221.000	5,494.50
PERMA-PIPE INTERNATIONAL HOLDI			2,445.000	22,860.75
PERNIX THERAPEUTICS HOLDINGS I			671.000	1,630.53
PERRIGO CO PLC			20,295.000	1,479,708.45
PERRY ELLIS INTERNATIONAL INC			1,073.000	29,153.41
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			4,719.000	207,871.95
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PETROQUEST ENERGY INC			1,316.000	300.05
PFF BANCORP INC			6,255.000	9.38

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PFIZER INC			380,783.000	13,814,807.24
PFSWEB INC			1,382.000	13,433.04
PG&E CORP			64,163.000	2,730,777.28
PH GLATFELTER CO			4,360.000	85,412.40
PHARMANETICS INC COM			6,690.000	16.73
PHARMCHEM INC			1,619.000	1,521.86
PHARMOS CORP			2,143.000	12.86
PHH CORP			8,978.000	97,501.08
PHI INC			2,508.000	25,506.36
PHIBRO ANIMAL HEALTH CORP			2,864.000	131,887.20
PHILIP MORRIS INTERNATIONAL IN			95,275.000	7,692,503.50
PHILLIPS 66			44,394.000	4,985,890.14
PHILLIPS 66 PARTNERS LP			189,318.000	9,666,577.08
PHOENIX FOOTWEAR GROUP INC			1,137.000	250.14
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			5,511.000	43,950.23
PHYSICIANS REALTY TRUST			147,376.000	2,349,173.44
PICO HOLDINGS INC			1,529.000	17,812.85
PIEDMONT OFFICE REALTY TRUST I			233,380.000	4,651,263.40
PIER 1 IMPORTS INC			12,247.000	29,147.86
PINNACLE ENTERTAINMENT INC			9,460.000	319,085.80
PINNACLE FOODS INC			47,365.000	3,081,566.90
PINNACLE WEST CAPITAL CORP			24,507.000	1,974,283.92
PIONEER ENERGY SERVICES CORP			6,369.000	37,258.65
PIONEER NATURAL RESOURCES CO			28,296.000	5,354,735.04
PIPER JAFFRAY COS			2,677.000	205,727.45
PITNEY BOWES INC			17,500.000	149,975.00
PIXELWORKS INC			1,454.000	5,248.94
PJT PARTNERS INC			1,589.000	84,836.71
PLA ADMINISTRADORA INDUSTRIAL			686,703.000	946,080.27
PLAINS ALL AMERICAN PIPELINE L			577,048.000	13,641,414.72
PLAINS GP HOLDINGS LP			7,328.000	175,212.48
PLANTRONICS INC			5,569.000	424,636.25
PLAYA HOTELS & RESORTS NV			311.000	3,358.80
PLEXUS CORP			4,926.000	293,294.04
PLUG POWER INC			591.000	1,193.82
PNC FINANCIAL SERVICES GROUP I			50,635.000	6,840,788.50
PNM RESOURCES INC			11,536.000	448,750.40
POINT BLANK SOLUTIONS INC			5,587.000	670.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
POINT.360			3,662.000	91.55
POLARIS INDUSTRIES INC			2,009.000	245,459.62
POLARITYTE INC			193.000	4,543.22
PONIARD PHARMACEUTICALS INC			80.000	3.52
PORTLAND GENERAL ELECTRIC CO			13,053.000	558,146.28
PORTOLA PHARMACEUTICALS INC			4,240.000	160,144.80
POST HOLDINGS INC			40,895.000	3,517,787.90
POTLATCHDELTIC CORP			7,193.000	365,764.05
POWELL INDUSTRIES INC			1,390.000	48,413.70
POWER ASSETS HOLDINGS LTD			120,329.000	841,257.76
POWER INTEGRATIONS INC			3,252.000	237,558.60
POWERTECH TECHNOLOGY INC			2,251,000.000	6,534,053.79
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			19,127.000	1,984,043.71
PPL CORP			129,500.000	3,697,225.00
PRA GROUP INC			7,781.000	299,957.55
PRA HEALTH SCIENCES INC			1,609.000	150,216.24
PRAXAIR INC			27,373.000	4,329,039.95
PRECIPIO INC			20.000	7.36
PRECISION AUTO CARE ESCROW			1,153.000	0.00
PRECISION DRILLING CORP			1,707,310.000	5,668,269.20
PREFERRED APARTMENT COMMUNITIE			6,648.000	112,949.52
PREFERRED BANK/LOS ANGELES CA			527.000	32,389.42
PREFORMED LINE PRODUCTS CO			939.000	83,364.42
PREMIER FINANCIAL BANCORP INC			477.000	8,905.59
PREMIER INC			277,459.000	10,093,958.42
PREMIER LASER SYS INC CL A COM			15,000.000	1.50
PRESTIGE BRANDS HOLDINGS INC			7,630.000	292,839.40
PRGX GLOBAL INC			721.000	6,993.70
PRICESMART INC			2,283.000	206,611.50
PRIMECARE SYSTEMS INC			1,444.000	0.72
PRIMEENERGY CORP			3,280.000	226,320.00
PRIMERICA INC			6,356.000	633,057.60
PRIMO WATER CORP			307.000	5,369.43
PRIMO WATER CORP WTS EXP 12/31/2021			366.000	1,108.76
PRIMORIS SERVICES CORP			5,151.000	140,261.73
PRIMUS GUARANTY LTD			5,606.000	616.66
PRINCETON NATIONAL BANCORP INC			3,531.000	10.95
PRINCIPAL FINANCIAL GROUP INC			22,035.000	1,166,753.25

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PRISM TECHNOLOGIES GROUP INC			294.000	9.76
PROCTER & GAMBLE CO/THE			162,992.000	12,723,155.52
PROGENICS PHARMACEUTICALS INC			10,463.000	84,122.52
PROGRESS SOFTWARE CORP			7,796.000	302,640.72
PROGRESSIVE CORP/THE			45,068.000	2,665,772.20
PROLIANCE INTERNATIONAL INC			4,794.000	0.48
PROLOGIS INC			57,208.000	3,757,993.52
PROPERTYLINK GROUP			458,855.000	359,366.52
PROS HOLDINGS INC			2,481.000	90,730.17
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPECT CAPITAL CORP			44,600.000	299,266.00
PROTAGENIC THERAPEUTICS INC			2.000	6.00
PROTALIX BIOTHERAPEUTICS INC			16,864.000	7,251.52
PROTEON THERAPEUTICS INC			1,231.000	3,015.95
PROTHENA CORP PLC			397.000	5,788.26
PROTO LABS INC			3,052.000	363,035.40
PROVIDENCE SERVICE CORP/THE			3,232.000	253,873.60
PROVIDENT FINANCIAL HOLDINGS I			1,028.000	19,614.24
PROVIDENT FINANCIAL SERVICES I			7,800.000	214,734.00
PRUDENTIAL FINANCIAL INC			29,418.000	2,750,877.18
PRUDENTIAL PLC			899,007.000	20,587,023.19
PS BUSINESS PARKS INC			2,287.000	293,879.50
PSYCHEMEDICS CORP			3,198.000	61,529.52
PTC THERAPEUTICS INC			5,703.000	192,362.19
PUBLIC SERVICE ENTERPRISE GROU			147,741.000	7,998,697.74
PUBLIC STORAGE			9,184.000	2,083,482.24
PULTEGROUP INC			16,100.000	462,875.00
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	163.02
PVH CORP			38,279.000	5,731,131.88
PYXIS TANKERS INC			199.000	214.92
PZENA INVESTMENT MANAGEMENT IN			5,811.000	53,519.31
Q2 HOLDINGS INC			1,690.000	96,414.50
QAD INC			2,223.000	106,996.20
QC HOLDINGS INC			1,838.000	1,139.56
QCR HOLDINGS INC			1,331.000	63,155.95
QEP CO INC			485.000	13,580.00
QIAGEN NV			73,400.000	2,654,144.00
QORVO INC			21,330.000	1,710,026.10

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QTS REALTY TRUST INC			35,116.000	1,387,082.00
QUAD SYSTEMS CORP			8,400.000	0.08
QUAD/GRAPHICS INC			1,938.000	40,368.54
QUAKER CHEMICAL CORP			3,344.000	517,885.28
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			99,190.000	5,566,542.80
QUALITY SYSTEMS INC			8,956.000	174,642.00
QUALSTAR CORP			333.000	2,579.09
QUALYS INC			3,302.000	278,358.60
QUANEX BUILDING PRODUCTS CORP			4,689.000	84,167.55
QUANTA SERVICES INC			9,170.000	306,278.00
QUANTUM CORP			1,740.000	3,828.00
QUEST DIAGNOSTICS INC			41,793.000	4,594,722.42
QUICKLOGIC CORP			2,652.000	3,049.80
QUIDEL CORP			5,147.000	342,275.50
QUMU CORP			2,187.000	4,811.40
QUOTIENT TECHNOLOGY INC			8,550.000	112,005.00
QURATE RETAIL INC			38,889.000	825,224.58
R1 RCM INC			6,128.000	53,129.76
RA PHARMACEUTICALS INC			1,100.000	10,945.00
RADIAN GROUP INC			26,256.000	425,872.32
RADIOIO INC			9.000	0.02
RADISYS CORP			2,680.000	1,873.59
RADNET INC			8,660.000	129,900.00
RAFAEL HOLDINGS INC			2,380.000	21,872.20
RAINMAKER SYSTEMS INC			1,456.000	62.61
RAIT FINANCIAL TRUST			13,555.000	1,314.83
RALPH LAUREN CORP			19,203.000	2,414,201.16
RAMBUS INC			16,240.000	203,649.60
RAMCO-GERSHENSON PROPERTIES TR			7,899.000	104,345.79
RAND WORLDWIDE INC			395.000	1,212.65
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			6,889.000	264,882.05
RAYMOND JAMES FINANCIAL INC			16,199.000	1,447,380.65
RAYTHEON CO			28,962.000	5,594,879.16
RBC BEARINGS INC			3,147.000	405,365.07
RCM TECHNOLOGIES INC			2,901.000	14,330.94
RE/MAX HOLDINGS INC			2,500.000	131,125.00
READING INTERNATIONAL INC			4,227.000	67,420.65

Asset Detail

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As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
REALNETWORKS INC			4,142.000	15,325.40	
REALTY INCOME CORP			28,601.000	1,538,447.79	
REATA PHARMACEUTICALS INC			1,502.000	52,524.94	
RECRUIT HOLDINGS CO LTD			483,400.000	13,380,620.82	
RED ELECTRICA CORP SA			15,511.000	315,836.10	
RED HAT INC			32,979.000	4,431,388.23	
RED LION HOTELS CORP			1,902.000	22,158.30	
RED ROBIN GOURMET BURGERS INC			3,259.000	151,869.40	
REDWOOD TRUST INC			9,018.000	148,526.46	
REGENCY CENTERS CORP			9,034.000	560,830.72	
REGENERON PHARMACEUTICALS INC			4,741.000	1,635,597.59	
REGENT ASSISTED LIVING INC			2,362.000	0.00	
REGENXBIO INC			2,269.000	162,800.75	
REGIONS FINANCIAL CORP			207,076.000	3,681,811.28	
REGIS CORP			8,670.000	143,401.80	
REIS INC			4,117.000	89,750.60	
RELIV INTERNATIONAL INC			185.000	910.20	
RELX PLC			374,500.000	8,022,185.58	
REN - REDES ENERGETICAS NACION			307,243.000	860,931.76	
RENASANT CORP			5,178.000	235,702.56	
RENEWABLE ENERGY GROUP INC			2,870.000	51,229.50	
RENT-A-CENTER INC/TX			6,309.000	92,868.48	
RENTOKIL INITIAL PLC			1,805,959.000	8,364,185.33	
REPLIGEN CORP			6,860.000	322,694.40	
REPUBLIC BANCORP INC/KY			2,970.000	134,541.00	
REPUBLIC SERVICES INC			30,249.000	2,067,821.64	
RESEARCH FRONTIERS INC			2,348.000	1,934.75	
RESMED INC			24,328.000	2,519,894.24	
RESOLUTE ENERGY CORP			3,184.000	99,340.80	
RESOLUTE FOREST PRODUCTS INC			8,379.000	86,722.65	
RESONA HOLDINGS INC			1,395,700.000	7,467,086.68	
RESOURCES CONNECTION INC			5,588.000	94,437.20	
RESPIRERX PHARMACEUTICALS INC			34.000	30.60	
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	36,225.47	
RETAIL OPPORTUNITY INVESTMENTS			9,913.000	189,933.08	
RETROPHIN INC			2,130.000	58,063.80	
REUNION INDUSTRIES INC			1,969.000	19.69	
REVANCE THERAPEUTICS INC			3,557.000	97,639.65	
REVLON INC			1,252.000	21,972.60	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REX AMERICAN RESOURCES CORP			3,092.000	250,359.24
REX ENERGY CORP			543.000	75.48
REXAHN PHARMACEUTICALS INC			470.000	662.70
REXFORD INDUSTRIAL REALTY INC			5,363.000	168,344.57
REXNORD CORP			14,550.000	422,823.00
RF INDUSTRIES LTD			1,330.000	9,642.50
RH			4,344.000	606,856.80
RIBBON COMMUNICATIONS INC			4,900.000	34,888.00
RICHARDSON ELECTRONICS LTD/UNI			1,390.000	13,538.60
RIGEL PHARMACEUTICALS INC			6,760.000	19,130.80
RIGNET INC			3,913.000	40,303.90
RING ENERGY INC			5,783.000	72,981.46
RIO TINTO LTD			115,700.000	7,132,863.81
RIOT BLOCKCHAIN INC			6.000	38.04
RIVERVIEW BANCORP INC			3,542.000	29,894.48
RLI CORP			6,589.000	436,125.91
RLJ ENTERTAINMENT INC			18.000	83.34
RLJ LODGING TRUST			24,277.000	535,307.85
RMR GROUP INC/THE			144.000	11,296.80
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			7,573.000	493,002.30
ROCHE HOLDING AG			47,800.000	10,617,140.84
ROCK CREEK PHARMACEUTICALS INC			413.000	0.33
ROCKFORD CORP/ARIZONA			4,168.000	39,596.00
ROCKWELL AUTOMATION INC			9,796.000	1,628,389.08
ROCKWELL COLLINS INC			15,523.000	2,090,637.64
ROCKWELL MEDICAL INC			10,533.000	51,927.69
ROCKY BRANDS INC			447.000	13,410.00
ROCKY MOUNTAIN CHOCOLATE FACTO			3,436.000	39,307.84
ROGERS CORP			4,047.000	451,078.62
ROPER TECHNOLOGIES INC			11,009.000	3,037,493.19
ROSETTA STONE INC			8,844.000	141,769.32
ROSS STORES INC			39,592.000	3,355,422.00
ROWAN COS PLC			12,687.000	205,783.14
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			67,185.000	6,960,366.00
ROYALE ENERGY INC			2,193.000	921.06
RPM INTERNATIONAL INC			6,866.000	400,425.12
RR DONNELLEY & SONS CO			1,294.000	7,453.44

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RTI SURGICAL INC			7,703.000	35,433.80
RUBICON TECHNOLOGY INC			381.000	3,009.90
RUDOLPH TECHNOLOGIES INC			7,561.000	223,805.60
RURAL ELECTRIFICATION CORP LTD			3,414,700.000	5,215,622.17
RUSH ENTERPRISES INC			9,807.000	425,427.66
RUTH'S HOSPITALITY GROUP INC			6,023.000	168,945.15
RYANAIR HOLDINGS PLC ADR			71,150.000	8,127,464.50
RYMAN HOSPITALITY PROPERTIES I			10,488.000	872,077.20
S&P GLOBAL INC			34,899.000	7,115,557.11
S&T BANCORP INC			5,576.000	241,106.24
SAAB AB			153,933.000	6,400,969.83
SABRA HEALTH CARE REIT INC			94,881.000	2,061,764.13
SABRE CORP			273,932.000	6,749,684.48
SAFEGUARD SCIENTIFICS INC			1,764.000	22,579.20
SAFETY INSURANCE GROUP INC			1,505.000	128,527.00
SAGA COMMUNICATIONS INC			746.000	28,721.00
SAGE GROUP PLC/THE			1,235,000.000	10,249,378.00
SAIA INC			2,930.000	236,890.50
SALEM MEDIA GROUP INC			2,272.000	11,700.80
SALESFORCE.COM INC			76,897.000	10,488,750.80
SALLY BEAUTY HOLDINGS INC			18,000.000	288,540.00
SAMPO OYJ			303,653.000	14,819,356.51
SAMSUNG ELECTRONICS CO LTD			325,000.000	13,603,628.66
SANCHEZ ENERGY CORP			6,989.000	31,590.28
SANDERSON FARMS INC			4,009.000	421,546.35
SANDY SPRING BANCORP INC			3,519.000	144,314.19
SANGAMO THERAPEUTICS INC			10,331.000	146,700.20
SANMINA CORP			9,489.000	278,027.70
SANOFI			139,900.000	11,213,307.82
SAP SE			84,000.000	9,704,442.09
SAPPI LTD			1,187,000.000	7,924,158.65
SARATOGA INVESTMENT CORP			2,396.000	66,345.24
SAS AB			2,321,500.000	4,460,829.98
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			1,963.000	105,177.54
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			7,059.000	1,165,582.08
SCAN OPTICS			8,600.000	0.00
SCANA CORP			8,742.000	336,741.84

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCANSOURCE INC			2,931.000	118,119.30
SCENTRE GROUP			401.000	1,300.66
SCHEID VINEYARDS INC			578.000	52,309.00
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			84,895.000	5,690,511.85
SCHNITZER STEEL INDUSTRIES INC			4,062.000	136,889.40
SCHOLASTIC CORP			4,330.000	191,862.30
SCHWEITZER-MAUDUIT INTERNATION			5,417.000	236,831.24
SCIENCE APPLICATIONS INTERNATI			5,972.000	483,313.96
SCIENTIFIC GAMES CORP			8,425.000	414,088.75
SCO GROUP INC/THE			6,400.000	128.00
SCOPE INDUSTRIES			304.000	45,600.00
SEACHANGE INTERNATIONAL INC			3,420.000	11,696.40
SEACOAST BANKING CORP OF FLORI			357.000	11,274.06
SEACOR HOLDINGS INC			2,619.000	149,990.13
SEACOR MARINE HOLDINGS INC			2,634.000	60,819.06
SEADRILL LTD			24,884.000	5,086.29
SEAGATE TECHNOLOGY PLC			36,768.000	2,076,288.96
SEALED AIR CORP			20,197.000	857,362.65
SEASPINE HOLDINGS CORP			978.000	12,342.36
SEAWORLD ENTERTAINMENT INC			8,330.000	181,760.60
SECURE ENERGY SERVICES INC 144A			6,800.000	11,278.75
SECURE INCOME REIT PLC			9,996.000	50,677.32
SECURITY NATIONAL FINANCIAL CO			1,206.000	6,271.20
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SELECT INCOME REIT			7,414.000	166,592.58
SELECT MEDICAL HOLDINGS CORP			10,888.000	197,617.20
SELECTA BIOSCIENCES INC			2,304.000	30,528.00
SELECTIVE INSURANCE GROUP INC			7,816.000	429,880.00
SEMGROUP CORP			5,304.000	134,721.60
SEMPRA ENERGY			33,545.000	3,894,909.95
SEMTECH CORP			8,578.000	403,594.90
SENOMYX INC			1,955.000	2,346.00
SENSIENT TECHNOLOGIES CORP			6,942.000	496,700.10
SEQUENTIAL BRANDS GROUP INC			508.000	1,000.76
SERVICENOW INC			20,233.000	3,489,585.51
SERVISFIRST BANCSHARES INC			4,522.000	188,703.06
SERVOTRONICS INC			260.000	2,379.00
SEVERN BANCORP INC			984.000	8,413.20

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEVERN TRENT PLC			4,193.000	109,581.33
SHANGHAI PHARMACEUTICALS HOLDI			2,507,400.000	6,919,323.96
SHARPER IMAGE CORP			2,100.000	6.09
SHELL MIDSTREAM PARTNERS LP			252,847.000	5,608,146.46
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			7,566.000	247,408.20
SHERWIN-WILLIAMS CO/THE			5,045.000	2,056,190.65
SHILOH INDUSTRIES INC			3,246.000	28,240.20
SHIP FINANCE INTERNATIONAL LTD			5,480.000	81,926.00
SHIRE PLC			167,131.000	9,410,923.07
SHISEIDO CO LTD			209,200.000	16,616,635.96
SHOE CARNIVAL INC			3,877.000	125,808.65
SHOLODGE INC			1,650.000	511.50
SHOPIFY INC			68,000.000	9,920,520.00
SHORE BANCSHARES INC			1,499.000	28,510.98
SHUTTERFLY INC			4,696.000	422,780.88
SHUTTERSTOCK INC			2,834.000	134,501.64
SIEBERT FINANCIAL CORP			5,035.000	52,263.30
SIEMENS AG			43,800.000	5,789,922.49
SIENNA BIOPHARMACEUTICALS INC			1,620.000	24,607.80
SIENTRA INC			2,184.000	42,609.84
SIERRA BANCORP			378.000	10,674.72
SIERRA WIRELESS INC			739.000	11,824.00
SIFCO INDUSTRIES INC			1,012.000	5,487.57
SIGA TECHNOLOGIES INC			1,073.000	6,373.62
SIGHT RESOURCE CORP			200.000	0.00
SIGMA DESIGNS INC			3,189.000	19,452.90
SIGMATRON INTERNATIONAL INC			535.000	3,755.70
SILICON GRAPHICS INC COM			11,800.000	14,514.00
SILICON LABORATORIES INC			5,925.000	590,130.00
SILVERBOW RES INC WTS 04/22/2019			379.000	30.32
SILVERBOW RES INC WTS 04/22/2020			379.000	102.33
SILVERBOW RESOURCES INC			64.000	1,848.32
SIMCLAR INC			700.000	25.20
SIMMONS FIRST NATIONAL CORP			7,994.000	239,020.60
SIMON PROPERTY GROUP INC			22,591.000	3,844,762.29
SIMPSON MANUFACTURING CO INC			5,959.000	370,590.21
SIMULATIONS PLUS INC			2,022.000	44,989.50
SINCLAIR BROADCAST GROUP INC			8,541.000	274,593.15

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SINGAPORE TELECOMMUNICATIONS L			103,035.000	232,744.99
SIRIUS XM HOLDINGS INC			174,932.000	1,184,289.64
SITEONE LANDSCAPE SUPPLY INC			3,068.000	257,619.96
SJW GROUP			3,070.000	203,295.40
SK TELECOM CO LTD			38,400.000	8,027,991.51
SKYLINE CHAMPION CORP			2,843.000	99,618.72
SKYWEST INC			7,584.000	393,609.60
SKYWORKS SOLUTIONS INC			20,095.000	1,942,181.75
SL GREEN REALTY CORP			41,454.000	4,167,370.62
SLATE OFFICE REIT TR UNIT			78,463.000	454,512.19
SLEEP NUMBER CORP			7,036.000	204,184.72
SM ENERGY CO			7,062.000	181,422.78
SMF ENERGY CORP			441.000	60.02
SMITH MICRO SOFTWARE INC			636.000	1,456.44
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAM SPA			523,196.000	2,184,426.39
SNAP-ON INC			9,216.000	1,481,195.52
SOCKET MOBILE INC			511.000	1,251.95
SOFTECH INC			157.000	62.80
SOJITZ CORP			2,916,400.000	10,584,506.40
SOLAR CAPITAL LTD			2,352.000	48,074.88
SOLAREEDGE TECHNOLOGIES INC			3,468.000	165,943.80
SOLIGENIX INC			5.000	4.85
SOLITARIO ZINC CORP			40.000	17.22
SONIC AUTOMOTIVE INC			9,941.000	204,784.60
SONIC CORP			6,881.000	236,844.02
SOPHOS GROUP PLC			1,473,000.000	12,426,813.52
SORRENTO THERAPEUTICS INC			3,277.000	23,594.40
SOTHEBY'S			8,799.000	478,137.66
SOUTH JERSEY INDUSTRIES INC			11,056.000	370,044.32
SOUTH STATE CORP			3,297.000	284,366.25
SOUTHERN CO/THE			122,203.000	5,659,220.93
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			606.000	23,646.12
SOUTHERN NATIONAL BANCORP OF V			66.000	1,177.44
SOUTHSIDE BANCSHARES INC			2,622.000	88,308.96
SOUTHWEST AIRLINES CO			32,693.000	1,663,419.84
SOUTHWEST GAS HOLDINGS INC			7,031.000	536,254.37
SOUTHWESTERN ENERGY CO			49,900.000	264,470.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SP PLUS CORP			1,976.000	73,507.20
SPANISH BROADCASTING SYSTEM IN			375.000	149.74
SPARK ENERGY INC			5,204.000	50,739.00
SPARK INFRASTRUCTURE GROUP			2,290,341.000	3,858,258.06
SPARTAN MOTORS INC			4,493.000	67,844.30
SPARTANNASH CO			9,421.000	240,423.92
SPARTON CORP			4,145.000	78,713.55
SPECTRA ENERGY PARTNERS LP			10,024.000	355,050.08
SPECTRUM GROUP INTERNATIONAL I			1.000	595.00
SPECTRUM PHARMACEUTICALS INC			12,460.000	261,161.60
SPEED COMMERCE INC			303.000	4.24
SPEEDUS CORP			1,690.000	7.61
SPEEDWAY MOTORSPORTS INC			4,848.000	84,161.28
SPHERE 3D CORP			2.000	0.93
SPIRE CORP			3,525.000	19.39
SPIRE INC			6,404.000	452,442.60
SPIRIT REALTY CAPITAL INC			49,379.000	396,513.37
SPOK HOLDINGS INC			4,978.000	74,918.90
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPS COMMERCE INC			1,866.000	137,113.68
SPS TECHNOLOGIES INC			6,300.000	2.10
SPX CORP			5,864.000	205,533.20
SPX FLOW INC			4,888.000	213,947.76
SRC ENERGY INC			12,425.000	136,923.50
SRTI BLOCKCHAIN GENERATION INC			8,049.000	177.08
SSE PLC			109,141.000	1,952,465.64
ST JOE CO/THE			6,156.000	110,500.20
STAAR SURGICAL CO			7,030.000	217,930.00
STAG INDUSTRIAL INC			147,989.000	4,029,740.47
STAGE STORES INC			6,066.000	14,619.06
STAGECOACH GROUP PLC			172,656.000	322,775.90
STAMPS.COM INC			1,940.000	490,917.00
STANDARD DIVERSIFIED B			195.000	0.00
STANDARD DIVERSIFIED INC			195.000	2,876.25
STANDARD MOTOR PRODUCTS INC			2,789.000	134,820.26
STANDEX INTERNATIONAL CORP			4,333.000	442,832.60
STANLEY BLACK & DECKER INC			15,220.000	2,021,368.20
STANTEC INC			873.000	22,392.45
STAR ASIA INVESTMENT CORP			675.000	669,119.34

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STAR BUFFET INC			762.000	784.86
STAR STRUCK LTD			262.000	6.55
STARBUCKS CORP			102,483.000	5,006,294.55
START TODAY CO LTD			589,700.000	21,375,394.79
STARTEK INC			1,202.000	7,560.58
STARWOOD EUROPEAN REAL ESTAT			241,742.000	344,692.67
STARWOOD PROPERTY TRUST INC			67,882.000	1,473,718.22
STATE AUTO FINANCIAL CORP			4,608.000	137,825.28
STATE BANK FINANCIAL CORP			2,196.000	73,258.56
STATE STREET CORP			34,702.000	3,230,409.18
STEEL CONNECT INC			16,898.000	36,499.68
STEEL DYNAMICS INC			28,157.000	1,293,814.15
STEELCASE INC			15,539.000	209,776.50
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	13,822.90
STEMLINE THERAPEUTICS INC			9,522.000	152,828.10
STEPAN CO			2,682.000	209,222.82
STEPHAN CO/THE			1,476.000	3,616.20
STEREOTAXIS INC			158.000	121.66
STERICYCLE INC			5,245.000	342,446.05
STERIS PLC			23,670.000	2,485,586.70
STERLING CONSTRUCTION CO INC			527.000	6,866.81
STEVEN MADDEN LTD			9,066.000	481,404.60
STEWART INFORMATION SERVICES C			5,243.000	225,816.01
STIFEL FINANCIAL CORP			68,017.000	3,553,888.25
STOCK YARDS BANCORP INC			6,546.000	249,729.90
STONERIDGE INC			6,468.000	227,285.52
STORAGE ENGINE INC COM			1,650.000	0.50
STRASBAUGH INC			204.000	10.20
STRATA SKIN SCIENCES INC			48.000	98.40
STRATASYS LTD			5,676.000	108,638.64
STRATTEC SECURITY CORP			506.000	15,458.30
STRATUS PROPERTIES INC			1,616.000	49,045.60
STRAYER EDUCATION INC			1,439.000	162,621.39
STREAMLINE HEALTH SOLUTIONS IN			2,098.000	3,084.06
STRIDE PROPERTY GROUP			13,641.000	16,901.22
STRYKER CORP			24,397.000	4,119,677.42
STURM RUGER & CO INC			3,345.000	187,320.00
STYLECLICK INC			3,762.000	0.38

