

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total			328,682,221,212.1..	17,732,944,419.76
ALTERNATIVE INVESTMENTS			362,692,390.620	362,596,592.63
ANCHORAGE CAPITAL			18,000,644.210	18,000,644.21
ARROWMARK FUND I			31,153,255.270	31,153,255.27
BLACKSTONE STRAT OPP			9,660,895.260	9,660,895.26
COATUE QUAL PARTNERS			904,189.840	904,189.84
CREDIT SUISSE			44,572,999.770	44,572,999.77
DAVIDSON-KEMPNER LP			6,884,099.840	6,884,099.84
GOTHAM NEUTRAL STRATEGIES			18,792,647.060	18,792,647.06
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			31,218,411.730	31,218,411.73
H2O ALPHA-10 FUND			23,217,768.750	23,217,768.75
KNIGHTHEAD DOMESTIC FUND L P			471,648.970	471,648.97
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			2,720,847.290	2,720,847.29
MAGNETAR MTP EOF II			28,331,771.960	28,331,771.96
MYRIAD OPPORTUNITIES			65,766,934.000	65,766,934.00
NORTHERN TRUST LITIGATION CREDIT			2.000	0.00
PERSHING SQUAREÉÉÉÉ			95,795.990	0.00
PINE RIVER FUND LTD			1,197,884.570	1,197,884.57
PRUDENTIAL FUND I			23,372,134.530	23,372,134.53
SCOPIA VII			548,095.880	548,095.88
SENATOR GLOBAL OPPORTUNITY FUND LP			10,494,706.570	10,494,706.57
SRS PARTNERS USÉÉÉÉ			10,386,067.620	10,386,067.62
SYSTEMATICA BLUEMATRIX			17,011,662.770	17,011,662.77
TIDE POINT PARTNERS			1,136,556.810	1,136,556.81
TOURBILLON GLOBAL EQ			10,291,392.180	10,291,392.18
TRICADIA SELECTÉÉÉÉ			6,461,977.750	6,461,977.75
CASH & CASH EQUIVALENTS			1,069,698,772.370	1,059,702,063.29
AUTONATION INC DISC 10/01/2018			3,750,000.000	3,749,171.88
B A T INTL FIN PLC DISC 10/01/2018			7,500,000.000	7,498,468.75
BLACKROCK MONEY MARKET FD B			90.160	90.16
BOSTON SCIENTIFIC DISC 10/01/2018			7,500,000.000	7,498,437.50
BUNGE ASSET FDG DISC 10/01/2018			7,500,000.000	7,498,500.00
CABOT CORP DISC 10/09/2018			7,500,000.000	7,489,412.50
CANTOR REPO A TRI REPO 2.250% 10/01/2018 DD 09/28/18			417,500,000.000	417,500,000.00
CNH INDTL CAP LLC DISC 10/02/2018			1,050,000.000	1,049,706.00
CONAGRA FOODS DISC 10/01/2018			7,500,000.000	7,498,518.75
DISCOVERY COM LLC DISC 10/01/2018			7,500,000.000	7,498,336.33
DOLLAR GENERAL DISC 10/01/2018			7,500,000.000	7,498,512.50
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			214,358,682.210	214,358,682.21

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ENBRIDGE ENERGY DISC 10/12/2018			750,000.000	748,112.50
ENERGY TRANSFER PRT DISC 10/01/2018			3,750,000.000	3,746,208.33
ENERGY TRANSFER PRT DISC 10/04/2018			3,750,000.000	3,745,916.66
ENTERGY CORP DISC 10/01/2018			7,500,000.000	7,498,531.25
HITACHI AMER CAP DISC 10/01/2018			7,500,000.000	7,498,518.75
INSTITUTIONAL SEC DISC 10/02/2018			88,600,000.000	88,535,337.22
INSTITUTIONAL SEC DISC 10/04/2018			37,190,000.000	37,173,729.38
INSTITUTIONAL SEC DISC 10/19/2018			27,150,000.000	27,099,998.75
INSTITUTIONAL SEC DISC 11/05/2018			100,000,000.000	99,716,333.34
JPY/AUD SPOT OPTION 2019 PUT JUN 19 074.500 ED 060619			9,445,000.000	97,069.14
LOCKHEED MARTIN DISC 10/01/2018			7,500,000.000	7,498,531.25
MAGNA INTL DISC 10/01/2018			7,500,000.000	7,498,531.25
MCCORMICK & CO DISC 10/04/2018			7,500,000.000	7,496,558.33
ONEOK INC 4(2) DISC 10/01/2018			3,750,000.000	3,749,125.00
S CAROLINA FUEL DISC 10/02/2018			925,000.000	924,582.47
SCHLUMBERGER HLDG DISC 10/01/2018			7,500,000.000	7,498,518.75
SECURITIES LENDING POOL			0.000	0.00
SOUTHERN CAL EDIS DISC 10/01/2018			7,500,000.000	7,498,531.25
SWAP COLLATERAL WITH CITIBANK			-60,000.000	-60,000.00
THOMSON REUTERS DISC 10/02/2018			7,500,000.000	7,498,000.00
U S TREASURY BILL 0.000% 01/10/2019 DD 07/12/18			885,000.000	876,051.67
U S TREASURY BILL 0.000% 10/04/2018 DD 04/05/18			8,700,000.000	8,657,435.13
U S TREASURY BILL 0.000% 10/18/2018 DD 04/19/18			1,235,000.000	1,228,878.14
U S TREASURY BILL 0.000% 11/08/2018 DD 11/09/17			23,220,000.000	23,094,528.15
WASHINGTON GAS/LT DISC 10/03/2018			7,500,000.000	7,497,037.50
WILLIAMS COS INC DISC 10/01/2018			3,750,000.000	3,748,162.50
CONVERTIBLE OR EXCHANGEABLE SECURITIES			10,542,843.000	20,703,656.52
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			595,000.000	2,245,769.79
BAYER CAPITAL CORP BV 144A 5.625% 11/22/2019			1,700,000.000	1,817,948.44
BRAEMAR HOTELS & RESORTS INC PFD 5.500% CUMULATIVE			34,882.000	669,734.40
CHENIERE ENERGY INC 4.250% 03/15/2045 DD 03/09/15			2,385,000.000	1,913,065.74
CROWN CASTLE INTERNATIONAL COR PFD 6.875% CUMULATIVE			2,296.000	2,526,970.71
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			1,100,000.000	1,049,142.60
EPR PROPERTIES PFD 9.000% CUMULATIVE			13,010.000	468,086.79
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			4,150.000	108,730.00
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			4,785.000	234,520.98
LIBERTY EXPEDIA HOLDINGS 144A 1.000% 06/30/2047 DD 06/13/17			1,092,000.000	1,096,804.80
NOVELLUS SYSTEMS INC 2.625% 05/15/2041 DD 05/10/11			290,000.000	1,328,553.51
NRG ENERGY INC 144A 2.750% 06/01/2048 DD 05/24/18			1,230,000.000	1,294,867.74

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QTS REALTY TRUST INC PFD 6.500% CUMULATIVE			6,857.000	757,492.79
RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE			22,722.000	1,222,898.04
RLJ LODGING TRUST PFD 1.950% CUMULATIVE			10,895.000	289,807.00
SINA CORP/CHINA 1.000% 12/01/2018 DD 11/20/13			350,000.000	347,375.35
TESLA ENERGY OPERATIONS INC/DE 2.750% 11/01/2018 DD 10/21/13			275,000.000	270,531.25
TRICON CAPITAL GROUP INC 144A 5.750% 03/31/2022			625,000.000	653,125.00
VEREIT INC 3.750% 12/15/2020 DD 12/10/13			546,000.000	550,716.35
VIPSHOP HOLDINGS LTD 1.500% 03/15/2019 DD 03/17/14			254,000.000	249,078.76
WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE			1,246.000	1,608,436.48
CONVERTIBLE SECURITIES			440,185.000	25,558,609.06
AMG CAPITAL TRUST II PFD 5.150% CUMULATIVE			21,455.000	1,231,392.56
BECTON DICKINSON AND CO PFD 6.125% CUMULATIVE			42,520.000	2,781,911.45
CENTERPOINT ENERGY INC PFD 7.000%			78,577.000	3,959,180.72
DOMINION ENERGY INC PFD 6.750% CUMULATIVE			85,486.000	4,050,454.90
DTE ENERGY CO PFD 6.500% CUMULATIVE			7,166.000	370,625.52
FORTIVE CORP PFD 5.000% CUMULATIVE			2,335.000	2,490,203.95
HESS CORP PFD 8.000%			8,350.000	663,658.00
KINDER MORGAN INC/DE PFD 9.750% CUMULATIVE			75,996.000	2,526,867.00
NEXTERA ENERGY INC PFD 6.123%			101,722.000	5,793,067.90
SEMPRA ENERGY PFD 6.000% CUMULATIVE			9,878.000	991,802.56
SEMPRA ENERGY PFD 6.750% CUMULATIVE			3,625.000	367,190.75
STANLEY BLACK & DECKER INC PFD 5.375% NOT APPLICABLE			3,075.000	332,253.75
EQUITY			405,625,636.511	6,735,358,415.42
1-800-FLOWERS.COM INC			3,355.000	39,589.00
180 DEGREE CAPITAL CORP			1,493.000	3,254.74
1ST SOURCE CORP			2,933.000	154,334.46
3D SYSTEMS CORP			12,500.000	236,250.00
3M CO			38,029.000	8,013,090.59
4LICENSING CORP			1,848.000	3.70
8X8 INC			11,497.000	244,311.25
A-MARK PRECIOUS METALS INC			3,315.000	43,161.30
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
AAC HOLDINGS INC			7,529.000	57,446.27
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			15,216.000	575,164.80
AAR CORP			4,014.000	192,230.46
AARON'S INC			7,779.000	423,644.34
ABBOTT LABORATORIES			128,267.000	9,409,667.12
ABBVIE INC			93,089.000	8,804,357.62

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ABEONA THERAPEUTICS INC			3,704.000	47,411.20
ABERCROMBIE & FITCH CO			9,051.000	191,157.12
ABIOMED INC			2,759.000	1,240,860.25
ABLE LABRATORIES INC COM NEW			2,800.000	140.00
ABM INDUSTRIES INC			8,369.000	269,900.25
ABN AMRO GROUP NV			324,103.000	8,827,650.13
ABRAXAS PETROLEUM CORP			807.000	1,880.31
ABSA GROUP LTD			410,300.000	4,403,594.33
ACACIA RESEARCH CORP			5,794.000	18,540.80
ACADIA PHARMACEUTICALS INC			4,573.000	94,935.48
ACADIA REALTY TRUST			10,766.000	301,770.98
ACCELERATE DIAGNOSTICS INC			2,825.000	64,833.75
ACCENTURE PLC			131,159.000	22,323,261.80
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	80.38
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			14,632.000	165,341.60
ACCOM INC			306.000	0.61
ACCURAY INC			11,385.000	51,232.50
ACETO CORP			3,861.000	8,725.86
ACHIEVE LIFE SCIENCES INC			36.000	113.40
ACHILLION PHARMACEUTICALS INC			13,520.000	49,753.60
ACI WORLDWIDE INC			15,117.000	425,392.38
ACLARIS THERAPEUTICS INC			2,329.000	33,817.08
ACMAT CORP			2,100.000	62,212.50
ACME UNITED CORP			238.000	5,064.64
ACORDA THERAPEUTICS INC			7,089.000	139,298.85
ACORN ENERGY INC			2,343.000	656.04
ACTIVISION BLIZZARD INC			46,869.000	3,899,032.11
ACTUA CORP			8,061.000	0.00
ACTUANT CORP			8,105.000	226,129.50
ACURA PHARMACEUTICALS INC			1,951.000	377.52
ACXIOM HOLDINGS INC			11,247.000	555,714.27
ADAMAS PHARMACEUTICALS INC			5,452.000	109,149.04
ADAMIS PHARMACEUTICALS CORP			24.000	68.40
ADAMS RESOURCES & ENERGY INC			3,205.000	136,084.30
ADDUS HOMECARE CORP			4,445.000	288,480.50
ADIDAS AG			38,940.000	9,538,756.03
ADOBE INC			42,221.000	11,397,558.95

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ADTALEM GLOBAL EDUCATION INC			7,448.000	358,993.60
ADTRAN INC			7,538.000	133,045.70
ADVANCE AUTO PARTS INC			10,685.000	1,798,606.05
ADVANCED DRAINAGE SYSTEMS INC			3,784.000	116,925.60
ADVANCED EMISSIONS SOLUTIONS I			2,948.000	35,258.08
ADVANCED ENERGY INDUSTRIES INC			5,493.000	283,713.45
ADVANCED MICRO DEVICES INC			52,738.000	1,629,076.82
ADVANSOURCE BIOMATERIALS CORP			2,778.000	208.35
ADVANTA CORP			17,350.000	0.00
ADVAXIS INC			8,056.000	7,626.61
AEGION CORP			3,835.000	97,332.30
AEHR TEST SYSTEMS			1,884.000	4,182.48
AEOLUS PHARMACEUTICALS INC			328.000	1.80
AEON FINANCIAL SERVICE CO LTD			391,600.000	8,112,292.63
AERIE PHARMACEUTICALS INC			3,158.000	193,743.30
AEROJET ROCKETDYNE HOLDINGS IN			8,309.000	282,422.91
AEROVIRONMENT INC			1,830.000	205,271.10
AES CORP/VA			40,677.000	569,478.00
AETNA INC			33,033.000	6,700,744.05
AEW UK REIT PLC			28,425.000	35,362.52
AFFILIATED MANAGERS GROUP INC			6,631.000	906,590.32
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	1.61
AFFYMAX INC			1,106.000	20.79
AFLAC INC			75,602.000	3,558,586.14
AFRICAN PHOENIX INVESTMENTS LT			297,359.000	10,926.71
AG MORTGAGE INVESTMENT TRUST I			3,928.000	71,411.04
AG&E HOLDINGS INC			2,275.000	56.88
AGENUS INC			14,467.000	30,959.38
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			98,672.000	6,960,322.88
AGILYSYS INC			4,100.000	66,830.00
AGREE REALTY CORP			2,667.000	141,671.04
AGROFRESH SOLUTIONS INC			19,858.000	123,715.34
AGUAS ANDINAS SA			275,962.000	153,243.39
AH BELO CORP			1,418.000	6,522.80
AIA GROUP LTD HK/01299			1,955,200.000	17,465,843.60
AIMMUNE THERAPEUTICS INC			3,355.000	91,524.40
AIR PRODUCTS & CHEMICALS INC			18,640.000	3,113,812.00
AIR TRANSPORT SERVICES GROUP I			5,770.000	123,881.90

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AIRCASTLE LTD			28,928.000	633,812.48
AK STEEL HOLDING CORP			43,153.000	211,449.70
AKAMAI TECHNOLOGIES INC			73,033.000	5,342,363.95
AKORN INC			9,839.000	127,710.22
AKSYS LTD			9,696.000	0.01
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	32.17
ALAMO GROUP INC			1,391.000	127,429.51
ALARM.COM HOLDINGS INC			2,856.000	163,934.40
ALASKA AIR GROUP INC			7,570.000	521,270.20
ALASKA COMMUNICATIONS SYSTEMS			3,390.000	5,559.60
ALBANY INTERNATIONAL CORP			3,951.000	314,104.50
ALBEMARLE CORP			11,557.000	1,153,157.46
ALBIREO PHARMA INC			90.000	2,966.40
ALCOA CORP			91,080.000	3,679,632.00
ALDER BIOPHARMACEUTICALS INC			1,300.000	21,645.00
ALEXANDER & BALDWIN INC			6,687.000	151,728.03
ALEXANDER'S INC			721.000	247,519.30
ALEXANDRIA REAL ESTATE EQUITIE			9,551.000	1,201,420.29
ALEXION PHARMACEUTICALS INC			53,556.000	7,444,819.56
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			94,010.000	15,489,087.60
ALICO INC			994.000	33,597.20
ALIGN TECHNOLOGY INC			5,565.000	2,177,139.30
ALJ REGIONAL HOLDINGS INC			493.000	843.03
ALKERMES PLC			286,000.000	12,137,840.00
ALLEGHANY CORP			1,455.000	949,431.15
ALLEGHENY TECHNOLOGIES INC			12,944.000	382,495.20
ALLEGIANCE BANCSHARES INC			1,760.000	73,392.00
ALLEGiant TRAVEL CO			2,070.000	262,476.00
ALLEGION PLC			5,841.000	529,019.37
ALLERGAN PLC			58,365.000	11,117,365.20
ALLETE INC			7,162.000	537,221.62
ALLIANCE DATA SYSTEMS CORP			2,905.000	686,044.80
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			55,138.000	2,347,224.66
ALLIANZ SE			35,900.000	8,005,987.20
ALLIED HEALTHCARE PRODUCTS INC			113.000	248.60
ALLIED MOTION TECHNOLOGIES INC			2,755.000	149,954.65
ALLIN CORP			7.000	192.50

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ALLSCRIPTS HEALTHCARE SOLUTION			23,423.000	333,777.75
ALLSTATE CORP/THE			69,712.000	6,880,574.40
ALLY FINANCIAL INC			43,658.000	1,154,754.10
ALPHA & OMEGA SEMICONDUCTOR LT			2,700.000	31,401.00
ALPHA TECHNOLOGIES GROUP INC			4,243.000	44.55
ALPHABET INC-CL A			23,393.000	28,237,222.44
ALPHABET INC-CL C			24,320.000	29,025,190.40
ALPHATEC HOLDINGS INC			248.000	835.76
ALPINE GROUP INC/DE			5,287.000	179.76
ALTAGAS LTD			34,868.000	554,338.08
ALTIGEN COMMUNICATIONS INC			1,737.000	885.87
ALTIMMUNE INC			1.666	7.34
ALTISOURCE ASSET MANAGEMENT CO			349.000	20,957.45
ALTISOURCE PORTFOLIO SOLUTIONS			2,255.000	72,678.65
ALTRA INDUSTRIAL MOTION CORP			2,603.000	107,503.90
ALTRIA GROUP INC			115,891.000	6,989,386.21
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			27.000	101.25
AMAG PHARMACEUTICALS INC			5,547.000	110,940.00
AMAZON.COM INC			31,116.000	62,325,348.00
AMB FINANCIAL CORP			627.000	11,580.69
AMBAC FINANCIAL GROUP INC			5,388.000	110,022.96
AMBARELLA INC			4,687.000	181,293.16
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMC ENTERTAINMENT HOLDINGS INC			1,690.000	34,645.00
AMCAST INDL CORP COM			11,100.000	0.00
AMDOCS LTD			15,734.000	1,038,129.32
AMEDISYS INC			4,858.000	607,055.68
AMEN PROPERTIES INC			11.000	7,426.10
AMEREN CORP			50,557.000	3,196,213.54
AMERICA'S CAR-MART INC/TX			2,386.000	186,585.20
AMERICAN AIRLINES GROUP INC			25,196.000	1,041,350.68
AMERICAN ASSETS TRUST INC			4,222.000	157,438.38
AMERICAN AXLE & MANUFACTURING			8,439.000	147,176.16
AMERICAN BILTRITE INC			15.000	7,912.50
AMERICAN CARESOURCE HOLDINGS I			275.000	9.66
AMERICAN EAGLE OUTFITTERS INC			26,804.000	665,543.32
AMERICAN ELECTRIC POWER CO INC			43,807.000	3,105,040.16
AMERICAN EQUITY INVESTMENT LIF			9,190.000	324,958.40

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AMERICAN EXPRESS CO			52,496.000	5,590,299.04
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN HOTEL INCOME PPTYS LP UNIT			17,654.000	124,148.90
AMERICAN INTERNATIONAL GROUP I			77,845.000	4,144,467.80
AMERICAN INTERNATIONAL GROUP INC			138,791.000	1,387.91
AMERICAN LOCKER GROUP INC			669.000	10.04
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.32
AMERICAN NATIONAL BANKSHARES I			941.000	36,699.00
AMERICAN ORIENTAL BIOENGINEERI			22.000	55.00
AMERICAN OUTDOOR BRANDS CORP			6,574.000	102,094.22
AMERICAN PUBLIC EDUCATION INC			1,443.000	47,691.15
AMERICAN RAILCAR INDUSTRIES IN			2,110.000	97,271.00
AMERICAN REALTY INVESTORS INC			633.000	10,564.77
AMERICAN RENAL ASSOCIATES HOLD			3,596.000	77,853.40
AMERICAN SHARED HOSPITAL SERVI			682.000	2,387.00
AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			6,510.000	78,966.30
AMERICAN STATES WATER CO			5,128.000	313,525.92
AMERICAN SUPERCONDUCTOR CORP			624.000	4,336.80
AMERICAN TOWER CORP			27,100.000	3,937,630.00
AMERICAN VANGUARD CORP			2,603.000	46,854.00
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			25,738.000	2,264,171.86
AMERICAN WOODMARK CORP			2,620.000	205,539.00
AMERIGAS PARTNERS LP			12,912.000	510,153.12
AMERIPRISE FINANCIAL INC			8,721.000	1,287,742.86
AMERIS BANCORP			4,082.000	186,547.40
AMERISAFE INC			2,299.000	142,423.05
AMERISERV FINANCIAL INC			3,577.000	15,381.10
AMERISOURCEBERGEN CORP			9,842.000	907,629.24
AMES NATIONAL CORP			548.000	14,933.00
AMETEK INC			74,755.000	5,914,615.60
AMGEN INC			42,389.000	8,786,815.81
AMICUS THERAPEUTICS INC			3,039.000	36,741.51
AMISTAR CORP			962.000	6.25
AMKOR TECHNOLOGY INC			17,490.000	129,251.10
AMN HEALTHCARE SERVICES INC			6,769.000	370,264.30
AMNEAL PHARMACEUTICALS INC			12,742.000	282,744.98

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMPAL-AMERICAN ISRAEL CORP			271.000	2.99
AMPCO-PITTSBURGH CORP			1,216.000	7,174.40
AMPHASTAR PHARMACEUTICALS INC			5,203.000	100,105.72
AMPHENOL CORP			28,334.000	2,663,962.68
AMPLIPHI BIOSCIENCES CORP			2.000	2.02
AMREP CORP			962.000	7,099.56
AMTECH SYSTEMS INC			1,448.000	7,732.32
AMTRUST FINANCIAL SERVICES INC			12,000.000	174,240.00
ANACOMP INC			3.000	3.42
ANADARKO PETROLEUM CORP			56,388.000	3,801,115.08
ANALOG DEVICES INC			22,848.000	2,112,526.08
ANC RENTAL CORP			1,750.000	0.18
ANDEAVOR			54,835.000	8,417,172.50
ANDEAVOR LOGISTICS LP			190,387.000	9,245,192.72
ANDERSONS INC/THE			4,052.000	152,557.80
ANDREA ELECTRONICS CORP			4,974.000	310.88
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	102,004.08
ANI PHARMACEUTICALS INC			1,794.000	101,432.76
ANIKA THERAPEUTICS INC			2,341.000	98,743.38
ANNALY CAPITAL MANAGEMENT INC			171,583.912	1,755,303.42
ANSYS INC			12,617.000	2,355,341.56
ANTA SPORTS PRODUCTS LTD HK/02020			926,000.000	4,443,673.39
ANTERO MIDSTREAM GP LP			81,875.000	1,385,325.00
ANTERO MIDSTREAM PARTNERS LP			202,939.000	5,816,231.74
ANTHEM INC			22,979.000	6,297,394.95
ANTHERA PHARMACEUTICALS INC			425.000	31.92
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANWORTH MORTGAGE ASSET CORP			18,888.000	87,451.44
AO SMITH CORP			8,885.000	474,192.45
AON PLC			92,518.000	14,227,418.04
AP THAILAND PCL			28,312,700.000	7,966,776.92
APACHE CORP			54,548.000	2,600,303.16
APARTMENT INVESTMENT & MANAGEM			9,673.000	426,869.49
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APOGEE ENTERPRISES INC			4,736.000	195,691.52

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
APOLLO COMMERCIAL REAL ESTATE			8,405.000	158,602.35	
APOLLO INVESTMENT CORP			27,157.000	147,734.08	
APOLLO MEDICAL HOLDINGS INC			356.000	7,856.92	
APPFOLIO INC			1,600.000	125,440.00	
APPLE HOSPITALITY REIT INC			62,127.000	1,086,601.23	
APPLE INC			344,326.000	77,728,151.24	
APPLIED ENERGETICS INC			7,099.000	564.37	
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00	
APPLIED INDUSTRIAL TECHNOLOGIE			5,757.000	450,485.25	
APPLIED MATERIALS INC			60,429.000	2,335,580.85	
APPLIED OPTOELECTRONICS INC			1,879.000	46,336.14	
APPLIEDTHEORY CORP			5,601.000	0.00	
APPROACH RESOURCES INC			3,622.000	8,077.06	
APTEVO THERAPEUTICS INC			3,647.000	18,526.76	
APTIV PLC			202,224.000	16,966,593.60	
AQUACELL TECHNOLOGIES INC			3,700.000	0.00	
AQUINOX PHARMACEUTICALS INC			3,974.000	11,643.82	
ARADIGM CORP			102.000	116.28	
ARALEZ PHARMACEUTICALS INC			6,843.000	198.45	
ARBOR REALTY TRUST INC			2,955.000	33,923.40	
ARC DOCUMENT SOLUTIONS INC			4,636.000	13,166.24	
ARCA BIOPHARMA INC			3.000	1.68	
ARCBEST CORP			3,245.000	157,544.75	
ARCELORMITTAL			174,891.000	5,444,042.03	
ARCH CAPITAL GROUP LTD			58,856.000	1,754,497.36	
ARCH COAL INC			2,101.000	187,829.40	
ARCHER-DANIELS-MIDLAND CO			62,431.000	3,138,406.37	
ARCHROCK INC			6,856.000	83,643.20	
ARCONIC INC			55,013.000	1,210,836.13	
ARDELYX INC			3,598.000	15,651.30	
ARDMORE SHIPPING CORP			3,100.000	20,150.00	
ARENA PHARMACEUTICALS INC			2,743.000	126,232.86	
ARES COMMERCIAL REAL ESTATE CO			3,703.000	51,730.91	
ARGAN INC			771.000	33,153.00	
ARGO GROUP INTERNATIONAL HOLDI			7,523.000	474,325.15	
ARISTA NETWORKS INC			3,174.000	843,839.64	
ARK RESTAURANTS CORP			940.000	21,629.40	
ARLINGTON ASSET INVESTMENT COR			776.000	7,247.84	
ARMADA HOFFLER PROPERTIES INC			54,560.000	824,401.60	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARMOUR RESIDENTIAL REIT INC			5,266.000	118,221.70
ARMSTRONG WORLD INDUSTRIES INC			4,141.000	288,213.60
AROTECH CORP			440.000	1,496.00
ARQULE INC			2,973.000	16,827.18
ARRAY BIOPHARMA INC			8,950.000	136,040.00
ARROW FINANCIAL CORP			3,314.540	122,637.98
ARROW RESOURCES DEVELOPMENT IN			2,800.000	14.98
ARROWHEAD PHARMACEUTICALS INC			7,398.000	141,819.66
ARTESIAN RESOURCES CORP			3,894.000	143,221.32
ARTHUR J GALLAGHER & CO			25,639.000	1,908,567.16
ARTIS REIT TRUST UNIT NEW			96,151.000	874,032.38
ARTISAN PARTNERS ASSET MANAGEM			3,983.000	129,049.20
ASBURY AUTOMOTIVE GROUP INC			6,813.000	468,393.75
ASCENA RETAIL GROUP INC			20,485.000	93,616.45
ASCENDAS REAL ESTATE INVESTMEN			326,648.000	631,134.57
ASCENT CAPITAL GROUP INC			4,079.000	7,219.83
ASFG INC			44.000	0.00
ASGN INC			6,610.000	521,727.30
ASHFORD HOSPITALITY TRUST INC			9,517.000	60,813.63
ASHFORD INC			112.000	8,497.44
ASHTREAD GROUP PLC			244,854.000	7,781,386.30
ASPEN INSURANCE HOLDINGS LTD			7,336.000	306,644.80
ASSA ABLOY AB			430,017.000	8,638,345.82
ASSEMBLY BIOSCIENCES INC			5,803.000	215,523.42
ASSERTIO THERAPEUTICS INC			8,075.000	47,481.00
ASSICURAZIONI GENERALI SPA			423,200.000	7,314,216.38
ASSURANT INC			3,245.000	350,297.75
ASTA FUNDING INC			168.000	663.60
ASTEA INTERNATIONAL INC			1,475.000	8,112.50
ASTEC INDUSTRIES INC			2,575.000	129,805.75
ASTERIAS BIOTHERAPEUTICS INC			352.000	457.60
ASTRAZENECA PLC			191,780.000	14,912,908.98
ASTRONICS CORP			6,649.000	288,442.65
ASTRONOVA INC			1,032.000	22,291.20
ASTROTECH CORP			96.000	265.92
ASURE SOFTWARE INC			1,333.000	16,555.86
AT&T INC			481,041.000	16,153,356.78
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATARA BIOTHERAPEUTICS INC			3,042.000	125,786.70

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ATHENE HOLDING LTD			134,640.000	6,955,502.40
ATHENEX INC			1,650.000	25,641.00
ATLANTIA SPA			37,722.000	782,958.02
ATLANTIC AMERICAN CORP			8,565.000	20,556.00
ATLANTICA YIELD PLC			5,819.000	119,755.02
ATLANTICUS HOLDINGS CORP			1,428.000	4,226.88
ATLANTIS PLASTICS INC			1,094.000	0.11
ATLAS AIR WORLDWIDE HOLDINGS I			3,727.000	237,596.25
ATN INTERNATIONAL INC			1,650.000	121,902.00
ATNA RESOURCES LTD			1,222.000	0.00
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			5,454.000	191,053.62
ATRION CORP			591.000	410,626.80
ATRIUM EUROPEAN REAL ESTATE LT			61,018.000	270,732.59
ATRM HOLDINGS INC			180.000	23.40
AURIZON HOLDINGS LTD			214,180.000	636,926.45
AUSNET SERVICES			1,012,398.000	1,190,345.94
AUTODESK INC			19,308.000	3,014,171.88
AUTOLIV INC			12,168.000	1,054,722.24
AUTOMATIC DATA PROCESSING INC			26,931.000	4,057,424.46
AUTOMOTIVE PROPERTIES REIT TR UNIT			46,801.000	386,689.37
AUTOWEB INC			874.000	2,587.04
AUTOZONE INC			1,625.000	1,260,512.50
AVADO BRANDS INC COM			40,600.000	0.00
AVALONBAY COMMUNITIES INC			14,044.000	2,544,070.60
AVANOS MEDICAL INC			5,792.000	396,752.00
AVAX TECHNOLOGIES INC			1,969.000	1.97
AVAYA HOLDINGS CORP			277,586.000	6,060,237.84
AVERY DENNISON CORP			5,374.000	582,272.90
AVIAT NETWORKS INC			949.000	15,326.35
AVID BIOSERVICES INC			532.000	3,649.52
AVID TECHNOLOGY INC			3,799.000	22,528.07
AVINCI MEDIA CORP			4,781.000	0.48
AVIS BUDGET GROUP INC			7,000.000	224,980.00
AVISTA CORP			9,828.000	496,903.68
AVIVA PLC			890,000.000	5,681,159.03
AVX CORP			6,926.000	125,014.30
AWARE INC/MA			4,395.000	15,822.00
AXCELIS TECHNOLOGIES INC			4,318.000	84,848.70

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXIS CAPITAL HOLDINGS LTD			123,596.000	7,132,725.16
AXOGEN INC			1,530.000	56,227.50
AXON ENTERPRISE INC			6,030.000	412,632.90
AXOS FINANCIAL INC			6,973.000	239,801.47
AXT INC			4,671.000	33,397.65
AZZ INC			3,988.000	201,394.00
B&G FOODS INC			6,626.000	181,883.70
B&M EUROPEAN VALUE RETAIL SA			1,944,006.000	9,805,693.41
B. RILEY FINANCIAL INC			1,608.000	36,421.20
BABCOCK & WILCOX ENTERPRISES I			27,887.000	28,723.61
BABCOCK INTERNATIONAL GROUP PL			397,431.000	3,747,091.35
BADGER METER INC			6,779.000	358,948.05
BADGER PAPER MILLS INC			2,800.000	29.40
BAE SYSTEMS PLC			844,300.000	6,934,157.30
BAKER HUGHES A GE CO			25,599.000	866,014.17
BALCHEM CORP			4,149.000	465,061.41
BALL CORP			21,141.000	929,992.59
BALLANTYNE STRONG INC			820.000	3,280.00
BANCA MEDIOLANUM SPA			737,896.000	5,022,407.95
BANCFIRST CORP			4,390.000	263,180.50
BANCO LATINOAMERICANO DE COMER			4,313.000	90,227.96
BANCORP INC/THE			1,544.000	14,806.96
BANCORPSOUTH BANK			12,568.000	410,973.60
BANK HAPOALIM BM			1,201,200.000	8,800,387.23
BANK NEGARA INDONESIA PERSERO			9,825,700.000	4,879,362.04
BANK OF AMERICA CORP			625,006.000	18,412,676.76
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF MARIN BANCORP			977.000	81,970.30
BANK OF NEW YORK MELLON CORP/T			96,162.000	4,903,300.38
BANK OF NOVA SCOTIA			134,500.000	8,011,105.53
BANK OF SOUTH CAROLINA CORP			1,477.000	29,983.10
BANKFINANCIAL CORP			2,282.000	36,375.08
BANKIA SA			1,180,495.000	4,630,356.46
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANNER CORP			3,412.000	212,124.04
BAOZUN INC ADR			235,000.000	11,416,300.00
BAR HARBOR BANKSHARES			2,264.000	65,022.08

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BARNES & NOBLE EDUCATION INC			2,800.000	16,128.00	
BARNES & NOBLE INC			8,480.000	49,184.00	
BARNES GROUP INC			7,546.000	535,992.38	
BARNWELL INDUSTRIES INC			1,786.000	3,179.08	
BARRATT DEVELOPMENTS PLC			999,200.000	7,388,048.33	
BARRETT BUSINESS SERVICES INC			3,920.000	261,777.60	
BASIC ENERGY SERVICES INC			10.000	99.90	
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	82.50	
BASSETT FURNITURE INDUSTRIES I			1,710.000	36,337.50	
BAXANO SURGICAL INC			2,475.000	0.00	
BAXTER INTERNATIONAL INC			69,914.000	5,389,670.26	
BB LIQUIDATING INC			31,721.000	380.65	
BB&T CORP			99,138.000	4,812,158.52	
BBX CAPITAL CORP			105.000	779.10	
BCB BANCORP INC			1,037.000	14,362.45	
BEACON ROOFING SUPPLY INC			8,514.000	308,121.66	
BEARD CO			1,181.000	1.18	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			450.000	3,105.00	
BEAZER HOMES USA INC			545.000	5,722.50	
BEBE STORES INC			399.000	2,394.00	
BECTON DICKINSON AND CO			18,437.000	4,812,057.00	
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,489,000.000	8,353,729.73	
BEL FUSE INC			6,549.000	160,684.20	
BELDEN INC			5,946.000	424,603.86	
BELIEVING TODAY INC			3,700.000	0.00	
BELLICUM PHARMACEUTICALS INC			4,908.000	30,233.28	
BELMOND LTD			11,273.000	205,732.25	
BENCHMARK ELECTRONICS INC			7,760.000	181,584.00	
BENEFICIAL BANCORP INC			8,099.000	136,873.10	
BERKSHIRE BANCORP INC/NY			2,213.000	29,255.86	
BERKSHIRE HATHAWAY INC			190,202.000	40,724,150.22	
BERKSHIRE HILLS BANCORP INC			4,662.000	196,969.50	
BEST BUY CO INC			32,085.000	2,546,265.60	
BETTER ENVIRONMENT CONCEPTS IN			42.000	6.36	
BICOASTAL COMMUNICATIONS INC			16.000	0.00	
BIG 5 SPORTING GOODS CORP			909.000	4,635.90	
BIG LOTS INC			7,479.000	312,547.41	
BIGLARI HOLDINGS INC			486.000	120,724.70	

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BIO-RAD LABORATORIES INC			8,605.000	2,693,278.95
BIOANALYTICAL SYSTEMS INC			812.000	1,307.32
BIOCRIST PHARMACEUTICALS INC			16,186.000	123,499.18
BIODELIVERY SCIENCES INTERNATI			8,526.000	23,872.80
BIOGEN INC			19,298.000	6,818,176.38
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			1,026.000	2,123.82
BIOPURE CORP			374.000	4.49
BIOSCRIP INC			13,670.000	42,377.00
BIOSPECIFICS TECHNOLOGIES CORP			4,411.000	257,999.39
BIOSTAGE INC			68.000	226.44
BIOTELEMETRY INC			5,584.000	359,888.80
BIOTIME INC			2,309.000	5,403.06
BIRKS GROUP INC			432.000	544.32
BJ'S RESTAURANTS INC			3,689.000	266,345.80
BJ'S WHOLESALE CLUB HOLDINGS I			199,175.000	5,333,906.50
BK TECHNOLOGIES INC			1,135.000	4,596.75
BKF CAPITAL GROUP INC			18.000	211.50
BLACK BOX CORP			5,106.000	5,259.18
BLACK HILLS CORP			12,627.000	733,502.43
BLACKBAUD INC			6,415.000	650,994.20
BLACKROCK EMERGING MARKETS SMALL CAP			533,169.460	6,956,813.78
BLACKROCK INC			8,284.000	3,904,497.72
BLACKROCK MSCI CANADA SMALL CAP			200,594.640	2,596,015.79
BLACKROCK MSCI EAFE SMALL CAP			1,608,973.370	26,919,083.43
BLACKROCK TCP CAPITAL CORP			3,324.000	47,300.52
BLACKSTONE MORTGAGE TRUST INC			62,332.000	2,088,745.32
BLONDER TONGUE LABORATORIES IN			2,737.000	3,421.25
BLOOMIN' BRANDS INC			14,983.000	296,513.57
BLUCORA INC			2,813.000	113,223.25
BLUE HILLS BANCORP INC			3,068.000	73,938.80
BLUE RIVER BANCSHARES INC			962.000	6.73
BLUEPRINT MEDICINES CORP			3,886.000	303,341.16
BMC INDS INC MINN COM			26,300.000	0.00
BMC STOCK HOLDINGS INC			7,152.000	133,384.80
BNCCORP INC			818.000	22,822.20
BNP PARIBAS SA			99,600.000	6,097,777.43
BNS HOLDING INC			94.000	14.10
BOEING CO/THE			56,080.000	20,856,152.00