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SUEZ			60,003.000	777,977.47	
SUGARMADE INC			80.000	9.48	
SUGGESTION BOX INC			208.000	0.37	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	6,010,090.10	
SUMMIT HOTEL PROPERTIES INC			53,019.000	758,701.89	
SUMMIT INDUSTRIAL INCOME REIT TRUST UNIT NEW			302,325.000	2,013,278.35	
SUMMIT MATERIALS INC			14,851.000	389,838.75	
SUN HYDRAULICS CORP			3,543.000	170,737.17	
SUNCOKE ENERGY INC			4,433.000	59,402.20	
SUNCOR ENERGY INC NEW			284,978.000	11,590,195.75	
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,771.56	
SUNNY OPTICAL TECHNOLOGY GROUP			472,000.000	8,783,689.94	
SUNPOWER CORP			4,177.000	32,037.59	
SUNSTONE HOTEL INVESTORS INC			29,482.000	489,990.84	
SUNTRUST BANKS INC			47,909.000	3,162,952.18	
SUNWORKS INC			20,995.000	23,514.40	
SUPER MICRO COMPUTER INC			5,378.000	127,189.70	
SUPERCONDUCTOR TECHNOLOGIES IN			4.000	3.68	
SUPERIOR BANCORP			1,987.000	0.00	
SUPERIOR ENERGY SERVICES INC			14,017.000	136,525.58	
SUPERIOR GROUP OF COS INC			1,429.000	29,594.59	
SUPERIOR INDUSTRIES INTERNATIO			3,403.000	60,913.70	
SUPERNUS PHARMACEUTICALS INC			6,374.000	381,483.90	
SUPERVALU INC			3,079.000	63,181.08	
SUPPORT.COM INC			988.000	2,815.80	
SURGERY PARTNERS INC			4,364.000	65,023.60	
SURMODICS INC			3,146.000	173,659.20	
SVB FINANCIAL GROUP			3,247.000	937,603.72	
SWISS LIFE HOLDING AG			22,300.000	7,748,124.27	
SWK HOLDINGS CORP			626.000	6,260.00	
SYDNEY AIRPORT			23,489.000	124,260.71	
SYKES ENTERPRISES INC			9,679.000	278,561.62	
SYMANTEC CORP			38,095.000	786,661.75	
SYMRISE AG			270,670.000	23,733,158.97	
SYNALLOY CORP			1,539.000	30,703.05	
SYNAPTICS INC			5,458.000	274,919.46	
SYNCHRONOSS TECHNOLOGIES INC			9,861.000	60,842.37	
SYNCHRONY FINANCIAL			43,484.000	1,451,495.92	

Asset Detail

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As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYNDAX PHARMACEUTICALS INC			9,726.000	68,276.52
SYNEOS HEALTH INC			6,104.000	286,277.60
SYNERGETICS USA INC COM			2,498.000	0.00
SYNERGY PHARMACEUTICALS INC			19,034.000	33,119.16
SYNERON MEDICAL LTD			1,505.000	16,555.00
SYNNEX CORP			4,094.000	395,111.94
SYNOPSIS INC			69,296.000	5,929,658.72
SYNTEL INC			5,074.000	162,824.66
SYNTHESIS ENERGY SYSTEMS INC			576.000	1,889.28
SYPRIS SOLUTIONS INC			3,498.000	5,736.72
SYROS PHARMACEUTICALS INC			1,400.000	14,294.00
SYSCO CORP			36,783.000	2,511,911.07
SYSTEMAX INC			4,240.000	145,559.20
T ROWE PRICE GROUP INC			21,150.000	2,455,303.50
T-MOBILE US INC			22,664.000	1,354,174.00
T2 BIOSYSTEMS INC			1,544.000	11,950.56
TABULA RASA HEALTHCARE INC			471.000	30,063.93
TAILORED BRANDS INC			6,584.000	168,023.68
TAITRON COMPONENTS INC			3,086.000	5,215.34
TAKE-TWO INTERACTIVE SOFTWARE			7,010.000	829,703.60
TAL EDUCATION GROUP ADR			285,000.000	10,488,000.00
TALANX AG			177,700.000	6,489,775.30
TALLGRASS ENERGY LP			47,451.000	1,051,514.16
TALLGRASS ENERGY PARTNERS LP			122,562.000	5,308,160.22
TALON INTERNATIONAL INC			3,150.000	239.40
TANDY BRANDS ACCESSORIES INC			1,325.000	5.43
TANGER FACTORY OUTLET CENTERS			8,700.000	204,363.00
TAPESTRY INC			40,221.000	1,878,722.91
TARGA RESOURCES CORP			105,518.000	5,222,085.82
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			68,691.000	5,228,758.92
TARGET HEALTHCARE REIT LTD			572,401.000	835,062.24
TARRAGON CORP			10,464.000	0.00
TASSAL GROUP LTD			1,974,952.000	6,026,468.27
TAXUS CARDIUM PHARMACEUTICALS			65.000	4.82
TAYLOR DEVICES INC			501.000	5,115.21
TAYLOR MORRISON HOME CORP			3,067.000	63,732.26
TCP CAPITAL CORP			3,324.000	48,031.80
TDK CORP			110,400.000	11,282,698.10

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TE CONNECTIVITY LTD			34,007.000	3,062,670.42
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			4,687.000	108,269.70
TECH DATA CORP			4,754.000	390,398.48
TECH MAHINDRA LTD			632,200.000	6,047,952.83
TECHNICAL COMMUNICATIONS CORP			135.000	573.75
TECHNIPFMC PLC			26,601.000	844,315.74
TECHNOLOGY SOLUTIONS CO			920.000	23.00
TECHTRONIC INDUSTRIES CO LTD			918,500.000	5,121,997.48
TECNOGLASS INC			4,025.000	34,977.25
TEEKAY TANKERS LTD			1,434.000	1,677.78
TEJON RANCH CO			3,421.000	83,130.30
TEKNOWLEDGE CORP			2,012.000	0.00
TELEPHONE & DATA SYSTEMS INC			2,059.000	56,457.78
TELETOUCH COMMUNICATIONS INC			3,106.000	1.86
TELEVIDEO INC/CA			2,143.000	0.40
TELIGENT INC/NJ			489.000	1,691.94
TELLURIAN INC			545.000	4,534.40
TEMPUR SEALY INTERNATIONAL INC			6,100.000	293,105.00
TENAGA NASIONAL BHD			2,580,500.000	9,352,276.29
TENCENT HOLDINGS LTD			323,800.000	16,253,043.54
TENET HEALTHCARE CORP			10,229.000	343,387.53
TENGASCO INC			340.000	253.30
TENNANT CO			2,323.000	183,517.00
TENNECO INC			8,041.000	353,482.36
TEREX CORP			93,300.000	3,936,327.00
TERNA RETE ELETTRICA NAZIONALE			45,993.000	248,734.36
TERRENO REALTY CORP			3,850.000	145,029.50
TESSCO TECHNOLOGIES INC			5,500.000	95,150.00
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			8,173.000	478,120.50
TETRA TECHNOLOGIES INC			8,673.000	38,594.85
TETRAPHASE PHARMACEUTICALS INC			5,441.000	19,424.37
TEVA PHARMACEUTICAL INDUSTRIES ADR			52,150.000	1,268,288.00
TEXAS CAPITAL BANCSHARES INC			1,624.000	148,596.00
TEXAS INSTRUMENTS INC			70,845.000	7,810,661.25
TEXAS ROADHOUSE INC			9,232.000	604,788.32
TEXTAINER GROUP HOLDINGS LTD			6,255.000	99,454.50
TEXTMUNICATION HOLDINGS INC			167.000	0.03

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEXTRON INC			33,143.000	2,184,455.13
TG THERAPEUTICS INC			11,578.000	151,671.80
THERAPEUTICSMD INC			8,831.000	55,017.13
THERMO FISHER SCIENTIFIC INC			44,588.000	9,235,958.32
THERMON GROUP HOLDINGS INC			2,537.000	58,021.19
THESTREET INC			6,824.000	14,876.32
THIRD POINT REINSURANCE LTD			7,404.000	92,550.00
THOMAS GROUP INC			367.000	1.87
THOMSON REUTERS CORP			8,510.000	343,123.20
THQ INC			896.000	17.92
TIDEWATER INC			628.000	18,168.04
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	89.91
TIFFANY & CO			21,848.000	2,875,196.80
TILE SHOP HOLDINGS INC			2,478.000	19,080.60
TIMBERLAND BANCORP INC/WA			2,913.000	108,771.42
TIMKEN CO/THE			91,590.000	3,988,744.50
TIMKENSTEEL CORP			6,208.000	101,500.80
TITAN INTERNATIONAL INC			6,225.000	66,794.25
TITAN MACHINERY INC			4,649.000	72,291.95
TITAN PHARMACEUTICALS INC			1,441.000	1,498.64
TIVITY HEALTH INC			5,311.000	186,947.20
TIVO CORP			18,839.000	253,384.55
TJX COS INC/THE			45,942.000	4,372,759.56
TL ADMIN CORP COM			29,100.000	0.00
TOLL BROTHERS INC			46,215.000	1,709,492.85
TOMPKINS FINANCIAL CORP			1,790.000	153,725.20
TONIX PHARMACEUTICALS HOLDING			320.000	1,424.00
TOOTSIE ROLL INDUSTRIES INC			6,649.000	205,121.65
TOPBUILD CORP			4,971.000	389,428.14
TOR MINERALS INTERNATIONAL INC			236.000	944.00
TORCHMARK CORP			18,811.000	1,531,403.51
TOROMONT INDUSTRIES LTD			193,440.000	8,361,396.03
TOROTEL INC			458.000	283.96
TOTAL SA			241,800.000	14,739,592.53
TOTAL SYSTEM SERVICES INC			64,880.000	5,483,657.60
TOWA PHARMACEUTICAL CO LTD			123,300.000	6,601,083.67
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			6,721.000	215,744.10
TPG RE FINANCE TRUST INC			44,991.000	914,217.12

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TPG SPECIALTY LENDING INC			7,600.000	136,344.00
TRACTOR SUPPLY CO			16,535.000	1,264,762.15
TRANS WORLD ENTERTAINMENT CORP			5,957.000	5,182.59
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,449.000	30,612.50
TRANSCAT INC			2,529.000	47,798.10
TRANSCOASTAL CORP			23.000	0.46
TRANSDIGM GROUP INC			2,988.000	1,031,278.32
TRANSETERIX INC			146.000	627.80
TRANSMISSORA ALIANCA DE ENERGI			164,405.000	799,078.21
TRANSMONTAIGNE PARTNERS LP			7,691.000	283,336.44
TRANSNET CORP			481.000	0.00
TRANSURBAN GROUP			72,542.000	641,563.95
TRANSWITCH CORP			1,935.000	0.97
TRAVELERS COS INC/THE			22,712.000	2,778,586.08
TRAVELPORT WORLDWIDE LTD			12,768.000	236,718.72
TRAVELZOO			6,517.000	111,440.70
TREASURY WINE ESTATES LTD			1,280,700.000	16,455,203.94
TRECORA RESOURCES			1,073.000	15,934.05
TREDEGAR CORP			4,812.000	113,082.00
TREX CO INC			8,214.000	514,114.26
TRI POINTE GROUP INC			19,219.000	314,422.84
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	557.75
TRIANGLE PETROLEUM CORP			7,001.000	221.23
TRICO BANCSHARES			664.000	24,866.80
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			6,348.000	186,631.20
TRINITY INDUSTRIES INC			94,025.000	3,221,296.50
TRINITY PLACE HOLDINGS INC			1,967.000	12,805.17
TRINSEO SA			5,844.000	414,631.80
TRIO-TECH INTERNATIONAL			682.000	3,034.90
TRIPADVISOR INC			6,568.000	365,903.28
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			7,933.000	309,862.98
TRITAX BIG BOX REIT PLC			157,013.000	323,175.11
TRITON INTERNATIONAL LTD/BERMU			150,939.000	4,627,789.74
TRIUMPH BANCORP INC			2,130.000	86,797.50
TRIUMPH GROUP INC			5,881.000	115,267.60

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRONOX LTD			8,800.000	173,184.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TROVAGENE INC			339.000	261.03
TRUEBLUE INC			5,110.000	137,714.50
TRUECAR INC			8,300.000	83,747.00
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	77,474.50
TRUSTMARK CORP			8,842.000	288,514.46
TS TECH CO LTD			195,300.000	8,154,764.95
TSR INC			631.000	4,196.15
TTEC HOLDINGS INC			6,892.000	238,118.60
TTM TECHNOLOGIES INC			16,698.000	294,385.74
TUCOWS INC			1,840.000	111,596.00
TUESDAY MORNING CORP			3,796.000	11,577.80
TURKIYE SINAI KALKINMA BANKASI			15,157,317.000	3,209,333.25
TURTLE BEACH CORP			428.000	8,696.96
TUTOR PERINI CORP			3,920.000	72,324.00
TWENTY-FIRST CENTURY FOX INC			109,458.000	5,427,662.46
TWIN DISC INC			1,348.000	33,457.36
TWITTER INC			76,274.000	3,330,885.58
TWO RIVERS WATER & FARMING CO			199.000	25.91
TYSON FOODS INC			48,160.000	3,315,816.00
UBIQUITI NETWORKS INC			3,683.000	312,023.76
UBISOFT ENTERTAINMENT SA			195,108.000	21,408,488.50
UDR INC			33,655.000	1,263,408.70
UFP TECHNOLOGIES INC			2,093.000	64,569.05
ULTA BEAUTY INC			5,825.000	1,359,904.50
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			4,444.000	73,770.40
ULTRA PETROLEUM CORP			18,940.000	43,751.40
ULTRAGENYX PHARMACEUTICAL INC			713.000	54,808.31
ULTRALIFE CORP			1,624.000	15,590.40
ULTRAPETROL BAHAMAS LTD			1,582.000	11.07
UMB FINANCIAL CORP			5,681.000	433,062.63
UMH PROPERTIES INC			2,398.000	36,809.30
UMICORE SA			418,710.000	24,027,707.89
UNDER ARMOUR INC			22,943.000	499,597.04
UNIBAIL-RODAMCO-WESTFIELD			3,230.000	707,474.59

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNICO AMERICAN CORP			668.000	5,177.00
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNIFI INC			1,659.000	52,590.30
UNIFIRST CORP/MA			2,716.000	480,460.40
UNIGENE LABORATORIES INC			9,893.000	4.95
UNILEVER PLC ADR			8,284.000	457,939.52
UNION BANKSHARES CORP			4,414.000	171,616.32
UNION PACIFIC CORP			91,376.000	12,946,151.68
UNISYS CORP			5,293.000	68,279.70
UNIT CORP			5,762.000	147,276.72
UNITED AMERICAN HEALTHCARE COR			1,094.000	336.41
UNITED BANKSHARES INC/WV			11,234.000	408,917.60
UNITED COMMUNITY BANKS INC/GA			8,249.000	252,996.83
UNITED COMMUNITY FINANCIAL COR			5,544.000	60,928.56
UNITED CONTINENTAL HOLDINGS IN			49,355.000	3,441,524.15
UNITED FINANCIAL BANCORP INC			4,123.000	72,234.96
UNITED FIRE GROUP INC			3,338.000	181,954.38
UNITED NATURAL FOODS INC			6,408.000	273,365.28
UNITED OVERSEAS BANK LTD			372,700.000	7,314,596.26
UNITED PARCEL SERVICE INC			46,529.000	4,942,775.67
UNITED RENTALS INC			8,694.000	1,283,408.28
UNITED SECURITY BANCSHARES/FRE			835.000	9,352.00
UNITED STATES LIME & MINERALS			1,859.000	155,970.10
UNITED TECHNOLOGIES CORP			49,491.000	6,187,859.73
UNITED UTILITIES GROUP PLC			47,761.000	481,246.90
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			528.000	10,111.20
UNITEDHEALTH GROUP INC			83,808.000	20,561,454.72
UNITIL CORP			3,150.000	160,776.00
UNITY BANCORP INC			1,458.000	33,169.50
UNIVAR INC			89,410.000	2,346,118.40
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			2,856.000	188,638.80
UNIVERSAL ELECTRONICS INC			1,795.000	59,324.75
UNIVERSAL FOREST PRODUCTS INC			7,193.000	263,407.66
UNIVERSAL HEALTH REALTY INCOME			1,188.000	76,008.24
UNIVERSAL HEALTH SERVICES INC			15,204.000	1,694,333.76
UNIVERSAL INSURANCE HOLDINGS I			2,055.000	72,130.50
UNIVERSAL LOGISTICS HOLDINGS I			1,603.000	42,078.75

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UNIVERSAL STAINLESS & ALLOY PR			1,931.000	45,706.77	
UNIVERSAL TECHNICAL INSTITUTE			4,660.000	14,679.00	
UNIVEST CORP OF PENNSYLVANIA			2,327.000	63,992.50	
UNUM GROUP			34,635.000	1,281,148.65	
UPM-KYMMENE OYJ			258,000.000	9,223,598.30	
UQM TECHNOLOGIES INC			3,265.000	3,265.00	
URANIUM ENERGY CORP			1,670.000	2,688.70	
URBAN EDGE PROPERTIES			10,105.000	231,101.35	
URBAN ONE INC			12,710.000	31,775.00	
UROLOGIX INC			2,793.000	217.85	
URSTADT BIDDLE PROPERTIES INC			3,577.000	80,947.51	
US BANCORP			234,285.000	11,718,935.70	
US CONCRETE INC			1,708.000	89,670.00	
US ECOLOGY INC			2,437.000	155,236.90	
US ENERGY CORP WYOMING			401.000	529.32	
US FOODS HOLDING CORP			114,220.000	4,319,800.40	
US GLOBAL INVESTORS INC			424.000	682.64	
US GOLD CORP			32.000	40.32	
US PHYSICAL THERAPY INC			3,947.000	378,912.00	
US PLASTIC LMBR CORP COM			29,600.000	0.00	
US SILICA HOLDINGS INC			7,017.000	180,266.73	
USA TRUCK INC			1,390.000	32,623.30	
USANA HEALTH SCIENCES INC			5,623.000	648,331.90	
UTAH MEDICAL PRODUCTS INC			1,467.000	161,590.05	
UTG INC			513.000	12,440.25	
UTSTARCOM HOLDINGS CORP			4,457.000	18,184.56	
V ONE CORP COM			2,000.000	0.25	
VAALCO ENERGY INC			7,924.000	21,632.52	
VALENCE TECHNOLOGY INC			14,867.000	0.00	
VALERO ENERGY CORP			43,237.000	4,791,956.71	
VALERO ENERGY PARTNERS LP			131,476.000	5,005,291.32	
VALLEY MEDIA INC COM			11,100.000	2.22	
VALLEY NATIONAL BANCORP			31,896.000	387,855.36	
VALUE AMER INC COM			290.000	0.29	
VALUE LINE INC			2,293.000	54,344.10	
VANDA PHARMACEUTICALS INC			4,847.000	92,335.35	
VAREX IMAGING CORP			1,224.000	45,398.16	
VARIAN MEDICAL SYSTEMS INC			12,128.000	1,379,196.16	
VARONIS SYSTEMS INC			2,835.000	211,207.50	

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VASO CORP			17,910.000	716.40	
VAXART INC			102.000	309.06	
VCAMPUS CORP			271.000	0.03	
VECTOR GROUP LTD			10,777.000	205,625.16	
VECTOR LTD			514,213.000	1,180,221.42	
VEECO INSTRUMENTS INC			7,797.000	111,107.25	
VENATOR MATERIALS PLC			197,315.000	3,228,073.40	
VENTAS INC			176,250.000	10,037,437.50	
VEREIT INC			65,148.000	484,701.12	
VERICEL CORP			91.000	882.70	
VERIFONE SYSTEMS INC			12,762.000	291,228.84	
VERINT SYSTEMS INC			117,372.000	5,205,448.20	
VERISIGN INC			12,962.000	1,781,238.04	
VERISK ANALYTICS INC			22,991.000	2,474,751.24	
VERIZON COMMUNICATIONS INC			272,627.000	13,715,864.37	
VERSARTIS INC			6,331.000	12,820.28	
VERTEX PHARMACEUTICALS INC			39,798.000	6,764,068.08	
VF CORP			36,814.000	3,001,077.28	
VIACOM INC			53,378.000	1,609,880.48	
VIAD CORP			5,160.000	279,930.00	
VIASAT INC			6,216.000	408,515.52	
VIAVI SOLUTIONS INC			28,867.000	295,598.08	
VICAL INC			363.000	417.45	
VICINITY CENTRES			3,171.000	6,068.10	
VICON INDUSTRIES INC			1,318.000	382.22	
VICOR CORP			4,742.000	206,514.10	
VIDEO DISPLAY CORP			2,455.000	2,639.13	
VIEWCAST.COM INC			6,812.000	28.61	
VIEWTRAN GROUP INC			2,440.000	2.93	
VILLAGE SUPER MARKET INC			1,219.000	35,911.74	
VIRCO MANUFACTURING CORP			3,572.000	15,895.40	
VIRNETX HOLDING CORP			4,301.000	14,623.40	
VIRTUS INVESTMENT PARTNERS INC			706.000	90,332.70	
VIRTUSA CORP			5,377.000	261,752.36	
VISA INC			173,375.000	22,963,518.75	
VISHAY INTERTECHNOLOGY INC			16,409.000	380,688.80	
VISHAY PRECISION GROUP INC			3,536.000	134,898.40	
VISTA OUTDOOR INC			7,694.000	119,180.06	
VISTRA ENERGY CORP			266,810.000	6,312,724.60	

Asset Detail

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As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VITAL THERAPIES INC			2,287.000	15,665.95
VITAMIN SHOPPE INC			3,041.000	21,134.95
VIVA ENERGY REIT			308,172.000	512,308.99
VIVENDI SA			529,221.000	12,975,731.55
VIVINT SOLAR INC			16,346.000	80,912.70
VIVUS INC			8,147.000	5,743.64
VL DISSOLUTION CORP COM			1,293.000	0.00
VOCERA COMMUNICATIONS INC			5,413.000	161,794.57
VOESTALPINE AG			196,600.000	9,055,366.02
VOLT INFORMATION SCIENCES INC			4,630.000	15,742.00
VOLVO AB			306,000.000	4,898,189.14
VONAGE HOLDINGS CORP			25,069.000	323,139.41
VORNADO REALTY TRUST			10,606.000	783,995.52
VOXX INTERNATIONAL CORP			4,258.000	22,993.20
VOYAGER THERAPEUTICS INC			371.000	7,249.34
VULCAN INTERNATIONAL CORP			583.000	65,879.00
VULCAN MATERIALS CO			8,101.000	1,045,515.06
W&T OFFSHORE INC			6,768.000	48,391.20
WABASH NATIONAL CORP			8,734.000	162,976.44
WADDELL & REED FINANCIAL INC			10,054.000	180,670.38
WAGeworks INC			5,457.000	272,850.00
WALGREENS BOOTS ALLIANCE INC			73,949.000	4,438,049.25
WALKER & DUNLOP INC			3,749.000	208,631.85
WALKING CO HOLDINGS INC/THE			3,656.000	731.20
WALMART INC			123,181.000	10,550,452.65
WALT DISNEY CO/THE			118,595.000	12,429,941.95
WALTER ENERGY INC			11,600.000	1.16
WANDERPORT CORP			82.000	0.45
WASHINGTON FEDERAL INC			12,282.000	401,621.40
WASHINGTON PRIME GROUP INC			22,802.000	184,924.22
WASHINGTON REAL ESTATE INVESTM			8,555.000	259,473.15
WASHINGTON TRUST BANCORP INC			1,796.000	104,347.60
WASTE MANAGEMENT INC			34,831.000	2,833,153.54
WATERS CORP			7,596.000	1,470,509.64
WATERSTONE FINANCIAL INC			2,372.000	40,442.60
WATTS WATER TECHNOLOGIES INC			3,782.000	296,508.80
WAVE LIFE SCIENCES LTD			1,416.000	54,162.00
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	1,000.00

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WAYNE SAVINGS BANCSHARES INC			3,841.000	72,210.80
WAYSIDE TECHNOLOGY GROUP INC			2,561.000	35,982.05
WD-40 CO			2,166.000	316,777.50
WEB.COM GROUP INC			7,347.000	189,919.95
WEBCO INDUSTRIES INC			211.000	22,788.00
WEC ENERGY GROUP INC			58,196.000	3,762,371.40
WEGENER CORP			4,812.000	87.10
WEIGHT WATCHERS INTERNATIONAL			3,383.000	342,021.30
WEIR GROUP PLC/THE			195,690.000	5,167,194.45
WEIS MARKETS INC			3,073.000	163,913.82
WELBILT INC			18,072.000	403,186.32
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			376,146.000	20,853,534.24
WELLTOWER INC			38,536.000	2,415,821.84
WERNER ENTERPRISES INC			7,918.000	297,320.90
WESBANCO INC			16,583.000	746,898.32
WESCO AIRCRAFT HOLDINGS INC			8,330.000	93,712.50
WESCO INTERNATIONAL INC			4,605.000	262,945.50
WEST BANCORPORATION INC			417.000	10,487.55
WESTAMERICA BANCORPORATION			3,718.000	210,104.18
WESTELL TECHNOLOGIES INC			2,419.000	6,894.15
WESTERN ALLIANCE BANCORP			51,480.000	2,914,282.80
WESTERN ASSET MORTGAGE CAPITAL			5,753.000	59,946.26
WESTERN DIGITAL CORP			45,161.000	3,495,913.01
WESTERN GAS EQUITY PARTNERS LP			39,568.000	1,414,556.00
WESTERN GAS PARTNERS LP			232,884.000	11,269,256.76
WESTERN METALS CORP			3,193.000	510.88
WESTERN NEW ENGLAND BANCORP IN			3,888.000	42,768.00
WESTERN UNION CO/THE			44,764.000	910,052.12
WESTERN WTR CO			9,200.000	0.00
WESTMORELAND COAL CO			2,487.000	348.18
WESTROCK CO			111,377.000	6,350,716.54
WESTWATER RESOURCES INC			86.000	34.75
WESTWOOD HOLDINGS GROUP INC			2,166.000	128,963.64
WET SEAL INC/THE			24,433.000	0.00
WEYCO GROUP INC			1,564.000	56,929.60
WEYERHAEUSER CO			57,015.000	2,078,766.90
WGL HOLDINGS INC			7,956.000	706,095.00
WH GROUP LTD			5,949,000.000	4,845,370.26

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WHIRLPOOL CORP			8,315.000	1,215,902.45
WHITE MOUNTAINS INSURANCE GROU			7,500.000	6,799,575.00
WHITESTONE REIT			4,487.000	55,997.76
WHITING PETROLEUM CORP			2,650.000	139,708.00
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	5,957.25
WILLDAN GROUP INC			3,027.000	93,746.19
WILLIAM LYON HOMES			2,821.000	65,447.20
WILLIAMS COS INC/THE			140,949.000	3,821,127.39
WILLIAMS PARTNERS LP			370,285.000	15,029,868.15
WILLIS LEASE FINANCE CORP			1,841.000	58,157.19
WILLIS TOWERS WATSON PLC			15,517.000	2,352,377.20
WINDSTREAM HOLDINGS INC			2,852.000	15,030.04
WINGSTOP INC			1,120.000	58,374.40
WINLAND HOLDINGS CORP COM			968.000	1,500.40
WINMARK CORP			432.000	64,130.40
WINNEBAGO INDUSTRIES INC			4,906.000	199,183.60
WINTHROP REALTYTRUST ESCROW			7,990.000	18,217.20
WIRELESS TELECOM GROUP INC			3,306.000	7,273.20
WIRELESS XCESSORIES GROUP			1,262.000	49.85
WISDOMTREE INVESTMENTS INC			11,722.000	106,435.76
WOLTERS KLUWER NV			237,602.000	13,387,913.50
WOLVERINE WORLD WIDE INC			14,136.000	491,508.72
WOODWARD INC			7,962.000	611,959.32
WORLD ACCEPTANCE CORP			3,804.000	422,282.04
WORLD FUEL SERVICES CORP			262,406.000	5,355,706.46
WORLD WRESTLING ENTERTAINMENT			6,672.000	485,855.04
WORLDGATE COMMUNICATIONS			6,943.000	0.87
WORLDPAY INC			78,388.000	6,410,570.64
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			10,597.000	444,756.09
WPT INDUSTRIAL REIT TRUST UNIT			100,497.000	1,395,903.33
WPX ENERGY INC			347,380.000	6,263,261.40
WQN INC			656.000	1.97
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	1,030.00
WRIGHT MEDICAL GROUP NV			13,118.000	340,543.28
WSFS FINANCIAL CORP			7,118.000	379,389.40
WSI INDUSTRIES INC			501.000	2,580.15

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WW GRAINGER INC			7,273.000	2,242,993.20
WYNDHAM DESTINATIONS INC			5,926.000	262,344.02
WYNN RESORTS LTD			11,692.000	1,956,539.28
XBIOTECH INC			1,007.000	4,511.36
XCEL ENERGY INC			67,983.000	3,105,463.44
XCERRA CORP			2,879.000	40,219.63
XENCOR INC			3,929.000	145,412.29
XEROX CORP			13,112.000	314,688.00
XILINX INC			23,909.000	1,560,301.34
XL GROUP LTD			40,319.000	2,255,848.05
XO GROUP INC			6,104.000	195,328.00
XPERI CORP			6,840.000	110,124.00
XPO LOGISTICS INC			12,963.000	1,298,633.34
XYLEM INC/NY			26,773.000	1,803,964.74
YAMAHA CORP			136,400.000	7,093,071.23
YANDEX NV			254,410.000	9,133,319.00
YELP INC			10,300.000	403,554.00
YEXT INC			93,687.000	1,811,906.58
YIELD10 BIOSCIENCE INC			32.000	45.12
YOKOHAMA RUBBER CO LTD/THE			374,400.000	7,784,437.67
YORK WATER CO/THE			1,881.000	59,815.80
YUE YUEN INDUSTRIAL HOLDINGS L			1,733,500.000	4,894,177.54
YUM! BRANDS INC			30,192.000	2,361,618.24
YUMA ENERGY INC			19.000	10.18
Z ENERGY LTD			1,713,378.000	8,781,522.29
ZAFGEN INC			1,340.000	13,708.20
ZALANDO SE			203,042.000	11,348,142.96
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	9.20
ZEBRA TECHNOLOGIES CORP			21,775.000	3,119,268.75
ZEDGE INC			1,519.000	5,711.44
ZIMMER BIOMET HOLDINGS INC			18,224.000	2,030,882.56
ZION OIL & GAS INC			469.000	1,901.80
ZIONS BANCORPORATION			37,011.000	1,950,109.59
ZIOPHARM ONCOLOGY INC			10,186.000	30,761.72
ZIX CORP			2,494.000	13,442.66
ZOETIS INC			39,946.000	3,402,999.74
ZOGENIX INC			8,126.000	359,169.20
ZUMIEZ INC			3,870.000	96,943.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZYNGA INC			81,188.000	330,435.16
FIXED INCOME SECURITIES			325,016,124,026.0..	4,461,091,339.28
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			869,000.000	830,981.25
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15			4,376,000.000	4,376,000.00
1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17			480,000.000	454,176.00
21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11			75,000.000	89,622.91
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	557,372.26
AASET 2017-1 TRUST 1A B 144A 5.926% 05/16/2042 DD 06/06/17			2,263,659.000	2,287,024.49
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			1,227,200.000	1,233,109.21
ABBOTT LABORATORIES 3.400% 11/30/2023 DD 11/22/16			670,000.000	661,038.88
ABBVIE INC 1.375% 05/17/2024			1,385,000.000	1,644,066.45
ABBVIE INC 2.500% 05/14/2020 DD 05/14/15			380,000.000	375,421.03
ABRA AUTO BODY 6/17 COV-LT TL			414,374.850	413,599.97
ACADIA HEALTHCARE 3/18 0.000% 02/11/2022 DD 03/08/18			95,393.774	95,530.19
ACADIA HEALTHCARE 3/18 0.000% 02/16/2023 DD 03/08/18			366,055.390	366,578.84
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			245,000.000	246,837.50
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			975,000.000	999,375.00
ACCESS CIG 2/18 2ND LIEN DELAYED TL			16,058.830	16,045.50
ACCESS CIG 2/18 2ND LIEN TL			298,941.180	298,693.06
ACCESS CIG 2/18 DELAYED TL			123,532.370	123,501.48
ACCESS CIG 2/18 TL			988,988.960	988,741.72
ACCESSLEX INSTITUTE A A3 VAR RT 05/25/2036 DD 03/14/07			1,626,327.930	1,611,215.93
ACCESSLEX INSTITUTE A B VAR RT 07/25/2034 DD 06/07/05			1,266,115.037	1,204,119.33
ACCUVANT 1/17 COV-LITE TL			1,266,923.130	1,228,915.44
ACE CASH EXPRESS INC 144A 12.000% 12/15/2022 DD 12/15/17			4,134,000.000	4,475,055.00
ACRISURE 11/17 COV-LITE TLB2			933,222.930	929,144.74
ACRISURE 6/18 TLB			1,805,000.000	1,789,206.25
ACRISURE LLC / ACRISURE F 144A 7.000% 11/15/2025 DD 11/17/17			635,000.000	577,850.00
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13			1,325,000.000	1,372,854.93
ACWA POWER MANAGEMENT AND 144A 5.950% 12/15/2039 DD 05/15/17			940,000.000	918,267.20
ADV FIN 2017 LLC 10.278% 07/15/2041 DD 07/01/16			1,467,312.480	1,526,329.87
ADVANCED DISPOSAL 10/16 COV-LITE TLB			552,933.320	551,136.29
ADVANCED DISPOSAL SERVICE 144A 5.625% 11/15/2024 DD 11/10/16			825,000.000	820,875.00
ADVANTAGE SALES 7/14 TL			256,201.120	241,630.96
AECOM 2/18 COV-LITE TLB 0.000% 02/21/2025 DD 02/23/18			1,875,000.000	1,870,893.75
AEGEA FINANCE SARL 144A 5.750% 10/10/2024 DD 10/10/17			1,000,000.000	924,500.00
AEROPUERTO INTERNACIONAL 144A 6.000% 11/18/2048 DD 05/09/18			735,000.000	737,572.50
AEROPUERTOS DOMINICANOS S 144A 6.750% 03/30/2029 DD 01/20/17			400,000.000	416,000.00
AES CORP/VA 4.500% 03/15/2023 DD 03/15/18			3,062,000.000	3,035,207.50

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AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			435,000.000	433,912.50
AES CORP/VA 5.125% 09/01/2027 DD 08/28/17			192,000.000	191,520.00
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	479,205.00
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13			970,000.000	993,619.50
AIR MEDICAL 2/18 COV-LITE TLB			1,594,763.650	1,547,255.64
AIRBUS SE 144A 3.150% 04/10/2027 DD 04/10/17			315,000.000	301,188.67
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14			330,000.000	337,012.50
AKER BP ASA 144A 5.875% 03/31/2025 DD 03/22/18			2,700,000.000	2,780,325.00
ALBANY MOLECULAR 7/17 2ND LIEN COV-LITE TL			155,000.000	154,418.75
ALBANY MOLECULAR 7/17 TL 0.000% 08/30/2024 DD 07/19/17			899,473.360	896,100.33
ALBERTSON'S 5/17 B6 TL			272,932.340	269,785.43
ALBERTSON'S 6/17 TLB4			912,057.740	902,526.74
ALBERTSONS COS LLC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			435,000.000	384,975.00
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			319,000.000	336,414.21
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			200,000.000	213,000.00
ALERIS 6/18 COV-LITE TL			680,000.000	673,410.80
ALESCO PREFERRED 10A A2A 144A VAR RT 09/23/2036 DD 03/15/06			2,832,423.000	2,442,641.94
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	636,087.50
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	299,612.95
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			507,017.654	306,745.68
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04			859,016.135	678,622.75
ALIMENTATION COUCHE-TARD 144A 2.350% 12/13/2019 DD 12/14/17			1,255,000.000	1,239,649.13
ALIXPARTNERS 4/17 COV-LITE TLB			1,766,070.090	1,762,979.46
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	554,481.81
ALLFLEX 7/13 TL			1,000,125.000	1,001,375.16
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15			71,000.000	69,736.20
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			559,000.000	550,615.00
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15			854,000.000	851,865.00
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			275,000.000	279,812.50
ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11			615,000.000	658,050.00
ALPHA 2 BV 144A 8.750% 06/01/2023 DD 05/30/18			751,000.000	747,245.00
ALPHA 3 BV / ALPHA US BID 144A 6.250% 02/01/2025 DD 01/31/17			735,000.000	722,137.50
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			3,383,000.000	3,307,559.10
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15			782,000.000	778,090.00
ALTICE US FINANCE I CORP 144A 5.500% 05/15/2026 DD 04/26/16			976,000.000	941,840.00
ALTRAN TECHNOLOGIES 1/18 (USD) 0.000% 12/31/2021 DD 01/16/18			700,000.000	693,000.00
ALTRAN TECHNOLOGIES 1/18 EUR COV LITE TLB			289,946.810	335,778.56
ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13			220,000.000	211,003.33
AMAYA 3/18 (USD) COV-LITE TLB			3,582,328.440	3,575,163.79

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AMER FIRST WF1 LLC			780,353.320	789,805.26
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024			24,720,000.000	1,160,405.97
AMERICAN AXLE 3/17 COV-LITE TLB			536,128.540	533,222.72
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15			740,000.000	758,500.00
AMERICAN BUILDERS & CONTR 144A 5.875% 05/15/2026 DD 05/11/18			927,000.000	911,936.25
AMERICAN CAMPUS COMMUNITIES OP 3.625% 11/15/2027 DD 10/10/17			495,000.000	463,698.89
AMERICAN EXPRESS CO 3.375% 05/17/2021 DD 05/17/18			955,000.000	956,138.68
AMERICAN EXPRESS CREDIT AC 3 A 1.770% 11/15/2022 DD 04/25/17			2,095,000.000	2,053,905.53
AMERICAN EXPRESS CREDIT AC 6 A 2.040% 05/15/2023 DD 10/30/17			2,095,000.000	2,052,662.15
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15			40,000.000	34,569.80
AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15			135,000.000	131,330.70
AMERICAN INTERNATIONAL GROUP I 4.750% 04/01/2048 DD 03/26/18			370,000.000	356,631.58
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06			340,000.000	387,559.20
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,804,000.000	4,793,040.00
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			95,000.000	153,820.20
AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL			341,183.900	220,595.86
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			1,555,000.000	1,602,963.03
AMERICAN TRAFFIC/ATS CONSOLIDATED 2/18 COV-LITE TLB			543,637.500	544,996.60
AMERICAN WATER CAPITAL CORP 2.950% 09/01/2027 DD 08/10/17			480,000.000	452,173.75
AMERIGAS PARTNERS LP / AMERIGA 5.750% 05/20/2027 DD 02/13/17			615,000.000	584,250.00
AMGEN INC 4.663% 06/15/2051 DD 12/15/16			345,000.000	341,133.50
AMNEAL PHARMACEUTICALS 3/18 0.000% 03/21/2025 DD 03/07/18			744,880.980	742,787.86
AMR 10/16 (2023) TLB			1,547,129.290	1,528,563.74
AMR 11/17 TLB			326,700.000	322,753.46
ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10			425,000.000	478,829.27
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			5,825,148.850	1,901,060.63
ANALOG DEVICES INC 2.850% 03/12/2020 DD 03/12/18			1,170,000.000	1,164,260.52
ANCESTRY.COM 2/17 TL			1,558,322.600	1,554,816.38
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 04/27/2048 DD 03/01/18			764,486.180	764,312.18
ANHEUSER-BUSCH INBEV FINANCE I 3.650% 02/01/2026 DD 01/25/16			2,860,000.000	2,799,778.70
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16			465,000.000	471,299.29
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16			585,000.000	601,601.33
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18			75,000.000	73,894.08
ANTERO RESOURCES CORP 5.625% 06/01/2023 DD 12/01/15			895,000.000	906,187.50
ANTHEM INC 2.950% 12/01/2022 DD 11/21/17			1,285,000.000	1,247,991.83
ANTHEM INC 3.650% 12/01/2027 DD 11/21/17			695,000.000	658,366.06
ANTHEM INC 4.101% 03/01/2028 DD 03/02/18			200,000.000	195,647.04
ANTHEM INC 4.375% 12/01/2047 DD 11/21/17			200,000.000	184,563.96
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	422,539.17

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AON CORP 6.250% 09/30/2040 DD 09/10/10			485,000.000	581,742.45
AOT BEDDING 10/16 2ND LIEN COV-LITE TL			854,394.060	571,376.03
APERGY CORP 144A 6.375% 05/01/2026 DD 05/03/18			887,000.000	901,413.75
APIDOS CLO XVI 16A E 144A VAR RT 01/19/2025 DD 01/09/14			300,000.000	287,904.00
APL REALTY HOLDINGS PTE L REGS 5.950% 06/02/2024			800,000.000	611,944.80
APOLLO AVIATION SECU 1A B 144A VAR RT 03/17/2036 DD 04/06/16			1,753,422.060	1,784,005.25
APPLE INC 3.000% 02/09/2024 DD 02/09/17			510,000.000	499,510.15
APPLIED SYSTEMS 9/17 COV-LITE TLB			277,605.000	277,691.06
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			434,000.000	385,175.00
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			822,000.000	816,862.50
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			488,000.000	467,064.80
ARAMARK 3/17 (USD) COV-LITE TLB			735,000.000	737,021.25
ARAMARK 5/18 COV-LITE TL			2,445,160.719	2,442,104.26
ARAMARK 6/18 COV-LITE TLB			892,762.500	891,093.03
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			1,465,000.000	1,457,675.00
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			2,200,000.000	2,200,000.00
ARBY'S 1/18 COV-LITE TLB			587,694.000	588,181.78
ARD FINANCE SA 7.125% 09/15/2023 DD 03/15/17			356,000.000	356,890.00
ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17			465,000.000	456,281.25
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			1,453,000.000	1,414,858.75
ARDAGH PACKAGING FINANCE 144A 7.250% 05/15/2024 DD 05/16/16			1,662,000.000	1,728,480.00
ARDENT HEALTH 6/18 COV-LITE TL			200,000.000	199,000.00
ARES XXIX CLO LTD 1A D 144A VAR RT 04/17/2026 DD 04/03/14			1,000,000.000	996,100.00
ARISTOCRAT LEISURE 5/18 TLB 0.000% 10/19/2024 DD 05/02/18			716,043.267	710,558.38
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 04/25/2048 DD 05/01/18			1,545,496.580	1,548,410.30
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	466,070.00
ASCENA RETAIL 7/15 COV-LITE TLB			535,753.510	477,088.50
ASCEND LEARNING 6/17 TLB 0.000% 07/12/2024 DD 06/19/17			120,142.500	119,691.97
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			360,000.000	363,150.00
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16			205,000.000	201,979.97
ASIAN DEVELOPMENT BANK 3.500% 05/30/2024			2,230,000.000	1,541,509.64
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019			3,740,000.000	2,574,550.41
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	577,781.17
ASIAN DEVELOPMENT BANK 5.900% 12/20/2022			90,160,000.000	1,228,013.01
ASIAN DEVELOPMENT BANK 6.450% 08/08/2021			175,440,000.000	2,472,010.15
ASIAN DEVELOPMENT BANK REGS 6.950% 01/16/2020			94,220,000.000	1,360,912.77
ASSUREDPARTNERS 9/17 COV-LITE TLB			628,321.110	624,789.94
ASURION 2/18 COV-LITE TLB 0.000% 11/03/2023 DD 02/20/18			891,522.360	889,293.55
ASURION 7/17 TLB4			1,705,094.970	1,700,832.23

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AT SECURITIES BV REGS VAR RT 12/31/2049			1,750,000.000	1,599,500.00
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			3,000,000.000	2,536,724.91
AT&T INC 4.750% 05/15/2046 DD 05/04/15			300,000.000	267,983.16
ATKORE 12/16 COVE-LITE TL			373,125.000	372,098.91
ATLANTIC BROADBAND 8/17 COV-LITE TL			1,955,000.000	1,941,451.85
ATOTECH 1/17 COV-LITE TLB1			467,273.680	464,549.47
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	167,492.22
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	908,155.01
AUSTRALIA GOVERNMENT BOND REGS 5.750% 07/15/2022			635,000.000	533,687.16
AUTHENTIC BRANDS 9/17 2ND LIEN COV-LITE TL			183,837.150	183,607.35
AUTHENTIC BRANDS 9/17 COV-LITE TL			2,701,645.980	2,690,380.12
AVAST SOFTWARE 4/18 (USD) TLB			264,078.878	263,585.05
AVAYA 6/18 TLB			1,985,368.750	1,986,619.53
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	884,143.95
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			1,099,000.000	1,000,090.00
AVIS BUDGET CAR RENTAL LLC / A 5.500% 04/01/2023 DD 04/03/13			252,000.000	245,700.00
AVOLON GLENCAR VI			7,682,719.220	7,748,773.01
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2023 DD 03/12/18			872,000.000	869,820.00
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			561,000.000	556,792.50
AZURE 11/13 COV-LITE TL			199,457.120	193,972.05
AZURE POWER ENERGY LTD 144A 5.500% 11/03/2022 DD 08/03/17			610,000.000	557,540.00
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			279,000.000	274,815.00
B&G FOODS INC 5.250% 04/01/2025 DD 04/03/17			1,250,000.000	1,178,125.00
BA CREDIT CARD TRUST A1 A1 1.950% 08/15/2022 DD 03/30/17			375,000.000	369,262.31
BALL CORP 4.000% 11/15/2023 DD 05/16/13			3,455,000.000	3,356,878.00
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,080,000.000	1,075,950.00
BALL CORP 5.250% 07/01/2025 DD 06/25/15			2,610,000.000	2,662,200.00
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	869,146.18
BAMLL RE-REMIC FRR5 C714 144A 0.000% 01/27/2047 DD 04/01/14			1,338,000.000	1,031,468.75
BAMLL RE-REMIC T LD11 AJB 144A VAR RT 06/17/2050 DD 07/01/16			1,870,000.000	822,800.00
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			5,166,323.000	4,737,172.05
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	2,412,396.50
BAMLL RE-REMIC TR FRR1 B2 144A 0.000% 05/26/2020 DD 01/01/13			1,167,000.000	968,610.00
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	1,242,022.39
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	410,333.05
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	373,849.89
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	258,738.37
BAMLL RE-REMIC TRU FRR9 C 144A VAR RT 12/26/2046 DD 11/25/14			0.010	0.00
BANC OF AMERICA CO 2 AJFL 144A VAR RT 04/10/2049 DD 06/06/07			1,514,290.350	908,048.30

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BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			1,140,000.000	380,897.94
BANCO NACIONAL DE COMERCI 144A 4.375% 10/14/2025 DD 10/14/15			1,455,000.000	1,416,806.25
BANK NEDERLANDSE GEMEENTE REGS 0.250% 02/22/2023			785,000.000	927,240.04
BANK NEDERLANDSE GEMEENTE REGS 0.250% 06/07/2024			780,000.000	911,963.96
BANK OF AMERICA CORP 2.151% 11/09/2020 DD 11/09/16			460,000.000	449,403.88
BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08			85,000.000	115,104.94
BANK OF AMERICA CORP VAR RT 01/23/2049 DD 01/23/18			220,000.000	198,122.11
BANK OF AMERICA CORP VAR RT 05/17/2022 DD 05/17/18			1,335,000.000	1,334,541.68
BANK OF AMERICA CORP VAR RT 07/21/2028 DD 07/21/17			15,000.000	14,321.05
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06			1,075,000.000	1,025,263.28
BANK OF MONTREAL 2.350% 09/11/2022 DD 09/11/17			450,000.000	430,710.70
BANK OF MONTREAL 3.100% 04/13/2021 DD 04/13/18			1,495,000.000	1,489,028.51
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			1,940,000.000	1,971,911.48
BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17			40,000.000	37,500.16
BARCLAYS PLC 5.250% 08/17/2045 DD 08/17/15			125,000.000	122,005.63
BARCLAYS PLC VAR RT 05/16/2024 DD 05/16/18			970,000.000	958,007.85
BARCLAYS PLC VAR RT 05/16/2029 DD 05/16/18			950,000.000	941,180.64
BARRACUDA NETWORKS 1/18 2ND 0.000% 01/09/2026 DD 01/03/18			395,000.000	394,506.25
BASS PRO SHOPS 11/16 COV-LITE 0.000% 09/25/2024 DD 10/26/16			1,207,857.540	1,208,618.49
BAT CAPITAL CORP 144A 3.222% 08/15/2024 DD 08/15/17			805,000.000	762,522.90
BAT CAPITAL CORP 144A 4.390% 08/15/2037 DD 08/15/17			1,080,000.000	1,013,193.06
BAUSCH HEALTH COS INC 144A 5.500% 03/01/2023 DD 01/30/15			128,000.000	119,040.00
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,770,000.000	1,744,335.00
BAUSCH HEALTH COS INC 144A 5.625% 12/01/2021 DD 12/02/13			89,000.000	87,553.75
BAUSCH HEALTH COS INC 144A 5.875% 05/15/2023 DD 03/27/15			1,834,000.000	1,722,813.75
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			1,047,000.000	964,548.75
BAUSCH HEALTH COS INC 144A 7.000% 03/15/2024 DD 03/21/17			1,061,000.000	1,112,405.45
BAUSCH HEALTH COS INC 144A 7.500% 07/15/2021 DD 07/12/13			39,000.000	39,609.38
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			143,000.000	148,176.60
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	124,305.70
BAYER US FINANCE II LLC 144A 4.375% 12/15/2028 DD 06/25/18			215,000.000	215,408.88
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18			275,000.000	272,625.97
BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18			125,000.000	125,359.33
BBCMS 2018-TALL MO TALL C 144A VAR RT 03/15/2037 DD 03/28/18			890,000.000	888,606.44
BBCMS 2018-TALL MO TALL E 144A VAR RT 03/15/2037 DD 03/28/18			780,000.000	783,402.51
BBCMS TRUST 2015- RRMZ M1 144A VAR RT 05/15/2020 DD 06/04/15			0.020	0.00
BBCMS TRUST 2015- RRMZ M2 144A VAR RT 05/15/2020 DD 06/04/15			0.010	0.00
BBCMS TRUST 2015-RR RRI F 144A VAR RT 05/15/2032 DD 06/04/15			3.640	0.00
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			1,023,191.600	1,023,710.76

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BBCMS TRUST 2018-RR RRI F 144A VAR RT 002/15/2033 DD 02/27/18			2,296,000.000	2,296,948.25
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18			1,651,000.000	1,649,588.40
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			1,651,000.000	1,171,219.40
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17			1,325,000.000	1,218,205.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	668,670.00
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04			68,494.090	68,453.99
BEAR STEARNS ALT-A TRUST 8 2A VAR RT 09/25/2034 DD 07/30/04			627,264.120	615,708.78
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04			512,875.030	517,258.98
BEAR STEARNS COMME PW16 C 144A VAR RT 06/11/2040 DD 06/01/07			0.004	0.00
BELRON 10/17 USD COV-LITE TLB			512,425.000	511,143.94
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			778,000.000	771,192.50
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			179,000.000	180,593.10
BERRY PLASTICS 2/18 TLQ			1,731,083.560	1,727,379.04
BERRY PLASTICS 5/18 COV-LITE TLS			641,536.203	639,842.55
BIG RIVER STEEL LLC / BRS 144A 7.250% 09/01/2025 DD 08/23/17			676,000.000	694,657.60
BISON MIDSTREAM 5/18 TLB			855,000.000	855,000.00
BJ'S WHOLESALE CLUB 1/17 0.000% 02/03/2024 DD 01/17/17			2,299,366.390	2,297,067.02
BJ'S WHOLESALE CLUB 2/17 COV-LITE 2ND LIEN TL			288,768.470	291,295.20
BLOCK COMMUNICATIONS INC 144A 6.875% 02/15/2025 DD 02/16/17			1,375,000.000	1,371,562.50
BLOUNT 10/17 COV-LITE TLB 0.000% 04/12/2023 DD 10/06/17			623,437.500	626,168.15
BLUEMOUNTAIN CLO 201 2A F 144A VAR RT 07/20/2026 DD 07/10/14			500,000.000	487,512.50
BLUEMOUNTAIN CLO 201 3A D 144A VAR RT 10/15/2026 DD 09/30/14			600,000.000	600,926.40
BLUEMOUNTAIN CLO 201 4A E 144A VAR RT 11/30/2026 DD 01/08/15			400,000.000	399,040.00
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13			390,000.000	390,975.00
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15			250,000.000	260,312.50
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			551,000.000	579,927.50
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			650,000.000	715,000.00
BOYD GAMING 3/17 COV-LITE TLB			855,486.530	856,667.10
BOYD GAMING CORP 144A 6.000% 08/15/2026 DD 06/25/18			280,000.000	277,200.00
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			782,000.000	791,775.00
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15			577,000.000	604,407.50
BOYNE USA INC 144A 7.250% 05/01/2025 DD 04/11/18			454,000.000	473,295.00
BP CAPITAL MARKETS PLC 2.520% 09/19/2022 DD 09/19/17			145,000.000	139,880.05
BRAND ENERGY 6/17 COV-LITE TL			1,759,868.390	1,761,188.30
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021			17,760,000.000	4,688,429.50
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			27,835,000.000	7,067,734.36
BRICKMAN GROUP 12/13 COV-LITE TL			1,668,914.680	1,668,914.68
BRIGHTHOUSE FINANCIAL INC 4.700% 06/22/2047 DD 12/22/17			410,000.000	337,895.00
BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18			220,000.000	208,087.51

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BROOKLYN NAVY YARD COGENE 144A 7.420% 10/01/2020 DD 12/17/97			513,116.250	492,591.60
BUCKEYE PARTNERS LP VAR RT 01/22/2078 DD 01/22/18			840,000.000	749,379.36
BUILDERS FIRSTSOURCE 1/17 TLB			1,841,570.350	1,839,268.39
BURGER KING 2/17 COV-LITE TLB3			4,803,428.810	4,779,411.67
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95			355,000.000	427,038.57
BUSINESS JET SECURITI 1 C 144A 7.748% 02/15/2033 DD 02/28/18			2,318,471.739	2,383,226.89
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13			264,000.000	251,237.79
BWAY 3/17 TLB			523,506.020	520,317.87
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18			221,000.000	223,762.50
BX COMMERCIAL MORT BIOA D 144A VAR RT 03/15/2037 DD 03/15/18			395,000.000	393,016.95
BXP TRUST 2017-GM GM A 144A 3.379% 06/13/2039 DD 06/01/17			1,750,000.000	1,699,790.58
CABLE & WIRELESS 2/18 TLB4			2,665,000.000	2,663,161.15
CABLE ONE 4/17 COV-LITE TLB			168,300.000	168,510.38
CABLEVISION SYSTEMS 1/18 TLB			120,000.000	119,499.60
CABLEVISION SYSTEMS 3/17 TLB 0.000% 07/17/2025 DD 03/09/17			395,146.140	392,182.55
CACHE LOGISTICS TRUST REGS VAR RT 12/31/2049			750,000.000	549,565.46
CADE FUNDING LP SERIES 3			7,273,293.990	7,307,983.89
CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17			501,136.370	497,222.50
CAESARS RESORT 12/17 COV-LITE TL			641,775.000	639,265.66
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			418,000.000	395,532.50
CALFRAC HOLDINGS LP 144A 8.500% 06/15/2026 DD 05/30/18			646,000.000	642,770.00
CALIBER COLLISION 1/17 0.000% 02/01/2024 DD 01/18/17			68,720.910	68,635.01
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09			40,000.000	56,672.00
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	391,454.25
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09			435,000.000	641,468.40
CALLON PETROLEUM CO 144A 6.375% 07/01/2026 DD 06/07/18			1,013,000.000	1,015,532.50
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			349,000.000	353,362.50
CALPINE 5/15 B5 COV-LITE TL			1,169,329.350	1,166,522.96
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			662,000.000	623,521.26
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			836,000.000	768,075.00
CALPINE CORP 5.750% 01/15/2025 DD 07/22/14			2,000.000	1,828.75
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13			380,000.000	380,000.00
CAMELOT FINANCE SA 144A 7.875% 10/15/2024 DD 10/03/16			964,000.000	966,410.00
CAMPING WORLD 11/16 COV-LITE TLB			1,889,173.050	1,866,030.68
CANADA HOUSING TRUST NO.1 1.250% 15-DEC-2020			2,400,000.000	1,787,233.27
CANADA HOUSING TRUST NO.1 2.000% 15-DEC-2019 CDA MTG BDS			1,105,000.000	840,688.74
CANADIAN NATURAL RESOURCES LTD 3.850% 06/01/2027 DD 05/30/17			4,000,000.000	3,902,638.20
CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07			210,000.000	243,894.22
CAPEX SA 144A 6.875% 05/15/2024 DD 05/15/17			168,000.000	150,040.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITAL ONE BANK USA NA 3.375% 02/15/2023 DD 02/11/13			1,835,000.000	1,787,404.25
CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17			470,000.000	444,262.89
CAPITAL ONE MULTI-ASSET A3 A3 1.340% 04/15/2022 DD 07/26/16			975,000.000	962,281.32
CARLYLE GLOBAL MARKE 5A D 144A VAR RT 10/16/2025 DD 12/04/14			950,000.000	950,045.60
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			1,051,000.000	1,067,904.28
CATALENT PHARMA 5/14 (USD) TLB			109,340.850	109,186.68
CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17			477,000.000	458,058.33
CATALINA MARKETING 4/14 COV-LITE TL			859,500.000	537,187.50
CBS RADIO 3/17 TLB1 0.000% 11/18/2024 DD 02/23/17			559,969.100	551,569.56
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			1,775,000.000	1,624,125.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			2,524,000.000	2,361,517.51
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			589,000.000	569,857.50
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	131,879.20
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			546,000.000	536,445.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			895,000.000	897,237.50
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			211,000.000	205,988.75
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			850,000.000	852,656.25
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13			3,317,000.000	3,325,292.50
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			1,169,048.624	680,970.83
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			602,000.000	577,167.50
CDK GLOBAL INC 5.875% 06/15/2026 DD 06/18/18			137,000.000	139,603.00
CEDAR FAIR LP / CANADA'S WONDE 5.375% 04/15/2027 DD 04/15/18			648,000.000	638,280.00
CELESTICA 6/18 TLB			710,000.000	707,337.50
CELGENE CORP 3.900% 02/20/2028 DD 02/20/18			255,000.000	241,289.59
CELGENE CORP 4.350% 11/15/2047 DD 11/09/17			1,155,000.000	1,017,160.37
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15			2,600,000.000	2,639,806.00
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18			827,000.000	837,858.51
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			877,000.000	872,615.00
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14			320,000.000	322,000.00
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			845,000.000	890,418.75
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			318,000.000	309,255.00
CENTERLINE REIT INC RR3 B 144A 5.040% 09/21/2045 DD 09/01/04			1,169,000.000	1,142,580.60
CENTURYLINK 5/17 COV-LITE TLB			3,847,762.500	3,765,997.54
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	456,435.00
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			1,066,000.000	1,055,340.00
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			823,000.000	845,632.50
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13			780,000.000	775,125.00
CEQUEL COMMUNICATIONS HOL 144A 7.500% 04/01/2028 DD 04/05/18			1,450,000.000	1,467,690.00
CF BLACKROCK EX US SUPERFUND B FD			14,807,415.110	446,733,850.13