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BOISE CASCADE CO			4,488.000	165,158.40
BOMBARDIER INC CL B SUB-VTG			5,559,820.000	19,785,836.29
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	100.55
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	24.50
BOOKING HOLDINGS INC			3,297.000	6,541,248.00
BORGWARNER INC			33,902.000	1,450,327.56
BOSTON BEER CO INC/THE			1,733.000	498,237.50
BOSTON PRIVATE FINANCIAL HOLDI			9,615.000	131,244.75
BOSTON PROPERTIES INC			9,493.000	1,168,493.37
BOSTON SCIENTIFIC CORP			109,485.000	4,215,172.50
BOTTOMLINE TECHNOLOGIES DE INC			3,856.000	280,369.76
BOVIE MEDICAL CORP			1,860.000	13,206.00
BOWL AMERICA INC			4,125.000	61,462.50
BOYD GAMING CORP			9,594.000	324,756.90
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	1,752,498.40
BP PLC			1,522,400.000	11,699,288.74
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPOST SA			41,974.000	681,564.16
BRADY CORP			6,898.000	301,787.50
BRAEMAR HOTELS & RESORTS INC			4,538.000	53,412.26
BRANDYWINE REALTY TRUST			23,681.000	372,265.32
BRIDGE BANCORP INC			3,369.000	111,850.80
BRIDGFORD FOODS CORP			3,162.000	52,109.76
BRIGGS & STRATTON CORP			6,078.000	116,879.94
BRIGHTHOUSE FINANCIAL INC			7,364.000	325,783.36
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42
BRINK'S CO/THE			7,859.000	548,165.25
BRISTOL-MYERS SQUIBB CO			135,829.000	8,432,264.32
BRISTOW GROUP INC			4,639.000	56,271.07
BRITISH AMERICAN TOBACCO PLC			199,334.000	9,317,603.17
BRIXMOR PROPERTY GROUP INC			11,846.000	207,423.46
BROADCOM INC			26,537.000	6,547,474.01
BROADRIDGE FINANCIAL SOLUTIONS			16,983.000	2,240,906.85
BROOKDALE SENIOR LIVING INC			23,700.000	232,971.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BROOKFIELD ASSET MANAGEMENT IN			208,811.000	9,298,353.83
BROOKFIELD PROPERTY PARTNERS L			12,556.000	262,294.84
BROOKFIELD RENEWABLE PARTNERS			22,042.000	667,432.99
BROOKLINE BANCORP INC			13,721.000	229,140.70
BROOKS AUTOMATION INC			9,210.000	322,626.30
BROWN-FORMAN CORP			36,540.000	1,847,097.00
BRT APARTMENTS CORP			763.000	9,186.52
BRUNSWICK CORP/DE			51,020.000	3,419,360.40
BRYN MAWR BANK CORP			2,385.000	111,856.50
BSML INC			1,459.000	0.00
BSQUARE CORP			1,406.000	3,233.80
BUCKEYE PARTNERS LP			138,657.000	4,951,441.47
BUCKLE INC/THE			4,686.000	108,012.30
BUILDERS FIRSTSOURCE INC			10,721.000	157,384.28
BUILDING MATLS HLDG CORP COM			12,400.000	50.84
BUNGE LTD			18,800.000	1,291,748.00
BUNZL PLC			493,062.000	15,515,047.11
BURLINGTON STORES INC			7,240.000	1,179,540.80
BUTLER INTERNATIONAL INC			4,024.000	22.13
C&J ENERGY SERVICES INC			1,600.000	33,280.00
CA INC			48,095.000	2,123,394.25
CABOT CORP			579.000	36,314.88
CABOT OIL & GAS CORP			53,091.000	1,195,609.32
CACHE INC			3,062.000	36.74
CACI INTERNATIONAL INC			3,449.000	635,133.35
CADENCE BANCORP			81,715.000	2,134,395.80
CADENCE DESIGN SYSTEMS INC			39,729.000	1,800,518.28
CADIZ INC			226.000	2,519.90
CAE INC			605,070.000	12,273,661.92
CAESARS ENTERTAINMENT CORP			491,690.000	5,039,822.50
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			1,649.000	37,712.63
CAL DIVE INTERNATIONAL INC			9,001.000	9.00
CAL-MAINE FOODS INC			3,800.000	183,540.00
CALAMP CORP			8,252.000	197,717.92
CALAVO GROWERS INC			2,014.000	194,552.40
CALERES INC			10,694.000	383,486.84
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC			2,628.000	45,990.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CALIFORNIA RESOURCES CORP			3,200.000	155,296.00
CALIFORNIA WATER SERVICE GROUP			6,776.000	290,690.40
CALITHERA BIOSCIENCES INC			400.000	2,100.00
CALIX INC			4,007.000	32,456.70
CALLAWAY GOLF CO			11,538.000	280,258.02
CALLON PETROLEUM CO			12,016.000	144,071.84
CALMARE THERAPEUTICS INC			1,369.000	164.28
CAMBEX CORP			5,237.000	83.79
CAMBIUM LEARNING GROUP INC			1,461.000	17,298.24
CAMBREX CORP			10,205.000	698,022.00
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			2,424.000	105,298.56
CAMPBELL SOUP CO			28,332.000	1,037,801.16
CANADIAN SOLAR INC			4,041.000	58,594.50
CANADIAN SOLAR INFRASTRUCTURE			398.000	353,201.56
CANADIAN TIRE CORP LTD CL A			73,700.000	8,628,932.38
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			5,281.000	486,168.86
CANTERBURY PARK HOLDING CORP			686.000	10,461.50
CAPITAL CITY BANK GROUP INC			1,515.000	35,360.10
CAPITAL ONE FINANCIAL CORP			37,032.000	3,515,447.76
CAPITAL SENIOR LIVING CORP			6,455.000	60,935.20
CAPITOL BANCORP LTD			1,356.000	4.07
CAPITOL FEDERAL FINANCIAL INC			17,418.000	221,905.32
CAPRICOR THERAPEUTICS INC			55.000	57.75
CAPSTEAD MORTGAGE CORP			13,611.000	107,663.01
CAPSTONE THERAPEUTICS CORP			6,299.000	349.59
CAPSTONE TURBINE CORP			1,035.000	1,159.20
CARBO CERAMICS INC			9,118.000	66,105.50
CARBONITE INC			4,776.000	170,264.40
CARDINAL HEALTH INC			18,985.000	1,025,190.00
CARDIOVASCULAR SYSTEMS INC			5,206.000	203,762.84
CARDTRONICS PLC			6,307.000	199,553.48
CARE.COM INC			3,200.000	70,752.00
CAREER EDUCATION CORP			4,254.000	63,512.22
CARETRUST REIT INC			3,462.000	61,312.02
CARLSBERG A/S			72,899.000	8,747,403.14
CARMAX INC			10,854.000	810,468.18
CARNIVAL CORP			43,852.000	2,796,442.04

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAROLINA FINANCIAL CORP			328.000	12,372.16
CARPENTER TECHNOLOGY CORP			6,038.000	355,940.10
CARRIAGE SERVICES INC			4,249.000	91,565.95
CARRIZO OIL & GAS INC			5,864.000	147,772.80
CARS.COM INC			150,445.000	4,153,786.45
CASELLA WASTE SYSTEMS INC			3,777.000	117,313.62
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			447.000	2,087.49
CASS INFORMATION SYSTEMS INC			2,284.000	148,734.08
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			41.000	441.98
CATASYS INC			2.000	25.70
CATERPILLAR INC			38,860.000	5,925,761.40
CATHAY GENERAL BANCORP			9,366.000	388,127.04
CATO CORP/THE			5,153.000	108,316.06
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			1,156.000	292,468.00
CBIZ INC			14,791.000	350,546.70
CBL & ASSOCIATES PROPERTIES IN			17,895.000	71,401.05
CBOE GLOBAL MARKETS INC			10,353.000	993,473.88
CBRE GROUP INC			120,179.000	5,299,893.90
CBS CORP			20,811.000	1,195,591.95
CCUR HOLDINGS INC			1,052.000	5,102.20
CDK GLOBAL INC			5,717.000	357,655.52
CDW CORP/DE			8,657.000	769,780.44
CECO ENVIRONMENTAL CORP			1,233.000	9,716.04
CEDAR FAIR LP			7,467.000	388,881.36
CEDAR REALTY TRUST INC			24,036.000	112,007.76
CEL-SCI CORP			27.000	109.35
CELADON GROUP INC			3,024.000	8,467.20
CELANESE CORP			10,684.000	1,217,976.00
CELGENE CORP			84,679.000	7,577,923.71
CELLDEX THERAPEUTICS INC			2,048.000	923.65
CELLULAR BIOMEDICINE GROUP INC			2,269.000	41,068.90
CENTENE CORP			34,437.000	4,985,788.86
CENTERPOINT ENERGY INC			68,837.000	1,903,343.05
CENTERSTATE BANK CORP			6,708.000	188,159.40
CENTRAL GARDEN & PET CO			6,318.000	217,220.12
CENTRAL PACIFIC FINANCIAL CORP			2,086.000	55,132.98

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENTRUS ENERGY CORP			396.000	1,065.24
CENTURIA INDUSTRIAL REIT			134,489.000	276,359.03
CENTURIA METROPOLITAN REIT			221,920.000	406,242.64
CENTURY ALUMINUM CO			5,101.000	61,058.97
CENTURY BANCORP INC/MA			794.000	57,366.50
CENTURY CASINOS INC			269.000	2,006.74
CENTURY COMMUNITIES INC			2,324.000	61,005.00
CENTURYLINK INC			270,407.000	5,732,628.40
CENVEO INC			1,035.000	20.21
CERBCO INC CL A			500.000	0.00
CERNER CORP			28,774.000	1,853,333.34
CERUS CORP			14,261.000	102,821.81
CESCA THERAPEUTICS INC			111.000	35.68
CEVA INC			2,313.000	66,498.75
CF BLACKROCK ACWI EX-US SUPERFUND A			36,669,598.800	1,022,673,160.51
CF INDUSTRIES HOLDINGS INC			14,352.000	781,322.88
CH ROBINSON WORLDWIDE INC			19,935.000	1,952,035.20
CHAMPION ENTERPRISES INC			21,400.000	149.80
CHAMPION INDUSTRIES INC/WV			20.000	315.00
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	906.94
CHARLES SCHWAB CORP/THE			73,920.000	3,633,168.00
CHART INDUSTRIES INC			5,841.000	457,525.53
CHARTER COMMUNICATIONS INC			20,580.000	6,706,610.40
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94
CHASE CORP			1,423.000	170,973.45
CHATHAM LODGING TRUST			5,847.000	122,143.83
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			17,728.000	2,086,053.76
CHEESECAKE FACTORY INC/THE			6,954.000	372,317.16
CHEMED CORP			1,106.000	353,455.48
CHEMICAL FINANCIAL CORP			8,716.000	465,434.40
CHEMOCENTRYX INC			3,300.000	41,712.00
CHENIERE ENERGY INC			32,007.000	2,224,166.43
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	0.00
CHEROKEE INC			2,949.000	2,182.26
CHESAPEAKE LODGING TRUST			5,136.000	164,711.52
CHESAPEAKE UTILITIES CORP			2,906.000	243,813.40
CHESTER BANCORP INC			84.000	1,554.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHEVRON CORP			142,669.000	17,445,565.32
CHICAGO RIVET & MACHINE CO			213.000	6,744.65
CHICO'S FAS INC			17,290.000	149,904.30
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			4,175.000	533,565.00
CHIMERIX INC			2,364.000	9,195.96
CHINA CGAME INC			1,663.000	3.49
CHINA COMMUNICATIONS SERVICES HK/00552			12,430,000.000	11,453,219.82
CHINA RESOURCES CEMENT HOLDING HK/01313			7,354,000.000	8,561,763.07
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHINA TELECOM CORP LTD HK/00728			20,714,000.000	10,297,570.55
CHIPOTLE MEXICAN GRILL INC			3,287.000	1,494,007.24
CHRISTOPHER & BANKS CORP			3,462.000	2,631.47
CHUBB LTD			34,872.000	4,660,294.08
CHURCH & DWIGHT CO INC			23,355.000	1,386,586.35
CHURCHILL DOWNS INC			1,947.000	540,681.90
CHUY'S HOLDINGS INC			1,814.000	47,617.50
CIA DE SANEAMENTO DO PARANA			3,661.000	39,932.68
CIBL INC			22.000	0.00
CIENA CORP			16,897.000	527,862.28
CIGNA HOLDING CO			19,328.000	4,025,056.00
CIM COMMERCIAL TRUST CORP			355.000	4,970.00
CIMAREX ENERGY CO			12,630.000	1,173,832.20
CIMPRESS NV			4,152.000	567,204.72
CINCINNATI BELL INC			4,980.000	79,431.00
CINCINNATI FINANCIAL CORP			22,755.000	1,747,811.55
CINEMARK HOLDINGS INC			13,367.000	537,353.40
CINTAS CORP			11,261.000	2,227,538.41
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	230.89
CIRCOR INTERNATIONAL INC			2,027.000	96,282.50
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			9,019.000	348,133.40
CISCO SYSTEMS INC			319,781.000	15,557,345.65
CIT GROUP INC			18,625.000	961,236.25
CITI TRENDS INC			3,099.000	89,158.23
CITIGROUP INC			165,786.000	11,893,487.64
CITIZENS & NORTHERN CORP			568.000	14,853.20
CITIZENS COMMUNITY BANCORP INC			106.000	1,484.00

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CITIZENS FINANCIAL GROUP INC			354,391.000	13,668,860.87
CITIZENS INC/TX			3,931.000	33,020.40
CITRIX SYSTEMS INC			17,730.000	1,970,866.80
CITY BANK/LYNNWOOD WA			1,072.000	9.11
CITY HOLDING CO			2,230.000	171,264.00
CITY OFFICE REIT INC			73,607.000	928,920.34
CIVEO CORP			6,356.000	26,377.40
CIVITAS SOLUTIONS INC			5,149.000	75,947.75
CLARUS CORP			1,902.000	21,017.10
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00
CLEAN ENERGY FUELS CORP			10,244.000	26,634.40
CLEARFIELD INC			2,788.000	37,498.60
CLEARSIDE BIOMEDICAL INC			2,766.000	17,010.90
CLEARSTORY SYSTEMS INC			219.000	0.02
CLEARWATER PAPER CORP			2,723.000	80,873.10
CLEARWAY ENERGY INC			8,196.000	157,280.55
CLEVELAND BIOLABS INC			52.000	104.52
CLEVELAND-CLIFFS INC			40,231.000	509,324.46
CLOROX CO/THE			17,578.000	2,643,906.98
CLOUD PEAK ENERGY INC			6,172.000	14,195.60
CLOVIS ONCOLOGY INC			2,130.000	62,558.10
CLST HOLDINGS INC			3,920.000	5.88
CME GROUP INC			53,078.000	9,034,406.38
CMS ENERGY CORP			60,413.000	2,960,237.00
CMTSU LIQUIDATION INC			7,875.000	9.45
CNA FINANCIAL CORP			96,362.000	4,398,925.30
CNB FINANCIAL CORP/PA			2,053.000	59,249.58
CNH INDUSTRIAL NV			406,550.000	4,882,665.50
CNO FINANCIAL GROUP INC			36,144.000	766,975.68
COBIZ FINANCIAL INC			1,883.000	41,689.62
COCA-COLA CO/THE			245,996.000	11,362,555.24
COCA-COLA CONSOLIDATED INC			1,246.000	227,120.88
COCA-COLA EUROPEAN PARTNERS PL			321,566.000	14,566,457.45
COCHLEAR LTD			53,000.000	7,694,172.82
CODEXIS INC			892.000	15,342.40
CODORUS VALLEY BANCORP INC			1,812.000	56,606.88
COEUR MINING INC			16,325.000	87,012.25
COFINIMMO SA			9,420.000	1,175,098.84
COGENT COMMUNICATIONS HOLDINGS			9,837.000	548,904.60

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COGNIZANT TECHNOLOGY SOLUTIONS			72,742.000	5,612,045.30
COHEN & CO INC			33.000	330.00
COHEN & STEERS INC			3,840.000	155,942.40
COHERUS BIOSCIENCES INC			1,817.000	29,980.50
COHU INC			3,809.000	95,605.90
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			63,026.000	4,219,590.70
COLLECTORS UNIVERSE INC			2,907.000	43,023.60
COLLEGIUM PHARMACEUTICAL INC			1,500.000	22,110.00
COLOMBO BANK			495.000	57.17
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLUMBIA BANKING SYSTEM INC			8,093.000	313,765.61
COLUMBIA PROPERTY TRUST INC			11,400.000	269,496.00
COLUMBUS MCKINNON CORP/NY			3,054.000	120,755.16
COMARCO INC			3,575.000	119.76
COMCAST CORP			569,010.000	20,148,644.10
COMDIAL CORP			222.000	0.44
COMERICA INC			99,187.000	8,946,667.40
COMFORT SYSTEMS USA INC			5,219.000	294,351.60
COMMERCIAL INTERNATIONAL BANK			282,625.000	1,312,660.64
COMMERCIAL METALS CO			205,101.000	4,208,672.52
COMMUNICATIONS SYSTEMS INC			1,795.000	5,026.00
COMMUNITY BANK SYSTEM INC			6,720.000	410,390.40
COMMUNITY HEALTH SYSTEMS INC			14,028.000	48,536.88
COMMUNITY TRUST BANCORP INC			3,945.000	182,850.75
COMMUNITY WEST BANCSHARES			895.000	10,740.00
COMMVAULT SYSTEMS INC			33,702.000	2,359,140.00
COMPASS GROUP PLC			381,420.000	8,485,486.22
COMPASS MINERALS INTERNATIONAL			3,760.000	252,672.00
COMPUTER PROGRAMS & SYSTEMS IN			3,931.000	105,547.35
COMPUTER SERVICES INC			1,732.000	87,535.28
COMPUTER TASK GROUP INC			5,316.000	27,749.52
COMPX INTERNATIONAL INC			1,012.000	13,763.20
COMSCORE INC			14,460.000	263,605.80
COMSTOCK RESOURCES INC			1,054.000	8,832.52
COMTECH TELECOMMUNICATIONS COR			3,491.000	126,618.57
CONAGRA BRANDS INC			47,519.000	1,614,220.43
CONCENTRADORA FIBRA HOTELERA M			721,198.000	465,133.52
CONCERT PHARMACEUTICALS INC			7,514.000	111,507.76

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONCHO RESOURCES INC			23,462.000	3,583,820.50
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			3,125.000	247,562.50
CONN'S INC			1,694.000	59,882.90
CONNECTICUT WATER SERVICE INC			2,552.000	177,032.24
CONNECTONE BANCORP INC			873.000	20,733.75
CONOCOPHILLIPS			101,206.000	7,833,344.40
CONRAD INDUSTRIES INC			1,998.000	37,862.10
CONSOL ENERGY INC			3,024.000	123,409.44
CONSOLIDATED COMMUNICATIONS HO			11,656.000	151,994.24
CONSOLIDATED EDISON INC			41,651.000	3,173,389.69
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50
CONSOLIDATED WATER CO LTD			7,950.000	110,107.50
CONSOLIDATED-TOMOKA LAND CO			2,568.000	159,935.04
CONSTELLATION BRANDS INC			18,187.000	3,921,480.94
CONSUMER PORTFOLIO SERVICES IN			3,851.000	14,248.70
CONTACT ENERGY LTD			208,192.000	804,661.76
CONTANGO OIL & GAS CO			7,906.000	48,859.08
CONTINENTAL BUILDING PRODUCTS			2,419.000	90,833.45
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTINENTAL MATERIALS CORP			751.000	12,166.20
CONVERGYS CORP			13,392.000	317,926.08
COOPER COS INC/THE			21,018.000	5,825,138.70
COOPER TIRE & RUBBER CO			10,344.000	292,735.20
COOPER-STANDARD HOLDINGS INC			1,846.000	221,427.70
COPART INC			29,430.000	1,516,527.90
CORCEPT THERAPEUTICS INC			12,102.000	169,670.04
CORE-MARK HOLDING CO INC			6,060.000	205,797.60
CORECIVIC INC			11,993.000	291,789.69
COREPOINT LODGING INC			5,660.000	110,087.00
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE ONDEMAND INC			6,540.000	371,145.00
CORNING INC			167,658.000	5,918,327.40
CORNWALL RESOURCES INC			100.000	0.00
CORPORATE OFFICE PROPERTIES TR			10,411.000	310,560.13
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			5,803.000	349,630.75
COSTAR GROUP INC			1,160.000	488,174.40
COSTCO WHOLESALE CORP			43,934.000	10,319,217.92

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COTY INC			73,098.000	918,110.88
COUNTY BANCORP INC			554.000	13,905.40
COUSINS PROPERTIES INC			37,579.000	334,077.31
COVANTA HOLDING CORP			31,847.000	517,513.75
COVENANT TRANSPORTATION GROUP			1,866.000	54,225.96
COVIVIO			4,524.000	471,602.68
COWEN INC			371.000	6,047.30
CPI AEROSTRUCTURES INC			1,047.000	8,742.45
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			3,735.000	187,571.70
CRACKER BARREL OLD COUNTRY STO			3,617.000	532,169.21
CRAFT BREW ALLIANCE INC			1,907.000	31,179.45
CRAWFORD & CO			6,711.000	61,808.31
CRAY INC			4,788.000	102,942.00
CRAZY WOMAN CREEK BANCORP INC			437.000	7,778.60
CREE INC			11,315.000	428,499.05
CREXENDO INC			1,395.000	2,441.25
CRH PLC			251,331.000	8,226,332.56
CROCS INC			9,190.000	195,655.10
CROSS COUNTRY HEALTHCARE INC			11,595.000	101,224.35
CROSSROADS SYSTEMS INC			77.000	558.25
CROWN CASTLE INTERNATIONAL COR			25,502.000	2,839,137.66
CROWN CRAFTS INC			3,403.000	19,397.10
CRYOLIFE INC			5,594.000	196,908.80
CSG SYSTEMS INTERNATIONAL INC			9,573.000	384,260.22
CSL LTD			200,780.000	29,216,128.35
CSP INC			821.000	10,771.52
CSS INDUSTRIES INC			2,060.000	29,313.80
CSX CORP			58,423.000	4,326,223.15
CT REIT UNIT			4,739.000	47,111.37
CTI INDUSTRIES CORP			179.000	581.75
CTS CORP			4,394.000	150,714.20
CUBIC CORP			3,285.000	239,969.25
CULP INC			4,138.000	100,139.60
CUMMINS INC			12,066.000	1,762,480.62
CURIS INC			1,868.000	3,325.04
CUSTOMERS BANCORP INC			1,410.000	33,177.30
CUTERA INC			7,301.000	237,647.55
CV HOLDINGS INC/UNITED STATES			5,499.000	219.96

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CVB FINANCIAL CORP			13,874.000	309,667.68
CVR ENERGY INC			2,915.000	117,241.30
CVS HEALTH CORP			68,099.000	5,360,753.28
CYBERAGENT INC			155,000.000	8,255,931.31
CYBERARK SOFTWARE LTD			3,534.000	282,154.56
CYBERCARE INC COM			5,500.000	825.00
CYBEROPTICS CORP			1,596.000	32,239.20
CYTOKINETICS INC			8,939.000	88,049.15
CYTORI THERAPEUTICS INC			6.000	2.43
DAILY JOURNAL CORP			227.000	54,707.00
DAIMLER AG			108,500.000	6,849,336.46
DAIWA HOUSE INDUSTRY CO LTD			440,200.000	13,052,722.92
DAKTRONICS INC			6,647.000	52,112.48
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			20,490.000	382,548.30
DANAHER CORP			49,736.000	5,404,313.76
DANONE SA			98,290.000	7,614,727.80
DARDEN RESTAURANTS INC			35,183.000	3,911,997.77
DARLING INGREDIENTS INC			15,647.000	302,300.04
DASAN ZHONG SOLUTIONS INC			257.000	3,646.83
DATA I/O CORP			3,451.000	18,048.73
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	244.85
DATAWATCH CORP			2,397.000	27,925.05
DAVE & BUSTER'S ENTERTAINMENT			4,567.000	302,426.74
DAVITA INC			21,622.000	1,548,783.86
DAWSON GEOPHYSICAL CO			11,979.000	74,150.01
DAXOR CORP			1,616.000	7,546.72
DBS GROUP HOLDINGS LTD			523,200.000	9,990,330.44
DDR CORP			40,685.000	544,772.15
DEAN FOODS CO			13,666.000	97,028.60
DECKERS OUTDOOR CORP			4,425.000	524,716.50
DECORATOR INDUSTRIES INC			831.000	8.31
DEERE & CO			19,774.000	2,972,625.42
DELICATH SYSTEMS INC			0.004	0.00
DELICATH SYSTEMS INC RTS EXP 08/27/2018			2.000	0.00
DELEK US HOLDINGS INC			92,083.000	3,907,081.69
DELIA*S INC			3,437.000	0.34
DELL TECHNOLOGIES INC CLASS V			29,370.000	2,852,414.40

Asset Detail

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As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DELPHAX TECHNOLOGIES INC			7,074.000	44.57
DELPHI TECHNOLOGIES PLC			48,320.000	1,522,113.20
DELTA AIR LINES INC			55,432.000	3,205,632.56
DELTA APPAREL INC			3,232.000	57,497.28
DELTAGEN INC			13,680.000	1.37
DELUXE CORP			6,484.000	369,198.96
DENBURY RESOURCES INC			34,044.000	211,072.80
DENNY'S CORP			9,259.000	136,292.48
DENTSPLY SIRONA INC			39,001.000	1,471,897.74
DESTINATION MATERNITY CORP			3,060.000	14,259.60
DESTINATION XL GROUP INC			4,460.000	11,150.00
DETERMINE INC			423.000	300.33
DEUTSCHE BOERSE AG			67,000.000	8,980,485.70
DEVON ENERGY CORP			31,278.000	1,249,243.32
DEXTERA SURGICAL INC			149.000	4.38
DHI GROUP INC			15,785.000	33,148.50
DHT HOLDINGS INC			1,036.000	4,869.20
DIADEXUS INC			148.000	4.44
DIAGEO PLC			755,278.000	26,779,982.30
DIAMOND HILL INVESTMENT GROUP			820.000	135,619.80
DIAMOND OFFSHORE DRILLING INC			7,466.000	149,320.00
DIAMONDROCK HOSPITALITY CO			26,578.000	310,165.26
DICERNA PHARMACEUTICALS INC			2,463.000	37,585.38
DICK'S SPORTING GOODS INC			139,515.000	4,949,992.20
DIEBOLD NIXDORF INC			7,882.000	35,469.00
DIFFERENTIAL BRANDS GROUP INC			39.000	158.34
DIGI INTERNATIONAL INC			7,626.000	102,569.70
DIGIMARC CORP			3,347.000	105,263.15
DIGITAL GARAGE INC			77,300.000	2,518,026.04
DIGITAL INFO SECURITY CO			18.000	1.31
DIGITAL REALTY TRUST INC			49,917.000	5,614,664.16
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DILLARD'S INC			1,881.000	143,595.54
DIME COMMUNITY BANCSHARES INC			5,665.000	101,120.25
DINE BRANDS GLOBAL INC			2,307.000	187,582.17
DIODES INC			4,128.000	137,421.12
DIOS FASTIGHETER AB			41,720.000	266,930.69
DIPLOMAT PHARMACY INC			4,370.000	84,821.70
DISCOVER FINANCIAL SERVICES			21,065.000	1,610,419.25

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DISCOVERY INC			318,800.000	9,453,348.10	
DISH NETWORK CORP			14,082.000	503,572.32	
DISTRIBUIDORA INTERNACIONAL DE			1,494,600.000	3,471,955.80	
DITECH HLDG CORP WT EXP SER A			453.000	90.60	
DITECH HLDG CORP WT EXP SER B 01/31/2028			360.000	43.20	
DITECH HOLDING CORP			265.000	1,134.20	
DIVERSICARE HEALTHCARE SERVICE			1,976.000	12,745.20	
DIVINE INC			6,229.000	3.92	
DIXIE GROUP INC/THE			1,371.000	2,193.60	
DMC GLOBAL INC			1,649.000	67,279.20	
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00	
DOLL TECHNOLOGY GROUP INC			1.000	0.00	
DOLLAR GENERAL CORP			24,238.000	2,649,213.40	
DOLLAR TREE INC			28,710.000	2,341,300.50	
DOLLARAMA INC			385,000.000	12,119,487.85	
DOMINION ENERGY INC			40,190.000	2,824,553.20	
DOMMO ENERGIA SA ADR			719.000	25,385.66	
DOMTAR CORP			9,147.000	477,198.99	
DONEGAL GROUP INC			6,549.000	92,020.43	
DONNELLEY FINANCIAL SOLUTIONS			460.000	8,243.20	
DORIAN LPG LTD			545.000	4,343.65	
DORMAN PRODUCTS INC			6,576.000	505,825.92	
DOUGLAS DYNAMICS INC			1,629.000	71,513.10	
DOVA PHARMACEUTICALS INC			700.000	14,679.00	
DOVER CORP			27,152.000	2,403,766.56	
DOVER DOWNS GAMING & ENTERTAIN			3,923.000	11,141.32	
DOVER MOTORSPORTS INC			5,962.000	12,818.30	
DOWDUPONT INC			150,193.000	9,658,911.83	
DR HORTON INC			56,382.000	2,378,192.76	
DREAM GLOBAL REIT UNIT			28,728.000	330,040.84	
DREAM INDUSTRIAL REIT UNIT			73,801.000	577,230.47	
DRI CORP			787.000	0.55	
DRIL-QUIP INC			4,491.000	234,654.75	
DRIVE SHACK INC			4,615.000	27,505.40	
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00	
DSP GROUP INC			2,555.000	30,404.50	
DSV A/S			172,840.000	15,721,660.07	
DSW INC			8,871.000	300,549.48	
DTE ENERGY CO			29,143.000	3,180,375.59	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.04
DUCOMMUN INC			2,048.000	83,640.32
DUKE ENERGY CORP			59,140.000	4,732,382.80
DUKE REALTY CORP			59,170.000	1,678,652.90
DULUTH HOLDINGS INC			1,699.000	53,450.54
DURECT CORP			7,621.000	8,383.10
DXC TECHNOLOGY CO			26,041.000	2,435,354.32
DYCOM INDUSTRIES INC			4,694.000	397,112.40
DYNACQ HEALTHCARE INC			16.000	0.24
DYNAVAX TECHNOLOGIES CORP			14,177.000	175,794.80
DYNEX CAPITAL INC			8,422.000	53,732.36
E*TRADE FINANCIAL CORP			15,963.000	836,301.57
EACO CORP			16.000	201.60
EAGLE BANCORP INC			3,446.000	174,367.60
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	8.55
EAGLE PHARMACEUTICALS INC/DE			1,808.000	125,348.64
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	0.00
EARTHSTONE ENERGY INC			5,369.000	50,361.22
EASTERLY GOVERNMENT PROPERTIES			63,618.000	1,232,280.66
EASTERN CO/THE			749.000	21,271.60
EASTGROUP PROPERTIES INC			3,836.000	366,798.32
EASTMAN CHEMICAL CO			24,375.000	2,333,175.00
EASTMAN KODAK CO			4,573.000	14,176.30
EATON CORP PLC			38,805.000	3,365,557.65
EBAY INC			57,182.000	1,888,149.64
EBIX INC			4,519.000	357,678.85
EBT INTL INC COM NEW			69.000	0.00
ECOLAB INC			18,710.000	2,933,353.80
ECOLOGY AND ENVIRONMENT INC			298.000	3,978.30
EDCI HOLDINGS INC			1,189.000	273.47
EDGEWATER TECHNOLOGY INC			6,313.000	31,691.26
EDISON INTERNATIONAL			91,149.000	6,168,964.32
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATIONAL DEVELOPMENT CORP			1,652.000	18,915.40
EDWARDS LIFESCIENCES CORP			18,840.000	3,280,044.00
EGAIN CORP			1,590.000	12,879.00
EHEALTH INC			3,564.000	100,718.64
EIGER BIOPHARMACEUTICALS INC			1,328.000	15,936.00

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	
EL PASO ELECTRIC CO			7,865.000	449,878.00	
ELDORADO RESORTS INC			8,443.000	410,329.80	
ELECTRO SCIENTIFIC INDUSTRIES			2,961.000	51,669.45	
ELECTRO-SENSORS INC			212.000	775.92	
ELECTRONIC ARTS INC			18,739.000	2,257,862.11	
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	112.19	
ELECTRONICS FOR IMAGING INC			6,353.000	216,510.24	
ELI LILLY & CO			67,988.000	7,295,792.28	
ELLIE MAE INC			4,781.000	453,095.37	
ELLINGTON RESIDENTIAL MORTGAGE			2,303.000	26,000.87	
EMAGIN CORP			5,889.000	8,833.50	
EMAK WORLDWIDE INC			1,137.000	11.37	
EMC INSURANCE GROUP INC			2,569.000	63,505.68	
EMCOR GROUP INC			49,031.000	3,682,718.41	
EMCORE CORP			1,144.000	5,548.40	
EMERGENT BIOSOLUTIONS INC			7,496.000	493,461.68	
EMERSON ELECTRIC CO			58,142.000	4,452,514.36	
EMERSON RADIO CORP			4,687.000	6,843.02	
EMISPHERE TECHNOLOGIES INC			6,412.000	15,068.20	
EMPIRE RESORTS INC			104.000	967.20	
EMPIRE STATE REALTY TRUST INC			6,187.000	102,766.07	
EMPLOYERS HOLDINGS INC			5,558.000	251,777.40	
ENAGAS SA			49,349.000	1,332,663.58	
ENANTA PHARMACEUTICALS INC			3,085.000	263,644.10	
ENBRIDGE ENERGY MANAGEMENT LLC			356.000	3,887.52	
ENBRIDGE INC			129,986.000	4,197,247.94	
ENBRIDGE INCOME FD HLDGS INC			2,163.000	52,493.66	
ENCOMPASS HEALTH CORP			27,825.000	2,168,958.75	
ENCORE CAPITAL GROUP INC			3,121.000	111,887.85	
ENCORE WIRE CORP			3,917.000	196,241.70	
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00	
ENDESA SA			61,980.000	1,339,729.62	
ENDO INTERNATIONAL PLC			28,700.000	483,021.00	
ENDOCYTE INC			3,178.000	56,441.28	
ENDOLOGIX INC			14,625.000	27,933.75	
ENDURANCE INTERNATIONAL GROUP			7,984.000	70,259.20	
ENEL CHILE SA ADR			104,294.000	522,512.94	
ENEL SPA			306,822.000	1,572,320.99	
ENER1 INC			8,865.000	0.00	

Asset Detail

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As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ENERGEN CORP			60,365.000	5,201,652.05	
ENERGY CONVERSION DEVICES INC			3,568.000	0.00	
ENERGY FOCUS INC			96.000	184.32	
ENERGY RECOVERY INC			5,828.000	52,160.60	
ENERGY TRANSFER LP			684,781.000	11,935,732.83	
ENERGY TRANSFER OPERATING LP			410,422.000	9,135,993.72	
ENERSYS			7,273.000	633,696.49	
ENGIE SA			100,960.000	1,485,161.73	
ENGLOBAL CORP			4,402.000	4,490.04	
ENHERENT CORP			9,218.000	27.65	
ENLINK MIDSTREAM PARTNERS LP			139,054.000	2,591,966.56	
ENNIS INC			3,710.000	75,869.50	
ENOVA INTERNATIONAL INC			3,389.000	97,603.20	
ENPRO INDUSTRIES INC			2,422.000	176,636.46	
ENSCO PLC			46,027.000	388,467.88	
ENSIGN GROUP INC/THE			5,409.000	205,109.28	
ENSTAR GROUP LTD			1,438.000	299,823.00	
ENTEGRIS INC			23,452.000	678,935.40	
ENTERCOM COMMUNICATIONS CORP			4,042.000	31,729.70	
ENERGY CORP			157,665.000	12,791,361.45	
ENTERPRISE BANCORP INC/MA			515.000	17,710.85	
ENTERPRISE FINANCIAL SERVICES			454.000	24,084.70	
ENTERPRISE PRODUCTS PARTNERS L			734,151.000	21,092,158.23	
ENTRADE INC COM			13,100.000	0.00	
ENTRAVISION COMMUNICATIONS COR			7,652.000	37,494.80	
ENVESTNET INC			6,091.000	371,246.45	
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00	
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,686.96	
ENVISION HEALTHCARE CORP			7,446.000	340,505.58	
ENVIT CAPITAL GROUP INC			290.000	0.00	
ENZO BIOCHEM INC			4,079.000	16,805.48	
ENZON PHARMACEUTICALS INC			10,765.000	2,570.68	
EOG RESOURCES INC			42,710.000	5,448,514.70	
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.12	
EPIX PHARMACEUTICALS INC			6,452.000	0.65	
EPIZYME INC			9,164.000	97,138.40	
EPL TECHNOLOGIES INC			19,700.000	0.00	
EPLUS INC			5,626.000	521,530.20	
EQM MIDSTREAM PARTNERS LP			207,752.000	10,965,150.56	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EQT CORP			16,229.000	717,808.67
EQUIFAX INC			7,403.000	966,609.71
EQUIFIN INC			394.000	3.15
EQUINIX INC			4,888.000	2,115,966.32
EQUINOR ASA			374,663.000	10,559,006.62
EQUITY BANCSHARES INC			1,631.000	64,033.06
EQUITY COMMONWEALTH			9,102.000	292,083.18
EQUITY RESIDENTIAL			36,517.000	2,419,616.42
ERA GROUP INC			6,737.000	83,201.95
ERBA DIAGNOSTICS INC			3,427.000	1,653.53
EROOMSYSTEM TECHNOLOGIES INC			65.000	68.58
ERSTE GROUP BANK AG			328,110.000	13,635,749.59
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	24,312.20
ESCALERA RESOURCES CO			9,249.000	9.25
ESCO TECHNOLOGIES INC			3,921.000	266,824.05
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESPERION THERAPEUTICS INC			700.000	31,059.00
ESPEY MANUFACTURING & ELECTRON			318.000	9,503.44
ESSENDANT INC			9,261.000	118,726.02
ESSENT GROUP LTD			8,884.000	393,117.00
ESSENTIAL PROPERTIES REALTY TR			16,907.000	239,910.33
ESSEX PROPERTY TRUST INC			8,946.000	2,207,067.66
ESTEE LAUDER COS INC/THE			24,673.000	3,585,480.36
ESTERLINE TECHNOLOGIES CORP			4,370.000	397,451.50
ETHAN ALLEN INTERIORS INC			3,900.000	80,925.00
ETSY INC			10,946.000	562,405.48
EUROBANCSHARES INC			3,146.000	0.00
EUTELSAT COMMUNICATIONS SA			7,448.000	176,131.35
EVANS & SUTHERLAND COMPUTER CO			3,651.000	4,271.67
EVERCEL INC			2,040.000	3,896.40
EVEREST RE GROUP LTD			8,116.000	1,854,262.52
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			40,063.000	2,200,259.96