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CFG INVESTMENTS 2017- 1 A 144A 7.870% 11/15/2026 DD 11/09/17			1,181,000.000	1,222,814.25
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			981,000.000	928,124.10
CHAPARRAL ENERGY INC 144A 8.750% 07/15/2023 DD 06/29/18			441,000.000	444,031.88
CHARLES RIVER LABORATORIE 144A 5.500% 04/01/2026 DD 04/03/18			270,000.000	270,594.00
CHARTER COMM OPERATING 12/17 TLB			3,303,094.990	3,295,861.21
CHARTER COMMUNICATIONS OPERATI 4.500% 02/01/2024 DD 07/03/18			695,000.000	694,315.81
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			319,000.000	334,551.25
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			902,000.000	967,395.00
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			1,158,000.000	1,147,867.50
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			75,000.000	81,750.00
CHESAPEAKE ENERGY 8/16 LAST OUT TL			707,812.000	739,812.18
CHG HEALTHCARE 12/17 COV-LITE TLB			629,101.010	629,296.03
CHICAGO IL 6.314% 01/01/2044 DD 03/24/14			130,000.000	132,622.10
CHICAGO IL 7.375% 01/01/2033 DD 07/21/15			150,000.000	166,780.50
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17			1,294,000.000	1,242,240.00
CHRYSLER CAPITAL AUT AA R 144A 0.000% 01/18/2022 DD 04/15/15			1,283,000.000	606,089.20
CHRYSLER CAPITAL AUT BA R 144A 0.000% 09/15/2023 DD 11/04/16			1,681.000	843,064.70
CHS/COMMUNITY HEALTH SYST 144A 8.125% 06/30/2024 DD 06/22/18			76,750.000	63,270.78
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			2,064,000.000	1,891,140.00
CHUBB INA HOLDINGS INC 3.350% 05/03/2026 DD 11/03/15			260,000.000	252,088.30
CIBUS NORDIC REAL ESTATE REGS VAR RT 05/26/2021			300,000.000	352,016.33
CIFC FUNDING 2014-IV 4A F 144A VAR RT 10/17/2026 DD 09/03/14			300,000.000	294,375.00
CIMPRESS NV 144A 7.000% 06/15/2026 DD 06/15/18			985,000.000	1,005,931.25
CINEWORLD 2/18 (USD) COV-LITE 0.000% 02/07/2025 DD 01/18/18			1,216,950.000	1,206,958.85
CIRQUE DU SOLEIL 6/17 TL			1,378,822.510	1,366,757.81
CISION US 8/17 (USD) COV-LITE TL			844,159.610	841,627.13
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	7,909.19
CITIBANK CREDIT CARD ISS A1 A1 2.490% 01/20/2023 DD 01/31/18			2,100,000.000	2,073,417.57
CITIBANK CREDIT CARD ISS A3 A3 1.920% 04/07/2022 DD 04/11/17			1,625,000.000	1,597,485.50
CITIBANK CREDIT CARD ISS A8 A8 1.860% 08/08/2022 DD 08/08/17			640,000.000	625,030.01
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	468,459.30
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,658,000.000	607,623.84
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			579,000.000	436,073.33
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	222,991.60
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16			1,442,000.000	547,556.24
CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03			130,000.000	145,253.12
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17			455,000.000	440,683.37
CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18			205,000.000	186,490.35
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			2,680,000.000	2,694,505.45

Asset Detail

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CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17			240,000.000	228,338.35
CITRIX SYSTEMS INC 4.500% 12/01/2027 DD 11/15/17			890,000.000	862,493.67
CLEAN HARBORS 6/17 COV-LITE TL			772,200.000	770,269.50
CLNS TRUST 2017-IK IKPR B 144A VAR RT 06/11/2032 DD 06/06/17			775,000.000	774,267.32
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06			1,733,715.982	1,372,463.15
COINMACH 6/17 COV-LITE TLB1			1,301,850.020	1,295,809.43
COINSTAR FUNDING LL 1A A2 144A 5.216% 04/25/2047 DD 05/12/17			2,395,800.000	2,431,483.29
COLD STORAGE TRUST ICE3 A 144A VAR RT 04/15/2036 DD 04/28/17			1,778,000.000	1,784,649.19
COLOMBIA GOVERNMENT INTERNATIO 4.000% 02/26/2024 DD 09/26/13			1,010,000.000	1,008,990.00
COLOMBIA GOVERNMENT INTERNATIO 4.500% 01/28/2026 DD 09/28/15			2,225,000.000	2,258,375.00
COLOMBIAN TES 7.000% 05/04/2022			7,423,000,000.000	2,633,149.72
COLT 2018-2 MORTGAGE 2 A1 144A VAR RT 07/27/2048 DD 05/01/18			1,186,587.990	1,186,573.64
COLUMBUS MCKINNON 2/18 TLB			1,007,434.000	999,878.25
COMCAST CORP 2.350% 01/15/2027 DD 07/19/16			2,315,000.000	2,027,535.07
COMCAST CORP 3.150% 02/15/2028 DD 08/07/17			1,055,000.000	975,050.08
COMCAST CORP 4.250% 01/15/2033 DD 01/14/13			545,000.000	532,219.75
COMETA ENERGIA SA DE CV 144A 6.375% 04/24/2035 DD 04/24/18			835,000.000	801,349.50
COMM 2013-CCRE10 M CR10 E 144A VAR RT 08/10/2046 DD 08/01/13			741,000.000	517,506.99
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			1,483,000.000	1,203,310.05
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	251,363.70
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,479,000.000	542,201.40
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	771,952.72
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			3,236,993.000	1,184,092.04
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13			1,555,000.000	1,596,134.42
COMM 2014-CCRE17 M CR17 D 144A VAR RT 05/10/2047 DD 05/01/14			900,000.000	795,660.30
COMM 2014-CCRE17 M CR17 E 144A VAR RT 05/10/2047 DD 05/01/14			534,000.000	429,075.72
COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14			767,000.000	605,308.42
COMM 2014-PAT MORTG PAT G 144A VAR RT 08/13/2027 DD 09/30/14			1,078,000.000	1,064,807.12
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06			399,068.620	399,133.19
COMMIT TO PUR FHLMC GOLD SFM 2.500% 07/01/2033 DD 07/01/18			3,910,000.000	3,795,483.92
COMMIT TO PUR FHLMC GOLD SFM 3.000% 07/01/2033 DD 07/01/18			2,945,000.000	2,924,166.48
COMMIT TO PUR FHLMC GOLD SFM 3.000% 07/01/2048 DD 07/01/18			2,210,000.000	2,139,002.42
COMMIT TO PUR FHLMC GOLD SFM 3.500% 07/01/2048 DD 07/01/18			6,580,000.000	6,545,460.26
COMMIT TO PUR FHLMC GOLD SFM 4.000% 07/01/2048 DD 07/01/18			4,240,000.000	4,321,708.19
COMMIT TO PUR FHLMC GOLD SFM 4.000% 12/01/2048 DD 12/01/18			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2048 DD 07/01/18			13,300,000.000	12,883,854.97
COMMIT TO PUR FNMA SF MTG 3.000% 10/01/2048 DD 10/01/18			0.000	0.00
COMMIT TO PUR FNMA SF MTG 3.500% 07/01/2048 DD 07/01/18			8,645,000.000	8,604,333.92
COMMIT TO PUR FNMA SF MTG 3.500% 11/01/2048 DD 11/01/18			0.000	0.00

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COMMIT TO PUR FNMA SF MTG 4.000% 07/01/2048 DD 07/01/18			6,916,699.000	7,051,587.08
COMMIT TO PUR FNMA SF MTG 4.500% 04/01/2048 DD 04/01/18			0.000	0.00
COMMIT TO PUR FNMA SF MTG 4.500% 07/01/2048 DD 07/01/18			10,975,000.000	11,427,813.14
COMMIT TO PUR GNMA II JUMBOS 3.000% 07/20/2048 DD 07/01/18			8,765,000.000	8,575,148.35
COMMIT TO PUR GNMA II JUMBOS 3.500% 07/20/2048 DD 07/01/18			13,265,000.000	13,316,038.42
COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2048 DD 07/01/18			7,429,173.000	7,610,123.60
COMMIT TO PUR GNMA II JUMBOS 4.000% 11/20/2048 DD 11/01/18			0.000	0.00
COMMIT TO PUR GNMA II JUMBOS 4.000% 12/20/2048 DD 12/01/18			0.000	0.00
COMMIT TO PUR GNMA II JUMBOS 4.500% 04/20/2048 DD 04/01/18			0.000	0.00
COMMIT TO PUR GNMA II JUMBOS 4.500% 07/20/2048 DD 07/01/18			6,090,000.000	6,329,846.12
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			526,000.000	488,603.60
COMMSCOPE 8/15 TRANCHE 5 TL			254,237.400	254,873.00
COMMUNICATIONS SALES 2/17 TLB			923,944.840	881,212.39
COMMUNITY HEALTH 5/15 TLG			46,988.700	46,893.31
COMPASS POWER 12/17 TL 0.000% 12/13/2024 DD 12/01/17			644,917.870	647,497.55
COMPUWARE 1/17 TLB3			306,868.630	307,025.13
CONCENTRA 1/18 COV-LITE TL 0.000% 06/01/2022 DD 01/24/18			420,000.000	419,475.00
CONCHO RESOURCES INC 3.750% 10/01/2027 DD 09/26/17			665,000.000	639,692.95
CONCHO RESOURCES INC 4.300% 08/15/2028 DD 07/02/18			340,000.000	340,790.55
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			1,260,000.000	1,265,315.53
CONNECTICUT LIGHT & POWER CO/T 2.500% 01/15/2023 DD 01/15/13			435,000.000	419,522.62
CONOCOPHILLIPS CO 4.950% 03/15/2026 DD 03/08/16			2,253,000.000	2,428,235.93
CONSOLIDATED COMMUNICATIONS 0.000% 10/05/2023 DD 09/13/16			1,043,529.610	1,027,010.54
CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17			355,000.000	333,283.70
CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18			75,000.000	74,544.59
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15			350,000.000	362,180.84
CONSOLIDATED ENERGY 5/18 TLB			420,000.000	416,850.00
CONSTELLATION BRANDS INC 2.000% 11/07/2019 DD 11/07/17			970,000.000	955,662.67
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			2,830,000.000	2,885,237.61
CONSTELLIUM NV 144A 5.750% 05/15/2024 DD 05/07/14			1,309,000.000	1,266,457.50
CONSTELLIUM NV 144A 6.625% 03/01/2025 DD 02/16/17			618,000.000	622,635.00
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			41,633.630	66,242.29
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			370,000.000	360,949.84
COOPER-STANDARD 10/16 COV-LITE TLB			782,060.280	780,754.24
COOPERATIEVE RABOBANK UA 3.750% 07/21/2026 DD 07/21/16			355,000.000	332,327.62
COOPERATIEVE RABOBANK UA 4.375% 08/04/2025 DD 08/04/15			340,000.000	333,346.73
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			299,000.000	283,302.50
CORECIVIC INC 4.750% 10/15/2027 DD 10/13/17			1,100,000.000	998,250.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00

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ALL KR2 AND KR3 - KR2GALLKRS00

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COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04			96,982.791	96,446.83
COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14			615,000.000	605,775.00
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17			690,000.000	665,850.00
COVIA/UNIMIN 4/18 TL			1,210,000.000	1,209,249.80
CPA GLOBAL 11/17 (USD) 0.000% 11/01/2024 DD 09/26/17			558,600.000	553,365.92
CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17			1,124,078.780	1,122,201.57
CPI INTERNATIONAL 7/17 TL			1,047,087.500	1,049,705.22
CREATIVE ARTISTS 2/18 COV-LITE 0.000% 02/15/2024 DD 01/24/18			777,150.021	776,178.58
CREDIT SUISSE COMMERC C1 H 144A VAR RT 02/15/2039 DD 03/01/06			388,623.570	392,399.63
CREDIT SUISSE COMMERC C2 D 144A VAR RT 01/15/2049 DD 05/01/07			1,134,000.000	1,450,505.86
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07			1,214,834.944	1,202,990.30
CREDIT SUISSE COMMERCIAL C1 AM 5.416% 02/15/2040 DD 03/01/07			66,749.221	67,391.35
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			1,681,365.231	1,296,904.26
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			559,880.550	34,343.07
CREDIT SUISSE COMMERCIAL C3 C VAR RT 06/15/2039 DD 06/01/07			40,911.721	0.41
CREDIT SUISSE MORT GLPB A 144A 3.639% 11/15/2034 DD 12/01/15			1,810,000.000	1,829,249.90
CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01			70,546.310	0.00
CROCKETT COGENERATION LP 144A 5.869% 03/30/2025 DD 03/17/05			2,049,591.500	1,847,379.00
CROWN AMERICAS 1/18 (EUR) COV-LITE TLB			235,000.000	273,197.19
CROWN AMERICAS LLC / CROW 144A 4.750% 02/01/2026 DD 01/26/18			441,000.000	418,950.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,950,000.000	1,911,000.00
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,045,440.00
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			1,409,000.000	1,359,685.00
CSC HOLDINGS LLC 144A 10.125% 01/15/2023 DD 10/09/15			1,300,000.000	1,433,250.00
CSC HOLDINGS LLC 144A 10.875% 10/15/2025 DD 10/09/15			1,316,000.000	1,517,084.80
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,060,000.000	1,905,500.00
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			920,000.000	878,600.00
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,788,000.000	1,830,465.00
CSX CORP 2.600% 11/01/2026 DD 10/18/16			1,210,000.000	1,092,130.82
CUMULUS MEDIA 6/18 EXIT TL			919,575.640	911,759.25
CVS HEALTH CORP 4.100% 03/25/2025 DD 03/09/18			8,840,000.000	8,793,158.53
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18			2,150,000.000	2,120,779.48
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13			105,000.000	109,720.30
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			241,508.549	228,829.33
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			21,351.299	20,361.30
CWABS REVOLVING HOME EQUI U 2A VAR RT 03/15/2034 DD 12/30/04			85,818.872	78,469.60
CWABS REVOLVING HOME EQUIT I A VAR RT 02/15/2034 DD 09/29/04			236,229.055	233,722.31
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05			63,339.790	60,832.84
CWHEQ REVOLVING HOME EQUI G 2A VAR RT 12/15/2035 DD 09/30/05			0.131	0.13

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2018

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			21,495.200	20,781.79
CYRUSONE LP / CYRUSONE FINANCE 5.000% 03/15/2024 DD 09/15/17			420,000.000	420,000.00
CYRUSONE LP / CYRUSONE FINANCE 5.375% 03/15/2027 DD 09/15/17			1,744,000.000	1,730,920.00
CYXTERA 3/17 COV-LITE TLB			875,875.690	874,123.94
DAIMLER FINANCE NORTH AME 144A 1.750% 10/30/2019 DD 10/31/16			1,065,000.000	1,046,312.29
DAIMLER FINANCE NORTH AME 144A 2.300% 01/06/2020 DD 01/06/17			590,000.000	582,228.23
DARLING GLOBAL FINANCE BV 144A 3.625% 05/15/2026			885,000.000	1,034,294.37
DAVITA 6/14 TLB			1,574,327.210	1,576,578.50
DAVITA INC 5.000% 05/01/2025 DD 04/17/15			335,000.000	315,318.75
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			717,000.000	695,490.00
DAVITA INC 5.750% 08/15/2022 DD 08/28/12			515,000.000	523,693.20
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15			4,047,052.500	4,057,534.37
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			2,089,500.000	2,072,972.06
DCP MIDSTREAM LP VAR RT 12/31/2049 DD 11/20/17			372,000.000	356,190.00
DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13			1,050,000.000	960,750.00
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14			348,000.000	328,425.00
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			615,000.000	615,000.00
DELL 10/17 COV-LITE TLB			3,349,070.680	3,330,248.91
DELPHI TECHNOLOGIES PLC 144A 5.000% 10/01/2025 DD 09/28/17			680,000.000	648,550.00
DELTA AIR LINES INC 3.625% 03/15/2022 DD 03/14/17			2,335,000.000	2,308,648.99
DENTAL CORP 5/18 DELAYED TL			128,000.000	128,240.64
DENTALCORP 5/18 TL			512,000.000	512,962.56
DEUTSCHE FINANCIAL CAPITAL I M 6.800% 04/15/2028 DD 01/01/98			228,449.770	238,439.65
DEUTSCHE TELEKOM INTERNAT 144A 4.375% 06/21/2028 DD 06/21/18			575,000.000	570,450.46
DEVON ENERGY CORP 3.250% 05/15/2022 DD 05/14/12			535,000.000	525,914.85
DIAMOND OFFSHORE DRILLING INC 7.875% 08/15/2025 DD 08/15/17			368,000.000	381,340.00
DIAMONDBACK ENERGY INC 144A 5.375% 05/31/2025 DD 11/30/17			302,000.000	301,245.00
DIAMONDBACK ENERGY INC 4.750% 11/01/2024 DD 05/01/17			212,000.000	206,700.00
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			1,204,000.000	1,204,000.00
DIEBOLD 5/17(USD) TLB			185,741.330	185,044.80
DIGITAL REALTY TRUST LP 4.450% 07/15/2028 DD 06/21/18			210,000.000	210,655.57
DISCOVER FINANCIAL SERVICES 4.100% 02/09/2027 DD 02/09/17			800,000.000	767,346.39
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			45,000.000	39,037.50
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13			1,700,000.000	1,683,000.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			385,000.000	361,900.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	262,337.50
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,488,000.000	3,056,360.00
DOLE FOOD 4/17 TLB			331,500.000	329,547.46
DOLLAR GENERAL CORP 4.125% 05/01/2028 DD 04/10/18			295,000.000	289,245.89

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DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18			195,000.000	188,227.50
DOMINION ENERGY GAS HOLDINGS L 3.600% 12/15/2024 DD 12/08/14			165,000.000	164,215.17
DOMINION ENERGY INC 1.600% 08/15/2019 DD 08/09/16			325,000.000	319,985.58
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			450,000.000	444,516.11
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			430,000.000	448,060.00
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			1,919,820.000	1,967,085.97
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB			824,166.670	823,655.69
DSV MILJOE GROUP AS REGS VAR RT 05/10/2021			300,000.000	351,060.10
DUFF & PHELPS 10/17 COV-LITE TLB			1,500,098.270	1,500,098.27
DUFF & PHELPS 12/17 COV-LITE 0.000% 12/04/2024 DD 11/29/17			917,700.000	912,918.78
DUKE ENERGY FLORIDA PROJECT FI 1.196% 03/01/2022 DD 06/22/16			271,382.048	267,348.53
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,595,000.000	1,531,334.25
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	292,157.48
DUPONT (E.I.) DE NEMOURS 3/18 (USD) TL			188,475.622	185,884.08
DURAVANT 7/17 TLB 0.000% 07/19/2024 DD 07/11/17			592,025.000	588,697.82
E.ON INTERNATIONAL FINANC REGS 6.000% 10/30/2019			100,000.000	140,008.94
EAB/ADVISORY BOARD 9/17 COV-LITE TL			528,675.000	520,084.03
EB DV INT CRED BOND IDX FD			3,379,554.949	1,236,638,115.55
ECOLAB INC 1.000% 01/15/2024			325,000.000	384,594.97
EDELMAN FINANCIAL 6/18 TLB			890,000.000	888,335.70
ELDORADO RESORTS 4/17 COV-LITE TLB			237,537.930	236,499.89
ELDORADO RESORTS INC 6.000% 04/01/2025 DD 03/29/17			780,000.000	780,975.00
ELDORADO RESORTS INC 7.000% 08/01/2023 DD 02/01/16			700,000.000	735,000.00
ELECTRICITE DE FRANCE SA REGS VAR RT 12/31/2049			600,000.000	783,515.57
ELIX AVIATION 2/17 SERIES B TL			2,879,252.760	2,778,478.91
ELIX AVIATION 2/17 SERIES C TL			1,370,590.330	1,347,290.30
EMDEON 3/17 COV-LITE TLB			1,028,794.310	1,024,771.72
EMERA INC VAR RT 06/15/2076 DD 06/16/16			3,727,000.000	3,876,080.00
EMERA US FINANCE LP 3.550% 06/15/2026 DD 12/15/16			2,400,000.000	2,259,749.09
EMI MUSIC PUBLISHING 12/17 TL			988,338.190	987,517.86
ENBRIDGE ENERGY PARTNERS LP VAR RT 10/01/2077 DD 09/27/07			1,397,000.000	1,395,253.75
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			2,800,000.000	2,774,612.96
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			3,467,000.000	3,258,980.00
ENBRIDGE INC VAR RT 03/01/2078 DD 03/01/18			982,000.000	923,759.48
ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17			3,705,000.000	3,376,181.25
ENBW ENERGIE BADEN-WUERTT REGS VAR RT 04/05/2077			870,000.000	866,955.00
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17			141,000.000	136,770.00
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			1,324,000.000	1,290,900.00
ENDO PHARMACEUTICALS 4/17 0.000% 04/29/2024 DD 04/04/17			1,372,430.590	1,368,999.51

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ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,570,000.000	1,746,625.00
ENERGIZER 5/15 TLB			296,192.900	295,947.06
ENERGIZER GAMMA ACQUISITI 144A 6.375% 07/15/2026 DD 07/06/18			260,000.000	264,387.50
ENERGY TRANSFER EQUITY 10/17 TLB			4,495,864.090	4,451,534.87
ENERGY TRANSFER EQUITY LP 4.250% 03/15/2023 DD 10/18/17			636,000.000	613,746.36
ENERGY TRANSFER EQUITY LP 5.500% 06/01/2027 DD 05/22/15			2,528,000.000	2,528,000.00
ENERGY TRANSFER PARTNERS LP / 4.500% 11/01/2023 DD 11/01/13			685,000.000	689,041.50
ENERGY TRANSFER PARTNERS LP / 5.000% 10/01/2022 DD 07/25/14			280,000.000	289,837.09
ENERGY TRANSFER PARTNERS LP 5.800% 06/15/2038 DD 06/08/18			490,000.000	484,972.60
ENERGY TRANSFER PARTNERS LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	51,515.03
ENERGY TRANSFER PARTNERS LP VAR RT 11/01/2066 DD 11/01/13			2,143,000.000	1,826,907.50
ENERGY TRANSFER PARTNERS LP VAR RT 12/31/2049 DD 11/16/17			372,000.000	344,565.00
ENGS COMMERCIAL FINA 1A E 144A 6.100% 08/22/2025 DD 03/22/18			220,000.000	216,759.09
ENNIS-FLINT 5/16 TLB			680,163.790	679,599.25
ENTERPRISE PRODUCTS OPERATING 3.350% 03/15/2023 DD 03/18/13			1,295,000.000	1,275,976.88
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18			1,135,000.000	1,034,650.48
ENTERPRISE PRODUCTS OPERATING VAR RT 06/01/2067 DD 06/01/09			1,615,000.000	1,600,868.75
ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17			2,671,000.000	2,487,410.00
ENVISION HEALTHCARE 11/16 TLB 0.000% 12/01/2023 DD 11/04/16			750,409.320	748,848.47
ENVISION HEALTHCARE CORP 144A 6.250% 12/01/2024 DD 12/01/16			724,000.000	771,060.00
ENVISION HEALTHCARE CORP 5.625% 07/15/2022 DD 01/15/15			53,000.000	53,695.63
EQUIAN 2/18 COV-LITE TLB			940,898.990	936,975.45
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05			386,592.780	387,214.00
EQUINIX INC 2.875% 03/15/2024			675,000.000	772,334.33
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			2,611,000.000	2,604,472.50
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			1,808,000.000	1,831,504.00
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	24,206.59
ETON 3/18 COV-LITE TL 0.000% 03/14/2025 DD 03/06/18			370,000.000	370,462.50
EUROPEAN BANK FOR RECONSTRUCTI 7.375% 04/15/2019			9,410,000,000.000	650,363.44
EUROPEAN FINANCIAL STABIL REGS 0.125% 10/17/2023			2,235,000.000	2,609,943.96
EUROPEAN FINANCIAL STABIL REGS 0.500% 01/20/2023			680,000.000	812,829.63
EUROPEAN FINANCIAL STABIL REGS 1.875% 05/23/2023			950,000.000	1,208,368.02
EUROPEAN STABILITY MECHAN REGS 0.125% 04/22/2024			1,675,000.000	1,948,801.49
EVO PAYMENTS 6/18 COV-LITE TL			577,801.630	575,634.87
EVOQUA WATER 12/17 COV-LITE TL			840,617.970	839,567.20
EXAMWORKS 1/17 TLB			1,301,825.220	1,301,278.45
EXGEN RENEWABLES/EXELON 11/17 0.000% 12/31/2020 DD 11/03/17			1,020,984.130	1,023,536.59
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			2,490,000.000	2,536,296.77
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	368,994.25

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EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019			2,050,000.000	1,409,185.40
EXPORT-IMPORT BANK OF KOR 144A 6.200% 08/07/2021			74,700,000.000	1,034,777.34
EXPORT-IMPORT BANK OF KOR 144A 6.750% 08/09/2022			18,400,000.000	257,436.18
EXPRESS OIL 2/18 DELAYED TL 0.000% 12/31/2021 DD 02/28/18			57,793.701	57,215.76
EXPRESS OIL 2/18 TL 0.000% 12/31/2021 DD 02/28/18			360,155.250	356,553.70
EXTENDED STAY 5/18 TLB			997,412.595	990,430.70
EXTRACTION OIL & GAS INC 144A 5.625% 02/01/2026 DD 01/25/18			415,000.000	397,387.40
EXTRACTION OIL & GAS INC 144A 7.375% 05/15/2024 DD 08/01/17			513,000.000	534,481.88
FAGE INTERNATIONAL SA/ FA 144A 5.625% 08/15/2026 DD 08/03/16			1,094,000.000	1,006,480.00
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12			4,418,320.000	4,471,878.88
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14			167,102.838	167,586.27
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2028 DD 04/21/16			468,185.988	474,567.64
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2029 DD 05/10/17			1,631,720.990	1,640,892.08
FANNIE MAE CONNECTICUT C05 2M1 VAR RT 01/25/2029 DD 08/10/16			440,266.875	442,102.44
FANNIE MAE CONNECTICUT C06 1M1 VAR RT 04/25/2029 DD 11/09/16			1,522,862.600	1,535,944.75
FANNIE MAE CONNECTICUT C07 2M1 VAR RT 05/25/2029 DD 12/08/16			555,863.350	557,943.39
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			855,000.000	1,146,829.46
FEDEX CORP 4.550% 04/01/2046 DD 03/24/16			460,000.000	446,363.81
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14			525,000.000	550,416.90
FEECO/MAYFIELD 1/18 COV-LITE 0.000% 01/31/2025 DD 01/17/18			660,000.000	659,175.00
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14			275,000.000	248,875.00
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			2,036,160.460	2,089,108.49
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			6,627.480	7,101.24
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10			66,000.790	67,851.40
FHLMC POOL #B1-0151 5.000% 10/01/2018 DD 10/01/03			408.560	410.64
FHLMC POOL #B1-3067 4.500% 03/01/2019 DD 03/01/04			339.080	341.73
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			45,132.170	49,654.51
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02			186,852.730	202,659.00
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			19,339.590	21,251.42
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			59,115.560	61,790.72
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			10,420.050	10,991.52
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			19,891.450	20,255.31
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02			3,173.620	3,230.61
FHLMC POOL #C7-0091 7.000% 08/01/2032 DD 08/01/02			12,063.850	13,425.56
FHLMC POOL #D6-0685 9.000% 06/01/2025 DD 06/01/95			221.030	221.61
FHLMC POOL #E0-1641 4.500% 05/01/2019 DD 05/01/04			7,155.950	7,215.59
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			2,038.950	2,168.29
FHLMC POOL #G0-1644 5.500% 02/01/2034 DD 01/01/04			98,552.840	106,912.87
FHLMC POOL #G0-1740 5.500% 12/01/2034 DD 11/01/04			112,920.530	122,525.99

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FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	79,551.710	84,837.07
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	432,365.690	461,332.69
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	228,481.310	245,835.36
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	93,330.580	99,645.16
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	55,307.250	56,860.51
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	65,258.930	70,767.84
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	413,383.390	404,000.53
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	912,526.810	915,285.06
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	542,619.280	529,652.55
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	186,539.250	190,907.94
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,714,086.020	1,662,302.89
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	479,402.730	490,635.29
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	1,403,359.550	1,360,144.72
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	946,465.420	917,074.45
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	1,497,308.680	1,529,604.10
FHLMC	POOL #G1-1565	4.500% 01/01/2019 DD 05/01/04	6,379.000	6,428.78
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	14,713.850	14,851.68
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	19,307.130	19,516.74
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	44,767.730	46,012.10
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	75,025.100	77,065.59
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	720,917.910	729,515.42
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	461,486.430	460,589.53
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	223,025.130	226,032.13
FHLMC	POOL #G6-7711	4.000% 03/01/2048 DD 03/01/18	3,042,944.900	3,122,795.06
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	540,201.360	528,363.89
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	665,567.780	650,971.73
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	346,531.810	356,251.93
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	515,725.770	530,219.34
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	1,883,842.180	1,889,525.68
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	593,301.890	595,088.69
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	504,743.830	493,005.05
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	2,282,009.280	2,228,707.16
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	225,629.610	220,255.53
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	561,762.340	560,620.11
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	847,000.740	821,180.37
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	448,946.430	435,121.89
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	4,776,154.220	4,754,331.68
FHLMC	MULTICLASS MTG K023 A2	2.307% 08/25/2022 DD 12/01/12	725,000.000	704,740.45
FHLMC	MULTICLASS MTG K042 A2	2.670% 12/25/2024 DD 01/01/15	955,000.000	928,094.98

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC MULTICLASS MTG K043 X3IO VAR RT 02/25/2043 DD 03/01/15			1,114,000.000	101,673.11
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			2,070,000.000	2,007,287.49
FIDEICOMISO PA CONCESION 144A 6.750% 02/15/2044 DD 12/21/17			2,236,745,000.000	776,178.94
FILTRATION GROUP 3/18 (USD) TL 0.000% 03/28/2025 DD 03/16/18			2,379,037.490	2,376,658.46
FINLAND GOVERNMENT BOND 144A 1.500% 04/15/2023			2,165,000.000	2,733,898.58
FIRST DATA 11/17 TL			647,201.750	642,923.75
FIRST DATA 6/15 (USD) TL			130,000.000	131,495.00
FIRST DATA 6/17 TL			3,058,902.160	3,043,607.65
FIRST DATA CORP 144A 5.000% 01/15/2024 DD 11/25/15			600,000.000	595,500.00
FIRST DATA CORP 144A 5.375% 08/15/2023 DD 08/11/15			3,194,000.000	3,223,544.50
FIRST DATA CORP 144A 5.750% 01/15/2024 DD 11/25/15			1,424,000.000	1,424,028.48
FIRST DATA CORP 144A 7.000% 12/01/2023 DD 11/18/15			1,261,000.000	1,313,432.38
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			2,775,000.000	2,796,280.67
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04			535,000.000	542,677.25
FJORD1 ASA REGS VAR RT 11/22/2022			1,000,000.000	124,225.99
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			261,000.000	251,212.50
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18			481,000.000	479,124.10
FLINT GROUP 5/14 (USD) 0.000% 09/07/2021 DD 04/19/14			1,298,567.190	1,194,681.82
FLOATEL 5/14 COV-LITE TL			808,458.260	695,274.10
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			9,535.010	10,420.78
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			14,246.340	15,358.45
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			519.690	572.86
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			1,224.170	1,349.41
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			611.510	674.07
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			1,215.820	1,342.59
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			4,251.800	4,697.48
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,884.460	2,077.25
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			1,188.550	1,310.15
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			672.870	764.65
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			1,485.210	1,647.55
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			30,485.060	33,707.17
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			44,611.540	49,951.27
FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03			98,296.090	105,347.58
FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04			73,217.110	78,469.50
FNMA POOL #0268416 7.000% 01/01/2024 DD 01/01/94			0.040	0.04
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			94.320	104.21
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			530.060	584.29
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			1,212.340	1,336.37
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			3,470.830	3,825.92

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	162.500	164.37
FNMA	POOL #0354869	9.000% 08/01/2026 DD 08/01/96	3,699.020	3,707.49
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	392.390	432.53
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	170.460	170.60
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	3,126.890	3,446.80
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	2,562.770	2,824.96
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	2,762.000	3,044.57
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,990.120	2,193.72
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	508.030	560.01
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	314.420	346.59
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,668.740	4,044.08
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	186.610	205.70
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	1,370.320	1,510.51
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	918.570	919.41
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	196.540	216.65
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	202.970	205.25
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	174.180	176.60
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	1,103.010	1,215.86
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	5,107.530	5,651.43
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	1,978.380	2,246.60
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	4,366.620	4,860.62
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	63,092.310	68,548.51
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	522.380	575.82
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	910.670	936.73
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	22,447.970	24,340.22
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	690.070	760.67
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	983.530	1,084.15
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,459.910	3,813.89
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	755.040	832.29
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	478.040	526.95
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	3,169.340	3,493.59
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	14,496.070	16,178.70
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,700.280	1,874.23
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,600.830	5,803.84
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	23,985.750	24,963.29
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,232.880	4,604.40
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	475.870	524.56
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	593.220	653.91
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	6,098.450	6,226.24

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	13,761.850	15,019.85
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	7,952.910	8,530.82
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	7,505.970	7,652.88
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	24,670.880	26,660.49
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	10,953.320	11,270.16
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	5,404.660	5,511.52
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	22,599.990	24,584.62
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	648.840	715.22
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	2,273.810	2,506.44
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	3,996.500	4,405.37
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	336,386.220	370,757.07
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	510,630.370	546,870.19
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	65,397.840	71,075.34
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	3,201.070	3,348.34
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	909,646.170	974,304.11
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	86,232.530	93,894.62
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	145,638.500	160,500.43
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	3,165.650	3,529.70
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	24,322.950	25,236.14
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,283.620	1,293.74
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	8,241.030	8,618.88
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	7,836.910	8,591.95
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	19,696.700	20,031.74
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	36,471.740	40,751.59
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	33,828.600	37,597.82
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	38,992.700	43,120.94
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	8,140.120	8,515.28
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	46,803.990	50,191.87
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,422.560	1,488.54
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	26,346.440	29,303.71
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	50,316.230	53,890.34
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	153,534.570	169,319.95
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,513.480	3,872.94
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	88,675.960	93,238.72
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	289,674.180	304,647.86
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	1,337,804.790	1,407,543.99
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	533,182.930	533,262.10
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	774,155.890	775,650.49
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	180,975.450	185,821.58

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	65,623.020	67,369.04
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	371,001.210	372,320.03
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	1,707.880	1,752.89
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	83,314.940	87,659.11
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	602,515.730	618,796.46
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	789,676.030	830,729.49
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	103,410.320	110,937.68
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,478,568.810	1,518,494.78
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	96,025.790	102,914.90
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	1,286,852.980	1,321,305.64
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	2,939,116.490	3,018,238.07
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	2,842,612.510	2,845,238.71
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	308,315.070	342,878.83
FNMA	POOL #0AL7118	4.000% 08/01/2045 DD 07/01/15	255,224.310	262,679.94
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,480,513.060	1,557,680.10
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	673,022.170	669,606.03
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	763,254.210	759,141.86
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	273,819.260	274,793.09
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,622,258.960	1,628,014.04
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	612,394.480	614,571.10
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	640,362.950	626,064.06
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	251,822.820	246,141.01
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,259,066.420	1,229,992.19
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	628,074.390	613,586.44
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	736,569.920	719,780.52
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	1,079,446.100	1,145,886.49
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	600,563.870	586,397.45
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	855,541.070	853,566.06
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	1,044,931.860	1,043,145.49
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	1,111,713.900	1,106,065.91
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,238,070.280	1,201,159.29
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	1,874,953.390	1,819,053.68
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	594,853.980	606,877.56
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	897,472.150	870,714.22
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	1,039,623.510	1,008,610.71
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	1,071,448.080	1,046,775.45
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	113,358.980	110,738.64
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	1,156,376.850	1,128,982.22
FNMA	POOL #0AZ0867	4.000% 07/01/2045 DD 07/01/15	247,295.240	254,320.51

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	896,113.840	914,183.34
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	1,366,264.960	1,358,909.15
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	216,332.940	210,456.21
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	1,465,264.270	1,462,759.19
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	532,964.310	547,366.50
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	61,080.920	62,747.01
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	946,540.650	944,922.86
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	1,134,283.280	1,100,466.00
FOCUS BRANDS FUNDI 1A A2I 144A		3.857% 04/30/2047 DD 04/06/17	534,600.000	534,450.31
FOCUS FINANCIAL PARTNERS		1/18 0.000% 07/03/2024 DD 01/08/18	158,800.000	158,668.19
FORD MOTOR CO		4.750% 01/15/2043 DD 01/08/13	1,180,000.000	1,019,889.35
FORD MOTOR CO		6.625% 10/01/2028 DD 09/30/98	1,066,000.000	1,195,529.66
FORMULA ONE		1/18 (USD) 0.000% 02/01/2024 DD 01/09/18	1,867,232.890	1,840,400.75
FORTRESS INVESTMENT		6/18 COV-LITE TLB	510,205.800	510,098.65
FOUR SEASONS		12/13 TL 0.000% 11/30/2023 DD 12/09/13	1,201,949.370	1,192,189.54
FRASERS PROPERTY TREASURY REGS VAR RT		12/31/2049	750,000.000	509,094.61
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT		10/25/2027 DD 04/28/15	1,848,409.490	1,882,997.12
FREEDOM MORTGAGE		2/17 TLB	640,639.820	642,241.42
FREEDOM MORTGAGE CORP		144A 8.125% 11/15/2024 DD 11/07/17	375,000.000	363,750.00
FREEMPORT-MCMORAN INC		3.550% 03/01/2022 DD 02/13/12	184,000.000	174,800.00
FREEMPORT-MCMORAN INC		4.550% 11/14/2024 DD 11/14/14	1,769,000.000	1,680,550.00
FREEMPORT-MCMORAN INC		5.450% 03/15/2043 DD 09/15/13	1,945,000.000	1,706,154.00
FREMF 2012-K708		K708 X2A 144A 0.200% 02/25/2045 DD 06/01/12	50,993,212.584	30,534.73
FREMF 2012-K708		K708 X2B 144A 0.200% 02/25/2045 DD 06/01/12	11,743,018.000	12,065.95
FREMF 2012-K708		MO K708 D 144A 0.000% 02/25/2045 DD 06/01/12	5,419,858.000	5,189,161.74
FREMF 2013-K712		K712 X2A 144A 0.100% 05/25/2045 DD 04/01/13	52,859,574.646	53,155.59
FREMF 2013-K712		K712 X2B 144A 0.100% 05/25/2045 DD 04/01/13	13,271,000.000	18,805.01
FREMF 2013-K712		MO K712 D 144A 0.000% 05/25/2045 DD 04/01/13	5,688,000.000	5,081,659.20
FREMF 2014-K41		MO K41 X2A 144A 0.100% 11/25/2047 DD 12/01/14	45,565,927.603	225,209.60
FREMF 2014-K41		MO K41 X2B 144A 0.100% 11/25/2047 DD 12/01/14	9,902,000.000	51,618.13
FREMF 2014-K41		MORT K41 D 144A 0.000% 11/25/2047 DD 12/01/14	4,244,000.000	2,646,982.80
FREMF 2014-KF04		MO KF04 C 144A VAR RT 06/25/2021 DD 08/25/14	0.494	0.49
FREMF 2015-KF11		MO KF11 B 144A VAR RT 09/25/2025 DD 11/24/15	0.006	0.01
FREMF 2015-KF11		MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15	3,141,620.140	3,166,335.26
FREMF 2016-K504		K504 X2A 144A 0.100% 09/25/2020 DD 01/01/16	21,018,118.790	29,425.36
FREMF 2016-K504		K504 X2B 144A 0.100% 09/25/2020 DD 01/01/16	2,534,000.000	4,611.88
FREMF 2016-K504		MO K504 C 144A 0.000% 09/25/2020 DD 01/01/16	1,900,000.000	1,615,475.00
FREMF 2016-KC01		MORTG KC01 X2A 0.100% 12/25/2022 DD 05/01/16	28,279,912.746	71,804.47
FREMF 2016-KC01		MORTG KC01 X2B 0.100% 01/25/2023 DD 05/01/16	3,164,000.000	11,617.82

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FREMF 2016-KC01 MORTGAG KC01 B 0.000% 01/25/2023 DD 05/01/16			3,164,000.000	2,331,225.32
FRONTERA GENERATION 4/18 TLB 0.000% 12/31/2021 DD 04/13/18			425,915.490	425,063.66
FRONTIER COMMUNICATIONS C 144A 8.500% 04/01/2026 DD 03/19/18			712,000.000	687,080.00
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14			405,000.000	260,718.75
FRONTIER COMMUNICATIONS CORP 7.125% 01/15/2023 DD 08/15/12			444,000.000	327,172.50
FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13			502,000.000	346,329.80
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2034 DD 02/01/15			1,150,000.000	1,143,195.11
GARDA WORLD 5/17(USD) COV-LITE TL			777,953.710	777,222.43
GARTNER 3/17 TLB			186,218.660	186,218.66
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			2,898,000.000	2,883,510.00
GAS NATURAL MEXICO SA DE CV 7.670% 07/03/2025			70,650.000	102,614.07
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			1,381,000.000	1,398,262.50
GCI LLC 6.750% 06/01/2021 DD 05/20/11			1,000,000.000	1,010,000.00
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16			2,400,000.000	2,325,071.37
GENERAC POWER 12/17 TLB			747,481.160	739,072.00
GENERAC POWER 5/18 COV-LITE TL			283,853.606	280,660.25
GENERAL DYNAMICS CORP 2.875% 05/11/2020 DD 05/11/18			2,395,000.000	2,392,397.14
GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07			340,000.000	397,917.86
GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17			175,000.000	166,551.00
GENERAL MOTORS FINANCIAL CO IN 4.150% 06/19/2023 DD 06/19/18			1,190,000.000	1,189,714.40
GENERATION BRANDS 11/17 TL			520,036.580	518,736.49
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			935,000.000	874,225.00
GENESYS 2/18 (USD) COV-LITE 0.000% 12/01/2023 DD 02/20/18			1,838,886.043	1,836,587.45
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11			305,000.000	277,550.00
GEO GROUP INC/THE 5.125% 04/01/2023 DD 10/01/13			1,030,000.000	1,009,400.00
GEO GROUP INC/THE 6.000% 04/15/2026 DD 04/18/16			1,170,000.000	1,134,900.00
GGP/BROOKFIELD RETAIL 5/18 COV-LITE TLB			2,215,000.000	2,173,468.75
GLAXOSMITHKLINE CAPITAL INC 3.625% 05/15/2025 DD 05/15/18			420,000.000	419,276.85
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15			75,000.000	72,750.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	158,800.00
GLOBAL PAYMENTS 3/18 TLB 0.000% 04/21/2023 DD 03/08/18			408,109.058	407,292.84
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16			2,027,000.000	2,006,730.00
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14			134,000.000	136,847.50
GLP CAPITAL LP / GLP FINANCING 5.750% 06/01/2028 DD 05/21/18			122,000.000	122,915.00
GMACM HOME EQUIT HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04			115,851.389	108,156.57
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			6,429.250	6,567.00
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			371.530	372.45
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			1,735.400	1,842.48
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			362.080	384.37

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GNMA	POOL #0366893	8.000% 10/15/2024 DD 10/01/94	1,911.870	1,916.70
GNMA	POOL #0367997	8.000% 11/15/2023 DD 11/01/93	267.390	268.05
GNMA	POOL #0369549	8.000% 10/15/2024 DD 10/01/94	199.760	210.27
GNMA	POOL #0386052	8.000% 10/15/2024 DD 10/01/94	2,416.320	2,465.93
GNMA	POOL #0390614	8.000% 03/15/2024 DD 03/01/94	10,357.170	10,577.84
GNMA	POOL #0447214	8.500% 06/15/2027 DD 06/01/97	1,116.760	1,130.10
GNMA	POOL #0478973	8.000% 12/15/2029 DD 12/01/99	215.930	216.47
GNMA	POOL #0482086	8.000% 06/15/2030 DD 09/01/00	455.240	465.04
GNMA	POOL #0506625	7.000% 03/15/2029 DD 03/01/99	4,831.920	4,941.13
GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	1,760.450	1,825.81
GNMA	POOL #0540962	8.000% 10/15/2030 DD 10/01/00	814.440	816.50
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	8,896.250	9,216.04
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	4,513.870	4,591.65
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	3,677.960	3,685.09
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	18,670.850	20,674.92
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	6,875.850	6,952.10
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	1,042.360	1,060.57
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	12,299.770	13,135.73
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	1,246.500	1,391.03
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	6,561.020	7,085.50
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	10,077.620	11,646.08
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	37,891.770	42,352.38
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	16,344.490	18,470.58
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	3,590.650	3,924.14
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	3,999.250	4,081.12
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	2,250.290	2,485.81
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	4,691.110	4,892.15
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	17,743.280	19,910.07
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	16,793.960	18,912.44
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	202,204.290	220,739.45
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	8,416.090	8,732.14
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	267,024.210	282,408.14
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	124,366.070	131,604.55
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	156,460.200	166,602.69
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	6,300.780	7,027.07
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	3,740.290	3,986.04
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	6,127.910	7,205.60
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	21,765.950	26,023.74
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	9,544.450	11,357.81

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GNMA POOL #0782448	6.000%	10/15/2038 DD 10/01/08	200,089.830	218,728.41
GNMA POOL #0783292	6.000%	12/15/2040 DD 04/01/11	51,791.780	56,616.24
GNMA GTD REMIC P/T 11-121 FA VAR RT		03/16/2043 DD 09/16/11	981,090.200	978,861.36
GNMA II POOL #0003263	7.500%	07/20/2032 DD 07/01/02	140.700	155.07
GNMA II POOL #0003276	7.500%	08/20/2032 DD 08/01/02	180.790	186.08
GNMA II POOL #0003288	7.500%	09/20/2032 DD 09/01/02	139.280	152.62
GNMA II POOL #0004833	4.000%	10/20/2040 DD 10/01/10	226,654.620	234,389.70
GNMA II POOL #0004853	4.000%	11/20/2040 DD 11/01/10	388,479.320	401,727.92
GNMA II POOL #0004984	5.500%	03/20/2041 DD 03/01/11	54,238.870	58,290.37
GNMA II POOL #0005115	4.500%	07/20/2041 DD 07/01/11	98,626.330	103,721.13
GNMA II POOL #0005234	4.500%	11/20/2041 DD 11/01/11	129,815.100	136,587.29
GNMA II POOL #0MA0391	3.000%	09/20/2042 DD 09/01/12	460,638.330	455,104.74
GNMA II POOL #0MA0624	3.000%	12/20/2042 DD 12/01/12	1,025,839.070	1,013,515.65
GNMA II POOL #0MA0625	3.500%	12/20/2042 DD 12/01/12	2,751,596.550	2,784,359.07
GNMA II POOL #0MA0782	3.000%	02/20/2043 DD 02/01/13	487,802.040	481,941.99
GNMA II POOL #0MA0933	3.000%	04/20/2043 DD 04/01/13	389,393.680	384,715.69
GNMA II POOL #0MA1089	3.000%	06/20/2043 DD 06/01/13	447,672.200	442,293.94
GNMA II POOL #0MA1156	3.000%	07/20/2043 DD 07/01/13	489,726.860	483,843.29
GNMA II POOL #0MA1679	4.500%	02/20/2044 DD 02/01/14	366,833.300	386,418.99
GNMA II POOL #0MA2074	4.000%	07/20/2044 DD 07/01/14	1,751,622.200	1,808,994.13
GNMA II POOL #0MA2678	3.500%	03/20/2045 DD 03/01/15	145,585.210	146,511.49
GNMA II POOL #0MA2754	3.500%	04/20/2045 DD 04/01/15	969,922.170	976,093.42
GNMA II POOL #0MA2755	4.000%	04/20/2045 DD 04/01/15	906,247.730	936,002.64
GNMA II POOL #0MA2826	3.500%	05/20/2045 DD 05/01/15	288,237.110	290,071.07
GNMA II POOL #0MA2961	3.500%	07/20/2045 DD 07/01/15	1,083,588.020	1,090,482.67
GNMA II POOL #0MA3106	4.000%	09/20/2045 DD 09/01/15	2,685,790.950	2,773,885.91
GNMA II POOL #0MA3173	3.500%	10/20/2045 DD 10/01/15	1,117,831.230	1,124,944.12
GNMA II POOL #0MA3455	4.000%	02/20/2046 DD 02/01/16	781,959.060	807,122.21
GNMA II POOL #0MA3735	3.000%	06/20/2046 DD 06/01/16	2,949,055.860	2,894,999.72
GNMA II POOL #0MA3803	3.500%	07/20/2046 DD 07/01/16	408,373.280	410,468.42
GNMA II POOL #0MA3873	3.000%	07/20/2046 DD 08/01/16	591,788.580	580,954.87
GNMA II POOL #0MA3874	3.500%	04/20/2046 DD 08/01/16	621,855.850	625,046.27
GNMA II POOL #0MA4004	3.500%	10/20/2046 DD 10/01/16	835,066.340	839,094.50
GNMA II POOL #0MA4195	3.000%	11/20/2046 DD 01/01/17	962,121.330	943,292.59
GNMA II POOL #0MA4510	3.500%	06/20/2047 DD 06/01/17	1,310,374.300	1,316,605.38
GNMA II POOL #0MA4652	3.500%	08/20/2047 DD 08/01/17	1,334,568.650	1,340,914.77
GNMA II POOL #0MA4719	3.500%	09/20/2047 DD 09/01/17	1,368,539.390	1,375,047.06
GOLDEN ENTERTAINMENT 10/17	0.000%	08/15/2024 DD 06/12/17	1,059,675.000	1,056,368.82
GOLDMAN SACHS GROUP INC/T REGS	1.375%	05/15/2024	1,059,000.000	1,252,427.51

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GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14			165,000.000	163,710.05
GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15			550,000.000	547,371.89
GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11			525,000.000	612,969.36
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			2,305,000.000	2,296,347.63
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			560,000.000	537,024.06
GOPHER RESOURCE 2/18 COV-LITE 0.000% 02/09/2025 DD 02/01/18			553,612.500	553,612.50
GOVERNMENT OF CANADA 1.250% 01-FEB-2020 SER H565			7,395,000.000	5,565,658.75
GOVERNMENT OF CANADA 1.250% 01-NOV-2019			2,895,000.000	2,183,799.88
GRAFTECH 2/18 COV-LITE TLB			975,000.000	968,301.75
GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05			0.020	0.00
GREATBATCH/INTEGER 11/17 TLB			610,531.750	611,185.02
GREEKTOWN CASINO 4/17 COV-LITE TLB			586,531.360	583,845.04
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			1,947.274	1,126.50
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17			1,365,000.000	1,244,880.00
GREENWAY MEDICAL 2/17 COV-LITE TL			498,807.680	497,874.91
GRIFFON CORP 5.250% 03/01/2022 DD 02/27/14			1,200,000.000	1,167,480.00
GRIFOLS 1/17 TLB 0.000% 01/31/2025 DD 01/12/17			3,092,147.000	3,092,147.00
GRINDING MEDIA INC / MOLY 144A 7.375% 12/15/2023 DD 12/16/16			475,000.000	495,187.50
GRUPO AEROPORTUARIO DEL CENTRO 6.850% 06/07/2021			1,725,000.000	83,425.21
GRUPO POSADAS SAB DE CV 144A 7.875% 06/30/2022 DD 06/30/15			190,000.000	188,100.00
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			27,585.446	6,206.73
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			808,735.615	181,965.51
GS MORTGAGE SECURI CHLL A 144A VAR RT 02/15/2037 DD 03/05/18			810,000.000	809,786.89
GS MORTGAGE SECURI FARM A 144A VAR RT 01/10/2043 DD 12/01/17			990,000.000	972,185.64
GS MORTGAGE SECURI GCJ9 E 144A VAR RT 11/10/2045 DD 11/01/12			253,000.000	223,595.81
GS MORTGAGE SECURI GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			436,000.000	329,807.84
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			2,282,996.953	1,763,615.15
GS MORTGAGE SECURITIE FRR1 K3B VAR RT 06/27/2041 DD 07/01/15			643,000.000	639,471.22
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			1,512,119.200	1,497,974.39
GSR MORTGAGE LOAN TRUS AR6 4A5 VAR RT 09/25/2035 DD 09/01/05			442,254.490	447,798.33
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04			271,441.220	275,719.87
GVC HOLDING 3/18 (USD) TLB			448,875.000	447,474.51
H&E EQUIPMENT SERVICES INC 5.625% 09/01/2025 DD 03/01/18			299,000.000	293,767.50
H.B. FULLER 10/17 COV-LITE TLB			1,284,430.230	1,273,191.47
HAIL 2017-1 C 10.278% 07/15/2041 DD 07/01/16			4,964,963.930	5,034,969.92
HALCON RESOURCES CORP 6.750% 02/15/2025 DD 08/15/17			1,552,000.000	1,451,120.00
HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08			330,000.000	397,398.65
HANESBRANDS INC 144A 4.625% 05/15/2024 DD 05/06/16			390,000.000	380,250.00
HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB			1,174,164.060	1,167,565.26

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			482,249.420	472,453.00
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			96,100.390	95,805.82
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			334,219.700	342,302.77
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			1,002,468.510	998,709.26
HARLAND CLARKE 10/17 B7 COV-LITE TL			531,708.850	516,645.54
HARRIS CORP 4.400% 06/15/2028 DD 06/04/18			635,000.000	639,964.04
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			240,000.000	289,389.29
HARVEY GULF 6/13 COV-LITE TLB			647,867.620	273,186.34
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	971,139.23
HCA 3/18 B10 TL			470,000.000	471,001.10
HCA HEALTHCARE INC 6.250% 02/15/2021 DD 12/06/12			655,000.000	679,562.50
HCA INC 4.500% 02/15/2027 DD 08/15/16			819,000.000	770,883.75
HCA INC 4.750% 05/01/2023 DD 10/23/12			1,652,000.000	1,647,870.00
HCA INC 5.000% 03/15/2024 DD 03/17/14			2,940,000.000	2,940,000.00
HCA INC 5.250% 04/15/2025 DD 10/17/14			2,200,000.000	2,200,000.00
HCA INC 5.375% 02/01/2025 DD 01/16/15			1,221,000.000	1,202,318.70
HCA INC 5.500% 06/15/2047 DD 06/22/17			880,000.000	807,400.00
HCA INC 7.500% 02/15/2022 DD 08/01/11			2,910,000.000	3,164,625.00
HD SUPPLY 8/17 COV-LITE TLB4			14,775.840	14,816.47
HD SUPPLY 8/17 TLB3			375,299.330	375,862.28
HD SUPPLY INC 144A STEP 04/15/2024 DD 04/11/2016			439,000.000	460,423.20
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			532,325.000	531,659.59
HEARTSIDE FOOD 4/18 TL			1,200,000.000	1,187,520.00
HEARTLAND DENTAL 4/18 COV-LITE 0.000% 04/18/2025 DD 04/03/18			1,124,999.350	1,117,968.11
HELIOS ISSUER LLC SE 1A C 144A 8.000% 09/20/2049 DD 04/19/17			483,230.910	484,994.51
HELP/SYSTEMS 3/18 COV-LITE TL 0.000% 03/22/2025 DD 03/13/18			470,000.000	468,825.00
HENRY COMPANY 9/16 COV-LITE TLB			654,328.530	655,146.44
HERTZ 6/16 COV-LITE TLB			427,900.000	424,511.03
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			864,000.000	829,440.00
HIDROVIAS INTERNATIONAL F 144A 5.950% 01/24/2025 DD 01/24/18			1,055,000.000	946,873.05
HILEX POLY 12/16 COV-LITE TL			1,101,654.150	1,095,969.61
HILEX POLY/NOVOLEX 6/18 INCREMENTAL L			350,000.000	348,978.00
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			431,000.000	418,070.00
HILTON DOMESTIC OPERATING 144A 5.125% 05/01/2026 DD 04/13/18			1,415,000.000	1,390,237.50
HILTON DOMESTIC OPERATING CO I 4.250% 09/01/2024 DD 03/01/17			435,000.000	413,250.00
HILTON GRAND VACATIONS BORROWE 6.125% 12/01/2024 DD 12/01/17			307,000.000	313,140.00
HILTON HOTELS 8/16 EXTENDED TL			1,020,921.180	1,020,492.39
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	519,767.80

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	567,529.32
HOFFMASTER 6/18 COV-LITE TL			462,950.000	463,820.34
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			881,000.000	889,810.00
HOLOGIC INC 144A 4.375% 10/15/2025 DD 10/10/17			603,000.000	575,865.00
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03			46,569.290	47,638.04
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06			134,353.930	125,821.94
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18			1,110,000.000	1,110,525.92
HOMESTAR MORTGAGE ACCEPTA 6 M3 VAR RT 01/25/2035 DD 11/19/04			603,000.000	602,644.83
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			1,195,000.000	1,244,940.90
HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07			680,000.000	793,289.08
HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 05/27/08			205,000.000	246,724.39
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	126,593.01
HUB INTERNATIONAL 4/18 (USD) 0.000% 04/18/2025 DD 04/16/18			1,334,000.000	1,325,168.92
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			753,000.000	743,587.50
HUBBARD RADIO 5/15 TLB			263,816.050	263,375.48
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			199,000.000	204,970.00
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			1,131,000.000	1,184,722.50
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,631,941.13
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			2,335,000.000	2,294,282.97
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			520,000.000	481,000.00
HULK FINANCE CORP 144A 7.000% 06/01/2026 DD 05/14/18			1,910,000.000	1,828,825.00
HUNGARY GOVERNMENT INTERNATION 6.250% 01/29/2020 DD 01/29/10			3,510,000.000	3,670,898.40
HUNGARY GOVERNMENT INTERNATION 6.375% 03/29/2021 DD 03/29/11			2,312,000.000	2,469,322.35
HUNT COS INC 144A 6.250% 02/15/2026 DD 02/02/18			1,360,000.000	1,268,200.00
HUNTINGTON NATIONAL BANK/THE 2.200% 11/06/2018 DD 11/06/15			240,000.000	239,677.33
HUSKY IMS 3/18 COV-LITE TLB			453,862.500	446,432.77
HYATT HOTEL PORTF MZA MZA 144A VAR RT 08/15/2020 DD 11/07/17			4,276,000.000	4,335,462.91
HYLAND SOFTWARE 1/17 TL			170,143.640	170,320.59
ICAHN ENTERPRISES LP / ICAHN E 6.250% 02/01/2022 DD 01/18/17			742,000.000	756,840.00
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04			423,322.052	0.00
ICSH 10/17 COV-LITE DELAYED TL			145,917.640	0.00
ICSH 4/17 COV-LITE DELAYED TL			138,442.290	138,096.19
ICSH 4/17 COV-LITE TL			1,173,406.500	1,170,472.98
IHO VERWALTUNGS GMBH 144A 4.500% 09/15/2023 DD 09/22/16			800,000.000	766,000.00
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			331,000.000	311,553.75
IMG WORLDWIDE 5/18 TLB			2,161,693.773	2,142,778.95
IMT TRUST 2017-A APTS DFL 144A VAR RT 06/15/2034 DD 07/18/17			630,000.000	629,605.87
INC RESEARCH / INVENTIV HEALTH /SYNEOS 4/18 TL			621,886.570	618,292.06
INDIGO NATURAL RESOURCES 144A 6.875% 02/15/2026 DD 02/06/18			510,000.000	492,150.00