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EVERI HOLDINGS INC			12,114.000	111,085.38
EVERSOURCE ENERGY			45,318.000	2,784,337.92
EVERTEC INC			8,372.000	201,765.20
EVINE LIVE INC			3,429.000	3,943.35
EVOLUTION PETROLEUM CORP			10,186.000	112,555.30
EVOLVING SYSTEMS INC			7,263.000	17,068.05
EVONIK INDUSTRIES AG			222,200.000	7,961,931.51
EW SCRIPPS CO/THE			6,241.000	102,976.50
EXANTAS CAPITAL CORP			3,084.000	33,862.32
EXELON CORP			173,718.000	7,584,527.88
EXLSERVICE HOLDINGS INC			3,985.000	263,807.00
EXPEDIA GROUP INC			40,796.000	5,323,062.08
EXPEDITORS INTERNATIONAL OF WA			26,947.000	1,981,412.91
EXPERIAN PLC			355,000.000	9,122,188.36
EXPONENT INC			16,574.000	888,366.40
EXPRESS INC			11,146.000	123,274.76
EXPRESS SCRIPTS HOLDING CO			47,957.000	4,556,394.57
EXTENDED STAY AMERICA INC			28,389.000	574,309.47
EXTERRAN CORP			3,428.000	90,944.84
EXTRA SPACE STORAGE INC			7,777.000	673,799.28
EXTREME NETWORKS INC			11,183.000	61,282.84
EXXON MOBIL CORP			282,596.000	24,026,311.92
EZCORP INC			5,023.000	53,746.10
EZENIA! INC			5,456.000	51.83
F5 NETWORKS INC			10,186.000	2,031,292.12
FAB INDS INC COM			4,400.000	0.00
FABRINET			4,424.000	204,654.24
FACEBOOK INC			185,642.000	30,530,683.32
FACTORY 2-U STORES INC			5,731.000	16.05
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,036.000	453.82
FAMOUS DAVE'S OF AMERICA INC			2,467.000	16,158.85
FANUC CORP			28,800.000	5,431,139.43
FARMER BROTHERS CO			2,093.000	55,255.20
FARO TECHNOLOGIES INC			2,251.000	144,851.85
FASTENAL CO			39,313.000	2,280,940.26
FAURECIA SA			66,807.000	4,022,593.77
FBL FINANCIAL GROUP INC			3,696.000	278,124.00
FCB FINANCIAL HOLDINGS INC			3,266.000	154,808.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			1,401.000	101,124.18
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			4,518.000	571,391.46
FEDERAL SCREW WORKS			815.000	7,009.00
FEDERAL SIGNAL CORP			9,859.000	264,024.02
FEDERATED INVESTORS INC			11,600.000	279,792.00
FEDEX CORP			19,694.000	4,742,118.26
FEDNAT HOLDING CO			946.000	24,104.08
FERGUSON PLC			270,319.000	22,965,993.40
FERGUSON PLC ADR			305,088.000	2,590,197.12
FERRO CORP			10,684.000	248,082.48
FERROGLOBE PLC			8,671.000	70,842.07
FFD FINANCIAL CORP			676.000	33,800.00
FGL HOLDINGS			260,769.000	2,333,882.55
FIBERCORE INC			7,424.000	11.14
FIBERMARK INC COM			6,800.000	0.00
FIBRA UNO ADMINISTRACION SA DE			194,385.000	260,507.14
FIDELITY NATIONAL FINANCIAL IN			33,079.000	1,301,658.65
FIDELITY NATIONAL INFORMATION			28,449.000	3,102,932.43
FIDELITY SOUTHERN CORP			2,250.000	55,755.00
FIESTA RESTAURANT GROUP INC			1,632.000	43,656.00
FIFTH THIRD BANCORP			113,852.000	3,178,747.84
FINANCIAL INSTITUTIONS INC			671.000	21,069.40
FINECOBANK BANCA FINECO SPA			700,000.000	9,362,270.75
FINISAR CORP			14,009.000	266,871.45
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			23,400.000	397,800.00
FIRST ACCEPTANCE CORP			5,086.000	5,859.07
FIRST BANCORP INC/ME			1,965.000	56,926.05
FIRST BANCORP/PUERTO RICO			8,183.000	74,465.30
FIRST BANCORP/SOUTHERN PINES N			2,141.000	86,731.91
FIRST BUSEY CORP			1,240.000	39,742.00
FIRST BUSINESS FINANCIAL SERVI			1,068.000	24,756.24
FIRST COMMONWEALTH FINANCIAL C			13,748.000	221,892.72
FIRST COMMUNITY BANKSHARES INC			421.000	14,263.48
FIRST DATA CORP			185,100.000	4,529,397.00
FIRST DEFIANCE FINANCIAL CORP			7,198.000	216,731.78

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST FINANCIAL BANCORP			14,115.000	419,215.50
FIRST FINANCIAL BANKSHARES INC			9,987.000	590,231.70
FIRST FINANCIAL CORP/IN			2,712.000	136,142.40
FIRST FOUNDATION INC			3,971.000	62,027.02
FIRST HORIZON NATIONAL CORP			15.000	258.90
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			15,220.000	477,908.00
FIRST INTERSTATE BANCSYSTEM IN			1,737.000	77,817.60
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			6,820.000	306,831.80
FIRST MIDWEST BANCORP INC/IL			12,434.000	330,620.06
FIRST NBC BANK HOLDING CO			1,118.000	40.25
FIRST OF LONG ISLAND CORP/THE			4,826.000	104,965.50
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST QUANTUM MINERALS LTD			753,410.000	8,573,929.37
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,516.000	28,500.80
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH INC			6,899.000	565,718.00
FIRSTENERGY CORP			102,416.000	3,806,802.72
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			36,970.000	3,045,588.60
FIVE BELOW INC			7,692.000	1,000,421.52
FIVE PRIME THERAPEUTICS INC			6,599.000	91,858.08
FIVE STAR SENIOR LIVING INC			655.000	563.36
FIVE9 INC			6,900.000	301,461.00
FLAGSTAR BANCORP INC			2,087.000	65,677.89
FLANIGAN'S ENTERPRISES INC			102.000	2,856.00
FLEETCOR TECHNOLOGIES INC			5,434.000	1,238,082.56
FLEETWOOD ENTERPRISES INC COM			17,000.000	17,000.00
FLEXION THERAPEUTICS INC			4,173.000	78,076.83
FLEXSTEEL INDUSTRIES INC			1,453.000	43,212.22
FLIR SYSTEMS INC			8,485.000	521,572.95
FLOTEK INDUSTRIES INC			6,231.000	14,954.40
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOWSERVE CORP			8,044.000	439,926.36
FLUIDIGM CORP			7,871.000	58,953.79
FLUOR CORP			8,644.000	502,216.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FLUSHING FINANCIAL CORP			2,652.000	64,708.80	
FLYI INC COM			29,300.000	87.90	
FMC CORP			55,231.000	4,815,038.58	
FOAMEX INTL INC COM NEW			9,459.000	37.84	
FOCUS ENHANCEMENTS INC			19,974.000	15.98	
FONAR CORP			2,579.000	64,217.10	
FOOT LOCKER INC			7,187.000	366,393.26	
FOOTBALL EQUITIES INC			5,500.000	5.50	
FOOTSTAR INC			18,000.000	27,000.00	
FORD MOTOR CO			275,673.000	2,549,975.25	
FORESTAR GROUP INC			450.000	9,540.00	
FORMFACTOR INC			5,759.000	79,186.25	
FORRESTER RESEARCH INC			2,560.000	117,504.00	
FORTIVE CORP			34,553.000	2,909,362.60	
FORTRESS TRANSPORTATION & INFR			5,339.000	97,063.02	
FORTUNE BRANDS HOME & SECURITY			18,310.000	958,711.60	
FORTUNE REAL ESTATE INVESTMENT HK/00778			1,392,201.000	1,652,870.61	
FORUM ENERGY TECHNOLOGIES INC			6,770.000	70,069.50	
FORWARD AIR CORP			3,546.000	254,248.20	
FOSSIL GROUP INC			4,110.000	95,680.80	
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00	
FOUR CORNERS PROPERTY TRUST IN			7,062.000	181,422.78	
FOX FACTORY HOLDING CORP			4,308.000	301,775.40	
FRANCESCA'S HOLDINGS CORP			6,810.000	25,265.10	
FRANK'S INTERNATIONAL NV			4,400.000	38,192.00	
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00	
FRANKLIN COVEY CO			5,577.000	131,896.05	
FRANKLIN ELECTRIC CO INC			5,874.000	277,546.50	
FRANKLIN FINANCIAL NETWORK INC			2,943.000	115,071.30	
FRANKLIN RESOURCES INC			37,138.000	1,129,366.58	
FRANKLIN STREET PROPERTIES COR			9,484.000	75,777.16	
FRASERS CENTREPOINT TRUST			862,769.000	1,433,370.38	
FRASERS LOGISTICS & INDUSTRIAL			2,686,719.000	2,103,991.90	
FRED'S INC			3,539.000	7,219.56	
FREEDOM HOLDING CORP/NV			299.000	2,436.85	
FREEMPORT-MCMORAN INC			162,508.000	2,262,111.36	
FREIGHTCAR AMERICA INC			4,152.000	66,722.64	
FREQUENCY ELECTRONICS INC			2,941.000	30,498.17	
FRESENIUS SE & CO KGAA			79,808.000	5,862,157.78	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			4,100.000	138,949.00
FRIEDMAN INDUSTRIES INC			2,475.000	23,314.50
FRIEDMANS INC CL A			10,900.000	0.00
FRONT YARD RESIDENTIAL CORP			632.000	6,857.20
FRONTIER COMMUNICATIONS CORP			10,473.000	67,969.77
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	38,688.79
FRP HOLDINGS INC			3,126.000	194,124.60
FS KKR CAPITAL CORP			29,511.000	208,052.55
FTD COS INC			4,670.000	12,282.10
FTI CONSULTING INC			5,634.000	412,352.46
FUBON FINANCIAL HOLDING CO LTD			3,603,000.000	6,112,579.79
FUEL TECH INC			2,314.000	3,008.20
FUELCELL ENERGY INC			508.000	543.56
FULTON FINANCIAL CORP			21,544.000	358,707.60
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			6,586.000	122,104.44
G-III APPAREL GROUP LTD			4,686.000	225,818.34
GA EXPRESS INC			1,881.000	0.02
GABS 114A AELTUS CBO			8,180.000	0.00
GAINSCO INC			435.000	9,700.50
GAMCO INVESTORS INC			5,879.000	137,686.18
GAMETECH INTERNATIONAL INC			4,418.000	22.09
GAMING AND LEISURE PROPERTIES			156,842.000	5,528,680.50
GAMING PARTNERS INTERNATIONAL			204.000	1,846.20
GANNETT CO INC			14,852.000	148,668.52
GAP INC/THE			13,339.000	384,830.15
GARGOYLES INC			187.000	0.02
GARMIN LTD			7,428.000	520,331.40
GARTNER INC			5,583.000	884,905.50
GASLOG LTD			2,296.000	45,346.00
GASTAR EXPLORATION LLC			3,020.000	231.03
GATX CORP			5,521.000	478,063.39
GCI LIBERTY INC			180,447.000	9,202,797.00
GCP APPLIED TECHNOLOGIES INC			7,054.000	187,283.70
GDI PROPERTY GROUP			148,112.000	141,459.69

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GEMPHIRE THERAPEUTICS INC			6,700.000	13,802.00	
GENERAC HOLDINGS INC			8,857.000	499,623.37	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	47.06	
GENERAL DYNAMICS CORP			24,022.000	4,917,783.84	
GENERAL ELECTRIC CO			534,281.000	6,032,032.49	
GENERAL MILLS INC			45,662.000	1,959,813.04	
GENERAL MOLY INC			5,187.000	1,919.19	
GENERAL MOTORS CO			263,234.000	8,863,088.78	
GENERAL STEEL HOLDINGS INC			1,145.000	43.40	
GENESCO INC			2,854.000	134,423.40	
GENESIS HEALTHCARE INC			2,781.000	3,754.35	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIE ENERGY LTD			3,643.000	19,672.20	
GENMAB A/S			25,615.000	4,029,554.48	
GENMARK DIAGNOSTICS INC			8,217.000	60,394.95	
GENOMIC HEALTH INC			5,049.000	354,540.78	
GENTHERM INC			4,839.000	219,932.55	
GENUINE PARTS CO			16,748.000	1,664,751.20	
GENVEC CORP INC			66.000	71.28	
GENWORTH FINANCIAL INC			65,862.000	274,644.54	
GEO GROUP INC/THE			38,870.000	977,969.20	
GEOGLOBAL RESOURCES INC			2,056.000	0.00	
GEOMET INC			8,674.000	13.88	
GEOPETRO RESOURCES CO			1,269.000	4.44	
GEOSPACE TECHNOLOGIES CORP			4,444.000	60,882.80	
GERMAN AMERICAN BANCORP INC			2,543.000	89,717.04	
GERON CORP			7,288.000	12,826.88	
GETTY REALTY CORP			4,369.000	124,778.64	
GIBRALTAR INDUSTRIES INC			4,028.000	183,676.80	
GIGA-TRONICS INC			1,580.000	458.20	
GILEAD SCIENCES INC			79,692.000	6,153,019.32	
GLACIER BANCORP INC			10,511.000	452,918.99	
GLADSTONE COMMERCIAL CORP			3,765.000	72,099.75	
GLASSBRIDGE ENTERPRISES INC			723.000	433.73	
GLAUKOS CORP			3,569.000	231,628.10	
GLAXOSMITHKLINE PLC			519,300.000	10,407,104.56	
GLEACHER & CO INC			482.000	241.00	
GLOBAL BLOOD THERAPEUTICS INC			2,216.000	84,208.00	
GLOBAL INDEMNITY LTD			782.000	29,481.40	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GLOBAL NET LEASE INC			6,772.000	141,196.20	
GLOBAL PAYMENTS INC			9,724.000	1,238,837.60	
GLOBAL TECHNOLOGIES LTD			4,068.000	0.04	
GLOBALSTAR INC			48,178.000	24,474.42	
GLOBANT SA			2,976.000	175,554.24	
GLOBUS MEDICAL INC			9,177.000	520,886.52	
GLOWPOINT INC			1,539.000	253.32	
GLYCOMIMETICS INC			3,960.000	57,024.00	
GMS INC			2,144.000	49,740.80	
GN STORE NORD A/S			177,000.000	8,626,211.99	
GNC HOLDINGS INC			6,676.000	27,638.64	
GOLAR LNG LTD			9,792.000	272,217.60	
GOLD RESOURCE CORP			10,854.000	55,463.94	
GOLDEN OCEAN GROUP LTD			483.000	4,762.38	
GOLDFIELD CORP/THE			2,125.000	9,031.25	
GOLDMAN SACHS BDC INC			2,250.000	49,905.00	
GOLDMAN SACHS GROUP INC/THE			25,362.000	5,687,174.88	
GOLUB CAPITAL BDC INC			2,729.000	51,168.75	
GOODYEAR TIRE & RUBBER CO/THE			14,570.000	340,792.30	
GOPRO INC			11,776.000	84,787.20	
GORMAN-RUPP CO/THE			5,780.000	210,970.00	
GOVERNMENT PROPERTIES INCOME T			7,017.000	79,221.93	
GP STRATEGIES CORP			1,649.000	27,785.65	
GRAHAM CORP			3,125.000	88,031.25	
GRAMERCY PROPERTY TRUST			33,115.000	908,675.60	
GRAN TIERRA ENERGY INC			36,229.000	138,394.78	
GRANITE BROADCASTING CORP			140.000	0.00	
GRANITE CONSTRUCTION INC			58,110.000	2,655,627.00	
GRAY TELEVISION INC			9,296.000	158,735.00	
GREAT AMERICAN BANCORP INC			144.000	4,824.00	
GREAT ELM CAPITAL GROUP INC			1,771.000	5,755.75	
GREAT LAKES DREDGE & DOCK CORP			11,817.000	73,265.40	
GREAT SOUTHERN BANCORP INC			1,964.000	108,707.40	
GREAT WESTERN BANCORP INC			7,047.000	297,312.93	
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00	
GREEN BRICK PARTNERS INC			166.000	1,676.60	
GREEN DOT CORP			5,630.000	500,056.60	
GREEN PLAINS INC			4,829.000	83,058.80	
GREENBRIER COS INC/THE			4,751.000	285,535.10	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENLIGHT CAPITAL RE LTD			2,989.000	37,063.60
GREIF INC			3,117.000	167,258.22
GRIFFIN INDUSTRIAL REALTY INC			592.000	23,088.00
GRIFFON CORP			8,877.000	143,363.55
GROUP 1 AUTOMOTIVE INC			2,472.000	160,432.80
GROUPON INC			39,622.000	149,374.94
GROWTHPOINT PROPERTIES AUSTRAL			96,075.000	270,413.60
GRUPO FINANCIERO BANORTE SAB D			1,566,840.000	11,343,706.33
GSE SYSTEMS INC			2,430.000	8,748.00
GSV INC			770.000	21.18
GTT COMMUNICATIONS INC			3,667.000	159,147.80
GTX INC			2,789.000	4,378.73
GUARANTY BANCORP			907.000	26,937.90
GUESS? INC			8,487.000	191,806.20
GUIDED THERAPEUTICS INC			2.000	0.00
GUIDEWIRE SOFTWARE INC			19,860.000	2,006,058.60
GULF ISLAND FABRICATION INC			1,859.000	18,497.05
GULFMARK OFFSHORE INC			21.000	783.30
GULFMARK OFFSHORE INC WTS EXP 11/14/2024			246.000	627.30
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,277.000	26,178.50
H&E EQUIPMENT SERVICES INC			1,806.000	68,230.68
H&R BLOCK INC			12,634.000	325,325.50
HACKETT GROUP INC/THE			6,915.000	139,337.25
HAEMONETICS CORP			6,935.000	794,612.30
HALCON RESOURCES CORP			188.000	840.36
HALLADOR ENERGY CO			2,337.000	14,536.14
HALLIBURTON CO			54,091.000	2,192,308.23
HALLMARK FINANCIAL SERVICES IN			1,002.000	11,022.00
HALOZYME THERAPEUTICS INC			11,596.000	210,699.32
HAMBORNER REIT AG			53,879.000	569,482.18
HAMILTON BEACH BRANDS HOLDING			1,186.000	26,020.84
HAMPSHIRE GROUP LTD			2,587.000	12.94
HANCOCK WHITNEY CORP			9,443.000	449,014.65
HANDLEMAN CO DEL COM			6,680.000	0.00
HANESBRANDS INC			22,162.000	408,445.66
HANGER INC			5,167.000	107,628.61
HANMI FINANCIAL CORP			2,062.000	51,343.80

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HANNON ARMSTRONG SUSTAINABLE I			2,392.000	51,356.24
HARBOR DIVERSIFIED INC			1,094.000	49.12
HARBOURTON CAPITAL GROUP INC			233.000	5.24
HARLEY-DAVIDSON INC			10,239.000	463,826.70
HARMONIC INC			8,186.000	45,023.00
HARRIS CORP			20,854.000	3,528,705.34
HARSCO CORP			9,852.000	281,274.60
HARTE-HANKS INC			579.000	4,128.27
HARTFORD FINANCIAL SERVICES GR			143,575.000	7,173,007.00
HARVARD BIOSCIENCE INC			8,691.000	45,627.75
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06
HASBRO INC			16,048.000	1,686,965.76
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	278.07
HAVERTY FURNITURE COS INC			2,272.000	50,211.20
HAWAIIAN HOLDINGS INC			6,678.000	267,787.80
HAWKINS INC			2,602.000	107,852.90
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			1,949.000	69,189.50
HB FULLER CO			7,883.000	407,314.61
HC2 HOLDINGS INC			306.000	1,872.72
HCA HEALTHCARE INC			16,593.000	2,308,418.16
HCL TECHNOLOGIES LTD			390,100.000	5,853,921.55
HCP INC			125,532.000	3,304,002.24
HDFC BANK LTD ADR			197,450.000	18,580,045.00
HEALTHCARE REALTY TRUST INC			11,351.000	332,130.26
HEALTHCARE SERVICES GROUP INC			9,783.000	397,385.46
HEALTH EQUITY INC			5,785.000	546,161.85
HEALTHSTREAM INC			3,475.000	107,759.75
HEALTHWAREHOUSE.COM INC			409.000	130.88
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			11,787.000	232,557.51
HEARTLAND FINANCIAL USA INC			2,545.000	154,736.00
HECLA MINING CO			48,763.000	136,048.77
HEDGE PATH PHARMACEUTICALS INC			1,225.000	391.88
HEIDRICK & STRUGGLES INTERNATI			1,326.000	44,885.10
HELEN OF TROY LTD			4,036.000	528,312.40
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS & MATHESON ANALYTICS IN			0.648	0.01

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HELIX ENERGY SOLUTIONS GROUP I			270,812.000	2,675,622.56
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			6,697.000	460,552.69
HEMACARE CORP			391.000	4,523.87
HEMISPHERX BIOPHARMA INC			522.000	120.06
HENNESSY ADVISORS INC			2,183.000	30,234.55
HENRY SCHEIN INC			15,237.000	1,295,602.11
HERCULES CAPITAL INC			3,879.000	51,047.64
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,515.000	22,603.80
HERITAGE FINANCIAL CORP/WA			3,416.000	120,072.40
HERITAGE-CRYSTAL CLEAN INC			2,700.000	57,645.00
HERMAN MILLER INC			8,026.000	308,198.40
HERON THERAPEUTICS INC			4,168.000	131,500.40
HERSHA HOSPITALITY TRUST			5,148.000	116,705.16
HERSHEY CO/THE			18,770.000	1,914,540.00
HERTZ GLOBAL HOLDINGS INC			8,462.000	138,184.46
HESKA CORP			2,176.000	246,562.56
HESS CORP			35,987.000	2,575,949.46
HEWLETT PACKARD ENTERPRISE CO			183,504.000	2,992,950.24
HEXAGON AB			129,329.000	7,576,621.35
HFF INC			4,277.000	181,686.96
HG HOLDINGS INC			2,904.000	1,858.56
HHGREGG INC			6,832.000	17.08
HIBBETT SPORTS INC			3,212.000	60,385.60
HIGHPOINT RESOURCES CORP			5,622.000	27,435.36
HIKMA PHARMACEUTICALS PLC			430,000.000	10,373,717.75
HILL INTERNATIONAL INC			4,065.000	16,666.50
HILL-ROM HOLDINGS INC			23,075.000	2,178,280.00
HILLENBRAND INC			8,166.000	427,081.80
HILLTOP HOLDINGS INC			8,579.000	173,038.43
HILTON WORLDWIDE HOLDINGS INC			32,465.000	2,622,522.70
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			116.000	25,497.96
HISPANIC EXPRESS INC			200.000	30.00
HKBN LTD HK/01310			392,945.000	673,915.56
HKN INC			44.000	286.00
HKT TRUST & HKT LTD HK/06823			530,999.000	726,103.76
HMN FINANCIAL INC			1,231.000	25,235.50

Asset Detail

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As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HMS HOLDINGS CORP			10,934.000	358,744.54
HNI CORP			6,821.000	301,761.04
HOLLYFRONTIER CORP			9,964.000	696,483.60
HOLLYSYS AUTOMATION TECHNOLOGI			7,867.000	168,117.79
HOLOGIC INC			40,784.000	1,671,328.32
HOLOGRAPHIC STORAGE LTD			43.000	48.38
HOME BANCORP INC			1,452.000	63,132.96
HOME BANCSHARES INC/AR			15,929.000	348,845.10
HOME DEPOT INC/THE			97,912.000	20,282,470.80
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			2,319.000	61,453.50
HONEYWELL INTERNATIONAL INC			51,278.000	8,532,659.20
HOOKER FURNITURE CORP			1,759.000	59,454.20
HOOPER HOLMES INC			820.000	3.03
HOPE BANCORP INC			15,362.000	248,403.54
HOPEWELL HOLDINGS LTD HK/00054			253,735.000	834,985.27
HOPFED BANCORP INC			1,340.000	23,450.00
HORACE MANN EDUCATORS CORP			7,619.000	342,093.10
HORIZON BANCORP INC/IN			5,614.000	110,876.50
HORIZON PHARMA PLC			23,186.000	453,981.88
HORMEL FOODS CORP			43,673.000	1,720,716.20
HORNBECK OFFSHORE SERVICES INC			4,414.000	25,954.32
HORTONWORKS INC			1,757.000	40,077.17
HOST HOTELS & RESORTS INC			283,944.000	5,991,218.40
HOSTESS BRANDS INC			655,261.000	7,253,739.27
HOUGHTON MIFFLIN HARCOURT CO			15,220.000	106,540.00
HOULIHAN LOKEY INC			1,983.000	89,096.19
HOUSTON AMERICAN ENERGY CORP			3,012.000	662.64
HOUSTON WIRE & CABLE CO			678.000	5,220.60
HOVNANIAN ENTERPRISES INC			5,931.000	9,489.60
HP INC			116,462.000	3,001,225.74
HUBSPOT INC			4,440.000	670,218.00
HUDSON GLOBAL INC			580.000	922.20
HUFFY CORP COM			5,000.000	0.00
HUHTAMAKI OYJ			131,666.000	4,222,398.93
HUMANA INC			25,634.000	8,677,621.68
HUNT COS FINANCE TRUST INC			3,721.000	13,953.75
HUNTINGTON BANCSHARES INC/OH			67,882.000	1,012,799.44
HUNTINGTON INGALLS INDUSTRIES			5,940.000	1,521,115.20

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HUNTSMAN CORP			135,260.000	3,683,129.80	
HURCO COS INC			1,300.000	58,630.00	
HURON CONSULTING GROUP INC			2,689.000	132,836.60	
HUTTIG BUILDING PRODUCTS INC			1,900.000	8,018.00	
HYBRID ENERGY HOLDINGS INC			141.000	0.01	
HYCROFT MNG CORP			659.000	79.08	
HYPERDYNAMICS CORP			406.000	4.67	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	
HYSTER-YALE MATERIALS HANDLING			1,295.000	79,681.35	
IAC/INTERACTIVECORP			9,321.000	2,020,047.12	
IBERIABANK CORP			5,415.000	440,510.25	
ICAD INC			1,154.000	3,358.14	
ICADE			20,132.000	1,861,312.12	
ICF INTERNATIONAL INC			2,407.000	181,608.15	
ICON PLC			13,530.000	2,080,237.50	
ICONIX BRAND GROUP INC			8,035.000	2,492.46	
ICTC GROUP INC			1.000	64.35	
ICU MEDICAL INC			561.000	158,622.75	
ID SYSTEMS INC			1,769.000	12,294.55	
IDACORP INC			7,373.000	731,622.79	
IDENTIV INC			369.000	2,199.24	
IDERA PHARMACEUTICALS INC			1,277.000	11,378.07	
IDEXX LABORATORIES INC			11,154.000	2,784,707.64	
IDNA INC			2,887.000	0.00	
IDT CORP			4,761.000	25,423.74	
IEC ELECTRONICS CORP			2,639.000	13,907.53	
IENTERTAINMENT NETWORK INC			831.000	36.56	
IES HOLDINGS INC			254.000	4,953.00	
IGB REAL ESTATE INVESTMENT TRU			1,620,979.000	661,943.82	
IGO CORPORATIONS			26,400.000	0.00	
IHS MARKIT LTD			77,814.000	4,198,843.44	
II-VI INC			8,600.000	406,780.00	
ILLINOIS TOOL WORKS INC			50,955.000	7,190,769.60	
ILLUMINA INC			9,037.000	3,317,121.22	
IMAGEWARE SYSTEMS INC			1,055.000	1,002.25	
IMAGINON INC			667.000	0.00	
IMAX CORP			7,843.000	202,349.40	
IMMERSION CORP			2,637.000	27,873.09	
IMMOBILIARE GRANDE DISTRIBUZION			23,718.000	182,315.69	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMMUNE DESIGN CORP			929.000	3,205.05
IMMUNE PHARMACEUTICALS INC			2.000	0.14
IMMUNOGEN INC			11,935.000	113,024.45
IMMUNOMEDICS INC			10,469.000	218,069.27
IMPAC MORTGAGE HOLDINGS INC			521.000	3,860.61
IMPATH INC COM			18,800.000	0.00
IMPERVA INC			5,097.000	236,755.65
IMPINJ INC			2,557.000	63,464.74
INCOMNET INC			300.000	0.03
INCYTE CORP			10,847.000	749,310.76
INDEPENDENCE CONTRACT DRILLING			6,200.000	30,628.00
INDEPENDENCE HOLDING CO			2,543.000	91,293.70
INDEPENDENCE REALTY TRUST INC			65,731.000	692,147.43
INDEPENDENT BANK CORP/MI			170.000	4,020.50
INDEPENDENT BANK CORP/ROCKLAND			5,411.000	446,948.60
INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			578,630.000	13,152,581.04
INFINERA CORP			14,745.000	107,638.50
INFINITY ENERGY RESOURCES INC			204.000	11.22
INFINITY PHARMACEUTICALS INC			8,219.000	22,273.49
INFORMA PLC			1,502,791.000	14,936,944.70
INFRATIL LTD			350,682.000	828,807.71
ING GROEP NV			367,400.000	4,772,605.35
INGERSOLL-RAND PLC			101,860.000	10,420,278.00
INGEVITY CORP			5,600.000	570,528.00
INGLES MARKETS INC			8,053.000	275,815.25
INGREDION INC			8,327.000	874,001.92
INNERWORKINGS INC			703.000	5,567.76
INNODATA INC			4,006.000	5,888.82
INNOPHOS HOLDINGS INC			2,157.000	95,770.80
INNOSPEC INC			2,654.000	203,694.50
INNOVATIVE SOLUTIONS & SUPPORT			2,621.000	6,657.34
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			9,281.000	141,442.44
INOGEN INC			2,112.000	515,581.44
INOVALON HOLDINGS INC			10,603.000	106,560.15
INOVIO PHARMACEUTICALS INC			13,274.000	73,803.44
INPHI CORP			6,160.000	233,956.80
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INSEGO CORP			2,914.000	11,218.90
INSIGHT ENTERPRISES INC			4,695.000	253,952.55
INSIGNIA SYSTEMS INC			1,967.000	3,402.91
INSMED INC			8,369.000	169,221.18
INSPERITY INC			7,676.000	905,384.20
INSTALLED BUILDING PRODUCTS IN			1,516.000	59,124.00
INSTEEL INDUSTRIES INC			3,493.000	125,328.84
INSYS THERAPEUTICS INC			2,100.000	21,168.00
INTEGER HOLDINGS CORP			5,310.000	440,464.50
INTEGRA BANK CORP			2,671.000	0.27
INTEGRAL VISION INC			4,289.000	17.16
INTEGRATED DEVICE TECHNOLOGY I			18,685.000	878,381.85
INTEL CORP			303,239.000	14,340,172.31
INTELLICHECK INC			158.000	396.58
INTER PARFUMS INC			3,571.000	230,150.95
INTER PIPELINE LTD			64,614.000	1,119,722.73
INTERCONTINENTAL EXCHANGE INC			50,877.000	3,810,178.53
INTERDIGITAL INC			5,566.000	445,280.00
INTEREP NATIONAL RADIO SALES I			3,193.000	0.32
INTERFACE INC			7,516.000	175,498.60
INTERLINK ELECTRONICS INC			705.000	2,855.25
INTERMET CORP			20,500.000	0.00
INTERNAP CORP			1,352.000	17,075.76
INTERNATIONAL BANCSHARES CORP			6,865.000	308,925.00
INTERNATIONAL BUSINESS MACHINE			61,648.000	9,321,794.08
INTERNATIONAL FLAVORS & FRAGRA			11,607.000	1,614,765.84
INTERNATIONAL ISOTOPES INC			831.000	46.12
INTERNATIONAL PAPER CO			25,136.000	1,235,434.40
INTERNATIONAL SEAWAYS INC			1,181.000	23,643.62
INTERNATIONAL SPEEDWAY CORP			3,430.000	150,234.00
INTERPACE DIAGNOSTICS GROUP IN			338.000	496.86
INTERPLAY ENTERTAINMENT CORP			12,923.000	90.46
INTERPUBLIC GROUP OF COS INC/T			59,391.000	1,358,272.17
INTERSECT ENT INC			7,842.000	225,457.50
INTERTEK GROUP PLC			198,570.000	12,926,544.81
INTERVISUAL BOOKS INC			5,600.000	0.56
INTEST CORP			1,323.000	10,253.25
INTEVAC INC			1,941.000	10,093.20
INTIVA BIOPHARMA INC			50.000	20.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INTL. FCSTONE INC			2,940.000	142,060.80	
INTRA-CELLULAR THERAPIES INC			3,500.000	75,950.00	
INTREPID POTASH INC			6,449.000	23,151.91	
INTREXON CORP			6,918.000	119,127.96	
INTRICON CORP			2,083.000	116,752.15	
INTRUSION INC			1,848.000	4,638.48	
INTUIT INC			19,916.000	4,528,898.40	
INTUITIVE SURGICAL INC			10,052.000	5,769,848.00	
INUVO INC			1,115.000	691.30	
INVACARE CORP			7,750.000	112,762.50	
INVERSIONES AGUAS METROPOLITAN			486,607.000	727,149.85	
INVESCO LTD			35,797.000	819,035.36	
INVESCO MORTGAGE CAPITAL INC			16,352.000	258,688.64	
INVESTMENT TECHNOLOGY GROUP IN			4,570.000	98,986.20	
INVESTORS BANCORP INC			49,442.000	606,653.34	
INVESTORS REAL ESTATE TRUST			27,767.000	166,046.66	
INVESTORS TITLE CO			714.000	119,595.00	
INVITAE CORP			1.000	16.73	
INVIVO THERAPEUTICS HOLDINGS C			82.000	165.64	
ION GEOPHYSICAL CORP			1,456.000	22,640.80	
IOVANCE BIOTHERAPEUTICS INC			6,265.000	70,481.25	
IPASS INC			658.000	1,342.32	
IPG PHOTONICS CORP			2,214.000	345,538.98	
IQVIA HOLDINGS INC			19,348.000	2,510,209.52	
IRADIMED CORP			7,538.000	280,036.70	
IRHYTHM TECHNOLOGIES INC			600.000	56,796.00	
IRIDEX CORP			5,112.000	32,461.20	
IRIDIUM COMMUNICATIONS INC			4,572.000	102,870.00	
IROBOT CORP			3,509.000	385,709.28	
IRON MOUNTAIN INC			183,242.000	6,325,513.84	
ISHARES CORE S&P MIDCAP ETF			977,011.000	196,662,544.19	
ISIGN SOLUTIONS INC			2.000	0.90	
ISRAEL DISCOUNT BANK LTD			3,452,629.000	11,517,625.50	
ISTAR INC			5,864.000	65,500.88	
ITERIS INC			2,681.000	14,423.78	
ITOCHU CORP			554,400.000	10,152,325.99	
ITRON INC			5,651.000	362,794.20	
ITUS CORP			1,324.000	6,143.36	
ITZYOURMALL INC			17.000	0.00	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
J SAINSBURY PLC			2,220,400.000	9,317,759.61
J&J SNACK FOODS CORP			3,410.000	514,534.90
J2 GLOBAL INC			6,455.000	534,796.75
JACK IN THE BOX INC			37,000.000	3,101,710.00
JACO ELECTRONICS INC			1,562.000	19.53
JACOBS ENGINEERING GROUP INC			60,303.000	4,613,179.50
JAKKS PACIFIC INC			8,349.000	21,289.95
JAPAN AIRLINES CO LTD			227,700.000	8,187,056.02
JAZZ PHARMACEUTICALS PLC			53,705.000	9,029,421.65
JB HUNT TRANSPORT SERVICES INC			15,901.000	1,891,264.94
JBS SA			2,224,200.000	5,207,464.53
JEFFERIES FINANCIAL GROUP INC			17,828.000	391,502.88
JER INVESTORS TRUST INC			786.000	16.51
JM SMUCKER CO/THE			15,767.000	1,617,851.87
JOHN B SANFILIPPO & SON INC			652.000	46,539.76
JOHN BEAN TECHNOLOGIES CORP			3,732.000	445,227.60
JOHN LAING INFRASTRUCTURE			11,893.000	22,115.94
JOHN WILEY & SONS INC			5,800.000	351,480.00
JOHN WOOD GROUP PLC			1,280,000.000	12,879,423.74
JOHNSON & JOHNSON			168,652.000	23,302,646.84
JOHNSON CONTROLS INTERNATIONAL			81,240.000	2,843,400.00
JOHNSON OUTDOORS INC			1,589.000	147,761.11
JOUNCE THERAPEUTICS INC			1,500.000	9,750.00
JOURNAL REGISTER CO COM			18,400.000	36.80
JPMORGAN CHASE & CO			229,739.000	25,923,748.76
JULIUS BAER GROUP LTD			156,477.000	7,867,102.24
JUNIPER NETWORKS INC			51,712.000	1,549,808.64
JUST EAT PLC			1,120,000.000	9,788,512.27
K12 INC			2,530.000	44,781.00
K2M GROUP HOLDINGS INC			5,170.000	141,502.90
KA WANG HOLDING INC			2.000	0.00
KADANT INC			1,853.000	199,846.05
KAISER ALUMINUM CORP			2,108.000	229,898.48
KAMAN CORP			3,320.000	221,709.60
KANSAS CITY LIFE INSURANCE CO			1,326.000	53,013.48
KANSAS CITY SOUTHERN			22,971.000	2,602,154.88
KAO CORP			118,000.000	9,530,588.99
KAPSTONE PAPER AND PACKAGING C			12,771.000	433,064.61
KAR AUCTION SERVICES INC			8,834.000	527,301.46

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KARYOPHARM THERAPEUTICS INC			6,445.000	109,758.35
KATY INDUSTRIES INC			5,499.000	16.50
KB FINANCIAL GROUP INC			119,600.000	5,843,876.30
KB HOME			8,210.000	196,301.10
KBC GROUP NV			306,120.000	22,791,292.16
KBR INC			303,005.000	6,402,495.65
KDDI CORP			414,300.000	11,449,466.40
KEARNY FINANCIAL CORP/MD			11,647.000	161,310.95
KELLOGG CO			24,571.000	1,720,461.42
KELLY SERVICES INC			3,617.000	86,916.51
KEMET CORP			2,639.000	48,953.45
KEMPER CORP			7,697.000	619,223.65
KENEDIX RETAIL REIT CORP			202.000	432,685.64
KENNAMETAL INC			11,180.000	487,000.80
KENNEDY-WILSON HOLDINGS INC			10,425.000	224,137.50
KEPPEL DC REIT			1,485,777.000	1,489,746.03
KEPPEL INFRASTRUCTURE TRUST			3,583,676.000	1,298,290.80
KERING SA			19,410.000	10,408,894.92
KERRY GROUP PLC			46,834.000	5,181,380.07
KERYX BIOPHARMACEUTICALS INC			4,194.000	14,259.60
KEURIG DR PEPPER INC			18,648.000	432,074.16
KEWAUNEE SCIENTIFIC CORP			494.000	15,561.00
KEY TRONIC CORP			7,435.000	56,877.75
KEYCORP			252,724.000	5,026,680.36
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			6,339.000	238,346.40
KID BRANDS INC			2,768.000	4.98
KIMBALL ELECTRONICS INC			4,225.000	83,021.25
KIMBALL INTERNATIONAL INC			5,634.000	94,369.50
KIMBERLY-CLARK CORP			30,347.000	3,448,633.08
KIMCO REALTY CORP			25,904.000	433,632.96
KINDER MORGAN INC/DE			367,475.000	6,515,331.75
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KIRKLAND'S INC			367.000	3,703.03
KITE REALTY GROUP TRUST			9,821.000	163,519.65
KKR REAL ESTATE FINANCE TRUST			56,872.000	1,147,108.24
KLA-TENCOR CORP			44,263.000	4,501,989.73
KLEPIERRE SA			1,697.000	60,176.63
KLX ENERGY SERVICES HOLDINGS I			3,048.000	97,566.48