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INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			1,230,000.000	1,445,995.49
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14			685,000.000	733,493.89
INDONESIA GOVERNMENT INTERNATI 4.100% 04/24/2028 DD 04/24/18			150,000.000	144,944.26
INDONESIA TREASURY BOND 5.625% 05/15/2023			11,496,000,000.000	740,063.51
INDONESIA TREASURY BOND 6.125% 05/15/2028			58,900,000,000.000	3,647,871.37
INDONESIA TREASURY BOND 6.625% 05/15/2033			21,716,000,000.000	1,314,634.96
INDONESIA TREASURY BOND 7.000% 05/15/2022			50,276,000,000.000	3,436,536.95
INDONESIA TREASURY BOND 7.000% 05/15/2027			22,344,000,000.000	1,463,359.60
INDONESIA TREASURY BOND 7.500% 05/15/2038			14,323,000,000.000	932,048.89
INDONESIA TREASURY BOND 7.500% 08/15/2032			7,246,000,000.000	474,051.44
INDONESIA TREASURY BOND 8.250% 07/15/2021			38,489,000,000.000	2,730,234.00
INDONESIA TREASURY BOND 8.375% 03/15/2024			13,741,000,000.000	979,518.33
INDONESIA TREASURY BOND 8.375% 09/15/2026			37,987,000,000.000	2,697,275.29
INDONESIA TREASURY BOND 8.750% 05/15/2031			16,817,000,000.000	1,223,430.21
INDONESIA TREASURY BOND 9.000% 03/15/2029			8,024,000,000.000	595,503.44
INEOS 10/17 (USD) TLB			348,250.000	345,927.17
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			880,000.000	866,800.00
INFORMATICA 1/18 (USD) COV-LITE TLB1			623,283.620	623,620.19
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			572,000.000	577,845.84
INFRAESTRUCTURA ENERGETICA NOV 6.300% 02/02/2023			7,215,000.000	333,811.78
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	157,516.89
INMARSAT FINANCE PLC 144A 6.500% 10/01/2024 DD 09/22/16			485,000.000	486,212.50
INSTITUTO COSTARRICENSE D 144A 6.375% 05/15/2043 DD 05/15/13			270,000.000	224,100.00
INT TERM CREDIT BOND INDEX NL FD B			5,944,534.530	218,216,800.49
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019			2,470,000.000	1,912,362.29
INTERNATIONAL BANK FOR RECONST 2.500% 03/12/2020			565,000.000	418,916.34
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			1,200,000.000	895,404.63
INTERNATIONAL BANK FOR RECONST 3.500% 01/22/2021			5,015,000.000	3,482,300.97
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	955,130.88
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019			2,488,000.000	1,711,484.41
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			3,285,000.000	2,363,841.14
INTERNATIONAL BANK FOR RECONST 5.750% 10/28/2019			90,600,000.000	1,294,304.60
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020			920,000.000	1,256,680.49
INTERNATIONAL FINANCE CORP 2.800% 08/15/2022			1,945,000.000	1,449,295.53
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			3,130,000.000	2,169,685.31
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			425,000.000	435,625.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			2,503,000.000	2,584,347.50
INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17			690,000.000	618,952.93
INTERNET BRANDS 8/17 COV-LITE TL			913,100.000	912,214.29

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INTERSTATE POWER & LIGHT CO 3.250% 12/01/2024 DD 11/24/14			725,000.000	706,665.07
INTERVAL ACQUISITION CORP 5.625% 04/15/2023 DD 04/15/16			1,041,000.000	1,049,452.92
INTRAWEST 7/17 (USD) TLB1			1,636,775.000	1,633,714.23
ION MEDIA 5/17 TL			890,367.410	888,702.43
IPREO 7/14 COV-LITE TLB			363,750.000	363,295.31
IQVIA INC 144A 4.875% 05/15/2023 DD 05/12/15			699,000.000	705,990.00
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,450,382.24
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			309,000.000	295,095.00
IRELAND GOVERNMENT BOND REGS 3.400% 03/18/2024			5,605,000.000	7,764,936.01
IRELAND GOVERNMENT BOND REGS 3.900% 03/20/2023			5,895,000.000	8,176,449.73
IRI 1/17 2ND LIEN COV-LITE TL			706,000.000	706,882.50
IRI 1/17 COV-LITE TLB			1,903,600.290	1,901,220.79
IRON MOUNTAIN 3/18 TLB			788,025.000	771,933.53
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			326,000.000	300,327.50
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			3,155,000.000	2,919,637.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			225,000.000	284,100.53
ISTAR INC 6.000% 04/01/2022 DD 03/13/17			436,000.000	436,000.00
J.P. MORGAN CHASE NINE A 144A VAR RT 10/06/2038 DD 09/01/16			1,935,000.000	1,821,541.67
JACK OHIO FINANCE LLC / J 144A 6.750% 11/15/2021 DD 11/08/16			888,000.000	914,925.05
JAGGED PEAK ENERGY LLC 144A 5.875% 05/01/2026 DD 05/08/18			766,000.000	750,680.00
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,148,000.000	1,142,489.60
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			403,000.000	380,835.00
JC PENNEY CORP INC 144A 8.625% 03/15/2025 DD 03/12/18			415,000.000	351,712.50
JD POWER 6/16 COV-LITE TL			970,125.960	971,338.62
JDA SOFTWARE 10/16 TLB			261,025.000	258,741.04
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09			75,000.000	76,784.07
JMC STEEL 6/16 COV-LITE TLB			0.010	0.01
JO-ANN STORES 9/16 TL			895,552.710	888,092.76
JP MORGAN CHASE CO C13 NR 144A VAR RT 01/15/2046 DD 07/01/13			1,276,000.000	547,157.09
JP MORGAN CHASE CO LDP8 E 144A VAR RT 05/15/2045 DD 09/01/06			315,763.330	316,906.11
JP MORGAN CHASE COM C10 E 144A VAR RT 12/15/2047 DD 03/01/13			611,000.000	493,499.57
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15			842,978.520	845,887.55
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,316,805.01
JP MORGAN CHASE COMM C1 C 144A VAR RT 06/15/2043 DD 06/01/10			546,000.000	549,051.26
JP MORGAN CHASE COMMER CB18 A4 5.440% 06/12/2047 DD 03/01/07			4,212.220	4,213.06
JP MORGAN CHASE COMMER LD11 AJ VAR RT 06/15/2049 DD 07/01/07			7,611,000.000	5,632,140.00
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			539,197.010	550,224.88
JPMBB COMMERCIAL MO C17 D 144A VAR RT 01/15/2047 DD 12/01/13			488,000.000	458,388.75
JPMBB COMMERCIAL MO C23 E 144A VAR RT 09/15/2047 DD 09/01/14			474,000.000	315,776.38

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JPMBB COMMERCIAL MO C23 F 144A VAR RT 09/15/2047 DD 09/01/14			201,000.000	101,842.98
JPMCC RE-REMIC T GG10 AMC 144A VAR RT 08/15/2045 DD 04/01/16			147,239.910	0.00
JPMORGAN CHASE & CO REGS 2.750% 08/24/2022			515,000.000	656,937.48
JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18			305,000.000	273,848.79
JPMORGAN CHASE & CO VAR RT 05/15/2077 DD 11/15/17			2,390,000.000	2,118,137.50
JPMORGAN CHASE & CO VAR RT 06/18/2022 DD 06/18/18			330,000.000	330,254.10
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			2,220,000.000	2,050,378.37
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17			55,000.000	49,996.36
JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17			215,000.000	193,314.80
JPMORGAN CHASE BANK NA VAR RT 02/01/2021 DD 02/01/18			1,995,000.000	1,977,368.59
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			177,506.130	76,558.40
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			1,157,518.123	301,661.96
K-MAC 3/18 TL			588,525.000	584,111.06
KAR AUCTION 5/17 B5 TL			392,700.150	390,493.17
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			794,000.000	758,270.00
KELLOGG CO 4.300% 05/15/2028 DD 05/14/18			190,000.000	187,000.57
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			760,000.000	737,200.00
KEURIG DR PEPPER INC 144A 4.417% 05/25/2025 DD 05/25/18			1,255,000.000	1,261,259.86
KEURIG DR PEPPER INC 3.130% 12/15/2023 DD 12/14/16			670,000.000	641,018.64
KEURIG DR PEPPER INC 3.400% 11/15/2025 DD 11/09/15			450,000.000	425,148.37
KEURIG DR PEPPER INC 4.500% 11/15/2045 DD 11/09/15			420,000.000	386,603.21
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			2,298,000.000	2,268,585.60
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			3,023,000.000	2,977,655.00
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			1,177,815.840	1,168,687.77
KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15			145,000.000	129,384.91
KINDER MORGAN ENERGY PARTNERS 4.250% 09/01/2024 DD 09/11/14			235,000.000	235,494.98
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			1,244,000.000	914,340.00
KOPPERS INC 144A 6.000% 02/15/2025 DD 01/25/17			238,000.000	238,000.00
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13			420,000.000	419,945.85
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018			28,750,000.000	25,717.15
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			2,693,000.000	2,745,572.21
KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16			2,200,000.000	2,138,407.50
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			390,000.000	337,390.43
KRAFT HEINZ FOODS CO 4.625% 01/30/2029 DD 06/15/18			835,000.000	826,972.60
KREDITANSTALT FUER WIEDERAUFBA 0.000% 09/15/2023			385,000.000	448,621.22
KREDITANSTALT FUER WIEDERAUFBA 0.375% 03/15/2023			795,000.000	947,252.68
KREDITANSTALT FUER WIEDERAUFBA 1.625% 05/29/2020 DD 05/31/17			1,095,000.000	1,073,211.29
KREDITANSTALT FUER WIEDERAUFBA 2.125% 08/15/2023			2,255,000.000	2,917,286.22
KREDITANSTALT FUER WIEDERAUFBA 3.750% 05/29/2020			1,045,000.000	725,399.75

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KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			4,250,000.000	3,378,296.31
KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17			165,000.000	155,804.05
KRONOS 4/17 TLB			301,200.810	300,393.59
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			760,000.000	676,400.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			945,000.000	886,929.75
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12			213,000.000	215,928.75
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	888,761.82
LANDWIRTSCHAFTLICHE RENTENBANK 3.000% 02/13/2023			1,060,000.000	720,041.32
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			509,000.000	502,001.25
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15			1,448,000.000	1,449,810.00
LB-T FOUNDATION LLC 10.278% 07/15/2041 DD 07/01/16			728,120.170	752,577.76
LB-UBS COMMERCIAL MO C8 H 144A VAR RT 12/15/2039 DD 11/11/04			160,000.000	160,388.27
LB-V FOUNDATION ST LLC			261,567.900	261,567.90
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			420,000.000	424,200.00
LEARFIELD COMMUNICATIONS 11/16 COV-LITE TLB			46,882.820	46,941.42
LEARFIELD COMMUNICATIONS 12/17 INCREMENTAL COV-LITE TL			105,501.290	105,501.29
LEARNING CARE 3/18 COV-LITE 0.000% 03/06/2025 DD 02/27/18			713,212.500	708,754.92
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,547,000.000	1,490,998.60
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18			235,000.000	220,383.00
LENNAR CORP 5.000% 06/15/2027 DD 12/15/17			623,000.000	596,522.50
LENNAR CORP 5.250% 06/01/2026 DD 06/01/18			318,000.000	311,640.00
LENNAR CORP 5.875% 11/15/2024 DD 05/15/18			45,000.000	46,570.23
LENNAR CORP 6.250% 12/15/2021 DD 12/15/17			813,000.000	851,617.50
LEVEL 3 2/17 TLB			415,000.000	413,443.75
LIBERTY CABLEVISION 6/14 TL			1,490,000.000	1,440,085.00
LIFE TIME FITNESS 1/17 TL			1,165,562.220	1,160,899.97
LIGHTSTONE 2/18 COV-LITE TLB			736,196.950	738,501.25
LIGHTSTONE 2/18 TLC			47,264.593	47,412.53
LIN TELEVISION CORP 5.875% 11/15/2022 DD 11/15/15			1,604,000.000	1,636,080.00
LINCOLN NATIONAL CORP 3.625% 12/12/2026 DD 12/12/16			580,000.000	550,298.36
LINCOLN NATIONAL CORP 3.800% 03/01/2028 DD 02/12/18			1,060,000.000	1,012,858.03
LIONS GATE 3/18 TLB			1,207,896.480	1,201,857.00
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			464,000.000	448,920.00
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			260,000.000	258,050.00
LOCKHEED MARTIN CORP 3.100% 01/15/2023 DD 11/23/15			990,000.000	977,180.82
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12			285,000.000	274,201.89
LOCKHEED MARTIN/LEIDOS 6/16 (ABACUS) COV-LITE TLB			767,187.710	769,427.90
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			103,598.760	98,990.09

Asset Detail

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As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02			0.030	0.03
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,589,360.293	1,175,009.97
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	321,296.60
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			145,000.000	137,155.89
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			416,000.000	434,980.01
LUCID ENERGY GROUP 2/18 TL 0.000% 01/31/2025 DD 01/23/18			548,625.000	545,196.10
LUMOS NETWORKS 10/17 COV-LITE TLB			374,062.500	374,178.46
MACDERMID 3/17 (USD) B6 COV-LITE TLB			353,192.160	353,192.16
MACDERMID 9/17 (USD) B7 COV-LITE TLB			273,432.230	272,920.91
MACDONALD DETTWILER (MDA) 7/17 TLB			2,240,433.270	2,229,791.21
MALAYSIA GOVERNMENT BOND 3.620% 11/30/2021			1,640,000.000	405,722.89
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	477,852.06
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			9,098,000.000	2,035,118.67
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	660,029.82
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	764,081.10
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			17,195,000.000	4,233,941.52
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021			4,020,000.000	1,007,824.31
MALLINCKRODT 2/17 TLB			394,204.550	385,827.70
MANITOWOC 3/16 COV-LITE TLB			19,265.690	19,217.52
MARATHON OIL CORP 4.400% 07/15/2027 DD 07/24/17			635,000.000	637,246.05
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			990,000.000	941,901.60
MARKETO 2/18 COV-LITE TLB 0.000% 01/31/2025 DD 01/18/18			1,205,000.000	1,191,443.75
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			550,000.000	543,125.00
MASERGY COMMUNICATIONS 6/17 TL B			261,025.000	260,589.08
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			215,000.000	201,183.23
MATCH GROUP 8/17 TL			150,000.000	150,562.50
MATCH GROUP INC 144A 5.000% 12/15/2027 DD 12/04/17			369,000.000	343,170.00
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	756,747.50
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			740,000.000	720,575.00
MAXLINEAR 4/17 COV-LITE TLB			161,505.880	161,102.12
MB FINANCIAL BANK NA VAR RT 12/01/2027 DD 11/16/17			1,025,000.000	1,021,189.84
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15			110,000.000	112,920.08
MEREDITH 1/18 COV-LITE TL 0.000% 01/31/2025 DD 11/29/17			2,022,162.500	2,019,634.79
MEREDITH CORP 144A 6.875% 02/01/2026 DD 01/31/18			345,000.000	340,256.25
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			260,000.000	241,800.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			423,000.000	428,287.50
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	323,250.00
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			34,911.565	35,178.69
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			52,634.650	52,107.05

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MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			491,198.090	508,652.27
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05			479,725.840	484,227.30
MERRILL LYNCH MORTGAGE T C1 AM VAR RT 06/12/2050 DD 08/01/07			195,367.060	194,975.35
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			2,492,658.020	2,467,731.44
METLIFE INC 3.600% 04/10/2024 DD 04/10/14			290,000.000	287,617.69
METLIFE INC 4.125% 08/13/2042 DD 08/13/12			325,000.000	306,967.27
MEXICAN BONOS 10.000% 12/05/2024			97,884,500.000	5,592,325.76
MEXICAN BONOS 6.500% 06/10/2021			59,973,500.000	2,953,860.60
MEXICAN BONOS 7.750% 05/29/2031			55,191,000.000	2,835,397.88
MEXICAN BONOS 8.000% 06/11/2020			37,601,500.000	1,922,911.91
MEXICAN BONOS 8.000% 12/07/2023			51,645,500.000	2,665,152.95
MEXICAN BONOS 8.500% 12/13/2018			25,063,500.000	1,277,545.79
MEXICO CITY AIRPORT TRUST 144A 3.875% 04/30/2028 DD 09/20/17			4,145,000.000	3,762,831.00
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			3,520,000.000	3,317,600.00
MEXICO CITY AIRPORT TRUST 144A 5.500% 07/31/2047 DD 09/20/17			6,145,000.000	5,475,195.00
MEXICO CITY AIRPORT TRUST 144A 5.500% 10/31/2046 DD 09/29/16			1,180,000.000	1,038,046.00
MEXICO GOVERNMENT INTERNATIONA 4.150% 03/28/2027 DD 03/28/17			620,000.000	610,390.00
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15			1,252,000.000	1,151,840.00
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			1,885,000.000	1,929,410.60
MGM 6/18 2ND LIEN COV-LITE TL			1,235,000.000	1,222,650.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			377,000.000	342,127.50
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			304,000.000	282,340.00
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			303,000.000	306,787.50
MGM RESORT 4/16 COV-LITE TLB			446,997.520	444,342.36
MGM RESORTS INTERNATIONAL 5.750% 06/15/2025 DD 06/18/18			646,000.000	644,998.70
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			585,000.000	602,550.00
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			806,000.000	849,322.50
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13			113,000.000	118,367.50
MICHAELS STORES 5/18 TLB			1,120,820.600	1,111,248.79
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			44,386.240	44,136.79
MICRO FOCUS 6/17 (SEATTLE 0.000% 06/21/2024 DD 04/06/17			299,751.260	298,066.66
MICROCHIP TECHNOLOGY 5/18 TLB 0.000% 05/23/2025 DD 05/08/18			1,815,000.000	1,811,224.80
MICROCHIP TECHNOLOGY INC 144A 4.333% 06/01/2023 DD 05/29/18			835,000.000	836,419.78
MICRON TECHNOLOGY 4/16 COV-LITE TL			734,758.270	735,860.41
MICRON TECHNOLOGY 4/18 COV-LITE TLB			85,000.000	85,674.80
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	78,772.26
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	137,018.70
MILACRON 1/17 COV-LITE TLB			1,378,362.950	1,368,025.23
MISSION BROADCASTING 6/17 TLB2			136,968.490	136,693.19

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MISYS 6/17 (USD) COV-LITE TLB			2,375,341.330	2,331,136.23
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			588,296.830	441,222.63
MMCAPS FUNDING XIX LTD/MM 144A VAR RT 01/12/2038 DD 07/12/07			42,418.090	0.00
MOLSON COORS BREWING CO 1.250% 07/15/2024			715,000.000	830,334.59
MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16			1,825,000.000	1,657,783.92
MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16			894,758.740	890,284.94
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13			778,546.780	751,297.64
MONSANTO CO 5.500% 08/15/2025 DD 08/25/05			417,000.000	444,707.25
MOODY'S CORP 3.250% 06/07/2021 DD 06/07/18			160,000.000	159,683.20
MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15			165,000.000	156,117.03
MORGAN STANLEY BANK C12 E 144A VAR RT 10/15/2046 DD 10/01/13			404,000.000	334,680.31
MORGAN STANLEY BANK C13 F 144A 3.707% 11/15/2046 DD 12/01/13			1,015,000.000	714,333.35
MORGAN STANLEY BANK C5 G 144A 4.500% 08/15/2045 DD 07/01/12			900,000.000	802,020.33
MORGAN STANLEY BANK C5 H 144A 4.500% 08/15/2045 DD 07/01/12			1,044,000.000	856,460.54
MORGAN STANLEY BANK C9 E 144A VAR RT 05/15/2046 DD 05/01/13			1,446,000.000	1,296,951.09
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	1,053,895.82
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	423,761.38
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	518,703.50
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	497,283.58
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			2,640,000.000	2,556,320.98
MORGAN STANLEY CAPI CLS C 144A VAR RT 11/15/2034 DD 12/18/17			605,000.000	604,619.10
MORGAN STANLEY CAPITAL I HQ8 D VAR RT 03/12/2044 DD 03/01/06			78,312.770	79,059.87
MORGAN STANLEY VAR RT 02/14/2020 DD 02/17/17			1,685,000.000	1,690,108.92
MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18			555,000.000	543,119.54
MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17			615,000.000	569,844.76
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	1,124,595.00
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10			320,000.000	330,032.96
MOTOROLA SOLUTIONS INC 4.600% 02/23/2028 DD 02/23/18			610,000.000	606,689.97
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			1,300,000.000	1,332,500.00
MPLX LP 4.125% 03/01/2027 DD 02/10/17			1,965,000.000	1,874,420.56
MPLX LP 5.500% 02/15/2023 DD 08/15/16			1,626,000.000	1,656,731.40
MPT OPERATING PARTNERSHIP LP / 5.250% 08/01/2026 DD 07/22/16			195,000.000	191,100.00
MRC 5/18 COV-LITE TLB			243,775.000	244,538.02
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14			944,000.000	958,160.00
MSCI INC 144A 5.750% 08/15/2025 DD 08/13/15			422,000.000	434,660.00
MULTI-COLOR 9/17 (USD) COV-LITE TLB			862,832.080	861,391.15
MULTI-COLOR CORP 144A 4.875% 11/01/2025 DD 10/04/17			771,000.000	717,993.75
MULTIPLAN 6/16 COV-LITE TL			1,106,959.670	1,099,864.06
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			870,000.000	869,806.25

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MWI HOLDINGS 4/18 COV-LITE TLB 0.000% 09/30/2024 DD 04/04/18			372,187.500	371,257.04
N-STAR REAL ESTATE 5A A1 144A VAR RT 09/22/2045 DD 09/22/05			0.029	0.00
NABORS INDUSTRIES INC 144A 5.750% 02/01/2025 DD 01/23/18			1,569,000.000	1,482,705.00
NAI ENTERTAINMENT 4/18 0.000% 04/25/2025 DD 04/10/18			660,000.000	655,875.00
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			344,248.000	138,490.97
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	876,036.01
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	681,887.58
NATIONAL GAS CO OF TRINID 144A 6.050% 01/15/2036 DD 01/20/06			770,000.000	777,700.00
NATIONAL HIGHWAYS AUTHORI REGS 7.300% 05/18/2022			40,000,000.000	578,650.51
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			385,000.000	395,562.60
NATIONAL VISION 11/17 TL			923,382.850	921,074.40
NATIONSTAR MORTGAGE HOLDI 144A 8.125% 07/15/2023 DD 07/13/18			750,000.000	761,250.00
NAVICURE/ZIRMED 10/17 COV-LITE TLB			756,200.000	752,419.01
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			538,000.000	528,585.00
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			5,000.000	4,831.25
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			770,000.000	788,287.50
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			771,000.000	791,971.20
NAVIENT CORP 6.750% 06/15/2026 DD 06/11/18			779,000.000	761,238.80
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	328,522.50
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			97,000.000	102,335.00
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,045,953.230	1,045,304.74
NBTY 8/17 2ND LIEN COV-LITE TL			395,000.000	320,115.90
NBTY 8/17 COV-LITE TL			1,612,812.500	1,498,302.81
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11			335,000.000	336,323.25
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,375,791.40
NEIMAN MARCUS 3/14 COV-LITE TL			480,615.170	425,224.27
NETFLIX INC 144A 4.875% 04/15/2028 DD 10/26/17			3,862,000.000	3,681,142.54
NETFLIX INC 144A 5.875% 11/15/2028 DD 04/26/18			1,800,000.000	1,817,460.00
NETFLIX INC 3.625% 05/15/2027			1,645,000.000	1,882,207.36
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			242,000.000	226,221.60
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			678,000.000	695,485.62
NEVADA POWER CO 2.750% 04/15/2020 DD 04/12/18			570,000.000	569,238.43
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01			370,000.000	496,419.85
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	154,818.40
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			629,074.840	645,920.71
NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022			2,043,000.000	1,705,233.79
NEW SOUTH WALES TREASURY REGS 4.000% 04/08/2021			675,000.000	522,939.28
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16			315,000.000	325,120.08
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	319,698.90

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NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	17,866.35
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			1,635,000.000	1,606,616.40
NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020			2,985,000.000	2,062,996.58
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			5,775,000.000	4,351,031.12
NEWELL BRANDS INC 3.850% 04/01/2023 DD 03/30/16			1,395,000.000	1,374,095.05
NEWFIELD EXPLORATION CO 5.375% 01/01/2026 DD 03/10/15			1,495,000.000	1,528,637.50
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12			1,701,000.000	1,792,428.75
NEWPAGE 2/14 TLB			633,750.010	88,725.00
NEXEO 12/17 COV-LITE TLB1			627,283.820	627,020.36
NEXSTAR BROADCASTING 6/17 TLB2			1,054,659.310	1,052,539.45
NEXTERA ENERGY CAPITAL HOLDING VAR RT 06/15/2067 DD 06/12/07			2,502,000.000	2,433,195.70
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17			1,725,000.000	1,604,250.00
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17			1,835,000.000	1,766,187.50
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			2,131,000.000	1,992,485.00
NFP 1/17 COV-LITE TLB			711,134.020	705,800.51
NFP CORP 144A 6.875% 07/15/2025 DD 07/12/17			934,000.000	915,320.00
NGL ENERGY PARTNERS LP / NGL E 6.125% 03/01/2025 DD 02/22/17			1,015,000.000	959,175.00
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			283,000.000	280,170.00
NGPL PIPECO LLC 144A 4.875% 08/15/2027 DD 08/01/17			341,000.000	336,737.50
NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07			267,000.000	313,725.00
NIELSEN CO LUXEMBOURG SAR 144A 5.000% 02/01/2025 DD 01/31/17			376,000.000	358,140.00
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			365,000.000	367,737.50
NIELSEN FINANCE LLC / NIE 144A 5.000% 04/15/2022 DD 04/11/14			1,400,000.000	1,375,640.00
NISOURCE INC 144A 3.650% 06/15/2023 DD 06/11/18			425,000.000	424,565.08
NN 9/16 TLB			933,748.700	931,414.33
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,393,980.35
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13			350,000.000	322,723.72
NORTH AMERICAN BANCARD 12/17 0.000% 07/01/2024 DD 12/11/17			886,702.680	880,611.04
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	542,569.12
NORTHROP GRUMMAN CORP 2.930% 01/15/2025 DD 10/13/17			660,000.000	626,579.80
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	258,745.94
NORWAY GOVERNMENT BOND 144A 2.000% 05/24/2023			14,065,000.000	1,778,943.64
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			38,110,000.000	5,026,775.59
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019			36,100,000.000	4,576,015.18
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			1,336,000.000	1,279,220.00
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			702,000.000	702,000.00
NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17			504,900.000	507,212.44
NRG ENERGY INC 144A 5.750% 01/15/2028 DD 12/07/17			911,000.000	897,335.00
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14			142,000.000	145,550.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			826,000.000	848,715.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			320,000.000	340,800.00
NRG YIELD OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			437,000.000	416,242.50
NRG YIELD OPERATING LLC 5.375% 08/15/2024 DD 02/15/15			1,570,000.000	1,570,000.00
NTHRN KY WTR DIST REVENUE 3.000% 04/01/2019 DD 04/19/17			1,000,000.000	1,002,300.00
NUMERICABLE / YPSO / ALTICE 3/ 0.000% 07/31/2025 DD 03/16/17			261,977.820	256,130.47
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			311,850.000	306,601.57
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			521,000.000	504,067.50
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			1,910,000.000	1,926,712.50
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			300,000.000	309,908.27
O'REILLY AUTOMOTIVE INC 3.600% 09/01/2027 DD 08/17/17			190,000.000	179,517.39
OAKTOWN RE LTD 1A B1 144A VAR RT 04/25/2027 DD 05/02/17			496,000.000	529,331.20
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			222,722.840	234,203.56
OCCIDENTAL PETROLEUM 11/17 TL			520,000.000	528,777.60
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	296,986.63
OCWEN FINANCIAL 12/16 TLB			164,690.320	164,484.46
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	240.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OHA LOAN FUNDING 201 1A E 144A VAR RT 07/23/2025 DD 07/16/13			200,000.000	199,833.40
OLIN CORP 5.000% 02/01/2030 DD 01/19/18			484,000.000	457,380.00
OLYMPIC TOWER 2017-O OT A 144A 3.566% 05/10/2039 DD 05/01/17			570,000.000	560,732.83
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05			49,126.500	48,723.49
ORACLE CORP 2.625% 02/15/2023 DD 11/09/17			280,000.000	271,194.23
ORACLE CORP 3.800% 11/15/2037 DD 11/09/17			700,000.000	662,136.60
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11			40,000.000	45,122.58
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	12,322.60
ORIENT-EXPRESS HOTELS / BELMOND 6/17 (USD) COV-LT TLB			1,301,850.000	1,301,850.00
ORION ENGINEERED 10/17 (USD) COV-LITE TL			459,031.130	455,207.40
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14			1,157,000.000	1,166,429.55
OWENS-BROCKWAY GLASS CONT 144A 5.375% 01/15/2025 DD 12/03/14			255,000.000	248,625.00
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15			786,000.000	794,842.50
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15			318,000.000	325,950.00
PACIFIC GAS & ELECTRIC CO 3.300% 12/01/2027 DD 11/29/17			875,000.000	785,701.01
PANAMA CANAL RAILWAY CO 144A 7.000% 11/01/2026 DD 11/02/07			460,350.000	456,897.38
PANOCHÉ ENERGY CENTER LLC 144A 6.885% 07/31/2029 DD 01/29/08			1,552,326.139	1,590,711.41
PAR PETROLEUM LLC / PETRO 144A 7.750% 12/15/2025 DD 12/21/17			855,000.000	869,962.50
PAREXEL INTERNATIONAL 8/17 TLB			1,204,491.020	1,196,962.95
PARK PLACE LLC			1,166,555.000	1,166,043.62
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,159,000.000	1,138,717.50

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As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			432,000.000	428,760.00
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			3,462,000.000	3,436,035.00
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			588,000.000	610,050.00
PARTY CITY 2/18 COV-LITE TL 0.000% 08/19/2022 DD 02/07/18			522,705.163	521,884.51
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,507,000.000	1,507,000.00
PBF HOLDING CO LLC / PBF FINAN 7.250% 06/15/2025 DD 05/30/17			725,000.000	762,156.25
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,000,000.000	1,020,000.00
PEAK 10 7/17 2ND LIEN TL			140,000.000	138,915.00
PEAK 10 7/17 TL 0.000% 07/24/2024 DD 07/12/17			828,737.500	818,121.37
PENN ENGINEERING 6/17 USD COV-LITE TLB			326,700.000	326,291.62
PENN NATIONAL GAMING 1/17 TLB			560,238.100	561,173.70
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17			804,000.000	757,770.00
PENNSYLVANIA ELECTRIC CO 144A 3.250% 03/15/2028 DD 09/08/17			490,000.000	456,866.51
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14			83,000.000	81,547.50
PENSKE AUTOMOTIVE GROUP INC 5.500% 05/15/2026 DD 05/25/16			283,000.000	277,340.00
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,250,000.000	1,235,116.26
PERUSAHAAN LISTRIK NEGARA 144A 5.450% 05/21/2028 DD 05/21/18			1,155,000.000	1,173,231.01
PETROLEOS MEXICANOS 144A 5.350% 02/12/2028 DD 02/12/18			290,000.000	274,572.00
PETROLEOS MEXICANOS 144A 7.190% 09/12/2024 DD 09/26/13			12,120,000.000	546,393.52
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11			24,619,500.000	1,203,517.57
PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16			320,000.000	270,080.00
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10			345,000.000	356,212.50
PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14			135,000.000	124,335.00
PETSMART 9/16 TLB			752,884.370	620,843.51
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			330,000.000	254,133.00
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			515,000.000	345,719.50
PETVET CARE 2/18 DELAYED TL 0.000% 01/31/2025 DD 01/03/18			145,731.250	142,816.63
PETVET CARE 2/18 TL 0.000% 01/31/2025 DD 01/03/18			497,163.070	487,219.81
PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL			1,724,008.930	1,713,889.00
PHARMERICA 9/17 COV-LITE TL			942,637.500	940,573.13
PHILIPPINE GOVERNMENT BOND 3.500% 03/20/2021			140,590,000.000	2,527,516.71
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			68,600,000.000	1,157,603.71
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	622,676.70
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			4,855,000.000	66,000.89
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			2,900,000.000	56,477.12
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	55,287.40
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			216,190,000.000	4,524,594.31
PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17			115,000.000	105,752.85
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			17,865,000.000	331,908.89

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PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	1,062,979.34
PIKE 3/18 COV-LITE TLB			364,000.010	364,757.13
PINNACLE FOODS 3/18 TLB 0.000% 02/02/2024 DD 03/05/18			1,251,434.096	1,250,495.52
PINNACLE FOODS FINANCE LLC / P 5.875% 01/15/2024 DD 07/15/16			384,000.000	404,640.00
PIONEER NATURAL RESOURCES CO 4.450% 01/15/2026 DD 12/07/15			1,980,000.000	2,035,995.21
PLAINS ALL AMERICAN PIPELINE L 3.600% 11/01/2024 DD 09/09/14			300,000.000	284,114.01
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13			100,000.000	97,462.26
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			255,000.000	254,115.07
PLAINS ALL AMERICAN PIPELINE L VAR RT 12/31/2049 DD 10/10/17			2,045,000.000	1,937,637.50
PLANET FITNESS 11/16 TL			910,730.480	909,592.06
PLANTRONICS 5/18 COV-LITE TLB			453,000.000	451,586.64
PLATFORM SPECIALTY PRODUC 144A 5.875% 12/01/2025 DD 11/24/17			1,056,000.000	1,032,240.00
PLATFORM SPECIALTY PRODUC 144A 6.500% 02/01/2022 DD 02/02/15			414,000.000	421,245.00
PLY GEM/PISCES MIDCO 3/18 TL			1,070,000.000	1,066,661.60
PNC BANK NA 1.700% 12/07/2018 DD 12/09/16			800,000.000	796,932.93
PODS 5/18 TLB			968,536.230	963,209.28
POLARIS INTERMEDIATE CORP 144A 8.500% 12/01/2022 DD 11/21/17			518,000.000	534,187.50
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,740,000.000	1,800,993.96
PORTUGAL OBRIGACOES DO TE 144A 3.850% 04/15/2021			1,270,000.000	1,637,965.28
POST HOLDINGS 5/17 TLA			282,150.000	280,248.31
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			886,000.000	826,195.00
POST HOLDINGS INC 144A 5.500% 03/01/2025 DD 02/14/17			2,408,000.000	2,350,810.00
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			373,000.000	349,687.50
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			2,675,000.000	2,594,750.00
PPC INDUSTRIES/SPECTRUM 0.000% 01/09/2022 DD 01/09/18			612,714.370	609,650.80
PPC INDUSTRIES/SPECTRUM 0.000% 12/31/2021 DD 01/09/18			60,750.000	60,446.25
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16			265,000.000	246,000.80
PPL CAPITAL FUNDING INC VAR RT 03/30/2067 DD 03/20/07			527,000.000	527,000.00
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			607,000.000	597,136.25
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			851,000.000	893,550.00
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,475,752.704	1,235,942.89
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			133,366.053	110,693.82
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			496,736.216	390,252.13
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04			0.008	0.00
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			448,000.000	365,866.82
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			777,212.306	609,582.98
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			5,154,404.850	3,987,664.68
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,055,930.219	817,905.59
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	594,900.00

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PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,417,909.688	1,192,795.30
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			90,172.672	73,941.59
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			118,193.539	83,326.44
PRESS GANEY 4/18 TL			522,025.664	520,720.60
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			917,000.000	907,830.00
PRINCE MINERALS 3/18 COV-LITE 0.000% 03/31/2025 DD 03/07/18			448,875.000	448,313.91
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	600,909.08
PRO MACH 2/18 TLB 0.000% 12/31/2021 DD 02/15/18			768,075.000	757,321.96
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			392,172.000	420,984.75
PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17			155,000.000	151,752.32
PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB			1,473,621.100	1,464,410.97
PROMETRIC 1/18 COV-LITE TL			603,487.500	601,224.42
PROV OF ONTARIO 4.200% 02-JUN-2020			3,590,000.000	2,834,256.49
PROV OF ONTARIO 4.400% 02-JUN-2019			3,783,000.000	2,941,793.32
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			834,000.000	811,940.70
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	555,124.75
PROVINCE OF ONTARIO CANADA 2.550% 02/12/2021 DD 02/12/18			1,135,000.000	1,123,688.89
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	430,745.42
PTC INC 6.000% 05/15/2024 DD 05/12/16			563,000.000	585,520.00
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17			395,000.000	375,125.04
PUBLIC SERVICE ENTERPRISE GROU 2.650% 11/15/2022 DD 11/06/17			985,000.000	948,248.65
QUALCOMM INC 3.250% 05/20/2027 DD 05/26/17			305,000.000	283,804.60
QUALITYTECH LP / QTS FINA 144A 4.750% 11/15/2025 DD 11/08/17			1,182,000.000	1,106,292.90
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			1,017,103.070	1,304,186.02
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12			738,000.000	752,760.00
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			4,455,000.000	3,592,120.75
QUEENSLAND TREASURY CORP REGS 6.000% 07/21/2022			3,645,000.000	3,061,264.23
QUICKEN LOANS INC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	424,258.00
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			847,000.000	829,026.66
QUIKRETE 11/16 COV-LITE TLB			1,403,627.940	1,396,020.28
QUINCY NEWSPAPERS 10/15 TLB			280,955.440	280,837.44
QVC INC 4.450% 02/15/2025 DD 08/21/14			454,000.000	438,779.87
RACKSPACE HOSTING 11/17 COV-LITE TLB			1,244,956.170	1,227,315.14
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			677,000.000	619,455.00
RADIATE HOLDCO LLC / RADI 144A 6.875% 02/15/2023 DD 01/24/18			239,000.000	229,440.00
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 08/15/17			449,000.000	445,071.25
RCN CABLE 12/16 COV-LITE TL			1,889,015.450	1,860,377.97
RCS CAP 10/17 TLB1			292,721.670	293,087.57
RCS CAP 5/16 2ND LIEN TL			913,925.290	913,925.29

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RCS CAP EQUITY			9,307.520	646,872.64
REALKREDIT DANMARK A/S 2.000% 04/01/2019			25,035,000.000	3,992,893.22
RED OAK POWER LLC 9.200% 11/30/2029 DD 08/31/00			1,760,000.000	2,010,800.00
RED VENTURES 10/17 COV-LITE TLB			411,887.500	413,518.58
REDROOF INN MEZZ 2.0 LLC			2,074,805.310	2,145,689.44
REFRESCO 12/17 (USD) COV-LITE TLB			520,000.000	519,350.00
REGIONS BANK/BIRMINGHAM AL 2.250% 09/14/2018 DD 07/31/15			830,000.000	829,601.60
RENAISSANCE LEARNING 5/18 TL			580,000.000	576,450.40
REPUBLIC OF AUSTRIA GOVER 144A 0.000% 07/15/2023			2,375,000.000	2,788,709.23
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			7,287.740	8,312.58
RESTON PLAZA LLC			3,808,964.280	3,850,724.59
RETL 2018-RVP RVP E 144A VAR RT 03/15/2033 DD 03/27/18			555,600.140	561,412.05
RETL 2018-RVP RVP F 144A VAR RT 03/15/2033 DD 03/27/18			4,219,735.970	4,263,994.25
REYNOLDS GROUP 1/17 (USD) TL			522,827.470	521,300.81
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			925,497.860	928,968.48
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			1,143,000.000	1,128,712.50
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			967,000.000	987,548.75
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			249,000.000	241,530.00
RIVERS PITTSBURGH BORROWE 144A 6.125% 08/15/2021 DD 07/25/16			307,000.000	303,930.00
RKP OVERSEAS FINANCE 2016 REGS 7.950% 12/31/2049			390,000.000	325,641.81
ROCKET SOFTWARE 10/16 COV-LITE TL			154,612.500	155,159.83
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			973,000.000	973,000.00
ROWAN COS INC 4.750% 01/15/2024 DD 01/15/14			441,000.000	380,362.50
ROYALTY PHARMA 3/17 B6 TLB			564,684.600	563,837.57
RSP PERMIAN INC 5.250% 01/15/2025 DD 07/15/17			367,000.000	392,579.90
RWE AG REGS VAR RT 07/30/2075			1,030,000.000	1,080,315.50
SABRA HEALTH CARE LP 5.125% 08/15/2026 DD 07/14/16			680,000.000	649,756.64
SABRE 2/18 TLB 0.000% 02/22/2024 DD 02/20/18			862,832.080	860,536.95
SALESFORCE.COM INC 3.700% 04/11/2028 DD 04/11/18			315,000.000	312,747.44
SALLY BEAUTY 6/17 (FIXED 4.5%) 0.000% 07/05/2024 DD 06/08/17			405,000.000	382,218.75
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	242,318.55
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			317,144.760	309,480.78
SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17			115,000.000	110,616.92
SANTANDER DRIVE AUTO RECEI 3 C 3.510% 08/15/2023 DD 06/27/18			1,135,000.000	1,135,470.46
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			490,000.000	471,149.48
SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17			890,000.000	817,122.43
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			3,985,000.000	3,811,811.90
SBA FINANCE 4/18 TLB 0.000% 04/04/2025 DD 03/27/18			1,913,875.020	1,899,520.96
SBA TOWER TRUST 144A 3.448% 03/15/2048 DD 03/09/18			450,000.000	447,016.46

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCIENTIFIC GAMES 1/18 B5 0.000% 08/14/2024 DD 01/24/18			1,019,881.410	1,012,232.30
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			2,514,000.000	2,394,585.00
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14			1,406,000.000	1,500,159.82
SCOTTS MIRACLE-GRO CO/THE 6.000% 10/15/2023 DD 10/15/16			1,154,000.000	1,192,947.50
SEADRILL PARTNERS 2/14 TL			954,613.620	853,453.21
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14			1,455,000.000	1,469,550.00
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14			1,295,000.000	1,304,712.50
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12			2,675,000.000	2,802,062.50
SEAWORLD 3/17 B5 TLB			1,519,207.140	1,506,460.99
SEDGWICK CMS 2/14 TL			413,595.900	410,924.07
SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07			122,000.000	122,000.00
SEMPRA ENERGY 2.400% 02/01/2020 DD 01/12/18			680,000.000	671,780.91
SENSATA TECHNOLOGIES BV 144A 5.625% 11/01/2024 DD 10/14/14			19,000.000	19,712.50
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			454,000.000	472,160.00
SERVICEMASTER 11/16 TLC			2,756,819.100	2,748,769.18
SESI LLC 7.750% 09/15/2024 DD 03/15/18			796,000.000	816,895.00
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,165,000.000	953,762.78
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07			0.011	0.00
SHARKNINJA 10/17 TLB			640,162.500	644,963.72
SIG COMBIBLOC 1/15 (USD) 0.000% 03/11/2022 DD 01/14/15			452,673.730	452,202.95
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,378,821.870	2,705,803.83
SIMON PROPERTY GROUP LP 3.750% 02/01/2024 DD 01/21/14			270,000.000	269,105.34
SINCLAIR TELEVISION/SINCLAIR BROADCAST 12/17 TLB			1,060,000.000	1,055,367.80
SINGAPORE GOVERNMENT BOND 2.500% 06/01/2019			2,200,000.000	1,623,666.15
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			8,905,000.000	6,704,057.57
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	680,828.28
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			1,230,000.000	1,151,587.50
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			1,044,000.000	1,029,645.00
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			600,000.000	577,500.00
SITEONE LANDSCAPE 12/17 COV-LITE TL			215,467.878	216,142.30
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	208,597.50
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,719,000.000	1,723,297.50
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	704,966.90
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15			1,168.000	1,623,520.00
SMB PRIVATE EDUCATION C R 144A 0.000% 09/18/2046 DD 10/27/15			301.000	436,450.00
SNLP MEZZ B 2017-1 LLC 10.278% 07/15/2041 DD 07/01/16			6,810,021.500	7,226,311.10
SOLARWINDS 3/18 TLB			2,436,261.370	2,432,533.89
SOLENIS 6/18 2ND LIEN COV-LITE TL			245,000.000	240,406.25
SOLENIS 7/14 (USD) COV-LITE TL			0.050	0.05

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SOLERA 3/16 (USD) COV-LITE TL			982,454.840	976,805.72
SORIN REAL ESTATE CD 1A B 144A VAR RT 06/07/2040 DD 07/21/05			0.004	0.00
SORIN REAL ESTATE CD 4A C 144A VAR RT 10/28/2046 DD 09/07/06			0.052	0.00
SOTERA HEALTH HOLDINGS LL 144A 6.500% 05/15/2023 DD 05/15/15			877,000.000	894,540.00
SOUND PHYSICIANS 6/18 TL			500,000.000	499,690.00
SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16			380,000.000	345,506.09
SOUTHCROSS HOLDINGS 4/16 COV-LITE TLB			165,408.770	157,138.33
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			2,399,999.960	2,340,750.61
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13			370,000.000	343,194.58
SOUTHERN CO/THE 2.950% 07/01/2023 DD 05/24/16			2,135,000.000	2,059,439.38
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15			315,000.000	335,201.06
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			491,000.000	468,905.00
SPECTRUM BRANDS 4/17 COV-LITE TLB			353,700.020	352,879.44
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			1,744,000.000	1,722,200.00
SPEEDCAST 4/18 COV LITE TLB 0.000% 04/18/2023 DD 04/18/18			715,000.000	713,212.50
SPRINGLEAF FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			457,000.000	454,577.90
SPRINGLEAF FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			712,000.000	706,660.00
SPRINGLEAF FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			419,000.000	416,905.00
SPRINGS WINDOW FASHIONS 5/18 TL			650,000.000	652,437.50
SPRINT COMMUNICATIONS 2/17 TL			2,819,312.500	2,804,031.83
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	164,020.00
SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12			1,448,000.000	1,502,300.00
SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11			124,000.000	126,480.00
SPRINT COMMUNICATIONS INC 6.000% 11/15/2022 DD 11/14/12			540,000.000	535,275.00
SPRINT COMMUNICATIONS INC 7.000% 08/15/2020 DD 08/14/12			750,000.000	776,250.00
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			2,414,000.000	2,437,150.26
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			1,138,000.000	1,160,771.38
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	748,680.00
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			67,000.000	69,470.63
SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18			180,000.000	176,400.00
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	181,627.50
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	712,800.00
SRS DISTRIBUTION 5/18 COV-LITE TLB			860,000.000	846,386.20
SS&C TECHNOLOGIES 4/18 COV- 0.000% 04/16/2025 DD 02/16/18			2,174,453.230	2,173,235.54
STAPLES 8/17 TLB 0.000% 09/12/2024 DD 07/06/17			1,486,200.000	1,465,304.03
STARWOOD PROPERTY TRUST I 144A 4.750% 03/15/2025 DD 12/04/17			710,000.000	681,600.00
STATION CASINOS 1/17 TLB			270,000.000	270,000.00
STATION CASINOS 5/16 TLB			1,301,434.000	1,295,291.23
STERIGENICS-NORDION 3/17 TL			1,714,046.990	1,707,619.31

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STONEMAN CAPITAL CORP 144A 10.000% 03/01/2027 DD 02/15/17			395,000.000	394,798.55
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,073,195.490	1,040,999.63
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04			724,933.760	727,945.64
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			1,153,749.670	1,155,544.33
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06			1,573,029.191	1,517,227.55
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03			194,747.390	193,318.84
STYROLUTION 11/17 (USD) TLB			201,510.210	199,873.95
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17			670,000.000	626,450.00
SUMITOMO MITSUI BANKING CORP 2.514% 01/17/2020 DD 01/17/18			950,000.000	939,976.42
SUMMIT MATERIALS 11/17 0.000% 11/21/2024 DD 11/06/17			975,100.000	970,224.51
SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14			505,000.000	457,751.79
SUNOCO LP / SUNOCO FINANC 144A 4.875% 01/15/2023 DD 01/23/18			291,000.000	279,360.00
SUNOCO LP / SUNOCO FINANC 144A 5.500% 02/15/2026 DD 01/23/18			689,000.000	652,827.50
SUNOCO LP / SUNOCO FINANC 144A 5.875% 03/15/2028 DD 01/23/18			950,000.000	895,688.50
SUNTRUST BANK/ATLANTA GA VAR RT 01/29/2021 DD 02/02/18			1,235,000.000	1,224,063.78
SWEDEN GOVERNMENT INTERNA 144A 0.125% 04/24/2023			2,855,000.000	3,359,082.08
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			15,369,000.000	3,695,047.30
SWISSPORT FINANCING SARL 144A 9.750% 12/15/2022			725,000.000	908,842.79
SWITCH 12/17 COV-LITE TLB			520,769.850	520,769.85
SYMANTEC CORP 144A 5.000% 04/15/2025 DD 02/09/17			1,498,000.000	1,451,224.41
SYNGENTA FINANCE NV 144A 5.182% 04/24/2028 DD 04/24/18			1,270,000.000	1,226,600.85
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	714,150.00
SYSCO CORP 4.450% 03/15/2048 DD 03/19/18			175,000.000	169,161.62
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18			556,000.000	519,165.00
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			974,000.000	902,167.50
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			703,000.000	683,667.50
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	237,060.80
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			1,495,000.000	1,541,718.75
TABERNA PREFERRED 1A A1B 144A VAR RT 07/05/2035 DD 03/15/05			0.001	0.00
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			264,000.000	201,300.00
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	421,135.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			869,691.620	791,419.37
TACALA 1/18 COV-LITE TL			503,737.500	501,092.87
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			3,137,225.000	3,239,090.70
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			776,000.000	762,420.00
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			254,000.000	259,080.00
TARGA RESOURCES PARTNERS 144A 5.000% 01/15/2028 DD 10/17/17			1,278,000.000	1,188,540.00
TARGA RESOURCES PARTNERS 144A 5.875% 04/15/2026 DD 04/12/18			2,144,000.000	2,160,080.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	287,040.00

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TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			505,000.000	502,472.98
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			1,757,000.000	1,704,290.00
TARGET CORP 3.900% 11/15/2047 DD 10/20/17			125,000.000	115,505.26
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13			596,000.000	596,000.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	114,440.04
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			82,000.000	81,590.00
TEAM HEALTH 1/17 COV-LITE TL 0.000% 02/06/2024 DD 11/01/16			787,419.590	755,922.81
TECK RESOURCES LTD 144A 8.500% 06/01/2024 DD 06/07/16			548,000.000	600,745.00
TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11			2,164,000.000	2,153,180.00
TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17			422,875.000	419,969.85
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			1,145,000.000	1,091,185.00
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			422,000.000	416,197.50
TELEFLEX INC 4.625% 11/15/2027 DD 11/20/17			499,000.000	471,555.00
TELENET 5/18 (USD) AN TL			580,000.000	573,956.40
TELESAT CANADA 2/17 TLB			1,020,009.110	1,011,400.24
TEMPO ACQUISITION 5/17 COV-LITE TLB			1,376,556.350	1,369,673.57
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			876,000.000	840,960.00
TENET HEALTHCARE CORP 144A 4.625% 07/15/2024 DD 06/14/17			2,644,000.000	2,504,396.80
TENET HEALTHCARE CORP 144A 5.125% 05/01/2025 DD 06/14/17			622,000.000	591,288.75
TENET HEALTHCARE CORP 144A 7.000% 08/01/2025 DD 06/14/17			667,000.000	661,997.50
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			501,000.000	498,495.00
TERMINALES PORTUARIOS EUR 144A 8.125% 04/01/2037 DD 04/18/12			913,094.760	947,792.36
TERRAFORM GLOBAL OPERATIN 144A 6.125% 03/01/2026 DD 02/22/18			360,000.000	355,500.00
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17			885,000.000	854,025.00
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			1,224,000.000	1,159,740.00
TERVITA 2018 ESCROW CORP 144A 7.625% 12/01/2021 DD 06/01/18			555,000.000	566,100.00
TERVITA ESCROW CORP 144A 7.625% 12/01/2021 DD 12/12/16			950,000.000	969,000.00
TEVA PHARMACEUTICAL FINANCE NE 4.500% 03/01/2025			1,210,000.000	1,446,369.91
TEVA PHARMACEUTICAL FINANCE NE 6.000% 04/15/2024 DD 03/14/18			3,335,000.000	3,302,738.14
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			605,000.000	542,272.61
THARALDSON HOTEL PO THL F 144A VAR RT 11/11/2034 DD 02/05/18			1,700,874.100	1,699,791.84
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			685,000.000	786,911.42
THOMSON REUTERS 11/17 (IP&S) COV-LITE TL			1,893,624.200	1,886,049.70
TIBCO SOFTWARE 7/17 COV-LITE TLB			779,067.740	778,335.42
TIERPOINT 4/17 COV-LITE TL			188,100.000	182,575.51
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11			160,000.000	148,858.02
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07			335,000.000	355,388.88
TKC HOLDINGS 1/17 COV-LITE TLB			1,294,588.640	1,290,135.26
TNT CRANE 11/13 COV-LITE TL			522,577.390	501,021.07

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TORONTO-DOMINION BANK/THE 3.250% 06/11/2021 DD 06/12/18			745,000.000	744,777.65
TOTAL SYSTEM SERVICES INC 4.450% 06/01/2028 DD 05/11/18			1,590,000.000	1,581,216.13
TOWD POINT MORTGAGE 1 A1 144A VAR RT 10/25/2056 DD 02/01/17			241,222.140	236,164.07
TOWD POINT MORTGAGE 2 A1 144A VAR RT 04/25/2057 DD 05/01/17			1,135,583.510	1,116,945.06
TOWD POINT MORTGAGE 3 A1 144A VAR RT 05/25/2058 DD 06/01/18			915,000.000	915,332.70
TOWD POINT MORTGAGE 3 A1 144A VAR RT 07/25/2057 DD 07/01/17			380,474.950	372,331.46
TOWD POINT MORTGAGE 5 A1 144A VAR RT 02/25/2057 DD 10/30/17			2,437,142.160	2,439,400.17
TOWER AUTOMOTIVE 3/17 TLB			260,894.030	260,080.04
TPF 9/14 COV-LITE TL 0.000% 10/02/2023 DD 09/11/14			522,559.540	521,686.86
TRADER 3/17 TL			296,205.080	294,848.46
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			330,000.000	328,350.00
TRANSCANADA PIPELINES LTD 4.875% 05/15/2048 DD 05/07/18			135,000.000	136,315.61
TRANSCANADA PIPELINES LTD VAR RT 05/15/2067 DD 05/03/07			2,399,000.000	2,242,825.10
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17			1,230,000.000	1,162,983.46
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			2,005,000.000	1,954,875.00
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			1,845,000.000	1,826,550.00
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			2,345,000.000	2,841,994.84
TRANSDIGM 2/18 TLG 0.000% 08/22/2024 DD 02/07/18			766,255.049	759,872.14
TRANSDIGM 5/18 COV-LITE TLE			678,687.045	672,857.12
TRANSDIGM 5/18 COV-LITE TLF			698,250.000	693,362.25
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13			41,000.000	41,000.00
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14			397,000.000	399,104.10
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,191,000.000	2,174,567.50
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			1,004,000.000	1,015,295.00
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,151,000.000	1,163,948.75
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			399,000.000	397,503.75
TRANSOCEAN INC 144A 7.500% 01/15/2026 DD 10/17/17			284,000.000	288,437.50
TRANSUNION 5/18 INCREMENTAL TLB4			620,000.000	617,675.00
TRANSUNION 8/17 COV-LITE TLB3			1,434,807.240	1,429,828.46
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07			376,000.000	310,200.00
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			407,932.141	289,631.82
TRAVERSE MIDSTREAM 9/17 TLB 0.000% 09/27/2024 DD 09/11/17			745,000.000	744,068.75
TRIBUNE 1/17 TLB			543,203.660	541,845.65
TRIBUNE 6/15 TL			43,582.740	43,582.74
TRIBUNE MEDIA CO 5.875% 07/15/2022 DD 01/15/16			1,575,000.000	1,589,568.75
TRICORBRAUN 11/16 COV-LITE DELAYED TL			45,564.780	45,460.44
TRICORBRAUN 11/16 COV-LITE TL			452,204.530	451,168.99
TRIMARK 9/17 COV-LITE TL			347,412.390	346,217.29
TRIMAS CORP 144A 4.875% 10/15/2025 DD 09/20/17			104,000.000	98,800.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRINSEO 5/18 COV-LITE TL			779,112.500	776,969.94
TRIUMPH GROUP INC 4.875% 04/01/2021 DD 02/26/13			800,000.000	770,000.00
TRONOX FINANCE 9/17 COV-LITE (BLOCKED LOANS) TLB			449,716.870	449,267.15
TRONOX FINANCE 9/17 COV-LITE TLB			1,037,808.130	1,036,770.32
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	81,116.56
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04			709,000.000	290,690.00
TTM TECHNOLOGIES 9/17 COV-LITE TL			646,750.000	643,923.70
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			1,680,000.000	1,613,976.00
TXU/TCEH 10/16 COV-LITE TLB			1,455,820.930	1,444,450.97
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			4,905,000.000	4,472,172.06
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			890,000.000	808,717.97
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			5,325,000.000	5,124,272.47
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			835,000.000	803,230.85
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			11,935,000.000	11,727,069.86
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			1,320,000.000	1,293,651.56
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18			23,605,000.000	23,684,298.16
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			1,935,000.000	1,940,668.95
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			680,000.000	682,762.51
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			445,000.000	456,837.69
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			19,840,000.000	22,115,400.00
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			75,000.000	85,262.70
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			20,000.000	23,015.63
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			2,720,000.000	3,298,106.24
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10			1,865,000.000	2,367,092.97
U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11			425,000.000	550,856.44
U S TREASURY NOTE 1.000% 11/30/2018 DD 11/30/16			680,000.000	676,971.88
U S TREASURY NOTE 1.250% 08/31/2019 DD 08/31/17			55,000.000	54,265.23
U S TREASURY NOTE 1.375% 09/30/2019 DD 09/30/17			44,040,000.000	43,467,136.04
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16			13,910,000.000	12,761,338.36
U S TREASURY NOTE 1.625% 05/15/2026 DD 05/15/16			5,260,000.000	4,811,461.70
U S TREASURY NOTE 1.875% 03/31/2022 DD 03/31/17			4,335,000.000	4,210,538.07
U S TREASURY NOTE 1.875% 04/30/2022 DD 04/30/17			13,710,000.000	13,303,519.88
U S TREASURY NOTE 1.875% 07/31/2022 DD 07/31/17			940,000.000	910,000.78
U S TREASURY NOTE 2.000% 10/31/2022 DD 10/31/17			16,120,000.000	15,652,142.14
U S TREASURY NOTE 2.125% 02/29/2024 DD 02/28/17			2,050,000.000	1,980,171.87
U S TREASURY NOTE 2.125% 05/15/2025 DD 05/15/15			740,000.000	708,116.40
U S TREASURY NOTE 2.125% 09/30/2024 DD 09/30/17			2,605,000.000	2,504,259.76
U S TREASURY NOTE 2.250% 01/31/2024 DD 01/31/17			18,660,000.000	18,155,596.88
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			2,840,000.000	2,702,992.18

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 2.250% 10/31/2024 DD 10/31/17			7,440,000.000	7,201,978.11
U S TREASURY NOTE 2.250% 12/31/2024 DD 12/31/17			3,100,000.000	2,997,917.97
U S TREASURY NOTE 2.500% 05/31/2020 DD 05/31/18			47,430,000.000	47,407,767.19
U S TREASURY NOTE 2.625% 06/15/2021 DD 06/15/18			19,700,000.000	19,702,308.64
U S TREASURY NOTE 2.750% 04/30/2023 DD 04/30/18			13,775,000.000	13,788,452.12
U S TREASURY NOTE 2.750% 05/31/2023 DD 05/31/18			38,260,000.000	38,307,825.00
U S TREASURY NOTE 2.875% 04/30/2025 DD 04/30/18			2,900,000.000	2,911,328.12
U S TREASURY NOTE 2.875% 05/15/2028 DD 05/15/18			27,020,000.000	27,073,828.97
U S TREASURY NOTE 2.875% 05/31/2025 DD 05/31/18			17,415,000.000	17,481,666.71
U.S.I. 8/17 INCREMENTAL TLB			2,024,978.450	2,011,309.85
UBS AG/LONDON 144A 4.500% 06/26/2048 DD 06/26/18			100,000.000	101,956.42
UBS COMMERCIAL MOR NYCH G 144A VAR RT 02/15/2032 DD 02/26/18			1,559,000.000	1,553,817.89
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	780,690.60
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,718,000.000	614,185.00
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	2,956,747.64
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	242,436.44
UNIFRAX 4/17 (USD) COV-LITE TLB			767,264.530	768,799.06
UNION PACIFIC CORP 4.375% 09/10/2038 DD 06/08/18			370,000.000	374,133.34
UNION PACIFIC CORP 4.800% 09/10/2058 DD 06/08/18			360,000.000	372,314.39
UNITED AIR LINES 4/18 TLB 0.000% 04/01/2024 DD 04/24/18			435,600.000	430,699.50
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			735,000.000	713,662.80
UNITED KINGDOM GILT REGS 3.750% 09/07/2020			525,000.000	739,069.92
UNITED RENTALS NORTH AMERICA I 4.625% 07/15/2023 DD 03/26/15			1,635,000.000	1,630,912.50
UNITED RENTALS NORTH AMERICA I 4.625% 10/15/2025 DD 09/22/17			228,000.000	217,170.00
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			3,281,000.000	3,038,041.95
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,959,000.000	1,900,230.00
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,172,000.000	1,183,720.00
UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18			425,000.000	426,178.76
UNITYMEDIA 6/17 COV-LITE TLB 0.000% 09/30/2025 DD 06/08/17			155,000.000	153,741.40
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14			1,905,000.000	1,962,150.00
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14			915,000.000	926,437.50
UNIVAR 11/17 (USD) COV-LITE TLB3			647,566.550	645,597.94
UNIVERSAL SERVICES 7/15 COV-LITE TL			1,163,402.740	1,144,497.45
UNIVISION 3/17 C5 COV-LITE TL			2,923,604.100	2,822,505.87
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12			88,000.000	90,085.60
UPC FINANCING 10/17 (USD) AR TL			1,005,000.000	992,718.90
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	1,224,999.49