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KLX INC			7,623.000	478,571.94
KMG CHEMICALS INC			2,000.000	151,120.00
KNIGHT-SWIFT TRANSPORTATION HO			116,860.000	4,029,332.80
KNOLL INC			9,787.000	229,505.15
KNOWLES CORP			10,819.000	179,811.78
KOC HOLDING AS			2,373,800.000	6,741,302.74
KOHL'S CORP			10,248.000	763,988.40
KOMATSU LTD			343,500.000	10,451,520.41
KONA GRILL INC			1,503.000	3,456.90
KONINKLIJKE DSM NV			94,000.000	9,961,674.44
KOPIN CORP			9,182.000	22,220.44
KOPPERS HOLDINGS INC			3,895.000	121,329.25
KOREAN REINSURANCE CO			532,200.000	5,013,738.85
KORN FERRY			6,145.000	302,579.80
KOSS CORP			5,540.000	15,401.20
KRAFT HEINZ CO/THE			182,010.000	10,030,571.10
KRATON CORP			4,384.000	206,705.60
KRATOS DEFENSE & SECURITY SOLU			2,777.000	41,044.06
KROGER CO/THE			168,655.000	4,909,547.05
KRONOS WORLDWIDE INC			7,006.000	113,847.50
KROTON EDUCACIONAL SA			4,050,000.000	11,480,011.51
KRUNG THAI BANK PCL			12,448,500.000	7,775,500.81
KULICKE & SOFFA INDUSTRIES INC			5,599.000	133,480.16
KURA ONCOLOGY INC			3,700.000	64,750.00
KVH INDUSTRIES INC			3,105.000	40,675.50
L BRANDS INC			14,035.000	425,260.50
L3 TECHNOLOGIES INC			30,125.000	6,405,177.50
LA JOLLA PHARMACEUTICAL CO			4,453.000	89,638.89
LA-Z-BOY INC			6,380.000	201,608.00
LABORATORY CORP OF AMERICA HOL			19,690.000	3,419,759.20
LADENBURG THALMANN FINANCIAL S			4,936.000	13,327.20
LAKELAND BANCORP INC			995.000	17,959.75
LAKELAND FINANCIAL CORP			2,915.000	135,489.20
LAKELAND INDUSTRIES INC			910.000	12,103.00
LAM RESEARCH CORP			32,243.000	4,891,263.10
LANCASTER COLONY CORP			3,365.000	502,091.65
LANDEC CORP			3,123.000	44,971.20
LANDS' END INC			2,805.000	49,227.75
LANNETT CO INC			4,078.000	19,370.50

Asset Detail

Acct Base Currency Code : USD

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LANTHEUS HOLDINGS INC			4,965.000	74,226.75	
LANTRONIX INC			1,116.000	4,542.12	
LAR ESPANA REAL ESTATE SOCIMI			104,009.000	1,059,472.59	
LAREDO PETROLEUM INC			8,374.000	68,415.58	
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00	
LAS VEGAS SANDS CORP			11,047.000	655,418.51	
LASALLE HOTEL PROPERTIES			12,701.000	439,327.59	
LASERSIGHT INC COM NEW			413.000	16.52	
LATTICE SEMICONDUCTOR CORP			15,822.000	126,576.00	
LAWSON PRODUCTS INC/DE			1,390.000	47,121.00	
LAZARD EMERG MKT EQY-INST			8,149,043.560	140,978,453.59	
LAZARD LTD			56,020.000	2,696,242.60	
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50	
LB FOSTER CO			2,649.000	54,436.95	
LCI INDUSTRIES			3,181.000	263,386.80	
LEAR CORP			7,098.000	1,029,210.00	
LEAR CORP COM			10,600.000	0.00	
LEARNING TREE INTERNATIONAL IN			3,072.000	2,979.84	
LECG CORP			659.000	3.30	
LEGACYTEXAS FINANCIAL GROUP IN			9,541.000	406,446.60	
LEGAL & GENERAL GROUP PLC			1,994,300.000	6,818,948.65	
LEGGETT & PLATT INC			8,002.000	350,407.58	
LEMAITRE VASCULAR INC			4,107.000	159,105.18	
LENDINGCLUB CORP			39,377.000	152,782.76	
LENDINGTREE INC			890.000	204,789.00	
LENNAR CORP			39,220.000	1,831,181.80	
LENOX GROUP INC COM			6,400.000	112.00	
LEXICON PHARMACEUTICALS INC			6,932.000	73,964.44	
LEXINGTON REALTY TRUST			45,548.000	378,048.40	
LGI HOMES INC			2,200.000	104,368.00	
LGL GROUP INC/THE			450.000	3,195.00	
LHC GROUP INC			7,813.000	804,660.87	
LIBBEY INC			2,374.000	20,772.50	
LIBERTY BROADBAND CORP			76,309.000	6,432,848.70	
LIBERTY HOMES INC			1,312.000	0.00	
LIBERTY LATIN AMERICA LTD			308,063.000	6,355,339.69	
LIBERTY MEDIA CORP-LIBERTY SIR			123,705.000	5,374,982.25	
LIBERTY PROPERTY TRUST			163,015.000	6,887,383.75	
LIBERTY TRIPADVISOR HOLDINGS I			8,909.000	132,298.65	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LICT CORP			10.000	146,000.00	
LIFEPOINT HEALTH INC			5,527.000	355,938.80	
LIFETIME BRANDS INC			2,045.000	22,290.50	
LIGAND PHARMACEUTICALS INC			6,053.000	1,661,487.97	
LIGHTPATH TECHNOLOGIES INC			618.000	1,245.27	
LIMELIGHT NETWORKS INC			5,980.000	30,019.60	
LIMESTONE BANCORP INC			203.000	3,146.50	
LINCOLN EDUCATIONAL SERVICES C			1,469.000	3,319.94	
LINCOLN NATIONAL CORP			104,826.000	7,092,527.16	
LINDSAY CORP			1,973.000	197,773.52	
LINNCO LLC ESCROW			13,796.000	0.00	
LINTEC CORP			218,300.000	5,592,754.07	
LIPID SCIENCES INC			7,118.000	0.00	
LIQUIDITY SERVICES INC			3,641.000	23,120.35	
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	2,297.71	
LITHIA MOTORS INC			3,222.000	263,108.52	
LIVANOVA PLC			6,150.000	762,415.50	
LIVE MICROSYSTEMS INC			117.000	350.42	
LIVEPERSON INC			9,155.000	237,572.25	
LKQ CORP			39,802.000	1,260,529.34	
LOCALIZA RENT A CAR SA			1,950,000.000	11,162,249.12	
LOCKHEED MARTIN CORP			15,231.000	5,269,316.76	
LOEWS CORP			37,824.000	1,899,899.52	
LOGIC DEVICES INC			306.000	0.31	
LONDON STOCK EXCHANGE GROUP PL			326,480.000	19,524,722.75	
LONZA GROUP AG			62,800.000	21,537,674.04	
LOOKSMART GROUP INC			13.000	1,196.65	
LORAL SPACE & COMMUNICATIONS I			2,155.000	97,837.00	
LOUISIANA-PACIFIC CORP			79,742.000	2,112,365.58	
LOWE'S COS INC			49,856.000	5,724,465.92	
LOXO ONCOLOGY INC			2,021.000	345,247.43	
LRAD CORP			1,806.000	5,526.36	
LS STARRETT CO/THE			905.000	5,792.00	
LSB INDUSTRIES INC			2,661.000	26,024.58	
LSC COMMUNICATIONS INC			460.000	5,087.60	
LSI INDUSTRIES INC			2,590.000	11,914.00	
LTC PROPERTIES INC			3,427.000	151,164.97	
LTV CORP			50,656.000	75.98	
LUBY'S INC			4,719.000	8,022.30	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LUKOIL PJSC ADR			163,400.000	12,490,296.00
LUMBER LIQUIDATORS HOLDINGS IN			6,321.000	97,912.29
LUMENTUM HOLDINGS INC			8,206.000	491,949.70
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			5,973.000	181,041.63
LUNA INNOVATIONS INC			1,342.000	4,334.66
LUNDIN PETROLEUM AB			389,910.000	14,915,596.42
LUXOFT HOLDING INC			4,143.000	196,171.05
LYDALL INC			2,961.000	127,619.10
LYONDELLBASELL INDUSTRIES NV			26,216.000	2,687,402.16
M&T BANK CORP			22,019.000	3,623,006.26
M/I HOMES INC			2,374.000	56,809.82
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.40
MACATAWA BANK CORP			5,506.000	64,475.26
MACERICH CO/THE			59,862.000	3,309,769.98
MACK-CALI REALTY CORP			11,312.000	240,493.12
MACOM TECHNOLOGY SOLUTIONS HOL			5,150.000	106,090.00
MACQUARIE INFRASTRUCTURE CORP			21,094.000	973,066.22
MACQUARIE MEXICO REAL ESTATE M			160,997.000	193,118.05
MACROGENICS INC			6,296.000	137,693.52
MACY'S INC			59,020.000	2,049,764.60
MADRIGAL PHARMACEUTICALS INC			71.000	15,203.23
MAGAZINE LUIZA SA			240,200.000	7,398,079.40
MAGELLAN HEALTH INC			4,382.000	315,723.10
MAGELLAN MIDSTREAM PARTNERS LP			280,174.000	18,973,383.28
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			180,300.000	9,464,145.91
MAGNACHIP SEMICONDUCTOR CORP			2,414.000	23,898.60
MAGNITOGORSK IRON & STEEL WORK GDR			289,858.000	2,997,131.72
MAIDEN HOLDINGS LTD			13,276.000	37,836.60
MAIN STREET CAPITAL CORP			5,971.000	229,883.50
MAJESCO			223.000	1,683.65
MAKITA CORP			260,400.000	13,044,644.39
MALIBU BOATS INC			2,949.000	161,369.28
MANHATTAN ASSOCIATES INC			11,770.000	642,642.00
MANHATTAN BRIDGE CAPITAL INC			399.000	2,553.60
MANITOWOC CO INC/THE COM NEW			4,475.000	107,355.25
MANNATECH INC			266.000	5,359.90
MANNKIND CORP			6,103.000	11,168.49

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MANTECH INTERNATIONAL CORP/VA			3,040.000	192,432.00
MAPFRE SA			2,768,300.000	8,687,957.98
MAPLETREE COMMERCIAL TRUST			581,963.000	685,739.70
MAPLETREE INDUSTRIAL TRUST			488,148.000	707,383.20
MAPLETREE LOGISTICS TRUST			3,390,106.000	3,051,802.52
MARATHON OIL CORP			455,012.000	10,592,679.36
MARATHON PETROLEUM CORP			53,619.000	4,287,911.43
MARCHEX INC			2,413.000	6,708.14
MARCUS & MILLICHAP INC			840.000	29,156.40
MARCUS CORP/THE			2,877.000	120,977.85
MARINA BIOTECH INC			4.000	2.07
MARINE PRODUCTS CORP			6,114.000	139,949.46
MARINEMAX INC			1,756.000	37,315.00
MARKEL CORP			1,641.000	1,950,312.09
MARLIN BUSINESS SERVICES CORP			1,413.000	40,765.05
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			43,049.000	5,683,759.47
MARRIOTT VACATIONS WORLDWIDE C			5,603.000	626,135.25
MARSH & MCLENNAN COS INC			41,692.000	3,448,762.24
MARTEN TRANSPORT LTD			5,091.000	107,165.55
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			3,873.000	704,692.35
MASCO CORP			28,092.000	1,028,167.20
MASONITE INTERNATIONAL CORP			3,907.000	250,438.70
MASTEC INC			8,383.000	374,300.95
MASTECH DIGITAL INC			1,362.000	12,326.10
MASTERCARD INC			65,029.000	14,476,105.69
MATADOR RESOURCES CO			9,303.000	307,464.15
MATAHARI DEPARTMENT STORE TBK			14,100,000.000	6,552,495.25
MATEON THERAPEUTICS INC			10.000	1.70
MATERION CORP			4,637.000	280,538.50
MATRIX SERVICE CO			5,821.000	143,487.65
MATSON INC			5,804.000	230,070.56
MATTEL INC			21,157.000	332,164.90
MATTHEWS INTERNATIONAL CORP			4,638.000	232,595.70
MAUI LAND & PINEAPPLE CO INC			319.000	4,083.20
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			28,492.000	1,606,663.88
MAXIMUS INC			8,795.000	572,202.70

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAXLINEAR INC			8,825.000	175,441.00
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MAXWELL TECHNOLOGIES INC			2,502.000	8,731.98
MB FINANCIAL INC			9,476.000	436,938.36
MBIA INC			16,537.000	176,780.53
MBT FINANCIAL CORP			2,005.000	22,656.50
MCCLATCHY CO/THE			677.000	5,761.27
MCCORMICK & CO INC/MD			11,253.000	1,482,582.75
MCDERMOTT INTERNATIONAL INC			172,729.994	3,183,413.79
MCDONALD'S CORP			52,287.000	8,747,092.23
MCEWEN MINING INC			40,093.000	77,780.42
MCGRATH RENTCORP			3,501.000	190,699.47
MCKESSON CORP			63,289.000	8,395,285.85
MCRAE INDUSTRIES INC			1,002.000	27,419.73
MDC HOLDINGS INC			4,488.000	132,755.04
MECHANICAL TECHNOLOGY INC			734.000	660.60
MECKLERMEDIA CORP			970.000	0.10
MEDCATH CORP			2,594.000	0.00
MEDEQUITIES REALTY TRUST INC			72,852.000	708,121.44
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL PROPERTIES TRUST INC			532,636.000	7,941,602.76
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINES CO/THE			69,999.000	2,093,670.09
MEDICINOVA INC			6,249.000	78,050.01
MEDIDATA SOLUTIONS INC			7,582.000	555,836.42
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			1,700.000	101,847.00
MEDTRONIC PLC			190,988.000	18,787,489.56
MEET GROUP INC/THE			76.000	376.20
MEI PHARMA INC			100.000	431.00
MELINTA THERAPEUTICS INC			1,242.000	4,905.90
MELROSE INDUSTRIES PLC			1,779,397.000	4,638,524.89
MERCADOLIBRE INC			26,000.000	8,852,220.00
MERCANTILE BANK CORP			685.000	22,858.45
MERCIALYS SA			336.000	5,416.87
MERCK & CO INC			176,682.000	12,533,821.08
MERCURY GENERAL CORP			1,312.000	65,809.92
MERCURY NZ LTD			117,775.000	262,735.62
MERCURY SYSTEMS INC			6,432.000	355,818.24

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEREDITH CORP			10,159.000	518,616.95
MERIDIAN BANCORP INC			4,886.000	83,062.00
MERIDIAN BIOSCIENCE INC			5,957.000	88,759.30
MERIDIAN ENERGY LTD			213,672.000	465,332.90
MERIT MEDICAL SYSTEMS INC			6,413.000	394,078.85
MERITAGE HOMES CORP			4,480.000	178,752.00
MERITOR INC			9,815.000	190,018.40
MERRIMACK PHARMACEUTICALS INC			2,696.000	14,369.68
MESA AIR GROUP INC			29,700.000	98.01
MESTEK INC			2,231.000	67,599.30
META FINANCIAL GROUP INC			3,622.000	299,358.30
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			4,683.000	169,524.60
METLIFE INC			76,816.000	3,588,843.52
METRO AG			325,500.000	5,103,921.38
METRO ONE TELECOMMUNICATIONS			4,577.000	82.39
METTLER-TOLEDO INTERNATIONAL I			2,237.000	1,362,288.26
MEXCO ENERGY CORP			114.000	638.40
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			581,595.890	15,671,101.26
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			3,433,932.210	65,526,294.43
MGE ENERGY INC			5,443.000	347,535.55
MGIC INVESTMENT CORP			44,257.000	589,060.67
MGM GROWTH PROPERTIES LLC			46,616.000	1,374,705.84
MGM RESORTS INTERNATIONAL			65,081.000	1,816,410.71
MGP INGREDIENTS INC			3,063.000	241,915.74
MICHAEL KORS HOLDINGS LTD			98,400.000	6,746,304.00
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			0.400	2.96
MICROCHIP TECHNOLOGY INC			14,481.000	1,142,695.71
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	5,509.00
MICRON TECHNOLOGY INC			144,074.000	6,516,467.02
MICROSOFT CORP			558,908.000	63,922,307.96
MICROSTRATEGY INC			1,433.000	201,508.46
MICROVISION INC			227.000	274.67
MICROWAVE FILTER CO INC			1,944.000	1,117.80
MID-AMERICA APARTMENT COMMUNIT			12,359.000	1,238,124.62
MIDDLESEX WATER CO			5,056.000	244,811.52
MIDLAND STATES BANCORP INC			5.000	160.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MIDSOUTH BANCORP INC			419.000	6,452.60
MILLER INDUSTRIES INC/TN			3,852.000	103,618.80
MIMECAST LTD			5,369.000	224,853.72
MIMEDX GROUP INC			13,248.000	81,607.68
MINERALS TECHNOLOGIES INC			5,316.000	359,361.60
MINERVA NEUROSCIENCES INC			6,049.000	75,914.95
MIRANT CORPORATION COM			51,800.000	0.00
MIRATI THERAPEUTICS INC			750.000	35,325.00
MISONIX INC			1,316.000	24,346.00
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,646.000	6,830.90
MITEK SYSTEMS INC			1,390.000	9,799.50
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	7,850,448.65
MOBILE MINI INC			5,588.000	245,033.80
MODINE MANUFACTURING CO			1,999.000	29,785.10
MOELIS & CO			1,854.000	101,599.20
MOHAWK INDUSTRIES INC			9,302.000	1,631,105.70
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLINA HEALTHCARE INC			1,703.000	253,236.10
MOLSON COORS BREWING CO			22,075.000	1,357,612.50
MOMENTA PHARMACEUTICALS INC			10,245.000	269,443.50
MONARCH CASINO & RESORT INC			2,034.000	92,445.30
MONARCH CEMENT CO/THE			90.000	6,570.00
MONARCH SERVICES INC			350.000	5.43
MONDELEZ INTERNATIONAL INC			112,776.000	4,844,856.96
MONEYGRAM INTERNATIONAL INC			218.000	1,166.30
MONMOUTH REAL ESTATE INVESTMEN			5,915.000	98,898.80
MONOTARO CO LTD			417,800.000	11,788,959.27
MONOTYPE IMAGING HOLDINGS INC			6,237.000	125,987.40
MONRO INC			3,811.000	265,245.60
MONSTER BEVERAGE CORP			38,204.000	2,226,529.12
MOODY'S CORP			12,548.000	2,098,025.60
MOOG INC			5,925.000	509,372.25
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	55.56
MORGAN STANLEY			94,938.000	4,421,262.66
MOSAIC CO/THE			199,999.000	6,495,967.52
MOSSIMO INC			12,487.000	4,370.45
MOSYS INC			517.000	356.73

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MOTOROLA SOLUTIONS INC			56,356.000	7,334,169.84
MOVADO GROUP INC			3,869.000	162,111.10
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			438,150.000	15,195,042.00
MRC GLOBAL INC			12,887.000	241,888.99
MSA SAFETY INC			5,265.000	560,406.60
MSCI INC			12,926.000	2,293,201.66
MSG NETWORKS INC			6,815.000	175,827.00
MTS SYSTEMS CORP			3,133.000	171,531.75
MTU AERO ENGINES AG			44,000.000	9,919,674.60
MUELLER INDUSTRIES INC			10,481.000	303,739.38
MUELLER WATER PRODUCTS INC			21,299.000	245,151.49
MUENCHENER RUECKVERSICHERUNGS-			36,400.000	8,064,642.95
MULTI-COLOR CORP			1,908.000	118,773.00
MURPHY USA INC			2,715.000	232,023.90
MUTUALFIRST FINANCIAL INC			1,893.000	69,757.05
MYERS INDUSTRIES INC			4,290.000	99,742.50
MYLAN NV			31,694.000	1,160,000.40
MYOKARDIA INC			2,865.000	186,798.00
MYR GROUP INC			3,190.000	104,121.60
MYREXIS INC			3,666.000	128.31
MYRIAD GENETICS INC			9,934.000	456,964.00
N-VIRO INTERNATIONAL CORP			846.000	2.54
NABORS INDUSTRIES LTD			27,400.000	168,784.00
NACCO INDUSTRIES INC			1,186.000	38,841.50
NANOGEN INC			7,205.000	0.00
NANOMETRICS INC			3,441.000	129,106.32
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,827.99
NANOSTRING TECHNOLOGIES INC			3,990.000	71,141.70
NAPCO SECURITY TECHNOLOGIES IN			3,203.000	47,884.85
NASB FINANCIAL INC			2,121.000	88,869.90
NASDAQ INC			17,320.000	1,486,056.00
NATIONAL BANK HOLDINGS CORP			6,009.000	226,238.85
NATIONAL BANK OF CANADA			202,490.000	10,105,701.61
NATIONAL BEVERAGE CORP			1,256.000	146,474.72
NATIONAL CINEMEDIA INC			6,823.000	72,255.57
NATIONAL COMMERCE CORP			1,543.000	63,725.90
NATIONAL FUEL GAS CO			7,345.000	411,760.70
NATIONAL GENERAL HOLDINGS CORP			5,623.000	150,921.32

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NATIONAL GRID PLC ADR			21,766.000	1,128,784.76
NATIONAL HEALTH INVESTORS INC			9,816.000	741,991.44
NATIONAL HEALTHCARE CORP			2,061.000	155,337.57
NATIONAL OILWELL VARCO INC			47,085.000	2,028,421.80
NATIONAL PRESTO INDUSTRIES INC			1,120.000	145,208.00
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			5,264.000	203,190.40
NATIONAL STORAGE REIT			273,917.000	330,981.72
NATIONAL WESTERN LIFE GROUP IN			359.000	114,592.80
NATURAL ALTERNATIVES INTERNATI			2,409.000	22,885.50
NATURAL GAS SERVICES GROUP INC			4,295.000	90,624.50
NATURE'S SUNSHINE PRODUCTS INC			2,655.000	23,231.25
NATURGY ENERGY GROUP SA			38,796.000	1,059,397.13
NATUS MEDICAL INC			7,929.000	282,668.85
NAUTILUS INC			3,695.000	51,545.25
NAVIDEA BIOPHARMACEUTICALS INC			525.000	121.01
NAVIGANT CONSULTING INC			5,380.000	124,062.80
NAVIGATORS GROUP INC/THE			2,630.000	181,733.00
NAVISTAR INTERNATIONAL CORP			5,778.000	222,453.00
NBT BANCORP INC			6,116.000	234,732.08
NCI BUILDING SYSTEMS INC			692.000	10,483.80
NEENAH INC			3,467.000	299,202.10
NEKTAR THERAPEUTICS			22,125.000	1,348,740.00
NELNET INC			5,346.000	305,630.82
NEOGEN CORP			6,418.000	459,079.54
NEOGENOMICS INC			5,425.000	83,219.50
NEOMAGIC CORP			1,790.000	15.22
NEOPHOTONICS CORP			3,962.000	32,884.60
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.00
NESTE OYJ			114,010.000	9,428,490.19
NET 1 UEPS TECHNOLOGIES INC			4,656.000	37,248.00
NETAPP INC			41,720.000	3,583,330.80
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			26,770.000	10,015,460.10
NETGEAR INC			4,322.000	271,637.70
NETLINK NBN TRUST			2,800,990.000	1,598,984.30
NETLIST INC			1,400.000	613.06
NETMARBLE CORP			102,000.000	10,574,712.30

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NETSCOUT SYSTEMS INC			11,037.000	278,684.25
NETSOL TECHNOLOGIES INC			5,222.000	34,465.20
NETWORK-1 TECHNOLOGIES INC			1,480.000	4,070.00
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	9.36
NEUROMETRIX INC			1.000	1.33
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			12,403.000	571,778.30
NEW MEDIA INVESTMENT GROUP INC			1,499.000	23,519.31
NEW MOUNTAIN FINANCE CORP			3,625.000	48,937.50
NEW RELIC INC			3,956.000	372,773.88
NEW SENIOR INVESTMENT GROUP IN			4,769.000	28,137.10
NEW YORK & CO INC			3,758.000	14,505.88
NEW YORK REIT INC			1,767.000	32,053.38
NEW YORK TIMES CO/THE			17,073.000	395,239.95
NEWELL BRANDS INC			26,723.000	542,476.90
NEWFIELD EXPLORATION CO			12,286.000	354,205.38
NEWLINK GENETICS CORP			6,041.000	14,437.99
NEWMONT MINING CORP			94,818.000	2,863,503.60
NEWPARK RESOURCES INC			12,836.000	134,778.00
NEWRIVER REIT PLC			215,034.000	723,470.93
NEWS CORP			31,178.000	414,357.51
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00
NEWTEK BUSINESS SERVICES CORP			881.000	18,448.14
NEXON CO LTD			665,000.000	8,694,149.36
NEXPRISE INC			1,644.000	0.02
NEXSTAR MEDIA GROUP INC			5,470.000	445,258.00
NEXTERA ENERGY INC			50,453.000	8,455,922.80
NEXTERA ENTERPRISES INC			29,140.000	2.91
NEXTGEN HEALTHCARE INC			8,956.000	179,836.48
NEXUS REIT TR UNIT			296,756.000	461,457.18
NIC INC			8,730.000	129,204.00
NICOLET BANKSHARES INC			1,120.000	61,051.20
NIELSEN HOLDINGS PLC			170,646.000	4,720,068.36
NIKE INC			100,129.000	8,482,928.88
NIPPON TELEGRAPH & TELEPHONE C			234,300.000	10,586,147.34
NISOURCE INC			75,291.000	1,876,251.72
NITCHES INC			1,080.000	13.07
NL INDUSTRIES INC			5,887.000	35,322.00
NMT MEDICAL INC			2,641.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NN INC			2,118.000	33,040.80
NOBILITY HOMES INC			1,411.000	33,334.88
NOBLE CORP PLC			30,883.000	217,107.49
NOBLE ENERGY INC			68,463.000	2,135,360.97
NOBLE INTL LTD			5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP			38,179.000	1,351,918.39
NOMAD FOODS LTD			307,545.000	6,230,861.70
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN OFFSHORE LTD			538.000	521.86
NORDIC AMERICAN TANKERS LTD			11,998.000	25,075.82
NORDSTROM INC			7,046.000	421,421.26
NORFOLK SOUTHERN CORP			22,098.000	3,988,689.00
NORTECH SYSTEMS INC			821.000	3,374.31
NORTHEAST INDIANA BANCORP INC			975.000	36,660.00
NORTHERN OIL AND GAS INC			6,818.000	27,272.00
NORTHERN STATES FINANCIAL CORP			144.000	135.72
NORTHERN TECHNOLOGIES INTERNAT			169.000	5,864.30
NORTHERN TRUST CORP			13,726.000	1,401,836.38
NORTHFIELD BANCORP INC			8,987.000	143,073.04
NORTHRIM BANCORP INC			997.000	41,425.35
NORTHROP GRUMMAN CORP			14,311.000	4,541,882.07
NORTHVIEW APARTMENT REIT TR UNIT			46,532.000	923,008.27
NORTHWEST BANCSHARES INC			11,394.000	197,344.08
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	1,237.95
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			50,496.000	437,923.69
NORTHWEST NATURAL GAS CO			3,784.000	253,149.60
NORTHWEST PIPE CO			4,255.000	84,036.25
NORTHWESTERN CORP			6,961.000	408,332.26
NORWEGIAN CRUISE LINE HOLDINGS			34,354.000	1,972,950.22
NOVANTA INC			2,638.000	180,439.20
NOVATION COS INC			1,726.000	39.70
NOVAVAX INC			33,171.000	62,361.48
NOVELION THERAPEUTICS INC			793.000	2,347.28
NOVELSTEM INTERNATIONAL CORP			3,839.000	537.46
NOW INC			9,960.000	164,838.00
NRG ENERGY INC			18,653.000	697,622.20
NSI NV			10,051.000	413,851.68
NTN BUZZTIME INC			146.000	649.70
NUCOR CORP			26,254.000	1,665,816.30

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NUTRISYSTEM INC			4,131.000	153,053.55
NUTROGANICS INC			831.000	2.91
NUVASIVE INC			6,885.000	488,697.30
NUVECTRA CORP			1,141.000	25,079.18
NVE CORP			1,660.000	175,760.80
NVIDIA CORP			40,463.000	11,370,912.26
NVR INC			268.000	662,174.40
NXSTAGE MEDICAL INC			9,869.000	275,246.41
NXXI INC			11,261.000	13.51
O'REILLY AUTOMOTIVE INC			4,953.000	1,720,275.96
OAKTREE CAPITAL GROUP LLC			125,009.000	5,175,372.60
OAKTREE SPECIALTY LENDING CORP			838,784.000	4,160,368.64
OCCIDENTAL PETROLEUM CORP			95,330.000	7,833,266.10
OCEANEERING INTERNATIONAL INC			10,918.000	301,336.80
OCEANFIRST FINANCIAL CORP			3,588.000	97,665.36
OCLARO INC			21,956.000	196,286.64
OCULAR THERAPEUTIX INC			3,438.000	23,653.44
OCWEN FINANCIAL CORP			8,635.000	34,021.90
ODYSSEY MARINE EXPLORATION INC			55.000	445.50
OESTERREICHISCHE POST AG			25,907.000	1,083,877.12
OFFICE DEPOT INC			68,445.000	219,708.45
OFG BANCORP			3,170.000	51,195.50
OHIO VALLEY BANC CORP			1,336.000	48,764.00
OIL STATES INTERNATIONAL INC			5,246.000	174,167.20
OIL-DRI CORP OF AMERICA			1,776.000	68,482.56
OILSANDS QUEST INC			6,899.000	0.00
OLD LINE BANCSHARES INC			282.000	8,922.48
OLD NATIONAL BANCORP/IN			19,096.000	368,552.80
OLD REPUBLIC INTERNATIONAL COR			165,505.000	3,704,001.90
OLD SECOND BANCORP INC			420.000	6,489.00
OLLIE'S BARGAIN OUTLET HOLDING			1,542.000	148,186.20
OLYMPIC STEEL INC			1,684.000	35,145.08
OMEGA FLEX INC			1,986.000	141,323.76
OMEROS CORP			5,963.000	145,556.83
OMNICELL INC			4,454.000	320,242.60
OMNICOM GROUP INC			20,469.000	1,392,301.38
OMNOVA SOLUTIONS INC			11,233.000	110,645.05
ON SEMICONDUCTOR CORP			93,250.000	1,718,597.50
ONCOCYTE CORP			128.000	320.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ONCOMED PHARMACEUTICALS INC			2,956.000	6,266.72	
ONE GAS INC			7,748.000	637,505.44	
ONE LIBERTY PROPERTIES INC			4,137.000	114,925.86	
ONE PRICE CLOTHING STORES INC			2,557.000	0.00	
ONEOK INC			213,500.000	14,473,165.00	
ONESPAN INC			6,317.000	120,338.85	
OPIANT PHARMACEUTICALS INC			300.000	5,358.00	
OPPENHEIMER HOLDINGS INC			1,018.000	32,168.80	
OPTICAL CABLE CORP			1,148.000	7,002.80	
OPUS BANK			1,968.000	53,923.20	
ORACLE CORP			173,765.000	8,959,323.40	
ORASURE TECHNOLOGIES INC			12,553.000	193,943.85	
ORBCOMM INC			5,053.000	54,875.58	
ORBIT INTERNATIONAL CORP			588.000	3,439.80	
ORCHID ISLAND CAPITAL INC			3,097.000	22,453.25	
OREXIGEN THERAPEUTICS INC			300.000	3.03	
ORGANOVO HOLDINGS INC			8,900.000	10,235.00	
ORION ENGINEERED CARBONS SA			5,293.000	169,905.30	
ORION GROUP HOLDINGS INC			4,979.000	37,591.45	
ORITANI FINANCIAL CORP			5,438.000	84,560.90	
ORLEANS HOMEBUILDERS INC			2,200.000	220.00	
ORMAT TECHNOLOGIES INC			5,588.000	302,366.68	
ORTHOPIX MEDICAL INC			4,374.000	252,860.94	
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51	
OSHKOSH CORP			34,035.000	2,424,653.40	
OSI SYSTEMS INC			3,779.000	288,375.49	
OSIRIS THERAPEUTICS INC			5,682.000	63,070.20	
OTONOMY INC			5,499.000	15,122.25	
OTTER TAIL CORP			4,546.000	217,753.40	
OVASCIENCE INC			1,834.000	1,419.51	
OVERSEAS SHIPHOLDING GROUP INC			447.000	1,408.05	
OVERSTOCK.COM INC			6,363.000	176,255.10	
OWENS & MINOR INC			8,483.000	140,139.16	
OXFORD IMMUNOTEC GLOBAL PLC			5,592.000	90,758.16	
OXFORD INDUSTRIES INC			1,959.000	176,701.80	
P&F INDUSTRIES INC			1,772.000	14,619.00	
P10 HOLDINGS INC			1,680.000	2,016.00	
PAB BANKSHARES INC			1,304.000	0.13	
PACCAR INC			21,550.000	1,469,494.50	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PACIFIC BIOSCIENCES OF CALIFOR			10,215.000	55,263.15
PACIFIC ETHANOL INC			7,685.000	14,601.50
PACIFIC MERCANTILE BANCORP			995.000	9,303.25
PACIFIC PREMIER BANCORP INC			4,855.000	180,606.00
PACIFICNET INC			245.000	0.00
PACIRA PHARMACEUTICALS INC/DE			4,811.000	236,460.65
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			10,914.000	1,197,156.66
PAIN THERAPEUTICS INC			682.000	688.82
PALM HARBOR HOMES INC			3,688.000	8.11
PAM TRANSPORTATION SERVICES IN			1,361.000	88,587.49
PAN PACIFIC INTERNATIONAL HOLD			576,800.000	29,199,276.75
PANHANDLE OIL AND GAS INC			5,979.000	110,312.55
PAPA JOHN'S INTERNATIONAL INC			7,536.000	386,446.08
PAR PACIFIC HOLDINGS INC			6,490.000	132,396.00
PAR TECHNOLOGY CORP			2,781.000	61,793.82
PARAGON TECHNOLOGIES INC			1,680.000	1,764.00
PARATEK PHARMACEUTICALS INC			4,890.000	47,433.00
PARK CITY GROUP INC			3,249.000	32,814.90
PARK ELECTROCHEMICAL CORP			4,914.000	95,773.86
PARK NATIONAL CORP			1,379.000	145,567.24
PARK-OHIO HOLDINGS CORP			2,817.000	108,031.95
PARKER DRILLING CO			664.000	1,978.72
PARKER-HANNIFIN CORP			8,137.000	1,496,638.41
PARKERVISION INC			219.000	131.40
PARKWAY LIFE REAL ESTATE INVES			558,996.000	1,104,613.90
PARTNERS GROUP HOLDING AG			10,700.000	8,527,794.84
PATRICK INDUSTRIES INC			6,726.000	398,179.20
PATRIOT TRANSPORTATION HOLDING			953.000	18,211.83
PATTERN ENERGY GROUP INC			7,679.000	152,581.73
PAUL MUELLER CO			119.000	3,302.25
PAYCHEX INC			31,187.000	2,296,922.55
PAYLOCITY HOLDING CORP			2,462.000	197,747.84
PAYPAL HOLDINGS INC			72,765.000	6,391,677.60
PC CONNECTION INC			3,756.000	146,070.84
PC-TEL INC			2,338.000	10,871.70
PCD INC COM			12,400.000	0.00
PCM INC			3,735.000	73,019.25
PDC ENERGY INC			4,543.000	222,425.28

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PDF SOLUTIONS INC			6,088.000	54,974.64
PDL BIOPHARMA INC			18,491.000	48,631.33
PEABODY ENERGY CORP			9,600.000	342,144.00
PEAPACK GLADSTONE FINANCIAL CO			3,238.000	100,021.82
PEBBLEBROOK HOTEL TRUST			6,732.000	244,842.84
PEGASUS COS INC/THE			36.000	8,046.00
PEGATRON CORP			3,010,000.000	6,023,351.74
PENN NATIONAL GAMING INC			7,652.000	251,903.84
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	4,564.17
PENNSYLVANIA REAL ESTATE INVES			10,616.000	100,427.36
PENNYMAC MORTGAGE INVESTMENT T			7,551.000	152,832.24
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			23,164.000	1,004,159.40
PENUMBRA INC			3,288.000	492,213.60
PEOPLE'S UNITED FINANCIAL INC			21,445.000	367,138.40
PEOPLES BANCORP INC/OH			1,695.000	59,375.85
PEOPLES FINANCIAL CORP/MS			675.000	8,775.00
PEOPLES FINANCIAL SERVICES COR			481.000	20,250.10
PEPSICO INC			95,456.000	10,671,980.80
PERCEPTRON INC			2,272.000	22,152.00
PERFICIENT INC			7,417.000	197,663.05
PERFORMANCE FOOD GROUP CO			6,100.000	203,130.00
PERKINELMER INC			36,088.000	3,510,279.76
PERMA-FIX ENVIRONMENTAL SERVIC			1,221.000	5,128.20
PERMA-PIPE INTERNATIONAL HOLDI			2,445.000	22,249.50
PERNIX THERAPEUTICS HOLDINGS I			671.000	646.44
PERRIGO CO PLC			20,142.000	1,426,053.60
PERRY ELLIS INTERNATIONAL INC			1,073.000	29,325.09
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			4,719.000	155,774.19
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PETROQUEST ENERGY INC			1,316.000	112.51
PFF BANCORP INC			6,255.000	9.38
PFIZER INC			382,631.000	16,862,548.17
PFSWEB INC			1,382.000	10,226.80
PG&E CORP			64,303.000	2,958,581.03
PH GLATFELTER CO			4,360.000	83,319.60
PHARMANETICS INC COM			6,690.000	16.73

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PHARMCHEM INC			1,619.000	1,246.63
PHARMOS CORP			2,143.000	16.93
PHH CORP			8,978.000	98,668.22
PHI INC			2,508.000	23,424.72
PHIBRO ANIMAL HEALTH CORP			2,864.000	122,865.60
PHILIP MORRIS INTERNATIONAL IN			95,562.000	7,792,125.48
PHILLIPS 66			44,928.000	5,064,284.16
PHILLIPS 66 PARTNERS LP			189,318.000	9,681,722.52
PHOENIX FOOTWEAR GROUP INC			1,137.000	213.19
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			5,511.000	54,283.35
PHYSICIANS REALTY TRUST			88,096.000	1,485,298.56
PICO HOLDINGS INC			1,529.000	19,188.95
PIEDMONT OFFICE REALTY TRUST I			233,380.000	4,417,883.40
PIER 1 IMPORTS INC			12,247.000	22,534.48
PINNACLE ENTERTAINMENT INC			9,460.000	318,707.40
PINNACLE WEST CAPITAL CORP			24,530.000	1,942,285.40
PIONEER ENERGY SERVICES CORP			6,369.000	18,788.55
PIONEER NATURAL RESOURCES CO			31,445.000	5,477,404.55
PIPER JAFFRAY COS			2,677.000	204,388.95
PITNEY BOWES INC			17,500.000	123,900.00
PIXELWORKS INC			1,454.000	6,557.54
PJT PARTNERS INC			1,589.000	83,184.15
PLA ADMINISTRADORA INDUSTRIAL			605,186.000	927,233.93
PLAINS ALL AMERICAN PIPELINE L			659,128.000	16,484,791.28
PLANTRONICS INC			5,569.000	335,810.70
PLAYA HOTELS & RESORTS NV			311.000	2,994.93
PLEXUS CORP			4,926.000	288,220.26
PLUG POWER INC			591.000	1,134.72
PNC FINANCIAL SERVICES GROUP I			50,402.000	6,864,248.38
PNM RESOURCES INC			11,536.000	455,095.20
POINT BLANK SOLUTIONS INC			5,587.000	670.44
POINT.360			3,662.000	146.48
POLARIS INDUSTRIES INC			2,009.000	202,808.55
POLARITYTE INC			193.000	3,686.30
PONIARD PHARMACEUTICALS INC			80.000	4.60
PORTLAND GENERAL ELECTRIC CO			13,053.000	595,347.33
PORTOLA PHARMACEUTICALS INC			4,240.000	112,911.20
POST HOLDINGS INC			14,090.000	1,381,383.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
POTLATCHDELTIC CORP			7,193.000	294,553.35
POWELL INDUSTRIES INC			1,390.000	50,401.40
POWER ASSETS HOLDINGS LTD HK/00006			111,190.000	774,432.26
POWER INTEGRATIONS INC			3,252.000	205,526.40
POWERTECH TECHNOLOGY INC			2,251,000.000	6,141,168.52
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			18,723.000	2,043,240.99
PPL CORP			87,088.000	2,548,194.88
PRA GROUP INC			7,781.000	280,116.00
PRA HEALTH SCIENCES INC			1,609.000	177,295.71
PRAXAIR INC			27,438.000	4,410,109.74
PRECIPIO INC			20.000	7.90
PRECISION AUTO CARE ESCROW			1,153.000	0.00
PRECISION DRILLING CORP			1,707,310.000	5,907,292.60
PREFERRED APARTMENT COMMUNITIE			6,648.000	116,871.84
PREFERRED BANK/LOS ANGELES CA			527.000	30,829.50
PREFORMED LINE PRODUCTS CO			939.000	65,992.92
PREMIER FINANCIAL BANCORP INC			477.000	8,819.73
PREMIER INC			158,112.000	7,238,367.36
PREMIER LASER SYS INC CL A COM			15,000.000	1.50
PRESTIGE CONSUMER HEALTHCARE I			7,630.000	289,100.70
PRGX GLOBAL INC			721.000	6,272.70
PRICESMART INC			2,283.000	184,808.85
PRIMECARE SYSTEMS INC			1,444.000	0.43
PRIMEENERGY RESOURCES CORP			3,280.000	233,044.00
PRIMERICA INC			6,356.000	766,215.80
PRIMO WATER CORP			307.000	5,541.35
PRIMO WATER CORP WTS EXP 12/31/2021			366.000	1,604.83
PRIMORIS SERVICES CORP			5,151.000	127,847.82
PRIMUS GUARANTY LTD			5,606.000	756.81
PRINCETON NATIONAL BANCORP INC			3,531.000	22.95
PRINCIPAL FINANCIAL GROUP INC			21,990.000	1,288,394.10
PRISM TECHNOLOGIES GROUP INC			294.000	18.38
PROCTER & GAMBLE CO/THE			161,891.000	13,474,187.93
PROGENICS PHARMACEUTICALS INC			10,463.000	65,603.01
PROGRESS SOFTWARE CORP			7,796.000	275,120.84
PROGRESSIVE CORP/THE			45,220.000	3,212,428.80
PROLIANCE INTERNATIONAL INC			4,794.000	0.48
PROLOGIS INC			63,225.000	4,286,022.75