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US BANK NA/CINCINNATI OH 2.050% 10/23/2020 DD 10/24/17			20,000.000	19,527.24
US CONCRETE INC 6.375% 06/01/2024 DD 06/07/16			181,000.000	181,452.50
US FOODS 6/16 COV-LITE TLB			388,438.210	387,711.84
US INFRASTRUCTURE 5/18 INC TLB			206,822.260	207,080.78
US INFRASTRUCTURE 6/17 TLB			478,146.287	476,750.10
US SILICA 4/18 COV-LITE TLB 0.000% 12/31/2021 DD 04/04/18			224,437.500	224,100.84
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,747,740.005	7,615,192.75
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			43,133,520.000	42,165,633.57
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			94,501,980.000	92,928,408.63
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			29,085,925.000	28,289,124.52
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			84,233,777.497	83,466,479.39
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			30,330,329.998	30,290,074.37
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,527,583.000	6,612,215.40
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,202,926.000	6,303,823.29
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			12,453,445.000	12,593,618.86
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			11,028,644.000	11,207,025.48
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09			10,442,949.500	10,522,495.43
USA COMPRESSION PARTNERS 144A 6.875% 04/01/2026 DD 03/23/18			681,000.000	704,835.00
UTILITY ONE 4/17 COV-LITE TLB			332,046.980	339,518.04
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			796,929.800	788,960.50
VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09			240,000.000	271,800.00
VALEANT 5/18 TLB			698,820.414	695,983.20
VALEANT PHARMACEUTICALS I 144A 8.500% 01/31/2027 DD 06/01/18			261,000.000	264,262.50
VALEANT PHARMACEUTICALS I 144A 9.250% 04/01/2026 DD 03/26/18			415,000.000	431,081.25
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17			652,000.000	606,360.00
VALVOLINE INC 5.500% 07/15/2024 DD 07/15/17			877,000.000	885,770.00
VANTIV 5/18 COV-LITE TLB4			1,894,112.500	1,884,300.99
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16			450,000.000	456,123.41
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			428,000.000	430,675.00
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			1,377,000.000	1,393,799.40
VERISK ANALYTICS 5/16 TL			294,639.370	295,375.97
VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12			85,000.000	70,981.14
VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15			65,000.000	59,962.42
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			500,000.000	483,477.57
VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16			3,124,000.000	3,104,538.11
VERIZON OWNER TRUST 2A A 144A 1.920% 12/20/2021 DD 06/20/17			1,830,000.000	1,804,095.99
VERTAFORE 12/16 COV-LITE TL			324,225.000	322,036.48
VERTAFORE 5/18 TLB			950,000.000	943,473.50
VERTIV 3/17 COV-LITE TLB			1,730,661.360	1,717,681.40

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VFH PARENT LLC / ORCHESTR 144A 6.750% 06/15/2022 DD 06/16/17			1,814,000.000	1,872,973.14
VIASAT INC 144A 5.625% 09/15/2025 DD 09/21/17			720,000.000	675,000.00
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12			1,354,000.000	1,372,617.50
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			518,000.000	489,510.00
VIRGIN MEDIA 11/17 (USD) 0.000% 01/15/2026 DD 11/06/17			2,155,000.000	2,137,501.40
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			2,353,000.000	2,205,937.50
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15			657,000.000	607,725.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			453,000.000	424,053.30
VIRGINIA ELECTRIC & POWER CO 2.950% 11/15/2026 DD 11/16/16			340,000.000	318,372.60
VIRTU 12/17 TLB 0.000% 12/30/2021 DD 11/30/17			112,233.950	112,935.41
VISA INC 3.150% 12/14/2025 DD 12/14/15			640,000.000	619,122.21
VISTRA (TXU/TCEH) 5/18 TLB3			15,000.000	14,891.70
VISTRA ENERGY CORP 144A 8.125% 01/30/2026 DD 08/21/17			499,000.000	542,038.75
VISTRA ENERGY CORP 7.625% 11/01/2024 DD 05/01/15			675,000.000	719,718.75
VIVID SEATS 6/17 COV-LITE TLB			930,600.000	922,457.25
VMWARE INC 2.950% 08/21/2022 DD 08/21/17			1,995,000.000	1,914,444.52
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			1,270,000.000	1,199,781.70
VODAFONE GROUP PLC 5.000% 05/30/2038 DD 05/30/18			210,000.000	207,078.55
VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18			355,000.000	354,017.69
VODAFONEZIGGO 1/17 (USD) TLE			460,000.000	454,539.80
WABASH NATIONAL 11/17 COV-LITE TLB			256,114.790	256,114.79
WACHOVIA BANK COMMERCIAL C24 D VAR RT 03/15/2045 DD 03/01/06			1,445,000.000	1,430,684.82
WALGREENS INFUSION/OPTION CARE 5/18 TLB			1,054,432.222	1,055,750.26
WALMART INC 3.550% 06/26/2025 DD 06/27/18			1,725,000.000	1,735,938.52
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05			250,623.050	249,708.88
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03			995,145.480	1,008,598.75
WARNER MEDIA LLC 3.875% 01/15/2026 DD 11/20/15			775,000.000	744,555.16
WARNER MUSIC 6/18 COV-LITE TLF			1,055,000.000	1,046,085.25
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			136,446.110	136,446.11
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			779,115.130	779,115.13
WASTE INDUSTRIES 9/17 COV-LITE 0.000% 09/27/2024 DD 09/06/17			452,725.000	451,366.83
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			450,000.000	432,562.50
WATERFALL FINANCE 1 CL P 144A 10.278% 07/15/2041 DD 07/01/16			1,923,227.670	2,163,566.64
WEATHERFORD INTERNATIONAL 144A 9.875% 03/01/2025 DD 02/28/18			97,000.000	97,485.00
WEATHERFORD INTERNATIONAL LTD 7.750% 06/15/2021 DD 06/17/16			504,000.000	518,490.00
WEATHERFORD INTERNATIONAL LTD 8.250% 06/15/2023 DD 06/17/16			98,000.000	97,224.82
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15			510,000.000	502,655.90
WEC ENERGY GROUP INC 3.375% 06/15/2021 DD 06/07/18			855,000.000	857,430.24
WEC ENERGY GROUP INC VAR RT 05/15/2067 DD 05/11/07			2,252,000.000	2,221,147.60

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

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WELBILT INC 9.500% 02/15/2024 DD 08/15/16			169,000.000	186,111.25
WELLCARE HEALTH PLANS INC 5.250% 04/01/2025 DD 03/22/17			1,478,000.000	1,470,610.00
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	805,882.05
WELLS FARGO & CO VAR RT 07/27/2021			1,790,000.000	1,333,656.14
WELLS FARGO BANK NA 2.600% 01/15/2021 DD 01/23/18			1,985,000.000	1,953,374.22
WELLS FARGO COMMERC SMP A 144A VAR RT 12/15/2034 DD 12/21/17			1,340,000.000	1,340,483.21
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			280,502.370	285,710.40
WELLS FARGO RE- FRR1 BK20 144A 0.000% 05/27/2045 DD 11/01/13			295,000.000	233,836.77
WENDY'S FUNDING L 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15			2,426,387.500	2,453,441.72
WENDY'S FUNDING LL 1A A2I 144A 3.573% 03/15/2048 DD 01/17/18			487,550.000	474,152.13
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			271,000.000	266,257.50
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16			185,000.000	188,829.86
WEST CORP 10/17 COV-LITE TL			987,158.280	982,716.07
WEST CORP 3/18 INCREMENTAL 0.000% 10/10/2024 DD 03/28/18			605,000.000	599,706.25
WESTERN AUSTRALIAN TREASURY CO 2.500% 07/23/2024			2,845,000.000	2,071,113.72
WESTERN DIGITAL 5/18 TLB 0.000% 04/29/2023 DD 05/07/18			499,609.867	498,985.35
WESTERN GAS PARTNERS LP 5.300% 03/01/2048 DD 03/02/18			445,000.000	408,913.12
WESTMORELAND COAL 12/14 TLB			391,251.860	91,161.68
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	1,109,626.35
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			615,000.000	851,447.18
WEWORK COS INC 144A 7.875% 05/01/2025 DD 04/30/18			228,000.000	218,310.00
WEX INC 144A 4.750% 02/01/2023 DD 01/30/13			345,000.000	346,621.50
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			549,905.680	452,581.35
WF CRCO LLC 144A 10.278% 07/15/2041 DD 07/01/16			1,439,745.180	1,480,557.54
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			103,563.490	158,634.05
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	881,401.75
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	196,738.50
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	388,798.90
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			324,702.500	324,702.50
WHEELABRATOR TECHNOLOGIES 10/14 TLB			1,835,470.370	1,840,517.91
WHEELABRATOR TECHNOLOGIES 10/14 TLC			245,522.590	246,197.78
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			905,421.610	900,894.50
WHITING PETROLEUM CORP 144A 6.625% 01/15/2026 DD 12/27/17			731,000.000	752,930.00
WIDOPENWEST 6/17 TLB			2,193,115.630	2,088,942.64
WILLIAMS COS INC/THE 3.700% 01/15/2023 DD 12/18/12			656,000.000	634,680.00
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			950,000.000	950,000.00
WILLIAMS PARTNERS LP 3.750% 06/15/2027 DD 06/05/17			1,585,000.000	1,496,598.89
WILLIAMS PARTNERS LP 4.300% 03/04/2024 DD 03/04/14			410,000.000	411,466.74
WIND TRE SPA 144A 5.000% 01/20/2026 DD 11/03/17			887,000.000	702,947.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WORLDSTRIDES / LAKELAND TOURS 0.000% 12/31/2020 DD 11/28/17			578,550.000	577,826.81
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			882,000.000	867,667.50
WPX ENERGY INC 5.750% 06/01/2026 DD 05/23/18			375,000.000	373,946.25
WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11			345,000.000	358,800.00
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14			722,000.000	736,223.40
WRANGLER BUYER CORP 144A 6.000% 10/01/2025 DD 09/28/17			565,000.000	533,925.00
WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17			105,000.000	101,728.07
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			1,300,000.000	1,290,250.00
WYNDHAM HOTELS & RESORTS 144A 5.375% 04/15/2026 DD 04/13/18			150,000.000	148,875.00
WYNDHAM HOTELS 5/18 COV-LITE TLB			1,765,000.000	1,760,587.50
WYNN LAS VEGAS LLC / WYNN 144A 5.250% 05/15/2027 DD 05/11/17			76,000.000	71,060.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			1,089,000.000	1,069,942.50
XPLORNET 9/16 TL			893,374.178	893,374.18
XPO LOGISTICS 2/18 COV-LITE 0.000% 02/14/2025 DD 02/15/18			990,000.000	980,981.10
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			1,200,000.000	1,227,000.00
YUM BRANDS 3/18 TLB			2,955,414.410	2,924,027.92
ZAYO GROUP LLC / ZAYO CAP 144A 5.750% 01/15/2027 DD 01/27/17			1,225,000.000	1,203,562.50
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,098,000.000	1,118,587.50
ZEBRA 5/18 COV-LITE TLB			1,622,711.114	1,619,238.51
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			399,000.000	436,905.00
ZIGGO BOND FINANCE BV 144A 6.000% 01/15/2027 DD 09/23/16			809,000.000	747,313.75
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			1,734,000.000	1,619,729.40
ZIONS BANCORPORATION VAR RT 12/31/2049 DD 05/21/13			1,440,000.000	1,425,600.00
ZUFFA 8/16 2ND LIEN TL			62,000.000	62,310.00
ZUFFA 8/16 TL			1,307,133.820	1,306,807.04
FUTURES CONTRACTS			-1,070.000	-1,166,170.18
E-MINI RUSS 2000 FUTURE (CME) EXP SEP 18			68.000	-113,155.79
EURO-BUND FUTURE (EUX) EXP SEP 18			-253.000	-507,719.82
US 10YR NOTE FUTURE (CBT) EXP SEP 18			-380.000	-295,012.37
US 5YR TREAS NTS FUTURE (CBT) EXP SEP 18			-397.000	-67,884.53
US LONG BOND FUTURE (CBT) EXP SEP 18			-104.000	-174,522.67
US ULTRA BOND (CBT) EXP SEP 18			-4.000	-7,875.00
NATURAL RESOURCES			136,152,726.590	136,152,726.59
BTG PACTUAL BRAZIL TIMBERLAND IB LP			25,111,194.890	25,111,194.89
KAYNE ANDERSON ENER FD VII LP			85,328,902.000	85,328,902.00
TAURUS MINING FINANCE FD LLC			25,712,629.700	25,712,629.70
OTHER			41,537,113.859	487,645,716.70
PIMCO ALL ASSET FUND-INST			41,537,113.859	487,645,716.70
PREFERRED SECURITIES			29,899,542.000	101,475,726.80

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN HOMES 4 RENT PFD 5.875% CUMULATIVE			65,385.000	1,591,958.34
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			38,426.000	965,645.38
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			13,238.000	335,583.30
AUSNET SERVICES HOLDINGS REGS VAR RT 03/17/2076			535,000.000	553,646.89
BAC CAPITAL TRUST XIV VAR RT 12/31/2049 DD 02/16/07			3,525,000.000	3,106,406.25
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			27,108.000	530,640.47
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE			44,227.000	851,369.75
CEDAR REALTY TRUST INC PFD 6.500% CUMULATIVE			41,278.000	879,221.40
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			10,447.000	243,624.04
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			65,641.000	1,595,076.30
COLONY CAPITAL INC PFD 7.125% CUMULATIVE			68,326.000	1,582,191.86
COLONY CAPITAL INC PFD 7.150% CUMULATIVE			1,621.000	37,526.15
COLONY CAPITAL INC PFD 7.500% CUMULATIVE			13,277.000	321,967.25
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			405,000.000	429,300.00
DDR CORP PFD 6.375% CUMULATIVE			46,426.000	1,142,079.60
DDR CORP PFD 6.500% CUMULATIVE			4,891.000	116,699.26
DIGITAL REALTY TRUST INC PFD 5.250% CUMULATIVE			32,313.000	772,151.45
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			88,280.000	2,184,047.20
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			9,784.000	242,838.88
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			48,239.000	1,217,552.36
DTE ENERGY CO PFD 5.250% NOT APPLICABLE			26,091.000	642,099.51
DTE ENERGY CO PFD 6.000% CUMULATIVE			36,786.000	970,782.54
E*TRADE FINANCIAL CORP VAR RT 12/31/2049 DD 08/25/16			1,245,000.000	1,266,787.50
ENBRIDGE INC CUM RED PFD SER 1			7,163.000	170,837.55
ENBRIDGE INC PFD 6.375%			10,757.000	270,861.26
ENERGY ARKANSAS INC PFD 4.875% CUMULATIVE			31,503.000	769,933.32
ENERGY LOUISIANA LLC PFD 4.875% CUMULATIVE			12,327.000	300,285.72
ENERGY TEXAS INC PFD 5.625%			4,693.000	121,877.21
EPR PROPERTIES PFD 5.750% CUMULATIVE			32,719.000	765,624.60
FARMLAND PARTNERS INC PFD 6.000% CUMULATIVE			12,667.000	309,454.81
FIFTH THIRD BANCORP VAR RT 12/31/2049 DD 05/16/13			2,990,000.000	2,943,565.30
FIRST TENNESSEE BANK NA 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,500,595.20
GENERAL ELECTRIC CO VAR RT 12/31/2049 DD 01/20/16			4,575,000.000	4,506,375.00
GEORGIA POWER CO PFD 5.000% NON-CUMULATIVE			49,744.000	1,223,702.40
GGP INC PFD 6.375% CUMULATIVE			27,672.000	664,128.00
GLADSTONE COMMERCIAL CORP PFD 7.000% CUMULATIVE			9,604.000	244,047.24
GRAMERCY PROPERTY TRUST PFD 7.125% CUMULATIVE			24,227.000	611,731.75
HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE			106,372.000	3,095,425.20
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			129,020.000	3,093,899.60

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HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			31,466.000	777,210.20
INTEGRYS HOLDING INC PFD 6.000%			50,697.000	1,330,796.25
INVESTORS REAL ESTATE TRUST PFD 6.625% CUMULATIVE			55,477.000	1,350,310.18
KIMCO REALTY CORP PFD 5.125% CUMULATIVE			230.000	5,269.30
KIMCO REALTY CORP PFD 5.250% CUMULATIVE			25,107.000	564,154.29
KIMCO REALTY CORP PFD 5.500% CUMULATIVE			275.000	6,528.50
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			41,167.000	1,013,943.21
LASALLE HOTEL PROPERTIES PFD 6.300% CUMULATIVE			34,750.000	863,190.00
LASALLE HOTEL PROPERTIES PFD 6.375% CUMULATIVE			5.000	124.90
M&T BANK CORP PFD 6.375% CUMULATIVE			798.000	814,981.13
MID-AMERICA APARTMENT COMMUNIT PFD 8.500% CUMULATIVE			1,030.000	67,248.70
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			62,688.000	1,504,512.00
NATIONAL RETAIL PROPERTIES INC PFD 5.200% CUMULATIVE			13,184.000	306,923.52
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			19,882.000	498,242.92
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			39,090.000	980,377.20
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06			1,147,000.000	1,118,325.00
NGL ENERGY PARTNERS LP PFD 9.000% CUMULATIVE			28,089.000	691,551.18
NUSTAR ENERGY LP PFD 7.625% CUMULATIVE			18,355.000	377,929.45
NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			81,186.000	1,902,187.98
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			33,906.000	866,806.90
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			46,039.000	1,173,994.50
PEMBINA PIPELINE CORP CUM RED CL A PFD SER 13			25,495.000	509,725.57
PENNSYLVANIA REAL ESTATE INVES PFD 6.875% CUMULATIVE			21,667.000	479,924.05
PPL CAPITAL FUNDING INC PFD 5.900% CUMULATIVE			6,324.000	160,376.64
PS BUSINESS PARKS INC PFD 5.200% CUMULATIVE			27,146.000	634,673.48
PS BUSINESS PARKS INC PFD 5.250% CUMULATIVE			20,786.000	494,706.80
PUBLIC STORAGE PFD 5.050% CUMULATIVE			25.000	617.75
REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE			59,525.000	1,519,673.25
REXFORD INDUSTRIAL REALTY INC PFD 5.875% CUMULATIVE			126.000	3,056.76
ROYAL CAPITAL BV REGS VAR RT 12/31/2049			545,000.000	540,797.51
SAUL CENTERS INC PFD 6.125% CUMULATIVE			13,688.000	314,413.36
SENIOR HOUSING PROPERTIES TRUS 6.250% 02/01/2046 DD 05/11/17			1,455.000	37,422.60
SK E&S CO LTD 144A VAR RT 12/31/2049 DD 11/26/14			540,000.000	533,250.00
SOUTHERN CO/THE PFD 5.250%			54,997.000	1,377,674.85
SOUTHERN CO/THE PFD 5.250% CUMULATIVE			58,106.000	1,431,367.95
SSE PLC REGS VAR RT 09/16/2077			535,000.000	516,275.00
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			16,314.000	417,948.36
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,575.000	32,114.25

Asset Detail

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SUMMIT HOTEL PROPERTIES INC PFD 6.250% CUMULATIVE			49,779.000	1,202,162.85
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			15,903.000	385,011.63
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			52,333.000	1,320,361.59
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE			8,720.000	221,575.20
SUNTRUST BANKS INC VAR RT 12/31/2049 DD 05/02/17			1,220,000.000	1,197,064.00
SUNTRUST PREFERRED CAPITAL I VAR RT 12/31/2049 DD 10/25/06			52,000.000	45,110.00
SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE			66,332.000	1,686,822.76
TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE			7,033.000	174,066.75
UMH PROPERTIES INC PFD 6.750% CUMULATIVE			51,366.000	1,303,155.42
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			32,213.000	852,033.85
URSTADT BIDDLE PROPERTIES INC PFD 6.250% CUMULATIVE			25,253.000	630,062.35
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE			26,750.000	673,832.50
US BANCORP PFD 3.500% NON-CUMULATIVE			2,874.000	2,672,820.00
US BANCORP PFD 6.500% NON-CUMULATIVE			54,032.000	1,496,686.40
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			4,575,000.000	4,146,093.75
VENTAS REALTY LP / VENTAS CAPI PFD 5.450% NON-CUMULATIVE			13,362.000	334,718.10
VOLKSWAGEN AG			33,170.000	5,507,844.04
VORNADO REALTY TRUST PFD 5.250% CUMULATIVE			58,149.000	1,349,638.29
WACHOVIA CAPITAL TRUST III VAR RT 12/31/2049 DD 02/01/06			5,320,000.000	5,246,850.00
WASHINGTON PRIME GROUP INC PFD 6.875% CUMULATIVE			6,347.000	135,635.39
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			68,549.000	1,775,419.10
WELLS FARGO & CO PFD 6.625% NON-CUMULATIVE			12,955.000	356,262.50
ZIONS BANCORPORATION PFD 6.950%			47,900.000	1,372,335.00
PRIVATE EQUITY			3,026,260,983.344	3,044,224,769.87
AMERRA AGRI FUND II			33,728,757.490	33,728,757.49
AMERRA-KRS AGRI HOLDING CO LP			67,777,577.030	67,777,577.03
ARBOR INVESTMENTS II LP			4,711,268.120	4,711,268.12
ARCANO FUND LP			35,500,692.670	35,500,692.67
ARES SPECIAL SIT IV LP			19,818,954.620	19,818,954.62
BAY HILLS EMERGING PARTNERS I LP			25,263,975.490	25,263,975.49
BAY HILLS EMERGING PARTNERS II LP			72,976,201.230	72,976,201.23
BAY HILLS EMERGING PARTNERS III LP			80,192,487.560	80,192,487.56
BAY HILLS EMERGING PTNRS II-B LP			62,061,291.850	62,061,291.85
BDCM OPPORTUNITY FD IV LP			45,512,892.000	45,512,892.00
BLACKSTONE CAPITAL PARTNERS VI			98,845,456.480	98,845,456.48
BLACKSTONE CAPITAL V LP			5,924,698.060	5,924,698.06
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			53,742.000	1,056,087.80
BSP PRIVATE CREDIT FUND			44,425,171.000	44,425,171.00
CERBERUS KRS LEVERED LOAN OPP			122,380,364.000	122,380,364.00

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CM GROWTH CAPITAL PARTNERS LP			11,779,943.000	11,779,943.00
COLUMBIA CAP EQUITY PTRS IV			4,542,337.690	4,542,337.69
CRESTVIEW CAPITAL PARTNERS II LP			53,838,223.000	53,838,223.00
CRESTVIEW PARTNERS III LP			24,870,334.000	24,870,334.00
CVC CAPITAL PARTNERS VI LP			29,655,034.240	34,623,735.22
DAG VENTURE II			6,269,458.770	6,269,458.77
DAG VENTURES III LP			5,453,079.030	5,453,079.03
DAG VENTURES IV LP			58,244,280.290	58,244,280.29
DAG VENTURES V LP			57,951,316.900	57,951,316.90
DANIEL BOONE LLC			543,430,930.210	543,430,930.21
DCM VI LP			14,730,818.000	14,730,818.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			15,722,171.500	15,722,171.50
GREEN EQUITY INVESTORS IV LP			3,729,370.290	3,729,370.29
GREEN EQUITY INVESTORS V LP			59,338,088.780	59,338,088.78
GREEN EQUITY INVESTORS VI LP			55,756,044.860	55,756,044.86
GREEN EQUITY INVESTORS VII LP			17,701,382.060	17,701,382.06
GTCR FUND IX			7,283,428.000	7,283,428.00
H&F SPOCK I LP			4,468,961.000	4,468,961.00
HARVEST PARTNERS V LP			9,214,819.000	9,214,819.00
HARVEST PARTNERS VI LP			26,094,961.000	26,094,961.00
HARVEST PARTNERS VII LP			22,315,646.000	22,315,646.00
HELLMAN & FRIEDMAN VI L P			2,207,659.000	2,207,659.00
HIG BIOVENTURES II			18,619,501.120	18,619,501.12
HIG CAPITAL PARTNERS V L P			13,797,509.150	13,797,509.15
HIG VENTURE PARTNERS II LP			9,122,040.930	9,122,040.93
HORSLEY BRIDGE INTERNATIONAL V			72,067,859.000	72,067,859.00
INSTITUTIONAL VENTURE PARTNERS XII LP			9,593,391.330	9,593,391.33
JW CHILDS EQUITY PARTNERS III L P			2,236.000	2,236.00
KEYHAVEN CAPITAL PARTNERS III GP LP			22,946,729.200	26,791,453.67
KEYHAVEN CAPITAL PARTNERS IV			12,244,335.790	14,295,874.25
KEYHAVEN IV CO-INVEST LP			9,790,386.000	11,430,765.18
LEVINE LEICHTMAN CAP PTNRS VI LP			14,476,400.520	14,476,400.52
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			65,694,776.180	65,694,776.18
MARATHON BLUEGRASS LP			436,641,530.600	436,641,530.60
MATLIN PATTERSON GLOB PTRS III			20,677,975.300	20,677,975.30
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,423,548.000	1,423,548.00
MERIT MEZZANINE FUND IV LP			7,449,606.350	7,449,606.35
MESA WEST CORE LENDING FUND LP			93,241,413.840	93,241,413.84
MHR INSTITUTIONAL PARTNERS III			1,788,506.000	1,788,506.00

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MILL ROAD CAPITAL I LP			20,300,376.284	20,300,376.28
NEW MOUNTAIN PARTNERS II LP			939,982.000	939,982.00
NEW MOUNTAIN PARTNERS III			27,694,481.000	27,694,481.00
NEW MOUNTAIN PARTNERS IV LP			44,593,961.000	44,593,961.00
NEWPORT COLONELS LLC			1,079,847.300	1,079,847.30
OAK HILL CAP PT II			3,220,625.230	3,220,625.23
OAK HILL III			23,012,897.820	23,012,897.82
OBERLAND CAP HEALTHCARE LP			2.000	0.00
OCM OPP FUND VIIB (CAYMAN) LTD			448,041.060	448,041.06
RIVERSIDE CAPITAL APPREC FUND VI LP			43,784,903.000	43,784,903.00
SECONDARY OPP FUND III LP			71,675,531.340	71,675,531.34
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			5,124,355.000	5,124,355.00
SUN CAPITAL PARTNERS IV LP			526,563.000	526,563.00
TCV VI LP			582,492.830	582,492.83
TPF II LP			759,809.000	759,809.00
TRITON FUND IV LP			26,595,640.980	31,051,740.62
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			7,752,972.070	7,752,972.07
VANTAGEPOINT VENTURE PART IV-Q			2,761,187.400	2,761,187.40
VISTA EQUITY PARTNERS FUND III			13,735,136.000	13,735,136.00
VISTA EQUITY PARTNERS FUND IV LP			40,028,612.000	40,028,612.00
VISTA EQUITY PTNRS FD VI LP			39,573,990.000	39,573,990.00
WARBURG PINCUS PE IX LP			5,442,892.000	5,442,892.00
WARBURG PINCUS PRIVATE EQUITY X LP			21,256,562.500	21,256,562.50
WAYZATA OPP FUND OFFSHORE LP			389,191.000	389,191.00
WAYZATA OPPORTUNITIES FUND II			4,425,326.000	4,425,326.00
WAYZATA OPPORTUNITIES FUND III			13,018,741.000	13,018,741.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			44,187,303.000	44,187,303.00
REAL ESTATE			746,167,496.790	749,092,026.08
DIVCOWEST FUND IV REIT LLC			6,165,516.290	6,165,516.29
FUNDAMENTAL PARTNERS III			48,055,801.000	48,055,801.00
GREENFIELD ACQUI PTNRS VI LP			10,504,349.000	10,504,349.00
GREENFIELD ACQUI RTNRS VII LP			43,215,489.000	43,215,489.00
H/2 CREDIT PARTNERS LP			118,524,265.850	118,524,265.85
HARRISON STREET CORE PROPERTY FUND LP			114,529,232.000	114,529,232.00
LUBERT-ADLER RE FD VII LP			45,175,078.450	45,175,078.45
LUBERT-ADLER RE FUND VII-B LP			21,785,194.930	21,785,194.93
MESA WEST FUND IV			15,599,482.790	15,599,482.79
PATRON CAPITAL V LP			17,454,666.000	20,379,195.29
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			103,622,932.010	103,622,932.01	
RUBENSTEIN PROPERTIES FUND II LP			24,312,161.150	24,312,161.15	
STOCKBRIDGE FUND LP			122,473,256.510	122,473,256.51	
WALTON STREET RE FD VII-Q LP			31,377,348.940	31,377,348.94	
WALTON STREET REAL ESTATE FUND VI LP			16,072,722.870	16,072,722.87	