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROPERTYLINK GROUP			477,907.000	385,555.42
PROS HOLDINGS INC			2,481.000	86,884.62
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPECT CAPITAL CORP			44,600.000	326,918.00
PROTAGENIC THERAPEUTICS INC			2.000	5.00
PROTALIX BIOTHERAPEUTICS INC			16,864.000	12,258.44
PROTECTIVE INSURANCE CORP			2,691.000	61,758.45
PROTEON THERAPEUTICS INC			1,231.000	2,400.45
PROTHENA CORP PLC			397.000	5,192.76
PROTO LABS INC			3,052.000	493,661.00
PROVIDENCE SERVICE CORP/THE			3,232.000	217,448.96
PROVIDENT FINANCIAL HOLDINGS I			1,028.000	18,812.40
PROVIDENT FINANCIAL SERVICES I			7,800.000	191,490.00
PRUDENTIAL FINANCIAL INC			29,311.000	2,969,790.52
PRUDENTIAL PLC			899,007.000	20,627,499.63
PS BUSINESS PARKS INC			2,287.000	290,654.83
PSYCHEMEDICS CORP			3,198.000	60,154.38
PTC THERAPEUTICS INC			5,703.000	268,041.00
PUBLIC SERVICE ENTERPRISE GROU			111,555.000	5,888,988.45
PUBLIC STORAGE			9,212.000	1,857,415.56
PULTEGROUP INC			16,063.000	397,880.51
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	125.97
PVH CORP			30,787.000	4,445,642.80
PYXIS TANKERS INC			199.000	185.07
PYXUS INTERNATIONAL INC			1,548.000	35,604.00
PZENA INVESTMENT MANAGEMENT IN			5,811.000	55,436.94
Q2 HOLDINGS INC			1,690.000	102,329.50
QAD INC			2,223.000	118,888.20
QC HOLDINGS INC			1,838.000	1,231.46
QCR HOLDINGS INC			1,331.000	54,371.35
QEP CO INC			485.000	13,589.70
QIAGEN NV			73,400.000	2,780,392.00
QORVO INC			21,301.000	1,637,833.89
QTS REALTY TRUST INC			2,936.000	125,279.12
QUAD SYSTEMS CORP			8,400.000	0.84
QUAD/GRAPHICS INC			1,938.000	40,387.92
QUAKER CHEMICAL CORP			3,344.000	676,190.24
QUAKER FABRIC CORP NEW			8,200.000	8.20

Asset Detail

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As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
QUALCOMM INC			94,779.000	6,826,931.37	
QUALSTAR CORP			333.000	2,597.40	
QUALYS INC			3,302.000	294,208.20	
QUANEX BUILDING PRODUCTS CORP			4,689.000	85,339.80	
QUANTA SERVICES INC			9,148.000	305,360.24	
QUANTUM CORP			1,740.000	4,176.00	
QUEST DIAGNOSTICS INC			41,791.000	4,509,666.81	
QUICKLOGIC CORP			2,652.000	2,652.00	
QUIDEL CORP			5,147.000	335,429.99	
QUMU CORP			2,187.000	5,904.90	
QUOTIENT TECHNOLOGY INC			8,550.000	132,525.00	
QURATE RETAIL INC			38,889.000	863,724.69	
R1 RCM INC			6,128.000	62,321.76	
RA PHARMACEUTICALS INC			1,100.000	19,899.00	
RADIAN GROUP INC			26,256.000	542,711.52	
RADIOIO INC			9.000	0.50	
RADISYS CORP			2,680.000	4,368.40	
RADNET INC			8,660.000	130,333.00	
RAFAEL HOLDINGS INC			2,380.000	19,992.00	
RAINMAKER SYSTEMS INC			1,456.000	4.37	
RAIT FINANCIAL TRUST			270.000	742.50	
RALPH LAUREN CORP			19,187.000	2,639,171.85	
RAMBUS INC			16,240.000	177,178.40	
RAMCO-GERSHENSON PROPERTIES TR			7,899.000	107,426.40	
RAND WORLDWIDE INC			395.000	1,267.95	
RASER TECHNOLOGIES INC			6,049.000	0.00	
RAVEN INDUSTRIES INC			6,889.000	315,171.75	
RAYMOND JAMES FINANCIAL INC			50,363.000	4,635,914.15	
RAYTHEON CO			28,893.000	5,971,027.38	
RBC BEARINGS INC			3,147.000	473,182.92	
RCM TECHNOLOGIES INC			2,901.000	12,387.27	
RE/MAX HOLDINGS INC			2,500.000	110,875.00	
READING INTERNATIONAL INC			4,227.000	66,786.60	
REALNETWORKS INC			4,142.000	12,177.48	
REALTY INCOME CORP			28,733.000	1,634,620.37	
REATA PHARMACEUTICALS INC			1,502.000	122,803.52	
REC LTD			3,414,700.000	4,611,658.50	
RECRUIT HOLDINGS CO LTD			491,100.000	16,395,220.46	
RED ELECTRICA CORP SA			200,955.000	4,210,702.55	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RED HAT INC			35,738.000	4,870,374.64	
RED LION HOTELS CORP			1,902.000	23,775.00	
RED ROBIN GOURMET BURGERS INC			3,259.000	130,848.85	
REDWOOD TRUST INC			9,018.000	146,452.32	
REGENCY CENTERS CORP			10,416.000	673,602.72	
REGENERON PHARMACEUTICALS INC			4,764.000	1,924,846.56	
REGENT ASSISTED LIVING INC			2,362.000	0.00	
REGENXBIO INC			2,269.000	171,309.50	
REGIONS FINANCIAL CORP			206,011.000	3,780,301.85	
REGIS CORP			8,670.000	177,128.10	
REIS INC			4,117.000	94,691.00	
RELIV INTERNATIONAL INC			185.000	919.45	
RELX PLC			378,046.000	7,966,732.72	
REN - REDES ENERGETICAS NACION			314,236.000	886,913.82	
RENASANT CORP			5,178.000	213,385.38	
RENEWABLE ENERGY GROUP INC			2,870.000	77,346.50	
RENT-A-CENTER INC/TX			6,309.000	90,723.42	
RENTOKIL INITIAL PLC			1,805,959.000	7,498,513.70	
REPLIGEN CORP			6,860.000	380,455.60	
REPUBLIC BANCORP INC/KY			2,970.000	136,917.00	
REPUBLIC SERVICES INC			29,982.000	2,178,492.12	
RESEARCH FRONTIERS INC			2,348.000	3,686.36	
RESMED INC			24,354.000	2,808,990.36	
RESOLUTE ENERGY CORP			3,184.000	120,387.04	
RESOLUTE FOREST PRODUCTS INC			8,379.000	108,508.05	
RESONA HOLDINGS INC			1,395,700.000	7,843,247.52	
RESOURCES CONNECTION INC			5,588.000	92,760.80	
RESPIRERX PHARMACEUTICALS INC			34.000	24.14	
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	36,225.47	
RETAIL OPPORTUNITY INVESTMENTS			9,913.000	185,075.71	
RETAIL PROPERTIES OF AMERICA I			43,049.000	524,767.31	
RETROPHIN INC			2,130.000	61,194.90	
REUNION INDUSTRIES INC			1,969.000	19.69	
REVANCE THERAPEUTICS INC			3,557.000	88,391.45	
REVLON INC			1,252.000	27,919.60	
REX AMERICAN RESOURCES CORP			3,092.000	233,600.60	
REX ENERGY CORP			543.000	35.56	
REXAHN PHARMACEUTICALS INC			470.000	836.60	
REXFORD INDUSTRIAL REALTY INC			5,363.000	171,401.48	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REXNORD CORP			14,550.000	448,140.00
RF INDUSTRIES LTD			1,330.000	9,443.00
RH			4,344.000	569,107.44
RIBBON COMMUNICATIONS INC			4,900.000	33,467.00
RICHARDSON ELECTRONICS LTD/UNI			1,390.000	12,551.70
RIGEL PHARMACEUTICALS INC			6,760.000	21,699.60
RIGNET INC			3,913.000	79,629.55
RING ENERGY INC			5,783.000	57,309.53
RIO TINTO LTD			152,600.000	8,696,185.38
RIO TINTO PLC			156,721.000	7,929,634.37
RIOT BLOCKCHAIN INC			6.000	21.90
RIVERVIEW BANCORP INC			3,542.000	31,311.28
RLI CORP			6,589.000	517,763.62
RLJ ENTERTAINMENT INC			18.000	111.60
RLJ LODGING TRUST			21,624.000	476,376.72
RMR GROUP INC/THE			144.000	13,363.20
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			7,527.000	529,750.26
ROCHE HOLDING AG			65,490.000	15,940,056.82
ROCK CREEK PHARMACEUTICALS INC			413.000	0.25
ROCKFORD CORP/ARIZONA			4,168.000	42,180.16
ROCKWELL AUTOMATION INC			9,671.000	1,813,505.92
ROCKWELL COLLINS INC			15,561.000	2,185,853.67
ROCKWELL MEDICAL INC			10,533.000	44,449.26
ROCKY BRANDS INC			447.000	12,650.10
ROCKY MOUNTAIN CHOCOLATE FACTO			3,436.000	35,219.00
ROGERS COMMUNICATIONS INC CL B			122,580.000	6,299,697.81
ROGERS CORP			4,047.000	596,204.04
ROPER TECHNOLOGIES INC			11,039.000	3,269,862.19
ROSETTA STONE INC			8,844.000	175,907.16
ROSS STORES INC			39,533.000	3,917,720.30
ROWAN COS PLC			12,687.000	238,896.21
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			67,337.000	8,749,769.78
ROYALE ENERGY INC			2,193.000	964.92
RPM INTERNATIONAL INC			6,866.000	445,878.04
RR DONNELLEY & SONS CO			1,294.000	6,987.60
RTI SURGICAL INC			7,703.000	34,470.93
RUBICON TECHNOLOGY INC			381.000	3,421.38

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RUDOLPH TECHNOLOGIES INC			7,561.000	184,866.45
RUSH ENTERPRISES INC			9,807.000	385,513.17
RUTH'S HOSPITALITY GROUP INC			6,023.000	190,025.65
RYMAN HOSPITALITY PROPERTIES I			10,488.000	903,750.96
S&P GLOBAL INC			34,957.000	6,830,248.23
S&T BANCORP INC			5,576.000	241,775.36
SAAB AB			153,933.000	7,737,153.23
SABRA HEALTH CARE REIT INC			160,921.000	3,720,493.52
SABRE CORP			349,319.000	9,110,239.52
SAFEGUARD SCIENTIFICS INC			1,764.000	16,493.40
SAFETY INSURANCE GROUP INC			1,505.000	134,848.00
SAGA COMMUNICATIONS INC			746.000	26,967.90
SAGE GROUP PLC/THE			1,235,000.000	9,443,982.27
SAIA INC			2,930.000	223,998.50
SALEM MEDIA GROUP INC			2,272.000	7,724.80
SALESFORCE.COM INC			83,604.000	13,295,544.12
SALLY BEAUTY HOLDINGS INC			18,000.000	331,020.00
SAMPO OYJ			303,653.000	15,730,105.99
SAMSUNG ELECTRONICS CO LTD			325,000.000	13,609,420.34
SANCHEZ ENERGY CORP			6,989.000	16,074.70
SANDERSON FARMS INC			4,009.000	414,410.33
SANDY SPRING BANCORP INC			3,519.000	138,331.89
SANGAMO THERAPEUTICS INC			10,331.000	175,110.45
SANMINA CORP			9,489.000	261,896.40
SANOFI			145,000.000	12,894,043.80
SAP SE			74,000.000	9,110,806.00
SAPPI LTD			1,187,000.000	7,444,307.08
SARATOGA INVESTMENT CORP			2,396.000	55,299.68
SAS AB			2,321,500.000	5,607,185.27
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			1,963.000	109,928.00
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			7,060.000	1,134,047.80
SCAN OPTICS			8,600.000	0.00
SCANA CORP			8,768.000	340,987.52
SCANSOURCE INC			2,931.000	116,946.90
SCENTRE GROUP			509,413.000	1,463,285.53
SCHEID VINEYARDS INC			578.000	53,754.00
SCHLOTZSKY'S INC			2,581.000	19.36

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCHLUMBERGER LTD			85,088.000	5,183,560.96
SCHNITZER STEEL INDUSTRIES INC			4,062.000	109,877.10
SCHOLASTIC CORP			4,330.000	202,167.70
SCHWEITZER-MAUDUIT INTERNATION			5,417.000	207,525.27
SCIENCE APPLICATIONS INTERNATI			5,972.000	481,343.20
SCIENTIFIC GAMES CORP			8,425.000	213,995.00
SCO GROUP INC/THE			6,400.000	128.00
SCOPE INDUSTRIES			304.000	58,064.00
SEACHANGE INTERNATIONAL INC			3,420.000	6,121.80
SEACOAST BANKING CORP OF FLORI			357.000	10,424.40
SEACOR HOLDINGS INC			2,619.000	129,404.79
SEACOR MARINE HOLDINGS INC			2,634.000	59,607.42
SEADRILL LTD			92.000	2,279.76
SEAGATE TECHNOLOGY PLC			35,240.000	1,668,614.00
SEALED AIR CORP			20,083.000	806,332.45
SEASPINE HOLDINGS CORP			978.000	15,217.68
SEAWORLD ENTERTAINMENT INC			8,330.000	261,811.90
SECURE ENERGY SERVICES INC 144A			6,800.000	11,478.13
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	162,663.16
SELECT MEDICAL HOLDINGS CORP			10,888.000	200,339.20
SELECTA BIOSCIENCES INC			2,304.000	35,827.20
SELECTIVE INSURANCE GROUP INC			7,816.000	496,316.00
SEMGROUP CORP			5,304.000	116,953.20
SEMPRA ENERGY			34,166.000	3,886,382.50
SEMTECH CORP			8,578.000	476,936.80
SENOMYX INC			1,955.000	2,893.40
SENSIENT TECHNOLOGIES CORP			6,942.000	531,132.42
SEQUENTIAL BRANDS GROUP INC			508.000	848.36
SERVICENOW INC			20,113.000	3,934,706.19
SERVISFIRST BANCSHARES INC			4,522.000	177,036.30
SERVOTRONICS INC			260.000	2,719.60
SEVERN BANCORP INC			984.000	9,643.20
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,857,000.000	7,141,678.47
SHARPER IMAGE CORP			2,100.000	6.09
SHELL MIDSTREAM PARTNERS LP			252,847.000	5,405,868.86
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			7,566.000	293,182.50

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SHERWIN-WILLIAMS CO/THE			5,051.000	2,299,265.71	
SHILOH INDUSTRIES INC			3,246.000	35,706.00	
SHIP FINANCE INTERNATIONAL LTD			5,480.000	76,172.00	
SHIRE PLC			167,131.000	10,076,787.90	
SHISEIDO CO LTD			212,500.000	16,461,569.89	
SHOE CARNIVAL INC			3,877.000	149,264.50	
SHOLODGE INC			1,650.000	511.50	
SHOPIFY INC			57,000.000	9,374,220.00	
SHORE BANCSHARES INC			1,499.000	26,712.18	
SHUTTERFLY INC			4,696.000	309,419.44	
SHUTTERSTOCK INC			2,834.000	154,679.72	
SIEBERT FINANCIAL CORP			5,035.000	72,906.80	
SIEMENS AG			43,800.000	5,613,404.06	
SIENNA BIOPHARMACEUTICALS INC			1,620.000	24,008.40	
SIENNA SENIOR LIVING INC			13,255.000	175,557.48	
SIENTRA INC			2,184.000	52,153.92	
SIERRA BANCORP			378.000	11,215.26	
SIERRA WIRELESS INC			739.000	14,853.90	
SIFCO INDUSTRIES INC			1,012.000	5,262.40	
SIGA TECHNOLOGIES INC			1,073.000	7,392.97	
SIGHT RESOURCE CORP			200.000	0.00	
SIGMA DESIGNS INC			3,189.000	462.57	
SIGMATRON INTERNATIONAL INC			535.000	3,076.25	
SILICON GRAPHICS INC COM			11,800.000	14,514.00	
SILICON LABORATORIES INC			5,925.000	543,915.00	
SILVERBOW RES INC WTS 04/22/2019			379.000	53.06	
SILVERBOW RES INC WTS 04/22/2020			379.000	161.08	
SILVERBOW RESOURCES INC			64.000	1,706.88	
SIMCLAR INC			700.000	8.05	
SIMMONS FIRST NATIONAL CORP			7,994.000	235,423.30	
SIMON PROPERTY GROUP INC			19,009.000	3,359,840.75	
SIMPSON MANUFACTURING CO INC			5,959.000	431,789.14	
SIMULATIONS PLUS INC			2,022.000	40,844.40	
SINCLAIR BROADCAST GROUP INC			8,541.000	242,137.35	
SIRIUS REAL ESTATE LTD			472,897.000	383,575.78	
SIRIUS XM HOLDINGS INC			174,932.000	1,105,570.24	
SITEONE LANDSCAPE SUPPLY INC			3,068.000	231,143.12	
SJW GROUP			3,070.000	187,730.50	
SK TELECOM CO LTD			38,400.000	9,762,271.48	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SKYLINE CHAMPION CORP			2,843.000	81,224.51
SKYWEST INC			7,584.000	446,697.60
SKYWORKS SOLUTIONS INC			19,939.000	1,808,666.69
SL GREEN REALTY CORP			41,356.000	4,033,450.68
SLATE OFFICE REIT TR UNIT			72,894.000	445,507.19
SLEEP NUMBER CORP			7,036.000	258,784.08
SM ENERGY CO			7,062.000	222,664.86
SMF ENERGY CORP			441.000	60.02
SMITH MICRO SOFTWARE INC			636.000	1,602.72
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAM SPA			331,336.000	1,381,215.04
SNAP-ON INC			9,214.000	1,691,690.40
SOCKET MOBILE INC			511.000	1,175.30
SOFTECH INC			157.000	47.10
SOJITZ CORP			2,916,400.000	10,527,128.99
SOLAR CAPITAL LTD			2,352.000	50,285.76
SOLAREEDGE TECHNOLOGIES INC			3,468.000	130,570.20
SOLIGENIX INC			5.000	9.20
SOLITARIO ZINC CORP			40.000	14.02
SONIC AUTOMOTIVE INC			9,941.000	192,358.35
SONIC CORP			6,881.000	298,222.54
SOPHOS GROUP PLC			2,050,000.000	13,045,716.20
SORRENTO THERAPEUTICS INC			3,277.000	14,418.80
SOTHEBY'S			8,799.000	432,822.81
SOUTH JERSEY INDUSTRIES INC			11,056.000	389,945.12
SOUTH STATE CORP			3,297.000	270,354.00
SOUTHERN CO/THE			151,060.000	6,586,216.00
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			606.000	22,585.62
SOUTHERN NATIONAL BANCORP OF V			66.000	1,069.20
SOUTHSIDE BANCSHARES INC			2,622.000	91,245.60
SOUTHWEST AIRLINES CO			31,704.000	1,979,914.80
SOUTHWEST GAS HOLDINGS INC			7,031.000	555,659.93
SOUTHWESTERN ENERGY CO			49,900.000	254,989.00
SP PLUS CORP			1,976.000	72,124.00
SPANISH BROADCASTING SYSTEM IN			375.000	63.75
SPARK ENERGY INC			5,204.000	42,933.00
SPARK INFRASTRUCTURE GROUP			1,772,021.000	2,872,006.58
SPARTAN MOTORS INC			4,493.000	66,271.75

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPARTANNASH CO			9,421.000	188,985.26
SPARTON CORP			4,145.000	59,812.35
SPECTRA ENERGY PARTNERS LP			10,024.000	357,957.04
SPECTRUM BRANDS HOLDINGS INC			2,426.000	181,270.72
SPECTRUM GROUP INTERNATIONAL I			1.000	619.00
SPECTRUM PHARMACEUTICALS INC			12,460.000	209,328.00
SPEED COMMERCE INC			303.000	1.97
SPEEDUS CORP			1,690.000	16.90
SPEEDWAY MOTORSPORTS INC			4,848.000	86,536.80
SPHERE 3D CORP			2.000	0.78
SPIRE CORP			3,525.000	35.25
SPIRE INC			6,404.000	471,014.20
SPIRIT REALTY CAPITAL INC			35,135.000	283,188.10
SPOK HOLDINGS INC			4,978.000	76,661.20
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPOTIFY TECHNOLOGY SA			39,150.000	7,079,494.50
SPS COMMERCE INC			1,866.000	185,181.84
SPS TECHNOLOGIES INC			6,300.000	1.89
SPX CORP			5,864.000	195,329.84
SPX FLOW INC			4,888.000	254,176.00
SRC ENERGY INC			12,425.000	110,458.25
SRTI BLOCKCHAIN GENERATION INC			8,049.000	201.23
SSE PLC			81,617.000	1,219,718.16
ST JOE CO/THE			6,156.000	103,420.80
STAAR SURGICAL CO			7,030.000	337,440.00
STAG INDUSTRIAL INC			138,642.000	3,812,655.00
STAGE STORES INC			6,066.000	11,950.02
STAMPS.COM INC			1,940.000	438,828.00
STANDARD DIVERSIFIED B			195.000	0.00
STANDARD DIVERSIFIED INC			195.000	3,207.55
STANDARD MOTOR PRODUCTS INC			2,789.000	137,274.58
STANDEX INTERNATIONAL CORP			4,333.000	451,715.25
STANLEY BLACK & DECKER INC			15,168.000	2,221,201.92
STANTEC INC			873.000	21,694.05
STAR ASIA INVESTMENT CORP			1,035.000	944,015.45
STAR BUFFET INC			762.000	495.30
STAR STRUCK LTD			262.000	6.55
STARBUCKS CORP			239,053.000	13,587,772.52
STARTEK INC			1,202.000	7,957.24

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STARWOOD EUROPEAN REAL ESTAT			152,155.000	218,259.50
STARWOOD PROPERTY TRUST INC			40,501.000	892,237.03
STATE AUTO FINANCIAL CORP			4,608.000	140,728.32
STATE BANK FINANCIAL CORP			2,196.000	66,253.32
STATE STREET CORP			35,630.000	2,985,081.40
STEEL CONNECT INC			16,898.000	35,992.74
STEEL DYNAMICS INC			28,157.000	1,272,414.83
STEELCASE INC			15,539.000	287,471.50
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	13,258.70
STEMLINE THERAPEUTICS INC			9,522.000	158,065.20
STEPAN CO			2,682.000	233,360.82
STEPHAN CO/THE			1,476.000	3,512.88
STEREOTAXIS INC			158.000	191.18
STERICYCLE INC			5,280.000	309,830.40
STERIS PLC			23,590.000	2,698,696.00
STERLING CONSTRUCTION CO INC			527.000	7,546.64
STEVEN MADDEN LTD			9,066.000	479,591.40
STEWART INFORMATION SERVICES C			5,243.000	235,987.43
STIFEL FINANCIAL CORP			68,017.000	3,486,551.42
STOCK YARDS BANCORP INC			6,546.000	253,330.20
STOCKLAND			83,336.000	250,235.72
STONERIDGE INC			6,468.000	192,228.96
STORAGE ENGINE INC COM			1,650.000	0.50
STRASBAUGH INC			204.000	16.32
STRATA SKIN SCIENCES INC			48.000	169.92
STRATASYS LTD			5,676.000	131,172.36
STRATEGIC EDUCATION INC			2,816.000	385,876.48
STRATTEC SECURITY CORP			506.000	18,038.90
STRATUS PROPERTIES INC			1,616.000	49,045.60
STREAMLINE HEALTH SOLUTIONS IN			2,098.000	2,475.64
STRIDE PROPERTY GROUP			14,609.000	18,885.82
STRYKER CORP			23,782.000	4,225,585.76
STURM RUGER & CO INC			3,345.000	230,972.25
STYLECLICK INC			3,762.000	0.38
SUEZ			30,685.000	436,241.28
SUGARMADE INC			80.000	7.45
SUGGESTION BOX INC			208.000	0.62
SULPHCO INC			2,843.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	6,241,982.37
SUMMIT HOTEL PROPERTIES INC			49,135.000	664,796.55
SUMMIT INDUSTRIAL INCOME REIT TRUST UNIT NEW			280,324.000	1,947,477.58
SUMMIT MATERIALS INC			14,851.000	269,991.18
SUN HYDRAULICS CORP			3,543.000	194,085.54
SUNCOKE ENERGY INC			4,433.000	51,511.46
SUNCOR ENERGY INC NEW			284,978.000	11,019,031.75
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,869.98
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			720,000.000	8,308,860.15
SUNPOWER CORP			4,177.000	30,492.10
SUNSTONE HOTEL INVESTORS INC			29,482.000	482,325.52
SUNTRUST BANKS INC			47,743.000	3,188,754.97
SUNWORKS INC			20,995.000	10,287.55
SUPER MICRO COMPUTER INC			5,378.000	110,840.58
SUPERCONDUCTOR TECHNOLOGIES IN			0.400	0.75
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	27,179.58
SUPERIOR INDUSTRIES INTERNATIO			3,403.000	58,021.15
SUPERNUS PHARMACEUTICALS INC			6,374.000	320,930.90
SUPERVALU INC			3,079.000	99,205.38
SUPPORT.COM INC			988.000	2,865.20
SURGERY PARTNERS INC			4,364.000	72,006.00
SURMODICS INC			3,146.000	234,848.90
SVB FINANCIAL GROUP			3,271.000	1,016,724.93
SWISS LIFE HOLDING AG			22,300.000	8,492,629.00
SWK HOLDINGS CORP			626.000	6,228.70
SYDNEY AIRPORT			80,051.000	399,075.01
SYKES ENTERPRISES INC			9,679.000	295,112.71
SYMANTEC CORP			38,209.000	813,087.52
SYMRISE AG			255,910.000	23,368,966.74
SYNALLOY CORP			1,539.000	35,166.15
SYNAPTICS INC			5,458.000	248,993.96
SYNCHRONOSS TECHNOLOGIES INC			9,861.000	65,082.60
SYNCHRONY FINANCIAL			41,891.000	1,301,972.28
SYNDAX PHARMACEUTICALS INC			9,726.000	78,586.08
SYNEOS HEALTH INC			6,104.000	314,661.20
SYNERGY PHARMACEUTICALS INC			19,034.000	32,357.80
SYNNEX CORP			4,094.000	346,761.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYNOPSIS INC			69,298.000	6,833,475.78
SYNTEL INC			5,074.000	207,932.52
SYNTHESIS ENERGY SYSTEMS INC			576.000	1,382.40
SYPRIS SOLUTIONS INC			3,498.000	4,757.28
SYROS PHARMACEUTICALS INC			1,400.000	16,674.00
SYSCO CORP			36,803.000	2,695,819.75
SYSTEMAX INC			4,240.000	139,665.60
T ROWE PRICE GROUP INC			21,260.000	2,321,166.80
T-MOBILE US INC			22,664.000	1,590,559.52
T2 BIOSYSTEMS INC			1,544.000	11,502.80
TABULA RASA HEALTHCARE INC			471.000	38,240.49
TAILORED BRANDS INC			6,584.000	165,850.96
TAITRON COMPONENTS INC			3,086.000	6,758.34
TAKE-TWO INTERACTIVE SOFTWARE			6,997.000	965,516.03
TAL EDUCATION GROUP ADR			410,000.000	10,541,100.00
TALANX AG			177,700.000	6,757,488.53
TALLGRASS ENERGY LP			292,575.000	6,898,918.50
TALON INTERNATIONAL INC			3,150.000	176.09
TANDY BRANDS ACCESSORIES INC			1,325.000	8.61
TANGER FACTORY OUTLET CENTERS			8,700.000	199,056.00
TAPESTRY INC			40,287.000	2,025,227.49
TARGA RESOURCES CORP			109,731.000	6,178,952.61
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			68,373.000	6,031,182.33
TARGET HEALTHCARE REIT LTD			455,830.000	680,616.77
TARRAGON CORP			10,464.000	0.00
TASSAL GROUP LTD			1,900,900.000	6,216,790.80
TAXUS CARDIUM PHARMACEUTICALS			65.000	4.36
TAYLOR DEVICES INC			501.000	5,711.40
TAYLOR MORRISON HOME CORP			3,067.000	55,328.68
TDK CORP			112,100.000	12,228,013.71
TE CONNECTIVITY LTD			33,968.000	2,986,806.24
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			4,687.000	105,457.50
TECH DATA CORP			46,974.000	3,361,929.18
TECH MAHINDRA LTD			632,200.000	6,501,656.68
TECHNICAL COMMUNICATIONS CORP			135.000	607.50
TECHNIPFMC PLC			26,263.000	820,718.75
TECHNOLOGY SOLUTIONS CO			920.000	25.30

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TECHTRONIC INDUSTRIES CO LTD HK/00669			918,500.000	5,869,084.57
TECNOGLASS INC			4,025.000	39,565.75
TEEKAY TANKERS LTD			1,434.000	1,416.50
TEJON RANCH CO			3,421.000	74,269.91
TEKNOWLEDGE CORP			2,012.000	0.00
TELEPHONE & DATA SYSTEMS INC			2,059.000	62,655.37
TELETOUCH COMMUNICATIONS INC			3,106.000	2.17
TELEVIDEO INC/CA			2,143.000	0.40
TELIGENT INC/NJ			489.000	1,931.55
TELLURIAN INC			545.000	4,888.65
TEMPUR SEALY INTERNATIONAL INC			6,100.000	322,690.00
TENAGA NASIONAL BHD			2,580,500.000	9,639,852.60
TENCENT HOLDINGS LTD HK/00700			328,900.000	13,584,899.46
TENET HEALTHCARE CORP			10,229.000	291,117.34
TENGASCO INC			340.000	394.40
TENNANT CO			2,323.000	176,431.85
TENNECO INC			8,041.000	338,847.74
TERRENO REALTY CORP			3,850.000	145,145.00
TESSCO TECHNOLOGIES INC			5,500.000	83,875.00
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			8,173.000	558,215.90
TETRA TECHNOLOGIES INC			8,673.000	39,115.23
TETRAPHASE PHARMACEUTICALS INC			5,441.000	15,017.16
TEVA PHARMACEUTICAL INDUSTRIES ADR			84,690.000	1,824,222.60
TEXAS CAPITAL BANCSHARES INC			1,624.000	134,223.60
TEXAS INSTRUMENTS INC			70,613.000	7,576,068.77
TEXAS ROADHOUSE INC			9,232.000	639,685.28
TEXTAINER GROUP HOLDINGS LTD			6,255.000	94,450.50
TEXTMUNICATION HOLDINGS INC			0.167	0.13
TEXTRON INC			32,721.000	2,338,569.87
TG THERAPEUTICS INC			11,578.000	64,257.90
THERAPEUTICSMD INC			8,831.000	57,843.05
THERMO FISHER SCIENTIFIC INC			47,016.000	11,475,665.28
THERMON GROUP HOLDINGS INC			2,537.000	65,403.86
THESTREET INC			6,824.000	15,012.80
THIRD POINT REINSURANCE LTD			7,404.000	96,252.00
THOMAS GROUP INC			367.000	1.87
THOMSON REUTERS CORP			8,510.000	388,736.80
THQ INC			896.000	17.92

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TIDEWATER INC			628.000	19,587.32
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	113.50
TIFFANY & CO			22,301.000	2,876,159.97
TILE SHOP HOLDINGS INC			2,478.000	17,717.70
TIMBERLAND BANCORP INC/WA			2,913.000	91,002.12
TIMKEN CO/THE			99,480.000	4,959,078.00
TIMKENSTEEL CORP			6,208.000	92,312.96
TITAN INTERNATIONAL INC			6,225.000	46,189.50
TITAN MACHINERY INC			4,649.000	71,989.77
TITAN PHARMACEUTICALS INC			1,441.000	298.43
TIVITY HEALTH INC			5,311.000	170,748.65
TIVO CORP			18,839.000	234,545.55
TJX COS INC/THE			46,057.000	5,159,305.14
TL ADMIN CORP COM			29,100.000	0.00
TOKYO ELECTRON LTD			43,100.000	5,923,237.83
TOMPKINS FINANCIAL CORP			1,790.000	145,330.10
TONIX PHARMACEUTICALS HOLDING			320.000	189.12
TOOTSIE ROLL INDUSTRIES INC			6,649.000	194,483.25
TOPBUILD CORP			4,971.000	282,452.22
TOR MINERALS INTERNATIONAL INC			236.000	790.60
TORCHMARK CORP			18,711.000	1,622,056.59
TOROMONT INDUSTRIES LTD			193,440.000	9,992,254.99
TOROTEL INC			458.000	334.34
TOTAL SA			241,800.000	15,682,703.08
TOTAL SYSTEM SERVICES INC			64,889.000	6,407,139.86
TOWA PHARMACEUTICAL CO LTD			35,500.000	2,631,597.36
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			6,721.000	207,342.85
TPG RE FINANCE TRUST INC			75,467.000	1,510,849.34
TPG SPECIALTY LENDING INC			7,600.000	154,964.00
TRACTOR SUPPLY CO			16,542.000	1,503,336.96
TRANS WORLD ENTERTAINMENT CORP			5,957.000	5,658.55
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,449.000	35,265.60
TRANSCAT INC			2,529.000	57,787.65
TRANSCOASTAL CORP			23.000	0.58
TRANSDIGM GROUP INC			2,977.000	1,108,337.10
TRANSENERIX INC			146.000	839.50
TRANSMISSORA ALIANCA DE ENERGI			119,642.000	603,669.99

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRANSMONTAIGNE PARTNERS LP			7,691.000	296,103.50
TRANSNET CORP			481.000	0.00
TRANSURBAN GROUP			106,898.000	1,044,171.65
TRANSWITCH CORP			1,935.000	2.90
TRAVELERS COS INC/THE			22,602.000	2,931,705.42
TRAVELPORT WORLDWIDE LTD			12,768.000	215,396.16
TRAVELZOO			6,517.000	77,226.45
TREASURY WINE ESTATES LTD			1,053,320.000	13,329,648.21
TRECORA RESOURCES			1,073.000	15,022.00
TREDEGAR CORP			4,812.000	104,179.80
TREX CO INC			8,214.000	632,313.72
TRI POINTE GROUP INC			19,219.000	238,315.60
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	535.22
TRIANGLE PETROLEUM CORP			7,001.000	160.32
TRICO BANCSHARES			664.000	25,643.68
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			6,348.000	192,979.20
TRINITY INDUSTRIES INC			143,180.000	5,246,115.20
TRINITY PLACE HOLDINGS INC			1,967.000	11,979.03
TRINSEO SA			5,844.000	457,585.20
TRIO-TECH INTERNATIONAL			682.000	3,116.74
TRIPADVISOR INC			6,288.000	321,128.16
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			7,933.000	149,854.37
TRITAX EUROBOX PLC			312,343.000	428,694.71
TRITON INTERNATIONAL LTD/BERMU			49,494.000	1,646,665.38
TRIUMPH BANCORP INC			2,130.000	81,366.00
TRIUMPH GROUP INC			5,881.000	137,027.30
TRONOX LTD			8,800.000	105,160.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TROVAGENE INC			339.000	276.29
TRUE NORTH COMMERCIAL REIT TR UNIT NEW			73,405.000	376,508.71
TRUEBLUE INC			5,110.000	133,115.50
TRUECAR INC			8,300.000	117,030.00
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	73,992.50
TRUSTMARK CORP			8,842.000	297,533.30

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TS TECH CO LTD			195,300.000	6,740,115.03
TSR INC			631.000	4,417.00
TTEC HOLDINGS INC			6,892.000	178,502.80
TTM TECHNOLOGIES INC			16,698.000	265,665.18
TUCOWS INC			1,840.000	102,580.00
TUESDAY MORNING CORP			3,796.000	12,147.20
TURKIYE SINAI KALKINMA BANKASI			15,157,317.000	2,169,908.71
TURTLE BEACH CORP			428.000	8,534.32
TUTOR PERINI CORP			3,920.000	73,696.00
TWENTY-FIRST CENTURY FOX INC			112,680.000	5,205,192.96
TWIN DISC INC			1,348.000	31,057.92
TWITTER INC			44,259.000	1,259,611.14
TWO HARBORS INVESTMENT CORP			6,876.000	102,658.68
TWO RIVERS WATER & FARMING CO			199.000	45.77
TYSON FOODS INC			48,112.000	2,864,107.36
UBIQUITI NETWORKS INC			3,683.000	364,101.38
UBISOFT ENTERTAINMENT SA			200,188.000	21,721,865.38
UDR INC			33,708.000	1,362,814.44
UFP TECHNOLOGIES INC			2,093.000	76,917.75
ULTA BEAUTY INC			18,087.000	5,102,704.44
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			4,444.000	55,772.20
ULTRA PETROLEUM CORP			18,940.000	21,212.80
ULTRAGENYX PHARMACEUTICAL INC			713.000	54,430.42
ULTRALIFE CORP			1,624.000	13,235.60
ULTRAPETROL BAHAMAS LTD			1,582.000	8.70
UMB FINANCIAL CORP			5,681.000	402,782.90
UMH PROPERTIES INC			2,398.000	37,504.72
UMICORE SA			458,660.000	25,661,777.04
UNDER ARMOUR INC			23,165.000	470,923.54
UNIBAIL-RODAMCO-WESTFIELD			2,166.000	455,170.23
UNICO AMERICAN CORP			668.000	4,709.40
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNIFI INC			1,659.000	46,999.47
UNIFIRST CORP/MA			2,716.000	471,633.40
UNIGENE LABORATORIES INC			9,893.000	14.84
UNILEVER PLC ADR			8,284.000	471,111.08
UNION BANKSHARES CORP			4,414.000	170,071.42
UNION PACIFIC CORP			88,320.000	14,381,145.60

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
UNISYS CORP			5,293.000	107,977.20	
UNIT CORP			5,762.000	150,157.72	
UNITED AMERICAN HEALTHCARE COR			1,094.000	151.00	
UNITED BANKSHARES INC/WV			11,234.000	408,355.90	
UNITED COMMUNITY BANKS INC/GA			8,249.000	230,064.61	
UNITED COMMUNITY FINANCIAL COR			5,544.000	53,610.48	
UNITED CONTINENTAL HOLDINGS IN			55,577.000	4,949,687.62	
UNITED FINANCIAL BANCORP INC			4,123.000	69,390.09	
UNITED FIRE GROUP INC			3,338.000	169,470.26	
UNITED NATURAL FOODS INC			6,408.000	191,919.60	
UNITED OVERSEAS BANK LTD			372,700.000	7,386,625.67	
UNITED PARCEL SERVICE INC			46,891.000	5,474,524.25	
UNITED RENTALS INC			8,658.000	1,416,448.80	
UNITED SECURITY BANCSHARES/FRE			835.000	9,268.50	
UNITED STATES LIME & MINERALS			1,859.000	146,768.05	
UNITED TECHNOLOGIES CORP			50,121.000	7,007,417.01	
UNITED UTILITIES GROUP PLC			93,225.000	855,853.24	
UNITED WESTERN BANCORP INC			2,275.000	79.63	
UNITED-GUARDIAN INC			528.000	9,688.80	
UNITEDHEALTH GROUP INC			83,967.000	22,338,580.68	
UNITIL CORP			3,150.000	160,335.00	
UNITY BANCORP INC			1,458.000	33,388.20	
UNIVAR INC			104,560.000	3,205,809.60	
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00	
UNIVERSAL CORP/VA			2,856.000	185,640.00	
UNIVERSAL ELECTRONICS INC			1,795.000	70,633.25	
UNIVERSAL FOREST PRODUCTS INC			7,193.000	254,128.69	
UNIVERSAL HEALTH REALTY INCOME			1,188.000	88,399.08	
UNIVERSAL HEALTH SERVICES INC			15,155.000	1,937,415.20	
UNIVERSAL INSURANCE HOLDINGS I			2,055.000	99,770.25	
UNIVERSAL LOGISTICS HOLDINGS I			1,603.000	58,990.40	
UNIVERSAL STAINLESS & ALLOY PR			1,931.000	49,259.81	
UNIVERSAL TECHNICAL INSTITUTE			4,660.000	12,395.60	
UNIVEST FINANCIAL CORP			2,327.000	61,549.15	
UNUM GROUP			34,523.000	1,348,813.61	
UPM-KYMMENE OYJ			222,000.000	8,715,431.40	
UQM TECHNOLOGIES INC			3,265.000	4,277.15	
URANIUM ENERGY CORP			1,670.000	2,872.40	
URBAN EDGE PROPERTIES			10,105.000	223,118.40	

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
URBAN ONE INC			12,710.000	29,868.50
UROLOGIX INC			2,793.000	16.76
URSTADT BIDDLE PROPERTIES INC			5,102.000	108,621.58
US BANCORP			250,275.000	13,217,022.75
US CONCRETE INC			1,708.000	78,311.80
US ECOLOGY INC			2,437.000	179,728.75
US ENERGY CORP WYOMING			401.000	409.02
US FOODS HOLDING CORP			75,840.000	2,337,388.80
US GLOBAL INVESTORS INC			424.000	644.48
US GOLD CORP			32.000	33.92
US PHYSICAL THERAPY INC			3,947.000	468,114.20
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,017.000	132,130.11
USA TRUCK INC			1,390.000	28,119.70
USANA HEALTH SCIENCES INC			5,623.000	677,852.65
UTAH MEDICAL PRODUCTS INC			1,467.000	138,191.40
UTG INC			513.000	16,934.65
UTSTARCOM HOLDINGS CORP			4,457.000	16,936.60
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			43,099.000	4,902,511.25
VALERO ENERGY PARTNERS LP			131,476.000	4,980,310.88
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			31,896.000	358,830.00
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			2,293.000	57,095.70
VANDA PHARMACEUTICALS INC			4,847.000	111,238.65
VAREX IMAGING CORP			1,224.000	35,079.84
VARIAN MEDICAL SYSTEMS INC			12,148.000	1,359,725.64
VARONIS SYSTEMS INC			2,835.000	207,663.75
VASO CORP			17,910.000	628.64
VAXART INC			102.000	290.70
VCAMPUS CORP			271.000	0.00
VECTOR GROUP LTD			11,315.850	155,932.42
VECTOR LTD			518,149.000	1,185,098.74
VEECO INSTRUMENTS INC			7,797.000	79,919.25
VENATOR MATERIALS PLC			197,315.000	1,775,835.00
VENTAS INC			123,319.000	6,706,087.22

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VEONEER INC			9,772.000	538,144.04
VEREIT INC			184,883.000	1,342,250.58
VERICEL CORP			91.000	1,287.65
VERINT SYSTEMS INC			105,712.000	5,296,171.20
VERISIGN INC			13,674.000	2,189,480.88
VERISK ANALYTICS INC			23,595.000	2,844,377.25
VERIZON COMMUNICATIONS INC			273,391.000	14,596,345.49
VERSARTIS INC			6,331.000	8,863.40
VERTEX PHARMACEUTICALS INC			31,170.000	6,007,705.80
VF CORP			36,732.000	3,432,605.40
VIACOM INC			53,471.000	1,805,180.96
VIAD CORP			5,160.000	305,730.00
VIASAT INC			6,216.000	397,513.20
VIAVI SOLUTIONS INC			28,867.000	327,351.78
VICAL INC			363.000	497.31
VICINITY CENTRES			274,138.000	519,683.68
VICON INDUSTRIES INC			1,318.000	213.52
VICOR CORP			4,742.000	218,132.00
VIDEO DISPLAY CORP			2,455.000	2,455.00
VIEWCAST.COM INC			6,812.000	37.47
VIEWTRAN GROUP INC			2,440.000	17.08
VILLAGE SUPER MARKET INC			1,219.000	33,156.80
VIRCO MANUFACTURING CORP			3,572.000	17,324.20
VIRNETX HOLDING CORP			4,301.000	19,999.65
VIRTUS INVESTMENT PARTNERS INC			706.000	80,307.50
VIRTUSA CORP			5,377.000	288,798.67
VISA INC			165,620.000	24,857,905.80
VISHAY INTERTECHNOLOGY INC			16,409.000	333,923.15
VISHAY PRECISION GROUP INC			3,536.000	132,246.40
VISTA OUTDOOR INC			7,694.000	137,645.66
VISTRA ENERGY CORP			177,925.000	4,426,774.00
VITAL THERAPIES INC			2,287.000	629.84
VITAMIN SHOPPE INC			3,041.000	30,410.00
VIVA ENERGY REIT			294,650.000	469,026.82
VIVENDI SA			529,221.000	13,627,681.55
VIVINT SOLAR INC			16,346.000	84,999.20
VIVUS INC			814.000	3,589.74
VL DISSOLUTION CORP COM			1,293.000	0.00
VOCERA COMMUNICATIONS INC			5,413.000	198,007.54

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VOESTALPINE AG			174,200.000	7,971,932.02
VOLT INFORMATION SCIENCES INC			4,630.000	17,825.50
VOLVO AB			527,700.000	9,321,916.75
VONAGE HOLDINGS CORP			25,069.000	354,977.04
VORNADO REALTY TRUST			10,642.000	776,866.00
VOXX INTERNATIONAL CORP			4,258.000	22,141.60
VOYAGER THERAPEUTICS INC			371.000	7,019.32
VULCAN INTERNATIONAL CORP			583.000	66,316.25
VULCAN MATERIALS CO			8,132.000	904,278.40
W&T OFFSHORE INC			6,768.000	65,243.52
WABASH NATIONAL CORP			8,734.000	159,220.82
WADDELL & REED FINANCIAL INC			10,054.000	212,943.72
WAGeworks INC			5,457.000	233,286.75
WALGREENS BOOTS ALLIANCE INC			73,535.000	5,360,701.50
WALKER & DUNLOP INC			3,749.000	198,247.12
WALKING CO HOLDINGS INC/THE			3,656.000	731.20
WALMART INC			122,732.000	11,525,762.12
WALT DISNEY CO/THE			123,510.000	14,443,259.40
WALTER ENERGY INC			11,600.000	58.00
WANDERPORT CORP			82.000	0.38
WASHINGTON FEDERAL INC			12,282.000	393,024.00
WASHINGTON PRIME GROUP INC			22,802.000	166,454.60
WASHINGTON REAL ESTATE INVESTM			8,555.000	262,210.75
WASHINGTON TRUST BANCORP INC			1,796.000	99,318.80
WASTE MANAGEMENT INC			34,697.000	3,135,220.92
WATERS CORP			7,533.000	1,466,524.44
WATERSTONE FINANCIAL INC			2,372.000	40,679.80
WATTS WATER TECHNOLOGIES INC			3,782.000	313,906.00
WAVE LIFE SCIENCES LTD			1,416.000	70,800.00
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	1,000.00
WAYNE SAVINGS BANCSHARES INC			3,841.000	75,859.75
WAYSIDE TECHNOLOGY GROUP INC			2,561.000	33,036.90
WD-40 CO			2,166.000	372,768.60
WEB.COM GROUP INC			7,347.000	204,981.30
WEBCO INDUSTRIES INC			211.000	28,485.00
WEC ENERGY GROUP INC			58,253.000	3,888,970.28
WEGENER CORP			4,812.000	81.80
WEIGHT WATCHERS INTERNATIONAL			3,383.000	243,542.17

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WEINGARTEN REALTY INVESTORS			18,096.000	538,536.96
WEIR GROUP PLC/THE			373,600.000	8,589,214.00
WEIS MARKETS INC			3,073.000	133,368.20
WELBILT INC			18,072.000	377,343.36
WELLCARE HEALTH PLANS INC			3,072.000	984,545.28
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			373,814.000	19,647,663.84
WELLTOWER INC			38,608.000	2,483,266.56
WERNER ENTERPRISES INC			7,918.000	279,901.30
WESBANCO INC			18,850.000	840,333.00
WESCO AIRCRAFT HOLDINGS INC			8,330.000	93,712.50
WESCO INTERNATIONAL INC			4,605.000	282,977.25
WEST BANCORPORATION INC			417.000	9,799.50
WESTAMERICA BANCORPORATION			3,718.000	223,674.88
WESTELL TECHNOLOGIES INC			2,419.000	6,434.54
WESTERN ALLIANCE BANCORP			59,740.000	3,398,608.60
WESTERN ASSET MORTGAGE CAPITAL			5,753.000	57,645.06
WESTERN DIGITAL CORP			17,911.000	1,048,509.94
WESTERN GAS EQUITY PARTNERS LP			26,052.000	779,996.88
WESTERN GAS PARTNERS LP			249,546.000	10,900,169.28
WESTERN METALS CORP			3,193.000	546.00
WESTERN NEW ENGLAND BANCORP IN			3,888.000	41,990.40
WESTERN UNION CO/THE			44,020.000	839,021.20
WESTERN WTR CO			9,200.000	0.00
WESTMORELAND COAL CO			2,487.000	311.12
WESTROCK CO			111,342.000	5,950,116.48
WESTWATER RESOURCES INC			86.000	19.14
WESTWOOD HOLDINGS GROUP INC			2,166.000	112,068.84
WET SEAL INC/THE			24,433.000	0.00
WEYCO GROUP INC			1,564.000	55,021.52
WEYERHAEUSER CO			57,195.000	1,845,682.65
WH GROUP LTD HK/00288			5,949,000.000	4,189,061.83
WHIRLPOOL CORP			8,329.000	989,068.75
WHITE MOUNTAINS INSURANCE GROU			3,553.000	3,325,146.11
WHITESTONE REIT			4,487.000	62,279.56
WHITING PETROLEUM CORP			2,650.000	140,556.00
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	6,337.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WILLDAN GROUP INC			3,027.000	102,796.92
WILLIAM LYON HOMES			2,821.000	44,825.69
WILLIAMS COS INC/THE			626,632.000	17,038,124.08
WILLIS LEASE FINANCE CORP			1,841.000	63,532.91
WILLIS TOWERS WATSON PLC			15,475.000	2,181,046.50
WINDSTREAM HOLDINGS INC			2,852.000	13,974.80
WINGSTOP INC			1,120.000	76,462.40
WINLAND HOLDINGS CORP COM			968.000	1,084.16
WINMARK CORP			432.000	71,712.00
WINNEBAGO INDUSTRIES INC			4,906.000	162,633.90
WINTHROP REALTYTRUST ESCROW			7,990.000	25,408.20
WIRELESS TELECOM GROUP INC			3,306.000	6,016.92
WIRELESS XCESSORIES GROUP			1,262.000	51.74
WISDOMTREE INVESTMENTS INC			11,722.000	99,402.56
WOLTERS KLUWER NV			177,174.000	11,046,678.42
WOLVERINE WORLD WIDE INC			14,136.000	552,010.80
WOODWARD INC			7,962.000	643,807.32
WORLD ACCEPTANCE CORP			3,804.000	435,025.44
WORLD FUEL SERVICES CORP			262,406.000	7,263,398.08
WORLD WRESTLING ENTERTAINMENT			6,672.000	645,382.56
WORLDGATE COMMUNICATIONS			6,943.000	0.87
WORLDPAY INC			78,218.000	7,921,136.86
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			10,597.000	459,485.92
WPT INDUSTRIAL REIT TRUST UNIT			86,878.000	1,138,101.80
WPX ENERGY INC			249,580.000	5,021,549.60
WQN INC			656.000	2.16
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	1,030.00
WRIGHT MEDICAL GROUP NV			13,118.000	380,684.36
WSFS FINANCIAL CORP			7,118.000	335,613.70
WSI INDUSTRIES INC			501.000	3,456.90
WW GRAINGER INC			6,944.000	2,481,855.04
WYNDHAM DESTINATIONS INC			5,926.000	256,951.36
WYNN RESORTS LTD			12,512.000	1,589,774.72
XBIOTECH INC			1,007.000	3,202.26
XCEL ENERGY INC			68,091.000	3,214,576.11
XCERRA CORP			2,879.000	41,083.33
XENCOR INC			3,929.000	153,113.13
XEROX CORP			13,643.000	368,088.14

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
XILINX INC			23,926.000	1,918,147.42
XO GROUP INC			6,104.000	210,465.92
XPERI CORP			6,840.000	101,574.00
XPO LOGISTICS INC			12,963.000	1,479,985.71
XYLEM INC/NY			26,788.000	2,139,557.56
YAMAHA CORP			136,400.000	7,229,193.67
YANDEX NV			199,220.000	6,552,345.80
YELP INC			10,300.000	506,760.00
YIELD10 BIOSCIENCE INC			32.000	45.44
YOKOHAMA RUBBER CO LTD/THE			374,400.000	8,072,417.65
YORK WATER CO/THE			1,881.000	57,182.40
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			2,229,000.000	6,195,702.17
YUM! BRANDS INC			29,892.000	2,717,481.72
YUMA ENERGY INC			19.000	7.60
Z ENERGY LTD			1,713,378.000	8,121,570.21
ZAFGEN INC			1,340.000	15,664.60
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	10.26
ZEBRA TECHNOLOGIES CORP			31,470.000	5,564,840.10
ZEDGE INC			1,519.000	3,022.81
ZIMMER BIOMET HOLDINGS INC			18,275.000	2,402,614.25
ZION OIL & GAS INC			469.000	600.32
ZIONS BANCORP NA			36,881.000	1,849,582.15
ZIOPHARM ONCOLOGY INC			10,186.000	32,595.20
ZIX CORP			2,494.000	13,841.70
ZOETIS INC			39,909.000	3,654,068.04
ZOGENIX INC			8,126.000	403,049.60
ZOZO INC			710,600.000	21,521,009.73
ZUMIEZ INC			3,870.000	101,974.50
ZYNGA INC			81,188.000	325,563.88
FIXED INCOME SECURITIES			322,859,357,849.9..	5,029,792,530.16
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			1,254,000.000	1,202,272.50
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15			3,901,000.000	3,905,876.25
1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17			480,000.000	459,604.80
129 W TRADE ST LLC			964,687.500	964,687.50
21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11			135,000.000	172,095.40
8TH AVENUE FOOD 9/18 2ND LIEN TL			232,518.000	233,680.60
8TH AVENUE FOOD 9/18 TL			481,734.000	485,650.49
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	378,337.54

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AASET 2017-1 TRUST 1A B 144A 5.926% 05/16/2042 DD 06/06/17			2,203,384.630	2,257,181.81
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			1,167,870.890	1,170,372.24
ABBOTT LABORATORIES 3.400% 11/30/2023 DD 11/22/16			1,530,000.000	1,524,103.56
ABBVIE INC 1.375% 05/17/2024			1,385,000.000	1,629,992.48
ABBVIE INC 4.250% 11/14/2028 DD 09/18/18			800,000.000	790,954.27
ABBVIE INC 4.450% 05/14/2046 DD 05/12/16			915,000.000	841,123.42
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,800,000.000	2,985,578.40
ABRA AUTO BODY 6/17 COV-LT TL			413,325.800	413,668.86
ACADIA HEALTHCARE 3/18 0.000% 02/11/2022 DD 03/08/18			95,152.104	95,762.03
ACADIA HEALTHCARE 3/18 0.000% 02/16/2023 DD 03/08/18			365,127.970	367,468.44
ACADIA HEALTHCARE CO INC 5.125% 07/01/2022 DD 07/01/14			700,000.000	698,250.00
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			245,000.000	249,900.00
ACADIA HEALTHCARE CO INC 6.125% 03/15/2021 DD 03/15/14			283,000.000	284,415.00
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			1,255,000.000	1,298,548.50
ACCESS CIG 2/18 2ND LIEN DELAYED TL			16,058.830	16,078.90
ACCESS CIG 2/18 2ND LIEN TL			298,941.180	299,314.86
ACCESS CIG 2/18 DELAYED TL			123,532.370	124,057.38
ACCESS CIG 2/18 TL			986,510.290	990,702.96
ACCESSLEX INSTITUTE A A3 VAR RT 05/25/2036 DD 03/14/07			3,004,376.400	2,961,743.10
ACCESSLEX INSTITUTE A B VAR RT 07/25/2034 DD 06/07/05			1,180,229.467	1,140,703.35
ACCUVANT 1/17 COV-LITE TL			1,263,611.990	1,227,674.87
ACE CASH EXPRESS INC 144A 12.000% 12/15/2022 DD 12/15/17			4,134,000.000	4,392,375.00
ACRISURE 11/17 COV-LITE TLB2			930,872.240	933,590.39
ACRISURE 6/18 TLB			1,102,237.500	1,104,078.24
ACRISURE LLC / ACRISURE F 144A 7.000% 11/15/2025 DD 11/17/17			635,000.000	592,105.75
ACWA POWER MANAGEMENT AND 144A 5.950% 12/15/2039 DD 05/15/17			940,000.000	908,867.20
ADV FIN 2017 LLC 10.278% 07/15/2041 DD 07/01/16			1,585,933.550	1,660,583.45
ADVANCED DISPOSAL 10/16 COV-LITE TLB			545,683.320	547,456.79
ADVANCED DISPOSAL SERVICE 144A 5.625% 11/15/2024 DD 11/10/16			660,000.000	664,950.00
ADVANTAGE SALES 7/14 TL			255,535.660	236,306.60
ADVISOR GROUP 8/18 COV-LITE TL			680,000.000	683,964.40
AECOM 2/18 COV-LITE TLB 0.000% 02/21/2025 DD 02/23/18			1,714,062.500	1,716,736.44
AEGEA FINANCE SARL 144A 5.750% 10/10/2024 DD 10/10/17			395,000.000	368,337.50
AERCAP IRELAND CAPITAL DAC / A 4.250% 07/01/2020 DD 06/25/15			2,350,000.000	2,373,698.02
AERCAP IRELAND CAPITAL DAC / A 4.625% 10/30/2020 DD 10/21/15			340,000.000	346,484.64
AEROPUERTO INTERNACIONAL 144A 6.000% 11/18/2048 DD 05/09/18			735,000.000	744,922.50
AEROPUERTOS DOMINICANOS S 144A .37550% 03/30/2029 DD 01/20/17			600,000.000	623,100.00
AES CORP/VA 4.500% 03/15/2023 DD 03/15/18			3,062,000.000	3,069,655.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			1,105,000.000	1,114,668.75

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AES CORP/VA 5.125% 09/01/2027 DD 08/28/17			647,000.000	653,470.00
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	487,886.25
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13			970,000.000	989,225.40
AGILE GROUP HOLDINGS LTD REGS 9.000% 05/21/2020			450,000.000	470,405.70
AIR LEASE CORP 4.625% 10/01/2028 DD 09/17/18			635,000.000	625,817.96
AIR MEDICAL 2/18 COV-LITE TLB			1,590,756.710	1,564,906.92
AIRBUS SE 144A 3.150% 04/10/2027 DD 04/10/17			315,000.000	300,484.36
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			189,000.000	194,110.73
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14			458,000.000	470,115.25
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			561,000.000	583,113.11
AIRCASTLE LTD 7.625% 04/15/2020 DD 04/04/12			283,000.000	299,537.02
AKBANK T.A.S. 144A 5.000% 10/24/2022 DD 10/24/12			805,000.000	732,550.00
AKER BP ASA 144A 5.875% 03/31/2025 DD 03/22/18			2,700,000.000	2,787,750.00
AKZONOBEL SPECIALTY CHEMICALS (STARFUIT) TLB			923,750.000	927,278.73
ALBANY MOLECULAR 7/17 2ND LIEN COV-LITE TL			155,000.000	155,097.65
ALBANY MOLECULAR 7/17 TL 0.000% 08/30/2024 DD 07/19/17			897,207.680	898,329.19
ALBERTSON'S 5/17 B6 TL			272,243.120	272,158.72
ALBERTSON'S 6/17 TLB4			626,022.200	626,541.80
ALBERTSONS COS LLC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			435,000.000	391,500.00
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			319,000.000	337,342.50
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			480,000.000	515,400.00
ALERIS 6/18 COV-LITE TL			678,300.000	689,959.98
ALESCO PREFERRED 10A A2A 144A VAR RT 09/23/2036 DD 03/15/06			2,832,423.000	2,461,630.51
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	641,121.09
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	302,660.00
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			507,017.654	308,858.42
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04			859,016.135	708,688.31
ALEXANDRIA REAL ESTATE EQUITIE 3.900% 06/15/2023 DD 06/07/13			18,000.000	18,067.86
ALIBABA GROUP HOLDING LTD 2.800% 06/06/2023 DD 12/06/17			765,000.000	736,548.97
ALIMENTATION COUCHE-TARD 144A 2.350% 12/13/2019 DD 12/14/17			1,255,000.000	1,242,858.51
ALIXPARTNERS 4/17 COV-LITE TLB			1,761,599.030	1,768,944.90
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	558,231.08
ALLFLEX 7/13 TL			997,500.000	999,574.80
ALLIANT HOLDINGS INTERMED 144A 8.250% 08/01/2023 DD 08/13/15			419,000.000	433,665.00
ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16			545,000.000	529,445.23
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15			71,000.000	70,911.25
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			559,000.000	554,807.50
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15			854,000.000	860,387.92
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			275,000.000	283,250.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11			615,000.000	657,281.25	
ALLY MASTER OWNER TRUST 4 A 3.300% 07/17/2023 DD 08/15/18			6,699,000.000	6,691,258.50	
ALM VII LTD 7A A1R 144A VAR RT 10/15/2028 DD 10/04/16			3,500,000.000	3,523,695.00	
ALPHA 2 BV 144A 8.750% 06/01/2023 DD 05/30/18			801,000.000	811,012.50	
ALPHA 3 BV / ALPHA US BID 144A 6.250% 02/01/2025 DD 01/31/17			1,120,000.000	1,114,400.00	
ALTICE FINANCING SA 144A 6.625% 02/15/2023 DD 02/04/15			698,000.000	703,235.00	
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			3,383,000.000	3,383,000.00	
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			1,866,000.000	1,921,980.00	
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15			887,000.000	896,978.75	
ALTICE US FINANCE I CORP 144A 5.500% 05/15/2026 DD 04/26/16			1,536,000.000	1,534,080.00	
ALTRA INDUSTRIAL 9/18 TL			1,065,000.000	1,066,661.40	
ALTRAN TECHNOLOGIES 1/18 (USD) 0.000% 12/31/2021 DD 01/16/18			696,500.000	694,062.26	
ALTRAN TECHNOLOGIES 1/18 EUR COV LITE TLB			289,946.810	337,271.65	
ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13			515,000.000	497,453.70	
AMAYA 6/18 (USD) TL			3,221,925.000	3,250,277.94	
AMER FIRST WF1 LLC			780,353.320	796,178.88	
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024			24,720,000.000	1,202,867.93	
AMERICAN AXLE 3/17 COV-LITE TLB			530,685.610	530,420.27	
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15			1,055,000.000	1,080,056.25	
AMERICAN BUILDERS & CONTR 144A 5.875% 05/15/2026 DD 05/11/18			1,522,000.000	1,525,805.00	
AMERICAN EXPRESS CREDIT AC 1 A 2.670% 10/17/2022 DD 03/21/18			786,000.000	782,877.38	
AMERICAN EXPRESS CREDIT AC 3 A 1.770% 11/15/2022 DD 04/25/17			1,370,000.000	1,344,695.41	
AMERICAN EXPRESS CREDIT AC 6 A 2.040% 05/15/2023 DD 10/30/17			2,095,000.000	2,053,546.65	
AMERICAN EXPRESS CREDIT AC 7 A 2.350% 05/15/2025 DD 10/30/17			3,750,000.000	3,622,192.13	
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15			40,000.000	35,304.54	
AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14			415,000.000	391,669.62	
AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15			135,000.000	134,847.57	
AMERICAN INTERNATIONAL GROUP I 4.750% 04/01/2048 DD 03/26/18			620,000.000	609,499.76	
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06			665,000.000	764,627.37	
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,454,000.000	4,334,770.00	
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			95,000.000	148,830.80	
AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL			340,302.290	293,936.10	
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			1,555,000.000	1,605,908.99	
AMERICAN TRAFFIC/ATS CONSOLIDATED 2/18 COV-LITE TLB			875,600.000	878,060.44	
AMERICREDIT AUTOMOBILE R 4 A2A 1.830% 05/18/2021 DD 11/15/17			2,375,432.150	2,366,470.12	
AMERICREDIT AUTOMOBILE REC 2 D 4.010% 07/18/2024 DD 08/15/18			650,000.000	649,659.47	
AMERICREDIT AUTOMOBILE REC 3 D 2.710% 09/08/2022 DD 08/11/16			493,000.000	484,557.18	
AMERICREDIT AUTOMOBILE REC 3 D 3.130% 10/08/2020 DD 08/27/14			3,094,000.000	3,099,596.12	
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,327,419.46	

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERIGAS PARTNERS LP / AMERIGA 5.750% 05/20/2027 DD 02/13/17			615,000.000	602,700.00
AMERISOURCEBERGEN CORP 3.500% 11/15/2021 DD 11/14/11			151,000.000	150,855.15
AMGEN INC 4.663% 06/15/2051 DD 12/15/16			710,000.000	702,415.37
AMNEAL PHARMACEUTICALS 3/18 0.000% 03/21/2025 DD 03/07/18			742,965.320	749,235.95
AMR 10/16 (2023) TLB			1,547,129.290	1,538,233.30
AMR 11/17 TLB			326,700.000	324,726.73
AMR 6/17 TLB			690,000.000	689,889.60
ANADARKO PETROLEUM CORP 4.850% 03/15/2021 DD 03/17/16			772,000.000	793,382.39
ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10			585,000.000	648,692.30
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			7,289,929.616	1,899,937.91
ANALOG DEVICES INC 2.500% 12/05/2021 DD 12/05/16			230,000.000	221,312.20
ANALOG DEVICES INC 2.850% 03/12/2020 DD 03/12/18			715,000.000	710,508.50
ANCESTRY.COM 2/17 TL			1,558,322.600	1,563,200.15
ANDEAVOR LOGISTICS LP / TESORO 5.500% 10/15/2019 DD 10/15/15			424,000.000	433,031.20
ANDEAVOR LOGISTICS LP / TESORO 6.375% 05/01/2024 DD 05/12/16			1,838,000.000	1,948,280.00
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 04/27/2048 DD 03/01/18			688,320.970	688,256.82
ANGLO AMERICAN CAPITAL PL 144A 4.125% 09/27/2022 DD 09/27/12			1,400,000.000	1,399,584.26
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16			905,000.000	906,214.55
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16			1,525,000.000	1,542,264.42
ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17			60,000.000	56,312.14
ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14			273,000.000	277,231.50
ANTERO RESOURCES CORP 5.625% 06/01/2023 DD 12/01/15			895,000.000	916,256.25
ANTHEM INC 3.650% 12/01/2027 DD 11/21/17			1,235,000.000	1,173,241.44
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	421,368.84
AON CORP 6.250% 09/30/2040 DD 09/10/10			585,000.000	697,590.72
AOT BEDDING 10/16 2ND LIEN COV-LITE TL			854,394.060	661,728.20
APERGY CORP 144A 6.375% 05/01/2026 DD 05/03/18			1,482,000.000	1,522,755.00
APIDOS CLO XVI 16A E 144A VAR RT 01/19/2025 DD 01/09/14			300,000.000	296,157.00
APL REALTY HOLDINGS PTE L REGS 5.950% 06/02/2024			800,000.000	597,637.60
APOLLO AVIATION SECU 1A B 144A VAR RT 03/17/2036 DD 04/06/16			1,707,102.060	1,728,529.77
APPLIED SYSTEMS 9/17 COV-LITE TLB			276,790.000	278,173.95
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			714,000.000	659,557.50
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,481,000.000	1,510,620.00
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			488,000.000	488,000.00
ARAMARK 3/17 (USD) COV-LITE TLB			735,000.000	737,021.25
ARAMARK 5/18 COV-LITE TL			1,079,769.429	1,081,119.14
ARAMARK 6/18 COV-LITE TLB			859,695.360	861,844.59
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			1,465,000.000	1,470,493.75
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			2,935,000.000	2,968,018.75

Asset Detail

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As Of Date : 9/30/2018

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARBY'S 1/18 COV-LITE TLB			586,151.830	586,521.11
ARD FINANCE SA 7.125% 09/15/2023 DD 03/15/17			426,000.000	431,325.00
ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17			465,000.000	458,025.00
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			1,733,000.000	1,696,173.75
ARDAGH PACKAGING FINANCE 144A 7.250% 05/15/2024 DD 05/16/16			2,677,000.000	2,800,811.25
ARDENT HEALTH 6/18 COV-LITE TL			603,487.500	609,268.91
ARES XXIX CLO LTD 1A D 144A VAR RT 04/17/2026 DD 04/03/14			1,000,000.000	996,160.00
ARGENTINE REPUBLIC GOVERNMENT 4.625% 01/11/2023 DD 01/11/18			480,000.000	405,600.00
ARGENTINE REPUBLIC GOVERNMENT 6.250% 04/22/2019 DD 10/22/16			530,000.000	530,800.30
ARGENTINE REPUBLIC GOVERNMENT 6.875% 04/22/2021 DD 10/22/16			555,000.000	530,025.00
ARISTOCRAT LEISURE 5/18 TLB 0.000% 10/19/2024 DD 05/02/18			666,640.637	665,767.34
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 04/25/2048 DD 05/01/18			1,475,332.790	1,475,620.33
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	463,840.00
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	623,455.04
ASCENA RETAIL 7/15 COV-LITE TLB			535,753.510	517,559.32
ASCEND LEARNING 6/17 TLB 0.000% 07/12/2024 DD 06/19/17			119,790.000	119,827.14
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			850,000.000	861,687.50
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16			425,000.000	412,318.59
ASHTON WOODS USA LLC / AS 144A 6.875% 02/15/2021 DD 02/06/13			134,000.000	135,005.00
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019			3,740,000.000	2,507,460.51
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	563,556.65
ASIAN DEVELOPMENT BANK 5.900% 12/20/2022			90,160,000.000	1,165,152.25
ASIAN DEVELOPMENT BANK 6.450% 08/08/2021			175,440,000.000	2,345,653.82
ASIAN DEVELOPMENT BANK REGS 6.950% 01/16/2020			94,220,000.000	1,283,206.46
ASSOCIATED BANK NA/GREEN BAY W 3.500% 08/13/2021 DD 08/13/18			613,000.000	609,931.19
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18			667,000.000	663,283.35
ASSUREDPARTNERS 9/17 COV-LITE TLB			626,746.370	628,050.00
ASURION 2/18 COV-LITE TLB 0.000% 11/03/2023 DD 02/20/18			889,214.920	895,608.38
ASURION 7/17 2ND LIEN COV-LITE TLB2			405,000.000	415,886.40
ASURION 7/17 TLB4			1,700,659.540	1,714,026.72
ASURION 7/18 B7 COV-LITE TLB			952,612.500	958,718.75
AT SECURITIES BV REGS VAR RT 12/31/2049			1,750,000.000	1,651,562.50
AT&T 11/16 B TLB			3,123,540.880	3,121,604.29
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			4,000,000.000	3,420,642.76
AT&T INC 144A 5.150% 02/15/2050 DD 02/14/18			595,000.000	564,305.29
AT&T INC 5.150% 03/15/2042 DD 03/15/16			530,000.000	511,532.60
AT&T INC 6.000% 08/15/2040 DD 02/15/16			110,000.000	117,771.74
AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02			205,000.000	234,094.77
ATKORE 12/16 COVE-LITE TL			372,187.500	373,698.58

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ATLANTIC BROADBAND 8/17 COV-LITE TL			827,925.000	827,618.66
ATOTECH 1/17 COV-LITE TLB1			602,507.420	605,670.58
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	167,979.76
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	902,060.01
AUSDRILL FINANCE PTY LTD 144A 6.875% 11/01/2019 DD 11/09/12			805,000.000	804,034.00
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			1,271,000.000	1,262,869.33
AUSTRALIA GOVERNMENT BOND REGS 5.750% 07/15/2022			635,000.000	519,427.74
AUTHENTIC BRANDS 9/17 2ND LIEN COV-LITE TL			498,313.990	499,559.78
AUTHENTIC BRANDS 9/17 COV-LITE TL			2,927,415.430	2,935,465.82
AVANTOR INC 144A 6.000% 10/01/2024 DD 10/02/17			810,000.000	826,200.00
AVAST SOFTWARE 4/18 (USD) TLB			260,736.108	262,081.50
AVAYA 6/18 COV-LITE TLB			2,233,495.240	2,251,653.56
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	882,281.46
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			424,000.000	419,544.36
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			1,694,000.000	1,608,215.84
AVIS BUDGET CAR RENTAL LLC / A 5.500% 04/01/2023 DD 04/03/13			320,000.000	318,300.80
AVOLON GLENCAR VI			7,682,719.220	7,902,590.96
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			885,000.000	894,540.30
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2023 DD 03/12/18			1,617,000.000	1,641,255.00
AXA EQUITABLE HOLDINGS IN 144A 3.900% 04/20/2023 DD 04/20/18			255,000.000	253,136.88
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			841,000.000	825,231.25
AZURE POWER ENERGY LTD 144A 5.500% 11/03/2022 DD 08/03/17			610,000.000	578,548.40
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			1,630,000.000	1,622,997.50
B&G FOODS INC 5.250% 04/01/2025 DD 04/03/17			1,137,000.000	1,085,835.00
BAIDU INC 3.875% 09/29/2023 DD 03/29/18			1,100,000.000	1,087,900.00
BALL CORP 4.000% 11/15/2023 DD 05/16/13			2,970,000.000	2,899,462.50
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,080,000.000	1,071,900.00
BALL CORP 5.250% 07/01/2025 DD 06/25/15			2,610,000.000	2,694,825.00
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	866,466.75
BAMLL RE-REMIC FRR5 C714 144A 0.000% 01/27/2047 DD 04/01/14			1,338,000.000	1,055,528.66
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			5,140,271.140	4,677,646.73
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	2,515,235.10
BAMLL RE-REMIC TR FRR1 B2 144A 0.000% 05/26/2020 DD 01/01/13			1,167,000.000	1,005,603.90
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	1,244,516.75
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	413,399.27
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	377,588.39
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	263,334.61
BAMLL TRUST 2011-F FSHN A 144A 4.420% 07/11/2033 DD 07/01/11			320,000.000	327,522.46

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : REVISED

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BAMLL TRUST 2011-F FSHN B 144A 4.769% 07/11/2033 DD 07/01/11			1,000,000.000	1,017,897.10
BAMLL TRUST 2011-F FSHN C 144A 5.118% 07/11/2033 DD 07/01/11			500,000.000	510,481.60
BANC OF AMERICA CO 2 AJFL 144A VAR RT 04/10/2049 DD 06/06/07			1,388,006.600	832,082.20
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			1,140,000.000	381,763.20
BANCO NACIONAL DE COMERCI 144A 4.375% 10/14/2025 DD 10/14/15			1,455,000.000	1,433,175.00
BANCO SANTANDER SA 3.848% 04/12/2023 DD 04/12/18			504,000.000	492,406.89
BANCO SANTANDER SA 4.379% 04/12/2028 DD 04/12/18			600,000.000	569,082.81
BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18			2,615,000.000	2,551,480.36
BANK OF AMERICA CORP VAR RT 07/21/2021 DD 07/21/17			521,000.000	511,856.45
BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18			25,000.000	24,999.86
BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18			1,260,000.000	1,258,480.68
BANK OF AMERICA CORP VAR RT 10/01/2021 DD 09/18/17			1,155,000.000	1,129,998.09
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06			1,075,000.000	1,026,654.99
BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17			2,270,000.000	2,202,887.65
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			695,000.000	693,824.06
BANK OF MONTREAL 1.900% 08/27/2021 DD 08/29/16			855,000.000	821,204.69
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			1,940,000.000	1,970,576.92
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 03/15/2023 DD 05/23/17			3,750,000.000	3,756,726.38
BARCLAYS DRYROCK ISSUANCE 2 A VAR RT 05/15/2023 DD 07/31/17			3,750,000.000	3,754,675.50
BARCLAYS PLC 2.750% 11/08/2019 DD 11/10/14			460,000.000	457,285.54
BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17			40,000.000	37,160.71
BARCLAYS PLC VAR RT 05/16/2024 DD 05/16/18			3,150,000.000	3,111,855.51
BARCLAYS PLC VAR RT 05/16/2029 DD 05/16/18			305,000.000	300,324.32
BARRACUDA NETWORKS 1/18 2ND 0.000% 01/09/2026 DD 01/03/18			395,000.000	398,456.25
BARRACUDA NETWORKS 1/18 TLB 0.000% 01/10/2025 DD 01/03/18			768,075.000	769,273.20
BASS PRO SHOPS 11/16 COV-LITE 0.000% 09/25/2024 DD 10/26/16			1,204,815.080	1,216,357.21
BAT CAPITAL CORP 144A 4.390% 08/15/2037 DD 08/15/17			1,995,000.000	1,856,013.08
BAUSCH HEALTH COS INC 144A 5.500% 03/01/2023 DD 01/30/15			128,000.000	123,200.00
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,770,000.000	1,770,000.00
BAUSCH HEALTH COS INC 144A 5.625% 12/01/2021 DD 12/02/13			1,086,000.000	1,081,927.50
BAUSCH HEALTH COS INC 144A 5.875% 05/15/2023 DD 03/27/15			2,044,000.000	1,992,900.00
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			1,047,000.000	994,650.00
BAUSCH HEALTH COS INC 144A 7.000% 03/15/2024 DD 03/21/17			1,254,000.000	1,324,851.00
BAUSCH HEALTH COS INC 144A 7.500% 07/15/2021 DD 07/12/13			718,000.000	731,462.50
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			143,000.000	153,903.75
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	124,519.05
BAYER US FINANCE II LLC 144A 2.750% 07/15/2021 DD 07/15/18			329,000.000	320,603.72
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			700,000.000	695,302.89
BAYER US FINANCE II LLC 144A 4.375% 12/15/2028 DD 06/25/18			570,000.000	558,456.43

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18			885,000.000	847,290.75
BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18			395,000.000	383,148.34
BAYER US FINANCE II LLC 144A 5.500% 08/15/2025 DD 02/15/18			417,000.000	434,886.50
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	583,968.06
BBCMS 2017-DELCO MO DELCO A 144A VAR RT 08/15/2036 DD 08/29/17			603,000.000	603,000.12
BBCMS 2018-TALL MO TALL C 144A VAR RT 03/15/2037 DD 03/28/18			890,000.000	890,000.44
BBCMS 2018-TALL MO TALL E 144A VAR RT 03/15/2037 DD 03/28/18			780,000.000	782,195.39
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			1,008,282.690	1,006,447.01
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			233,467.650	224,130.69
BBCMS TRUST 2018-RR RRI F 144A VAR RT 002/15/2033 DD 02/27/18			2,296,000.000	2,297,249.02
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18			1,651,000.000	1,649,712.22
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			1,651,000.000	1,211,834.00
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17			2,095,000.000	1,930,018.75
BEACON ROOFING SUPPLY INC 6.375% 10/01/2023 DD 04/01/16			1,050,000.000	1,092,000.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	671,646.00
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04			60,153.950	60,094.19
BEAR STEARNS ALT-A TRUST 8 2A VAR RT 09/25/2034 DD 07/30/04			572,506.040	562,655.22
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04			467,062.080	470,899.37
BEAR STEARNS COMME PW16 C 144A VAR RT 06/11/2040 DD 06/01/07			0.004	0.00
BECTON DICKINSON AND CO VAR RT 12/29/2020 DD 03/01/18			426,000.000	426,631.29
BELRON 10/17 USD COV-LITE TLB			511,137.500	513,693.19
BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18			500,000.000	496,650.01
BERMUDA GOVERNMENT INTERN 144A 4.854% 02/06/2024 DD 08/06/13			730,000.000	760,718.40
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			2,003,000.000	2,013,015.00
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			179,000.000	181,926.65
BERRY PLASTICS 2/18 TLQ			1,625,834.520	1,628,777.28
BERRY PLASTICS 5/18 COV-LITE TLS			626,676.543	626,676.55
BHMS 2018-ATLS ATLS A 144A VAR RT 07/15/2035 DD 07/26/18			2,975,000.000	2,977,987.79
BIG RIVER STEEL LLC / BRS 144A 7.250% 09/01/2025 DD 08/23/17			1,026,000.000	1,087,560.00
BISON MIDSTREAM 5/18 TLB			648,375.000	644,322.66
BJ'S WHOLESALE CLUB 1/17 0.000% 02/03/2024 DD 01/17/17			2,153,477.150	2,166,031.93
BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18			240,000.000	235,078.77
BLOCK COMMUNICATIONS INC 144A 6.875% 02/15/2025 DD 02/16/17			1,375,000.000	1,409,375.00
BLOUNT 9/18 COV-LITE TLB			621,875.000	621,412.68
BLUE CUBE SPINCO LLC 9.750% 10/15/2023 DD 04/15/16			155,000.000	175,343.75
BLUE RACER MIDSTREAM LLC 144A 6.125% 11/15/2022 DD 11/13/14			360,000.000	371,268.00
BLUEMOUNTAIN CLO 201 2A F 144A VAR RT 07/20/2026 DD 07/10/14			500,000.000	492,500.00
BLUEMOUNTAIN CLO 201 3A D 144A VAR RT 10/15/2026 DD 09/30/14			600,000.000	599,635.20

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BMC SOFTWARE FINANCE INC 144A 8.125% 07/15/2021 DD 08/21/13			1,848,000.000	1,887,362.40
BNG BANK NV REGS 0.250% 02/22/2023			785,000.000	917,704.06
BNG BANK NV REGS 0.250% 06/07/2024			780,000.000	902,081.58
BNP PARIBAS SA 144A 3.500% 03/01/2023 DD 03/01/18			513,000.000	500,373.87
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14			13,000.000	13,033.02
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13			390,000.000	391,706.26
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15			250,000.000	257,812.50
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			1,356,000.000	1,432,275.00
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			1,379,000.000	1,521,174.90
BORAL FINANCE PTY LTD 144A 3.000% 11/01/2022 DD 11/01/17			259,000.000	249,214.87
BOYD 8/18 COV-LITE TLB			890,000.000	893,337.50
BOYD GAMING 3/17 COV-LITE TLB			850,819.730	854,784.55
BOYD GAMING CORP 6.000% 08/15/2026 DD 06/25/18			280,000.000	283,234.00
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			1,202,000.000	1,236,557.50
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15			577,000.000	606,138.50
BOYNE USA INC 144A 7.250% 05/01/2025 DD 04/11/18			1,049,000.000	1,109,317.50
BP CAPITAL MARKETS PLC 2.520% 09/19/2022 DD 09/19/17			145,000.000	140,089.55
BRAND ENERGY 6/17 COV-LITE TL			1,755,424.280	1,765,886.61
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021			17,760,000.000	4,605,441.43
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			25,835,000.000	6,450,783.20
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB			1,805,000.000	1,812,328.30
BRIGHTHOUSE FINANCIAL INC 4.700% 06/22/2047 DD 12/22/17			410,000.000	339,308.88
BRIXMOR OPERATING PARTNERSHIP 3.875% 08/15/2022 DD 08/10/15			806,000.000	800,224.55
BROADCOM CORP / BROADCOM CAYMA 2.650% 01/15/2023 DD 10/17/17			1,036,000.000	978,779.36
BROADCOM CORP / BROADCOM CAYMA 3.000% 01/15/2022 DD 01/15/18			2,281,000.000	2,222,287.06
BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18			585,000.000	550,743.67
BROOKFIELD RESIDENTIAL PR 144A 6.500% 12/15/2020 DD 12/14/12			974,000.000	977,652.50
BROOKLYN NAVY YARD COGENE 144A 7.420% 10/01/2020 DD 12/17/97			409,092.000	392,728.32
BTH-13 MORTGAGE BACK 13 A 144A VAR RT 08/18/2021 DD 08/15/18			660,000.000	660,620.27
BUCKEYE PARTNERS LP VAR RT 01/22/2078 DD 01/22/18			840,000.000	797,243.00
BUILDERS FIRSTSOURCE 1/17 TLB			1,836,884.420	1,838,409.04
BURGER KING 2/17 COV-LITE TLB3			4,791,263.310	4,792,461.12
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95			355,000.000	425,990.93
BUSINESS JET SECURITI 1 C 144A 7.748% 02/15/2033 DD 02/28/18			1,327,283.197	1,358,125.67
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13			264,000.000	250,306.74
BWAY 3/17 TLB			1,489,106.430	1,487,245.05
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18			221,000.000	221,828.75
BX COMMERCIAL MORT BIOA D 144A VAR RT 03/15/2037 DD 03/15/18			395,000.000	395,741.17
BXP TRUST 2017-GM GM A 144A 3.379% 06/13/2039 DD 06/01/17			1,750,000.000	1,691,301.15

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CABELA'S CREDIT CARD MAST 1 A1 1.780% 06/15/2022 DD 06/29/16			1,155,000.000	1,146,359.56
CABLE & WIRELESS 2/18 TLB4			2,665,000.000	2,675,366.85
CABLE ONE 4/17 COV-LITE TLB			167,875.000	168,084.84
CABLEVISION SYSTEMS 3/17 TLB 0.000% 07/17/2025 DD 03/09/17			394,148.300	393,982.75
CACHE LOGISTICS TRUST REGS VAR RT 12/31/2049			750,000.000	544,351.74
CADE FUNDING LP SERIES 3			7,273,293.990	7,307,980.33
CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17			501,136.370	501,762.79
CAESARS PALACE LAS VICI A 144A 3.531% 10/15/2034 DD 11/01/17			320,000.000	319,754.94
CAESARS PALACE LAS VICI B 144A 3.835% 10/15/2034 DD 11/01/17			5,599,000.000	5,597,863.97
CAESARS PALACE LAS VICI C 144A 4.138% 10/15/2034 DD 11/01/17			1,863,000.000	1,867,754.93
CAESARS PALACE LAS VICI E 144A VAR RT 10/15/2034 DD 11/01/17			1,895,000.000	1,860,216.13
CAESARS PALACE LAS VICI F 144A VAR RT 10/15/2034 DD 11/01/17			20,000.000	19,141.86
CAESARS RESORT 12/17 COV-LITE TL			640,162.500	643,542.56
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			663,000.000	633,165.00
CALFRAC HOLDINGS LP 144A 8.500% 06/15/2026 DD 05/30/18			580,000.000	540,850.00
CALIBER COLLISION 1/17 0.000% 02/01/2024 DD 01/18/17			68,546.970	68,946.60
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09			40,000.000	55,848.40
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	386,207.25
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09			300,000.000	437,874.00
CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10			145,000.000	211,141.75
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			349,000.000	355,107.50
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			1,783,000.000	1,814,202.50
CALPINE 5/15 B5 COV-LITE TL			1,164,243.860	1,163,999.36
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			1,137,000.000	1,055,120.62
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			941,000.000	839,842.50
CALPINE CORP 5.750% 01/15/2025 DD 07/22/14			2,000.000	1,770.00
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13			380,000.000	380,950.00
CAMELOT FINANCE SA 144A 7.875% 10/15/2024 DD 10/03/16			1,699,000.000	1,693,529.22
CAMPING WORLD 11/16 COV-LITE TLB			1,889,173.050	1,852,334.18
CANADA HOUSING TRUST NO.1 2.350% 15-JUN-2023			3,470,000.000	2,652,861.44
CANADIAN NATURAL RESOURCES LTD 3.850% 06/01/2027 DD 05/30/17			3,500,000.000	3,408,539.76
CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07			515,000.000	607,829.42
CANADIAN PACIFIC RAILWAY CO 9.450% 08/01/2021 DD 07/25/91			742,000.000	856,110.54
CAPITAL AUTO RECEIVA 1 A3 144A 2.790% 01/20/2022 DD 03/21/18			3,755,000.000	3,743,253.61
CAPITAL ONE BANK USA NA 3.375% 02/15/2023 DD 02/11/13			880,000.000	856,218.10
CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17			260,000.000	245,422.41
CAPITAL ONE MULTI-ASSET A1 A1 2.000% 01/17/2023 DD 03/27/17			2,225,000.000	2,194,863.05
CAPITAL ONE MULTI-ASSET A3 A3 1.340% 04/15/2022 DD 07/26/16			6,375,000.000	6,313,703.73
CAPITAL ONE MULTI-ASSET A4 A4 1.330% 06/15/2022 DD 08/25/16			5,515,000.000	5,444,417.93

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CAPITAL ONE MULTI-ASSET A4 A4 1.990% 07/17/2023 DD 10/10/17			7,884,000.000	7,722,331.49
CAPITAL ONE MULTI-ASSET A6 A6 2.290% 07/15/2025 DD 10/10/17			2,647,000.000	2,551,859.94
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			1,704,000.000	1,740,928.53
CARRIZO OIL & GAS INC 7.500% 09/15/2020 DD 09/10/12			391,000.000	392,955.00
CATALENT PHARMA 5/14 (USD) TLB			69,458.710	69,871.29
CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17			477,000.000	459,112.50
CATALINA MARKETING 4/14 COV-LITE TL			859,500.000	352,936.49
CBS RADIO 3/17 TLB1 0.000% 11/18/2024 DD 02/23/17			558,562.140	553,574.18
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			1,775,000.000	1,668,322.50
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			2,524,000.000	2,391,490.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			589,000.000	584,582.50
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	134,470.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			2,401,000.000	2,407,002.50
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			895,000.000	909,543.75
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			561,000.000	556,091.25
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			1,945,000.000	1,966,268.58
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13			3,317,000.000	3,374,483.61
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			231,602.264	176,017.72
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			646,000.000	630,198.84
CEDAR FAIR LP / CANADA'S WONDE 5.375% 04/15/2027 DD 04/15/18			648,000.000	631,800.00
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14			580,000.000	592,180.00
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	187,500.77
CELESTICA 6/18 COV-LITE TLB			710,000.000	708,672.30
CELGENE CORP 4.350% 11/15/2047 DD 11/09/17			480,000.000	429,690.90
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15			2,600,000.000	2,686,736.00
CEMIG GERACAO E TRANSMISS 144A 9.250% 12/05/2024 DD 12/05/17			400,000.000	412,000.00
GENOVUS ENERGY INC 5.700% 10/15/2019 DD 04/15/10			83,000.000	84,949.41
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18			1,527,000.000	1,563,418.95
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			877,000.000	875,070.60
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14			320,000.000	323,600.00
CENTENE CORP 5.625% 02/15/2021 DD 02/11/16			1,510,000.000	1,536,425.00
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			845,000.000	888,365.40
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			1,333,000.000	1,336,332.50
CENTERLINE REIT INC RR3 B 144A 5.040% 09/21/2045 DD 09/01/04			1,169,000.000	1,145,620.00
CENTERPOINT ENERGY INC VAR RT 12/31/2049 DD 08/22/18			1,795,000.000	1,824,168.75
CENTURY ALUMINUM CO 144A 7.500% 06/01/2021 DD 06/04/13			348,000.000	351,480.00
CENTURY COMMUNITIES INC 6.875% 05/15/2022 DD 11/15/14			256,000.000	261,760.00
CENTURYLINK 5/17 COV-LITE TLB			3,838,100.000	3,810,273.78
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	472,277.40

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CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			1,311,000.000	1,333,942.50
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			1,803,000.000	1,924,702.50
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13			1,095,000.000	1,101,843.75
CEQUEL COMMUNICATIONS HOL 144A 7.500% 04/01/2028 DD 04/05/18			2,255,000.000	2,364,931.25
CETERA FINANCIAL 8/18 COV-LITE TL			145,000.000	146,087.50
CF BLACKROCK EX US SUPERFUND B FD			14,805,943.860	449,844,461.68
CFG INVESTMENTS 2017- 1 A 144A 7.870% 11/15/2026 DD 11/09/17			1,181,000.000	1,209,731.13
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13			2,000,000.000	1,983,979.40
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			1,331,000.000	1,321,004.19
CHAPARRAL ENERGY INC 144A 8.750% 07/15/2023 DD 06/29/18			651,000.000	643,064.31
CHARTER COMM OPERATING 12/17 TLB			2,816,001.800	2,819,521.80
CHARTER COMMUNICATIONS OPERATI 4.500% 02/01/2024 DD 07/03/18			1,284,000.000	1,291,869.52
CHASE ISSUANCE TRUST A4 A4 1.580% 08/15/2021 DD 07/26/12			1,065,000.000	1,054,046.79
CHASE ISSUANCE TRUST A5 A5 VAR RT 04/15/2021 DD 05/14/14			3,750,000.000	3,756,374.25
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			319,000.000	333,224.21
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			1,182,000.000	1,261,785.00
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			1,998,000.000	2,005,492.50
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			75,000.000	82,125.00
CHENIERE ENERGY PARTNERS 144A 5.625% 10/01/2026 DD 09/11/18			1,268,000.000	1,277,129.60
CHESAPEAKE ENERGY CORP 7.500% 10/01/2026 DD 09/27/18			986,000.000	989,081.25
CHESAPEAKE FUNDING 1A A1 144A 2.110% 03/15/2028 DD 03/30/16			1,437,682.940	1,433,925.27
CHESAPEAKE FUNDING 2A A1 144A 1.880% 06/15/2028 DD 06/22/16			1,634,468.170	1,627,278.80
CHG HEALTHCARE 12/17 COV-LITE TLB			629,101.010	632,642.85
CHICAGO IL 5.432% 01/01/2042 DD 05/30/12			135,000.000	121,059.90
CHICAGO IL 6.314% 01/01/2044 DD 03/24/14			130,000.000	128,927.50
CHICAGO IL 7.375% 01/01/2033 DD 07/21/15			150,000.000	163,146.00
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17			532,000.000	483,455.00
CHRYSLER CAPITAL AUT AA R 144A 0.000% 01/18/2022 DD 04/15/15			1,283,000.000	603,949.16
CHRYSLER CAPITAL AUT BA R 144A 0.000% 09/15/2023 DD 11/04/16			1,681.000	756,688.47
CHS/COMMUNITY HEALTH SYST 144A 8.125% 06/30/2024 DD 06/22/18			260,250.000	216,366.65
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			2,257,000.000	2,143,472.90
CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14			66,000.000	36,979.80
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15			300,000.000	289,944.01
CIBUS NORDIC REAL ESTATE REGS VAR RT 05/26/2021			300,000.000	356,290.13
CIFC FUNDING 2014-IV 4A F 144A VAR RT 10/17/2026 DD 09/03/14			300,000.000	294,000.00
CIGNA CORP 144A 3.200% 09/17/2020 DD 09/17/18			2,345,000.000	2,336,393.85
CIGNA CORP 144A 4.125% 11/15/2025 DD 09/17/18			5,480,000.000	5,464,383.37
CIMPRESS NV 144A 7.000% 06/15/2026 DD 06/15/18			985,000.000	1,000,888.05
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12			1,535,000.000	1,542,675.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CINEWORLD 2/18 (USD) COV-LITE 0.000% 02/07/2025 DD 01/18/18			1,213,900.000	1,211,945.62
CIRQUE DU SOLEIL 6/17 TL			1,375,340.630	1,349,209.15
CISION US 8/17 (USD) COV-LITE TL			1,109,826.320	1,114,776.15
CIT GROUP INC 4.125% 03/09/2021 DD 03/09/18			341,000.000	341,000.00
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	7,754.10
CITIBANK CREDIT CARD ISS A1 A1 2.490% 01/20/2023 DD 01/31/18			1,375,000.000	1,355,994.33
CITIBANK CREDIT CARD ISS A1 A1 2.880% 01/23/2023 DD 01/24/14			3,750,000.000	3,730,487.25
CITIBANK CREDIT CARD ISS A3 A3 1.920% 04/07/2022 DD 04/11/17			3,750,000.000	3,690,743.25
CITIBANK CREDIT CARD ISS A6 A6 2.150% 07/15/2021 DD 07/31/14			5,491,000.000	5,464,018.33
CITIBANK CREDIT CARD ISS A6 A6 3.210% 12/07/2024 DD 08/17/18			3,750,000.000	3,738,188.25
CITIGROUP COMMERCIAL 375P A 144A 3.251% 05/10/2035 DD 05/01/13			2,575,000.000	2,548,043.09
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,383,631.20
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	478,940.00
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,658,000.000	618,434.00
CITIGROUP COMMERCIAL GC29 E 144A VAR RT 04/10/2048 DD 04/01/15			2,322,000.000	1,777,600.83
CITIGROUP COMMERCIAL GC29 F 144A VAR RT 04/10/2048 DD 04/01/15			1,484,000.000	1,026,278.75
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			579,000.000	447,026.33
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	219,241.00
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16			1,442,000.000	547,556.24
CITIGROUP INC 2.900% 12/08/2021 DD 12/08/16			366,000.000	358,410.25
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13			562,000.000	566,753.17
CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18			1,135,000.000	1,147,872.25
CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03			130,000.000	145,421.33
CITIGROUP INC 8.500% 05/22/2019 DD 05/22/09			388,000.000	401,779.74
CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18			305,000.000	281,048.92
CITIGROUP INC VAR RT 04/25/2022 DD 04/25/17			97,000.000	97,966.92
CITIGROUP INC VAR RT 06/01/2024 DD 05/22/18			850,000.000	851,767.42
CITIGROUP INC VAR RT 07/24/2023 DD 07/24/17			868,000.000	839,139.40
CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17			1,985,000.000	1,890,076.36
CITIGROUP INC VAR RT 10/27/2022 DD 10/27/17			1,210,000.000	1,210,594.94
CITRIX SYSTEMS INC 4.500% 12/01/2027 DD 11/15/17			890,000.000	857,651.44
CLEAN HARBORS 6/17 COV-LITE TL			770,250.000	771,936.85
CLEARWAY ENERGY OPERATING 144A 5.750% 10/15/2025 DD 10/01/18			1,205,000.000	1,215,604.00
CLEARWAY ENERGY OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			1,047,000.000	1,002,879.18
CLEARWAY ENERGY OPERATING LLC 5.375% 08/15/2024 DD 02/15/15			1,540,000.000	1,553,244.00
CLNS TRUST 2017-IK IKPR B 144A VAR RT 06/11/2032 DD 06/06/17			775,000.000	775,483.60
CNAC HK FINBRIDGE CO LTD REGS 3.500% 07/19/2022			770,000.000	744,953.44
CNH INDUSTRIAL CAPITAL LLC 4.200% 01/15/2024 DD 08/14/18			251,000.000	250,140.50
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			926,000.000	936,926.80

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CNH INDUSTRIAL CAPITAL LLC 4.875% 04/01/2021 DD 03/17/16			682,000.000	698,929.37
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			654,000.000	664,071.60
CNO FINANCIAL GROUP INC 4.500% 05/30/2020 DD 05/19/15			62,000.000	62,620.00
CNOOC CURTIS FUNDING NO 1 144A 4.500% 10/03/2023 DD 10/03/13			1,450,000.000	1,479,552.45
CNX RESOURCES CORP 5.875% 04/15/2022 DD 10/15/14			333,000.000	333,099.90
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06			1,354,125.642	1,071,966.48
COINMACH 6/17 COV-LITE TLB1			1,298,562.520	1,301,081.73
COINSTAR FUNDING LL 1A A2 144A 5.216% 04/25/2047 DD 05/12/17			2,389,750.000	2,417,673.99
COLD STORAGE TRUST ICE3 A 144A VAR RT 04/15/2036 DD 04/28/17			1,778,000.000	1,782,416.73
COLOMBIA GOVERNMENT INTERNATIO 4.000% 02/26/2024 DD 09/26/13			1,010,000.000	1,010,000.00
COLOMBIA GOVERNMENT INTERNATIO 4.500% 01/28/2026 DD 09/28/15			2,225,000.000	2,267,275.00
COLOMBIAN TES 7.000% 05/04/2022			7,423,000,000.000	2,597,020.13
COLT 2018-2 MORTGAGE 2 A1 144A VAR RT 07/27/2048 DD 05/01/18			1,064,780.300	1,064,767.52
COLUMBUS MCKINNON 2/18 TLB			966,085.000	967,292.60
COMCAST CORP 2.350% 01/15/2027 DD 07/19/16			1,865,000.000	1,641,044.70
COMCAST CORP 3.150% 02/15/2028 DD 08/07/17			1,630,000.000	1,511,482.52
COMETA ENERGIA SA DE CV 144A 6.375% 04/24/2035 DD 04/24/18			435,000.000	429,040.50
COMM 2013-CCRE10 M CR10 E 144A VAR RT 08/10/2046 DD 08/01/13			741,000.000	525,118.92
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			1,483,000.000	1,210,715.86
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	253,398.60
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,235,242.840	543,506.85
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			136,615.160	135,260.24
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	780,314.58
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			3,236,993.000	1,186,034.24
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13			1,555,000.000	1,593,034.37
COMM 2014-CCRE17 M CR17 D 144A VAR RT 05/10/2047 DD 05/01/14			900,000.000	850,458.51
COMM 2014-CCRE17 M CR17 E 144A VAR RT 05/10/2047 DD 05/01/14			534,000.000	484,004.20
COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14			4,503,000.000	3,771,010.33
COMM 2014-PAT MORTG PAT G 144A VAR RT 08/13/2027 DD 09/30/14			1,078,000.000	1,067,678.15
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15			4,643,000.000	3,274,175.82
COMM 2015-PC1 MORTGAGE PC1 A2 3.148% 07/10/2050 DD 07/01/15			704,000.000	703,876.73
COMM 2016-SAVA MOR SAVA A 144A VAR RT 10/15/2034 DD 11/08/16			266,883.600	266,883.68
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	740,558.82
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06			334,563.900	334,483.61
COMMIT TO PUR FNMA SF MTG 4.000% 07/01/2048 DD 07/01/18			0.490	0.50
COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2048 DD 07/01/18			0.430	0.44
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			1,101,000.000	1,011,831.72
COMMSCOPE 8/15 TRANCHE 5 TL			139,489.920	140,013.01
COMMUNICATIONS SALES 2/17 TLB			652,285.080	623,584.54

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMPASS POWER 8/18 TLB			643,305.580	645,878.80
COMPUWARE 7/18 COV-LITE TLB			445,000.000	448,150.60
CONCENTRA 1/18 COV-LITE TL 0.000% 06/01/2022 DD 01/24/18			945,000.000	950,509.35
CONCHO RESOURCES INC 3.750% 10/01/2027 DD 09/26/17			2,305,000.000	2,200,117.04
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			1,260,000.000	1,268,802.73
CONNECTICUT LIGHT & POWER CO/T 2.500% 01/15/2023 DD 01/15/13			435,000.000	420,140.35
CONOCOPHILLIPS CO 4.950% 03/15/2026 DD 03/08/16			2,053,000.000	2,216,016.85
CONSOLIDATED COMMUNICATIONS 0.000% 10/05/2023 DD 09/13/16			1,040,888.020	1,025,108.16
CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17			905,000.000	843,746.79
CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18			75,000.000	74,205.79
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15			500,000.000	510,927.55
CONSOLIDATED ENERGY 5/18 TLB			418,950.000	417,378.94
CONSTELLATION BRANDS INC 2.000% 11/07/2019 DD 11/07/17			970,000.000	958,913.30
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			2,380,000.000	2,411,736.80
CONSTELLIUM NV 144A 5.750% 05/15/2024 DD 05/07/14			1,235,000.000	1,227,281.25
CONSTELLIUM NV 144A 5.875% 02/15/2026 DD 11/09/17			74,000.000	72,427.50
CONSTELLIUM NV 144A 6.625% 03/01/2025 DD 02/16/17			1,668,000.000	1,688,850.00
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			36,050.550	65,012.17
CONTINENTAL AIRLINES 2012-1 CL 6.250% 10/11/2021 DD 03/22/12			46,857.460	48,019.53
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			370,000.000	362,844.91
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			287,000.000	292,051.78
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12			3,613,000.000	3,665,388.50
COOPER-STANDARD 10/16 COV-LITE TLB			780,075.350	782,025.54
COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13			470,000.000	524,849.70
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			1,144,000.000	1,092,520.00
CORECIVIC INC 4.750% 10/15/2027 DD 10/13/17			1,100,000.000	973,500.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04			70,955.811	70,573.64
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17			690,000.000	696,900.00
COVIA/UNIMIN 4/18 TL			902,737.500	851,579.36
COX COMMUNICATIONS INC 144A 2.950% 06/30/2023 DD 05/01/13			710,000.000	672,508.17
COX COMMUNICATIONS INC 144A 3.250% 12/15/2022 DD 11/29/12			1,131,000.000	1,098,689.66
CPA GLOBAL 11/17 (USD) 0.000% 11/01/2024 DD 09/26/17			557,200.000	554,876.48
CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17			1,121,232.960	1,128,947.05
CPG MERGER SUB LLC 144A 8.000% 10/01/2021 DD 09/30/13			625,000.000	632,031.25
CPI INTERNATIONAL 7/17 TL			1,044,450.000	1,046,413.57
CPI PROPERTY GROUP SA REGS VAR RT 12/31/2049			445,000.000	496,285.84
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17			900,000.000	896,536.17
CREATIVE ARTISTS 2/18 COV-LITE 0.000% 02/15/2024 DD 01/24/18			775,197.391	777,460.96

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CREDIT SUISSE AG 144A 6.500% 08/08/2023 DD 08/08/13			709,000.000	756,928.40
CREDIT SUISSE AG/NEW YORK NY 5.400% 01/14/2020 DD 01/14/10			484,000.000	496,738.06
CREDIT SUISSE COMMER C1 H 144A VAR RT 02/15/2039 DD 03/01/06			1,059.151	1,066.98
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07			1,072,124.084	1,061,724.48
CREDIT SUISSE COMMERCIAL C1 AM 5.416% 02/15/2040 DD 03/01/07			66,749.221	67,394.69
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			560,052.000	34,353.59
CREDIT SUISSE COMMERCIAL C3 C VAR RT 06/15/2039 DD 06/01/07			41,095.911	0.41
CREDIT SUISSE GROUP FUNDING GU 3.125% 12/10/2020 DD 06/10/16			845,000.000	838,172.40
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			1,969,745.930	1,769,989.70
CROWN AMERICAS 1/18 (EUR) TLB			234,412.500	273,214.90
CROWN AMERICAS LLC / CROW 144A 4.750% 02/01/2026 DD 01/26/18			255,000.000	243,525.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,950,000.000	1,957,800.00
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,055,120.00
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			2,689,000.000	2,618,413.75
CSC HOLDINGS LLC 144A 10.125% 01/15/2023 DD 10/09/15			2,690,000.000	2,942,860.00
CSC HOLDINGS LLC 144A 10.875% 10/15/2025 DD 10/09/15			1,911,000.000	2,224,021.80
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,620,000.000	2,495,550.00
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			1,935,000.000	1,880,400.00
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,893,000.000	1,999,481.25
CSMC TRUST 2015-GL GLPB A 144A 3.639% 11/15/2034 DD 12/01/15			1,335,000.000	1,344,546.72
CSWF 2018-TOP TOP H 144A VAR RT 08/15/2035 DD 08/28/18			1,014,000.000	966,310.32
CUMULUS MEDIA 12/13 TLB			685,626.360	569,069.88
CUMULUS MEDIA 6/18 EXIT TL			233,949.280	231,074.04
CVS HEALTH CORP 3.700% 03/09/2023 DD 03/09/18			4,225,000.000	4,202,888.08
CVS HEALTH CORP 4.100% 03/25/2025 DD 03/09/18			1,745,000.000	1,740,327.75
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18			1,675,000.000	1,661,866.09
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18			1,090,000.000	1,114,899.70
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13			105,000.000	109,731.48
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			223,013.109	211,560.00
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			19,842.059	18,948.40
CWABS REVOLVING HOME EQUI I A VAR RT 02/15/2034 DD 09/29/04			217,611.075	215,320.74
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05			60,231.780	57,908.27
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			19,848.110	19,196.70
CYRUSONE LP / CYRUSONE FINANCE 5.000% 03/15/2024 DD 09/15/17			665,000.000	677,468.75
CYRUSONE LP / CYRUSONE FINANCE 5.375% 03/15/2027 DD 09/15/17			2,479,000.000	2,514,747.18
CYXTERA 3/17 COV-LITE TLB			873,663.880	874,755.96
DAE FUNDING LLC 144A 4.000% 08/01/2020 DD 08/04/17			261,000.000	258,546.86

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DAIMLER FINANCE NORTH AME 144A 1.750% 10/30/2019 DD 10/31/16			1,065,000.000	1,049,550.09
DAIMLER FINANCE NORTH AME 144A 2.300% 01/06/2020 DD 01/06/17			590,000.000	584,349.82
DAR AL-ARKAN SUKUK CO LTD REGS 6.875% 03/21/2023			225,000.000	212,355.00
DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18			290,000.000	271,697.67
DARLING GLOBAL FINANCE BV 144A 3.625% 05/15/2026			885,000.000	1,056,834.88
DAVITA 6/14 TLB			1,570,227.400	1,574,890.98
DAVITA INC 5.000% 05/01/2025 DD 04/17/15			1,105,000.000	1,053,893.75
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			472,000.000	458,430.00
DAVITA INC 5.750% 08/15/2022 DD 08/28/12			515,000.000	525,094.00
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15			3,312,845.000	3,313,308.80
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			2,084,250.000	2,046,754.35
DCP MIDSTREAM LP VAR RT 12/31/2049 DD 11/20/17			352,000.000	350,240.00
DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13			1,015,000.000	938,875.00
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			2,741,000.000	2,792,393.75
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14			623,000.000	598,080.00
DECK CHASSIS ACQUISITION 144A 10.000% 06/15/2023 DD 06/15/16			312,000.000	330,720.00
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	866,755.31
DELL 10/17 COV-LITE TLB			3,340,655.930	3,347,337.25
DELL INTERNATIONAL LLC / 144A 5.450% 06/15/2023 DD 06/01/16			2,725,000.000	2,865,705.13
DELL INTERNATIONAL LLC / 144A 5.875% 06/15/2021 DD 06/22/16			399,000.000	410,960.76
DELPHI TECHNOLOGIES PLC 144A 5.000% 10/01/2025 DD 09/28/17			1,135,000.000	1,068,318.75
DENTALCORP 5/18 COV-LITE TL			510,720.000	515,188.81
DENTALCORP 6/18 COV-LITE DELAYED TL			127,919.870	129,039.17
DEUTSCHE FINANCIAL CAPITAL I M 6.800% 04/15/2028 DD 01/01/98			217,265.440	226,337.97
DEVON ENERGY CORP 3.250% 05/15/2022 DD 05/14/12			753,000.000	739,768.79
DIAMOND OFFSHORE DRILLING INC 7.875% 08/15/2025 DD 08/15/17			508,000.000	527,685.00
DIAMOND RESORTS OWNER 1 A 144A 2.730% 07/20/2027 DD 07/29/15			978,406.670	978,133.89
DIAMONDBACK ENERGY INC 144A 4.750% 11/01/2024 DD 10/28/16			400,000.000	400,500.00
DIAMONDBACK ENERGY INC 4.750% 11/01/2024 DD 05/01/17			335,000.000	335,418.75
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			433,000.000	444,682.34
DIEBOLD 5/17(USD) TLB			111,889.520	95,665.54
DIEBOLD 8/18 TLA1			500,000.000	521,520.00
DIGITAL REALTY TRUST LP 3.950% 07/01/2022 DD 06/23/15			10,000.000	10,062.46
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17			2,228,000.000	2,170,340.25
DISCOVER CARD EXECUTION A4 A4 1.390% 03/15/2022 DD 09/21/16			2,818,000.000	2,780,170.32
DISCOVER CARD EXECUTION A4 A4 2.120% 12/15/2021 DD 08/05/14			3,765,000.000	3,747,966.01
DISCOVER CARD EXECUTION N A2 A 1.900% 10/17/2022 DD 04/29/15			1,201,000.000	1,181,707.25
DISCOVER FINANCIAL SERVICES 3.850% 11/21/2022 DD 11/21/12			3,232,000.000	3,195,559.43
DISCOVER FINANCIAL SERVICES 4.100% 02/09/2027 DD 02/09/17			800,000.000	764,713.35

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			920,000.000	834,900.00
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13			1,700,000.000	1,712,716.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			385,000.000	375,783.10
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	277,837.50
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,908,000.000	3,686,416.40
DLL 2018-1 LLC 1 A3 144A 3.100% 04/18/2022 DD 05/09/18			1,765,000.000	1,762,300.26
DLL SECURITIZATION T A A3 144A 2.140% 12/15/2021 DD 11/16/17			5,480,000.000	5,403,806.62
DOLE FOOD 4/17 TLB			329,375.000	329,141.14
DOLLAR TREE INC 3.700% 05/15/2023 DD 04/19/18			204,000.000	201,361.60
DOLLAR TREE INC 4.000% 05/15/2025 DD 04/19/18			665,000.000	652,280.04
DOMINION ENERGY GAS HOLDINGS L 3.600% 12/15/2024 DD 12/08/14			165,000.000	161,031.97
DOMINION ENERGY INC 1.600% 08/15/2019 DD 08/09/16			325,000.000	321,253.54
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			1,275,000.000	1,254,361.05
DOMINION ENERGY INC VAR RT 06/30/2066 DD 06/23/06			780,000.000	772,200.00
DOMINION ENERGY INC VAR RT 07/01/2019 DD 04/01/16			389,000.000	388,805.51
DOMINION ENERGY INC VAR RT 09/30/2066 DD 09/29/06			360,000.000	347,400.00
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			430,000.000	447,479.80
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			1,914,922.500	1,929,303.57
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB			788,333.340	788,333.34
DR HORTON INC 4.000% 02/15/2020 DD 02/09/15			10,000.000	10,060.36
DR HORTON INC 4.750% 02/15/2023 DD 02/05/13			75,000.000	76,828.07
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13			639,000.000	679,777.60
DRIVE AUTO RECEIVABLES T 4 A2A 2.780% 10/15/2020 DD 09/19/18			1,294,000.000	1,294,196.56
DRIVE AUTO RECEIVABLES TR 4 A3 3.040% 11/15/2021 DD 09/19/18			2,021,000.000	2,021,024.66
DRIVE AUTO RECEIVABLES TRU 4 B 3.360% 10/17/2022 DD 09/19/18			3,749,000.000	3,750,101.46
DRIVE AUTO RECEIVABLES TRU 4 C 3.660% 11/15/2024 DD 09/19/18			1,235,000.000	1,235,107.94
DSV MILJOE GROUP AS REGS VAR RT 05/10/2021			300,000.000	347,578.88
DTE ENERGY CO 3.700% 08/01/2023 DD 08/06/18			1,620,000.000	1,617,280.57
DUFF & PHELPS 10/17 COV-LITE TLB			1,480,052.950	1,486,535.58
DUFF & PHELPS 12/17 COV-LITE 0.000% 12/04/2024 DD 11/29/17			915,400.000	915,400.00
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,595,000.000	1,542,369.02
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	286,216.11
DUPONT (E.I.) DE NEMOURS 3/18 (USD) TL			188,003.252	188,121.69
DUQUESNE LIGHT HOLDINGS I 144A 5.900% 12/01/2021 DD 05/31/11			718,000.000	753,568.65
DUQUESNE LIGHT HOLDINGS I 144A 6.400% 09/15/2020 DD 09/13/10			433,000.000	453,331.53
DURAVANT 7/17 TLB 0.000% 07/19/2024 DD 07/11/17			590,537.500	582,417.61
DYNATRACE 8/18 TL			1,105,000.000	1,110,989.10
E.ON INTERNATIONAL FINANC REGS 6.000% 10/30/2019			100,000.000	136,783.64
EAB/ADVISORY BOARD 9/17 COV-LITE TL			946,297.370	929,737.17

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EAGLE HOLDING CO II LLC 144A 7.625% 05/15/2022 DD 05/11/17			342,000.000	346,275.00
EAGLEVIEW TECHNOLOGY 7/18 0.000% 07/31/2025 DD 07/17/18			1,105,000.000	1,105,000.00
EB DV INT CRED BOND IDX FD			3,379,396.739	1,245,680,398.48
ECLIPSE RESOURCES CORP 8.875% 07/15/2023 DD 01/15/16			508,000.000	516,890.00
ECOLAB INC 1.000% 01/15/2024			325,000.000	381,564.37
EDELMAN FINANCIAL 6/18 TLB 0.000% 12/31/2021 DD 06/12/18			890,000.000	896,861.90
ELANCO ANIMAL HEALTH INC 144A 3.912% 08/27/2021 DD 08/28/18			200,000.000	200,188.36
ELANCO ANIMAL HEALTH INC 144A 4.272% 08/28/2023 DD 08/28/18			233,000.000	233,943.94
ELDORADO RESORTS 4/17 COV-LITE TLB			237,537.930	238,528.46
ELDORADO RESORTS INC 144A 6.000% 09/15/2026 DD 09/20/18			634,000.000	642,717.50
ELDORADO RESORTS INC 6.000% 04/01/2025 DD 03/29/17			1,060,000.000	1,073,250.00
ELDORADO RESORTS INC 7.000% 08/01/2023 DD 02/01/16			865,000.000	910,412.50
ELECTRICITE DE FRANCE SA REGS VAR RT 12/31/2049			600,000.000	770,945.49
ELEMENT SOLUTIONS INC 144A 5.875% 12/01/2025 DD 11/24/17			2,261,000.000	2,231,086.97
ELEMENT SOLUTIONS INC 144A 6.500% 02/01/2022 DD 02/02/15			414,000.000	421,245.00
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
EMBRAER OVERSEAS LTD 144A 5.696% 09/16/2023 DD 09/16/13			420,000.000	434,704.20
EMDEON 3/17 COV-LITE TLB			1,015,771.590	1,018,788.43
EMERA INC VAR RT 06/15/2076 DD 06/16/16			3,292,000.000	3,505,980.00
EMERA US FINANCE LP 2.700% 06/15/2021 DD 12/15/16			1,166,000.000	1,131,906.03
EMERA US FINANCE LP 3.550% 06/15/2026 DD 12/15/16			2,400,000.000	2,260,435.27
EMI MUSIC PUBLISHING 12/17 TL			968,249.320	968,549.48
ENBRIDGE ENERGY PARTNERS LP 5.200% 03/15/2020 DD 03/02/10			2,230,000.000	2,285,046.64
ENBRIDGE ENERGY PARTNERS LP VAR RT 10/01/2077 DD 09/27/07			1,397,000.000	1,383,030.00
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			2,325,000.000	2,339,754.40
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			3,317,000.000	3,187,112.91
ENBRIDGE INC VAR RT 03/01/2078 DD 03/01/18			982,000.000	949,026.31
ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17			3,675,000.000	3,405,963.43
ENBW ENERGIE BADEN-WUERTT REGS VAR RT 04/05/2077			1,048,000.000	1,053,240.00
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17			456,000.000	457,710.00
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			1,779,000.000	1,783,447.50
ENDO PHARMACEUTICALS 4/17 0.000% 04/29/2024 DD 04/04/17			1,592,713.830	1,602,333.83
ENEL FINANCE INTERNATIONA 144A 2.750% 04/06/2023 DD 10/06/17			697,000.000	651,325.76
ENEL FINANCE INTERNATIONA 144A 4.250% 09/14/2023 DD 09/14/18			1,800,000.000	1,778,049.54
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,570,000.000	1,734,850.00
ENERGEN CORP 4.625% 09/01/2021 DD 08/05/11			116,000.000	116,580.00
ENERGIZER 5/15 TLB			761.450	763.99
ENERGIZER 6/18 TLB			1,180,000.000	1,183,693.40

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 9/30/2018

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENERGY TRANSFER EQUITY 10/17 TLB			4,015,864.090	4,018,394.08
ENERGY TRANSFER LP 4.250% 03/15/2023 DD 10/18/17			1,695,000.000	1,684,406.25
ENERGY TRANSFER LP 5.500% 06/01/2027 DD 05/22/15			2,703,000.000	2,805,173.40
ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18			613,000.000	636,749.42
ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	54,912.04
ENERGY TRANSFER OPERATING LP VAR RT 11/01/2066 DD 11/01/13			2,393,000.000	2,117,805.00
ENERGY TRANSFER OPERATING LP VAR RT 12/31/2049 DD 11/16/17			372,000.000	358,050.00
ENERGY TRANSFER PARTNERS LP / 5.000% 10/01/2022 DD 07/25/14			280,000.000	289,989.34
ENERGY TRANSFER PARTNERS LP / 5.750% 09/01/2020 DD 09/11/13			18,000.000	18,616.28
ENGS COMMERCIAL FINA 1A E 144A 6.100% 08/22/2025 DD 03/22/18			220,000.000	220,731.90
ENI SPA 144A 4.150% 10/01/2020 DD 10/01/10			474,000.000	477,051.62
ENNIS-FLINT 5/16 TLB			678,433.090	677,300.11
ENTERPRISE PRODUCTS OPERATING 3.350% 03/15/2023 DD 03/18/13			1,295,000.000	1,280,277.86
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18			705,000.000	652,943.89
ENTERPRISE PRODUCTS OPERATING VAR RT 06/01/2067 DD 06/01/09			1,615,000.000	1,606,968.98
ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17			2,246,000.000	2,106,578.46
ENVISION HEALTHCARE 11/16 TLB 0.000% 12/01/2023 DD 11/04/16			750,409.330	749,876.54
ENVISION HEALTHCARE 9/18 0.000% 12/31/2021 DD 06/11/18			1,500,000.000	1,491,570.00
ENVISION HEALTHCARE CORP 144A 6.250% 12/01/2024 DD 12/01/16			978,000.000	1,047,577.24
ENVISION HEALTHCARE CORP 5.625% 07/15/2022 DD 01/15/15			53,000.000	54,494.60
EPR PROPERTIES 5.250% 07/15/2023 DD 06/18/13			566,000.000	580,859.16
EQUIAN 2/18 COV-LITE TLB			938,522.980	942,924.66
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05			315,669.450	316,121.11
EQUINIX INC 2.875% 03/15/2024			675,000.000	792,903.20
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			3,941,000.000	3,941,000.00
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			1,808,000.000	1,859,980.00
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	24,107.27
ETON 3/18 COV-LITE TL 0.000% 03/14/2025 DD 03/06/18			369,075.000	369,997.69
EUROPEAN BANK FOR RECONSTRUCTI 7.375% 04/15/2019			9,410,000,000.000	623,646.55
EUROPEAN FINANCIAL STABIL REGS 0.125% 10/17/2023			1,810,000.000	2,092,724.24
EUROPEAN FINANCIAL STABIL REGS 0.500% 01/20/2023			680,000.000	804,531.19
EUROPEAN FINANCIAL STABIL REGS 1.875% 05/23/2023			950,000.000	1,192,643.53
EUROPEAN STABILITY MECHAN REGS 0.125% 04/22/2024			1,675,000.000	1,927,928.96
EVO PAYMENTS 6/18 COV-LITE TL			1,596,228.510	1,607,210.56
EVOQUA WATER 12/17 COV-LITE TL			1,681,372.080	1,689,072.76
EXAMWORKS 1/17 TLB			1,298,521.200	1,307,610.85
EXELON GENERATION CO LLC 3.400% 03/15/2022 DD 03/10/17			101,000.000	100,083.86
EXELON GENERATION CO LLC 4.250% 06/15/2022 DD 12/15/12			36,000.000	36,536.00
EXETER AUTOMOBILE RE 1A D 144A 5.830% 12/15/2021 DD 03/04/15			1,830,000.000	1,868,728.65

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXGEN RENEWABLES/EXELON 11/17 0.000% 12/31/2020 DD 11/03/17			1,020,984.130	1,028,641.51
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			2,040,000.000	2,078,026.28
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	361,658.87
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019			2,050,000.000	1,371,340.09
EXPORT-IMPORT BANK OF KOR 144A 6.200% 08/07/2021			74,700,000.000	965,250.94
EXPORT-IMPORT BANK OF KOR 144A 6.750% 08/09/2022			18,400,000.000	234,242.99
EXPRESS OIL 2/18 TL 0.000% 12/31/2021 DD 02/28/18			359,252.600	355,660.08
EXPRESS OIL/MAVIS TIRE 3/18 COV-LITE DELAYED TL			57,785.751	57,207.90
EXPRESS SCRIPTS HOLDING CO 4.750% 11/15/2021 DD 11/15/12			254,000.000	262,160.98
EXTENDED STAY 5/18 TLB			994,912.815	995,091.90
EXTRACTION OIL & GAS INC 144A 5.625% 02/01/2026 DD 01/25/18			415,000.000	367,275.00
EXTRACTION OIL & GAS INC 144A 7.375% 05/15/2024 DD 08/01/17			513,000.000	522,298.13
FAGE INTERNATIONAL SA / F 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	4,455,243.90
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14			125,464.758	125,687.30
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2028 DD 04/21/16			392,053.338	396,668.04
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2029 DD 05/10/17			1,469,624.520	1,478,673.73
FANNIE MAE CONNECTICUT C05 2M1 VAR RT 01/25/2029 DD 08/10/16			296,411.735	297,239.37
FANNIE MAE CONNECTICUT C06 1M1 VAR RT 04/25/2029 DD 11/09/16			1,316,396.460	1,327,615.85
FANNIE MAE CONNECTICUT C07 2M1 VAR RT 05/25/2029 DD 12/08/16			383,871.710	385,123.36
FCL TREASURY PTE LTD REGS VAR RT 12/31/2049			750,000.000	513,203.43
FEDERAL NATL MTG ASSN 2.875% 09/12/2023 DD 09/14/18			6,230,000.000	6,177,362.74
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			1,530,000.000	2,016,024.40
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14			875,000.000	911,376.71
FEECO/MAYFIELD 1/18 COV-LITE 0.000% 01/31/2025 DD 01/17/18			658,350.000	661,641.75
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14			210,000.000	183,225.00
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			1,984,283.440	2,016,233.52
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			6,296.960	6,698.70
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10			63,925.130	65,118.33
FHLMC POOL #B1-0151 5.000% 10/01/2018 DD 10/01/03			43.230	43.42
FHLMC POOL #B1-3067 4.500% 03/01/2019 DD 03/01/04			200.910	203.41
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			43,652.450	48,608.84
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02			179,317.360	194,314.84
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			19,079.370	21,003.22
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			56,611.400	58,699.97
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			10,312.980	10,819.56
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			19,676.030	20,002.96
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02			3,103.670	3,153.69
FHLMC POOL #C7-0091 7.000% 08/01/2032 DD 08/01/02			11,490.840	12,783.67

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #D6-0685	9.000% 06/01/2025 DD 06/01/95	162.630	163.01
FHLMC	POOL #E0-1641	4.500% 05/01/2019 DD 05/01/04	4,696.460	4,754.92
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	1,952.960	2,064.16
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	94,396.630	102,285.56
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	107,627.110	116,630.54
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	75,434.360	80,027.93
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	410,377.460	435,544.26
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	219,228.620	234,039.23
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	90,094.780	95,684.91
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	52,972.330	53,962.15
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	61,149.410	66,264.78
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	400,036.940	386,552.69
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	887,067.140	879,920.52
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	525,906.710	507,534.57
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	176,797.290	178,933.35
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,668,919.460	1,600,110.32
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	457,427.260	462,720.96
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	1,367,819.020	1,311,048.97
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	923,901.750	885,027.26
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	1,454,650.950	1,470,708.54
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	3,614,445.190	3,461,063.17
FHLMC	POOL #G1-1565	4.500% 01/01/2019 DD 05/01/04	1,623.000	1,643.20
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	12,086.870	12,248.81
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	15,907.270	16,117.98
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	41,911.850	42,896.47
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	66,748.570	68,248.57
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	674,633.830	678,141.20
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	437,443.100	433,206.14
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	211,548.010	212,978.45
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	4,491,913.650	4,427,359.82
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	3,080,853.640	3,119,487.98
FHLMC	POOL #G6-1479	4.000% 02/01/2045 DD 06/01/18	3,115,536.520	3,172,763.00
FHLMC	POOL #G6-7711	4.000% 03/01/2048 DD 03/01/18	2,975,204.530	3,023,441.79
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	508,437.210	493,942.86
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	627,689.430	609,780.52
FHLMC	POOL #J3-7902	2.500% 11/01/2032 DD 11/01/17	4,252,223.220	4,101,578.60
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	1,063,802.040	1,026,118.22
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	335,142.950	341,402.03
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	496,330.240	505,609.92

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #Q0-4649 3.500% 11/01/2041 DD 11/01/11			1,817,443.920	1,802,798.87
FHLMC POOL #Q0-6290 3.500% 02/01/2042 DD 02/01/12			582,364.080	577,672.06
FHLMC POOL #Q1-4756 3.000% 01/01/2043 DD 01/01/13			489,971.470	473,172.84
FHLMC POOL #Q1-7638 3.000% 04/01/2043 DD 04/01/13			2,223,498.390	2,147,005.45
FHLMC POOL #Q2-0856 3.000% 08/01/2043 DD 08/01/13			213,030.020	205,605.37
FHLMC POOL #Q4-0045 3.500% 04/01/2046 DD 04/01/16			533,955.660	526,676.31
FHLMC POOL #Q4-0105 3.000% 04/01/2046 DD 04/01/16			811,476.320	777,795.99
FHLMC POOL #Q4-4664 3.000% 11/01/2046 DD 11/01/16			439,409.980	421,036.78
FHLMC POOL #Q5-1461 3.500% 10/01/2047 DD 10/01/17			4,693,097.860	4,622,733.96
FHLMC POOL #Q5-5484 3.500% 04/01/2048 DD 04/01/18			9,046,043.640	8,909,512.70
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12			725,000.000	703,202.73
FHLMC MULTICLASS MTG K042 A2 2.670% 12/25/2024 DD 01/01/15			955,000.000	921,563.83
FHLMC MULTICLASS MTG K043 X3IO VAR RT 02/25/2043 DD 03/01/15			1,114,000.000	97,714.62
FHLMC MULTICLASS MTG K063 A2 VAR RT 01/25/2027 DD 03/01/17			2,000,000.000	1,987,339.00
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			2,070,000.000	1,996,336.98
FIDEICOMISO PA CONCESION 144A 6.750% 02/15/2044 DD 12/21/17			2,236,745,000.000	740,086.41
FILTRATION GROUP 3/18 (USD) TL 0.000% 03/28/2025 DD 03/16/18			2,367,112.490	2,382,333.03
FINLAND GOVERNMENT BOND 144A 1.500% 04/15/2023			2,165,000.000	2,691,427.22
FIRST DATA 11/17 TL			647,201.750	647,661.26
FIRST DATA 6/15 (USD) TL			130,000.000	131,495.00
FIRST DATA 6/17 TL			2,791,841.700	2,795,973.63
FIRST DATA CORP 144A 5.000% 01/15/2024 DD 11/25/15			600,000.000	603,750.00
FIRST DATA CORP 144A 5.375% 08/15/2023 DD 08/11/15			919,000.000	933,014.75
FIRST DATA CORP 144A 5.750% 01/15/2024 DD 11/25/15			3,404,000.000	3,459,315.00
FIRST DATA CORP 144A 7.000% 12/01/2023 DD 11/18/15			2,138,000.000	2,226,192.50
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			2,525,000.000	2,554,744.91
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04			535,000.000	540,178.80
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			261,000.000	250,560.00
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18			831,000.000	820,612.50
FLINT GROUP 5/14 (USD) 0.000% 09/07/2021 DD 04/19/14			1,295,194.290	1,238,529.54
FLOATEL 5/14 COV-LITE TL			806,021.690	790,908.79
FLORIDA GAS TRANSMISSION 144A 7.900% 05/15/2019 DD 05/08/09			582,000.000	599,325.50
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			8,730.780	9,424.77
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			13,679.330	14,616.10
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			498.290	546.30
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			1,169.290	1,281.94
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			572.480	627.63
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			1,170.920	1,283.95
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			3,963.340	4,347.49

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	1,853.170	2,031.70
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	1,036.440	1,136.29
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	662.790	750.82
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	1,410.170	1,566.81
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	29,066.380	32,745.88
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	41,505.930	46,665.57
FNMA	POOL #0254800	5.500% 07/01/2023 DD 06/01/03	90,184.260	96,221.97
FNMA	POOL #0255493	5.500% 11/01/2024 DD 10/01/04	67,804.980	72,344.43
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	90.580	99.30
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	419.730	460.17
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	1,149.380	1,260.11
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	3,292.040	3,610.52
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	150.970	151.88
FNMA	POOL #0354869	9.000% 08/01/2026 DD 08/01/96	0.010	0.01
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	344.640	377.84
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	166.980	167.08
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	2,992.440	3,280.73
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	2,506.460	2,747.93
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	2,705.370	2,966.01
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	1,957.740	2,146.35
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	499.770	547.92
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	296.310	324.86
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,612.100	3,960.09
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	176.830	193.87
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	1,066.540	1,169.29
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	904.710	905.36
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	192.770	211.34
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	198.380	200.27
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	170.710	172.80
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	1,086.380	1,191.04
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	4,869.110	5,358.86
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	1,897.150	2,143.28
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	4,173.630	4,635.87
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	60,127.140	64,876.15
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	512.390	561.75
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	899.720	922.94
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	22,118.820	23,835.67
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	663.460	727.38
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	971.700	1,065.31

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,417.750	3,747.02
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	743.770	815.42
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	472.430	517.94
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	3,113.880	3,413.87
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	14,322.430	15,829.48
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,189.870	1,304.50
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,542.810	5,726.16
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	23,409.960	24,254.00
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,187.930	4,518.19
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	470.770	516.12
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	549.470	602.41
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	6,035.400	6,152.49
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	13,563.220	14,669.89
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	7,773.050	8,267.75
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	7,429.300	7,560.11
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	24,326.830	26,091.10
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	10,659.040	10,931.52
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	5,339.730	5,432.64
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	22,310.320	24,060.79
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	641.350	703.14
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	2,240.690	2,456.56
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	3,787.700	4,152.61
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	320,868.540	353,215.26
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	487,020.530	517,047.41
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	62,412.480	67,353.84
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	3,017.230	3,127.48
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	875,543.550	929,656.76
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	82,138.560	88,869.91
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	138,779.090	152,765.89
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	2,715.140	2,969.35
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	24,076.050	24,874.27
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,268.080	1,276.82
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	8,084.090	8,410.20
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	7,752.400	8,424.02
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	11,911.960	12,271.45
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	33,771.450	37,935.41
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	31,596.760	35,179.83
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	36,589.420	40,394.74
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	7,325.970	7,590.11

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	45,908.170	48,756.14
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,375.940	1,426.72
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	22,744.580	24,935.80
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	47,296.970	50,217.77
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	145,513.590	160,087.38
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,487.120	3,823.07
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	84,144.500	87,626.88
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	286,834.120	298,490.92
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	1,288,052.610	1,340,398.64
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	499,782.390	496,637.82
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	742,420.710	736,415.49
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	173,618.670	177,266.61
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	55,191.400	56,327.72
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	358,810.820	355,905.58
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	13.180	13.45
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	81,325.210	84,629.98
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	580,940.720	591,056.57
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	759,879.300	790,758.01
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	98,374.130	104,648.05
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,405,911.330	1,430,394.69
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	92,934.210	98,884.53
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	1,245,393.270	1,267,079.09
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	2,891,254.950	2,941,585.49
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	2,692,118.830	2,661,356.36
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	293,364.590	328,043.85
FNMA	POOL #0AL7118	4.000% 08/01/2045 DD 07/01/15	242,986.610	247,637.33
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,374,671.530	1,430,200.09
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	644,278.280	636,988.96
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	1,432,419.690	1,458,229.43
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	732,473.530	724,186.38
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	266,486.630	264,328.83
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,561,269.070	1,548,649.95
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	586,030.180	581,290.44
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	622,079.340	600,886.07
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	245,203.270	236,792.24
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,214,478.960	1,172,161.94
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	616,538.940	594,991.31
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	715,940.450	691,133.45
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	1,044,228.670	1,098,669.06

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	568,313.510	550,913.28
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	804,535.150	797,480.34
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	1,017,733.680	1,005,866.61
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	1,057,160.210	1,047,887.35
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,208,579.200	1,158,217.77
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	1,819,162.050	1,742,885.53
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	566,097.080	572,179.41
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	868,387.030	831,840.62
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	1,019,409.030	976,275.89
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	1,038,024.280	1,001,940.42
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	109,480.160	105,652.47
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	1,110,826.180	1,076,796.43
FNMA	POOL #0AZ0867	4.000% 07/01/2045 DD 07/01/15	238,408.560	242,382.35
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	833,538.090	842,432.03
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	1,301,344.460	1,286,621.15
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	211,626.040	204,358.40
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	1,440,843.470	1,422,403.76
FNMA	POOL #0BJ1898	3.000% 11/01/2047 DD 11/01/17	6,977,120.460	6,681,645.83
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	11,754,191.530	11,253,578.16
FNMA	POOL #0BJ9251	3.500% 06/01/2048 DD 06/01/18	2,455,374.980	2,417,621.33
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	4,855,333.570	4,905,293.49
FNMA	POOL #0BM1042	4.000% 04/01/2047 DD 03/01/17	3,091,219.520	3,140,018.13
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	1,189,928.320	1,228,150.34
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	14,039,144.400	14,491,545.01
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	513,267.170	522,196.47
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	58,709.670	59,984.49
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	917,175.360	905,817.95
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	1,107,941.650	1,061,085.69
FNMA	POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	10,344,129.070	10,185,094.49
FNMA	POOL #0MA3334	4.500% 03/01/2048 DD 03/01/18	975,811.140	1,007,254.63
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	1,874,999.270	1,934,860.34
FOCUS BRANDS FUNDI 1A A21 144A		3.857% 04/30/2047 DD 04/06/17	533,250.000	531,175.65
FOCUS FINANCIAL PARTNERS 6/18		0.000% 07/03/2024 DD 06/18/18	129,577.140	130,225.02
FOMENTO ECONOMICO MEXICANO SAB		4.375% 05/10/2043 DD 05/10/13	230,000.000	223,486.26
FORD CREDIT AUTO OWNE 2 A 144A		2.360% 03/15/2029 DD 09/15/17	3,903,000.000	3,742,107.02
FORD CREDIT AUTO OWNE 2 A 144A		3.470% 01/15/2030 DD 07/24/18	4,615,000.000	4,607,272.19
FORD CREDIT FLOORPLAN MAS 2 A1		1.980% 01/15/2022 DD 02/10/15	3,750,000.000	3,700,029.00
FORD CREDIT FLOORPLAN MAST 5 A		2.390% 08/15/2022 DD 08/18/15	1,468,000.000	1,446,904.55
FORD MOTOR CO		6.625% 10/01/2028 DD 09/30/98	766,000.000	808,253.99

Asset Detail

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As Of Date : 9/30/2018

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99			370,000.000	410,971.79
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17			475,000.000	450,492.99
FORD MOTOR CREDIT CO LLC 4.140% 02/15/2023 DD 05/03/18			200,000.000	196,732.45
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			490,000.000	466,639.55
FORD MOTOR CREDIT CO LLC 4.687% 06/09/2025 DD 08/09/18			2,380,000.000	2,323,272.68
FORD MOTOR CREDIT CO LLC 8.125% 01/15/2020 DD 12/14/09			2,170,000.000	2,292,447.39
FORMULA ONE 1/18 (USD) 0.000% 02/01/2024 DD 01/09/18			1,257,232.890	1,246,760.14
FORTRESS INVESTMENT 6/18 COV-LITE TLB			635,421.930	638,001.75
FORTRESS TRANSPORTATION & 144A 6.500% 10/01/2025 DD 09/18/18			360,000.000	357,462.00
FOUR SEASONS 12/13 TL 0.000% 11/30/2023 DD 12/09/13			2,933,898.740	2,934,368.16
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15			1,667,824.530	1,697,549.33
FREEDOM MORTGAGE 2/17 TLB			634,309.400	639,066.72
FREEMPORT-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12			184,000.000	178,020.00
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			1,769,000.000	1,715,930.00
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			2,925,000.000	2,661,750.00
FREEMPORT-MCMORAN INC 6.875% 02/15/2023 DD 02/15/17			194,000.000	206,610.00
FREMF 2013-K712 K712 X2A 144A 0.100% 05/25/2045 DD 04/01/13			47,877,564.546	39,058.52
FREMF 2013-K712 K712 X2B 144A 0.100% 05/25/2045 DD 04/01/13			13,271,000.000	15,117.00
FREMF 2013-K712 MO K712 D 144A 0.000% 05/25/2045 DD 04/01/13			5,688,000.000	5,191,437.60
FREMF 2014-K41 MO K41 X2A 144A 0.100% 11/25/2047 DD 12/01/14			45,441,532.283	215,083.86
FREMF 2014-K41 MO K41 X2B 144A 0.100% 11/25/2047 DD 12/01/14			9,902,000.000	49,604.07
FREMF 2014-K41 MORT K41 D 144A 0.000% 11/25/2047 DD 12/01/14			4,244,000.000	2,714,462.40
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 C 144A VAR RT 09/25/2025 DD 11/24/15			2,603,754.490	2,708,165.04
FREMF 2016-K504 K504 X2A 144A 0.100% 09/25/2020 DD 01/01/16			20,943,823.090	23,080.09
FREMF 2016-K504 K504 X2B 144A 0.100% 09/25/2020 DD 01/01/16			2,534,000.000	4,054.40
FREMF 2016-K504 MO K504 C 144A 0.000% 09/25/2020 DD 01/01/16			1,900,000.000	1,671,620.00
FREMF 2016-KC01 MORTG KC01 X2A 0.100% 12/25/2022 DD 05/01/16			28,208,759.946	70,521.90
FREMF 2016-KC01 MORTG KC01 X2B 0.100% 01/25/2023 DD 05/01/16			3,164,000.000	11,706.80
FREMF 2016-KC01 MORTGAG KC01 B 0.000% 01/25/2023 DD 05/01/16			3,164,000.000	2,342,625.60
FREMF 2016-KW01 KW01 X2A 144A VAR RT 01/25/2026 DD 05/01/16			25,473,085.408	142,649.28
FREMF 2016-KW01 KW01 X2B 144A VAR RT 03/25/2029 DD 05/01/16			2,879,000.000	15,834.50
FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16			2,879,000.000	1,561,281.70
FRESENIUS MEDICAL CARE US 144A 4.125% 10/15/2020 DD 10/29/14			308,000.000	310,784.32
FRESENIUS MEDICAL CARE US 144A 5.750% 02/15/2021 DD 02/03/11			83,000.000	86,544.10
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			467,000.000	496,908.59
FRONTDOOR INC 144A 6.750% 08/15/2026 DD 08/16/18			1,071,000.000	1,103,130.00
FRONTERA GENERATION 4/18 TLB 0.000% 12/31/2021 DD 04/13/18			538,650.000	541,790.33
FRONTIER COMMUNICATIONS C 144A 8.500% 04/01/2026 DD 03/19/18			922,000.000	871,290.00

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FRONTIER COMMUNICATIONS CORP 10.500% 09/15/2022 DD 03/15/16			369,000.000	328,410.00
FRONTIER COMMUNICATIONS CORP 11.000% 09/15/2025 DD 03/15/16			619,000.000	482,640.49
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14			88,000.000	53,489.04
FRONTIER COMMUNICATIONS CORP 7.125% 01/15/2023 DD 08/15/12			689,000.000	487,467.50
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2034 DD 02/01/15			1,150,000.000	1,143,298.50
GARDA WORLD 5/17(USD) COV-LITE TL			775,989.180	778,573.22
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			2,770,000.000	2,789,140.70
GAS NATURAL MEXICO SA DE CV 7.670% 07/03/2025			70,650.000	348,805.86
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			2,725,000.000	2,742,031.25
GATEWAY CASINOS 3/18 (USD) TLB 0.000% 03/08/2025 DD 02/28/18			733,162.500	736,373.75
GAZPROM OAO VIA GAZ CAPIT 144A 6.510% 03/07/2022 DD 03/07/07			700,000.000	737,010.40
GCI LLC 6.750% 06/01/2021 DD 05/20/11			1,369,000.000	1,388,612.50
GE CAPITAL INTERNATIONAL FUNDI 2.342% 11/15/2020 DD 05/15/16			200,000.000	195,423.17
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16			2,400,000.000	2,258,770.94
GENERAC POWER 5/18 COV-LITE TL			1,031,334.766	1,031,334.77
GENERAL DYNAMICS CORP 2.875% 05/11/2020 DD 05/11/18			5,725,000.000	5,711,169.43
GENERAL ELECTRIC CO 5.500% 01/08/2020 DD 01/08/10			269,000.000	276,771.65
GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07			340,000.000	389,425.09
GENERAL MOTORS CO 4.875% 10/02/2023 DD 04/02/14			420,000.000	430,012.01
GENERAL MOTORS CO 5.000% 10/01/2028 DD 09/10/18			1,225,000.000	1,209,776.49
GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17			175,000.000	162,764.02
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17			1,325,000.000	1,288,080.40
GENERAL MOTORS FINANCIAL CO IN 4.150% 06/19/2023 DD 06/19/18			1,190,000.000	1,185,240.80
GENERATION BRANDS 11/17 TL			518,772.290	520,069.22
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			695,000.000	656,775.00
GENESYS 2/18 (USD) COV-LITE 0.000% 12/01/2023 DD 02/20/18			1,834,156.883	1,842,869.12
GENTIVA HEALTH SERVICES/ 0.000% 06/23/2025 DD 06/04/18			785,384.620	780,434.62
GENTIVA HEALTH SERVICES/ KINDRED AT HOME 7/18 COV-LITE			1,998,800.910	2,021,287.41
GEO GROUP INC/THE 5.125% 04/01/2023 DD 10/01/13			1,030,000.000	986,225.00
GEO GROUP INC/THE 6.000% 04/15/2026 DD 04/18/16			1,170,000.000	1,120,275.00
GFL ENVIRONMENTAL INC 144A 5.375% 03/01/2023 DD 02/26/18			255,000.000	239,700.00
GGP/BROOKFIELD RETAIL 5/18 COV-LITE TLB			2,215,000.000	2,204,390.15
GLAXOSMITHKLINE CAPITAL INC 3.625% 05/15/2025 DD 05/15/18			1,105,000.000	1,103,377.00
GLENCORE FINANCE CANADA L 144A 4.950% 11/15/2021 DD 11/10/11			1,913,000.000	1,971,556.93
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			1,150,000.000	1,158,084.50
GLENCORE FUNDING LLC 144A 3.125% 04/29/2019 DD 04/29/14			245,000.000	244,377.70
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			582,000.000	581,289.96
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15			75,000.000	74,531.25
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	160,800.00

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GLOBAL PAYMENTS 3/18 TLB 0.000% 04/21/2023 DD 03/08/18			407,075.868	407,482.95
GLOBALLOGIC 7/18 DELAYED TL 0.000% 07/25/2025 DD 07/18/18			90,000.000	90,675.00
GLOBALLOGIC 7/18 TLB 0.000% 07/25/2025 DD 07/18/18			625,000.000	629,687.50
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16			907,000.000	921,067.57
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14			134,000.000	138,480.96
GLP CAPITAL LP / GLP FINANCING 5.750% 06/01/2028 DD 05/21/18			122,000.000	125,930.84
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			6,118.630	6,228.97
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			349.150	349.98
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			1,638.110	1,728.38
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			342.960	362.05
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			1,853.570	1,858.08
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			249.240	249.83
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			187.190	190.43
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			2,336.340	2,378.00
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			10,000.320	10,194.76
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			1,054.160	1,066.00
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			208.350	208.86
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			448.680	457.64
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			4,740.960	4,837.31
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,738.360	1,797.30
GNMA POOL #0540962 8.000% 10/15/2030 DD 10/01/00			630.820	630.71
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			8,793.930	9,087.08
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			4,452.770	4,522.34
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			3,638.920	3,645.53
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			17,050.820	18,687.98
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			6,797.270	6,864.74
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			1,029.820	1,046.19
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			10,622.130	11,244.41
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01			1,231.760	1,362.97
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01			6,416.130	6,872.85
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02			9,961.310	11,345.77
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02			37,385.520	41,381.97
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02			16,125.720	17,980.49
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02			3,546.030	3,841.32
GNMA POOL #0572392 7.000% 11/15/2031 DD 11/01/01			3,940.970	4,013.80
GNMA POOL #0574456 7.000% 02/15/2032 DD 02/01/02			1,713.570	1,827.62
GNMA POOL #0579718 7.000% 08/15/2032 DD 08/01/02			4,624.280	4,801.19
GNMA POOL #0582364 7.000% 10/15/2032 DD 10/01/02			17,485.850	19,410.14
GNMA POOL #0594858 7.000% 08/15/2032 DD 08/01/02			16,610.790	18,500.95

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GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	193,067.430	209,656.75
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	8,349.100	8,641.10
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	258,906.090	270,180.69
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	119,387.010	124,568.44
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	141,034.050	148,949.38
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	5,776.460	6,370.60
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	3,449.840	3,647.66
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	6,032.510	7,011.44
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	20,117.320	23,685.80
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	9,004.090	10,590.11
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	190,123.990	205,415.09
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	49,024.320	52,967.20
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	972,093.220	969,912.52
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	137.920	150.69
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	178.660	183.47
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	135.010	146.84
GNMA II	POOL #0004833	4.000% 10/20/2040 DD 10/01/10	216,060.260	221,736.52
GNMA II	POOL #0004853	4.000% 11/20/2040 DD 11/01/10	369,337.640	379,031.82
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	51,634.160	55,361.59
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	93,724.280	98,223.23
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	123,380.200	129,290.35
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	439,985.820	429,975.97
GNMA II	POOL #0MA0393	4.000% 09/20/2042 DD 09/01/12	1,059,017.360	1,086,421.02
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	983,381.420	961,009.07
GNMA II	POOL #0MA0625	3.500% 12/20/2042 DD 12/01/12	2,639,561.880	2,639,682.99
GNMA II	POOL #0MA0782	3.000% 02/20/2043 DD 02/01/13	467,354.300	456,721.61
GNMA II	POOL #0MA0933	3.000% 04/20/2043 DD 04/01/13	372,785.760	364,304.23
GNMA II	POOL #0MA1089	3.000% 06/20/2043 DD 06/01/13	427,434.740	417,709.60
GNMA II	POOL #0MA1156	3.000% 07/20/2043 DD 07/01/13	467,644.290	457,004.14
GNMA II	POOL #0MA1679	4.500% 02/20/2044 DD 02/01/14	350,748.210	367,458.32
GNMA II	POOL #0MA2074	4.000% 07/20/2044 DD 07/01/14	1,660,081.200	1,701,571.29
GNMA II	POOL #0MA2678	3.500% 03/20/2045 DD 03/01/15	138,027.430	137,608.36
GNMA II	POOL #0MA2679	4.000% 03/20/2045 DD 03/01/15	6,203,658.380	6,358,894.01
GNMA II	POOL #0MA2754	3.500% 04/20/2045 DD 04/01/15	918,298.650	915,510.56
GNMA II	POOL #0MA2755	4.000% 04/20/2045 DD 04/01/15	858,507.350	879,960.60
GNMA II	POOL #0MA2826	3.500% 05/20/2045 DD 05/01/15	272,872.520	272,044.03
GNMA II	POOL #0MA2961	3.500% 07/20/2045 DD 07/01/15	1,026,387.920	1,023,271.60
GNMA II	POOL #0MA3106	4.000% 09/20/2045 DD 09/01/15	2,535,181.630	2,598,454.52
GNMA II	POOL #0MA3173	3.500% 10/20/2045 DD 10/01/15	1,063,365.210	1,060,136.55

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GNMA II POOL #0MA3455 4.000% 02/20/2046 DD 02/01/16			735,848.510	753,748.54
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16			2,829,067.240	2,745,433.71
GNMA II POOL #0MA3803 3.500% 07/20/2046 DD 07/01/16			389,975.720	388,310.68
GNMA II POOL #0MA3873 3.000% 07/20/2046 DD 08/01/16			568,496.660	551,689.04
GNMA II POOL #0MA3874 3.500% 04/20/2046 DD 08/01/16			592,618.860	590,088.62
GNMA II POOL #0MA4004 3.500% 10/20/2046 DD 10/01/16			799,326.210	795,666.94
GNMA II POOL #0MA4195 3.000% 11/20/2046 DD 01/01/17			928,953.720	900,868.82
GNMA II POOL #0MA4510 3.500% 06/20/2047 DD 06/01/17			1,271,898.880	1,265,672.41
GNMA II POOL #0MA4588 4.500% 07/20/2047 DD 07/01/17			626,216.020	647,800.16
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			2,035,839.350	2,025,861.62
GNMA II POOL #0MA4719 3.500% 09/20/2047 DD 09/01/17			1,334,362.260	1,327,822.28
GNMA II POOL #0MA4836 3.000% 11/20/2047 DD 11/01/17			8,622,218.420	8,356,832.83
GNMA II POOL #0MA4902 4.500% 12/20/2047 DD 12/01/17			29,151.660	30,156.45
GNMA II POOL #0MA4962 3.500% 01/20/2048 DD 01/01/18			12,330,928.060	12,270,409.35
GNMA II POOL #0MA4964 4.500% 01/20/2048 DD 01/01/18			1,788,849.910	1,850,507.20
GNMA II POOL #0MA5079 4.500% 03/20/2048 DD 03/01/18			3,478,915.640	3,598,825.37
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			38,264.160	38,076.26
GNMA II POOL #0MA5329 3.500% 07/20/2048 DD 07/01/18			6,402.090	6,370.69
GOLDCORP INC 3.700% 03/15/2023 DD 03/20/13			1,054,000.000	1,039,142.15
GOLDEN CREDIT CARD T 2A A 144A 1.980% 04/15/2022 DD 04/25/17			1,783,000.000	1,751,975.98
GOLDEN CREDIT CARD T 4A A 144A 3.440% 10/15/2025 DD 09/17/18			1,647,000.000	1,646,324.73
GOLDEN ENTERTAINMENT 10/17 0.000% 08/15/2024 DD 06/12/17			1,057,012.500	1,059,655.03
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			1,059,000.000	1,243,681.82
GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14			585,000.000	597,028.72
GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15			195,000.000	199,012.85
GOLDMAN SACHS GROUP INC/THE 5.250% 07/27/2021 DD 07/27/11			539,000.000	564,331.35
GOLDMAN SACHS GROUP INC/THE 5.375% 03/15/2020 DD 03/08/10			814,000.000	839,063.74
GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/2022 DD 01/24/12			337,000.000	358,538.35
GOLDMAN SACHS GROUP INC/THE 6.000% 06/15/2020 DD 06/03/10			1,097,000.000	1,146,683.13
GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11			825,000.000	991,594.78
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			2,305,000.000	2,314,113.33
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			960,000.000	930,536.36
GOLDMAN SACHS GROUP INC/THE VAR RT 04/26/2022 DD 01/26/17			998,000.000	1,009,801.71
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			958,000.000	926,588.64
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17			1,299,000.000	1,266,769.20
GOLDMAN SACHS GROUP INC/THE VAR RT 12/13/2019 DD 12/13/16			225,000.000	226,465.85
GOPHER RESOURCE 2/18 COV-LITE 0.000% 02/09/2025 DD 02/01/18			552,225.000	554,295.84
GOVERNMENT OF CANADA 1.750% 01-MAR-2023 SER H490			9,700,000.000	7,325,203.47
GRAFTECH 2/18 COV-LITE TLB			1,135,625.000	1,142,722.65

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREATBATCH/INTEGER 11/17 TLB			494,782.000	497,607.21
GREEKTOWN CASINO 4/17 COV-LITE TLB			1,112,380.200	1,112,380.20
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			1,851.014	1,065.44
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17			1,365,000.000	1,255,800.00
GREENWAY MEDICAL 2/17 COV-LITE TL			1,069,651.340	1,066,977.22
GREYSTONE COMMERCIAL HC1 AS 144A VAR RT 09/15/2028 DD 09/21/18			412,000.000	412,000.00
GREYSTONE COMMERCIAL HC1 A 144A VAR RT 09/15/2028 DD 09/21/18			1,350,000.000	1,350,000.00
GRIFFON CORP 5.250% 03/01/2022 DD 02/27/14			2,024,000.000	2,001,230.00
GRIFOLS 1/17 TLB 0.000% 01/31/2025 DD 01/12/17			3,083,827.990	3,099,432.16
GRINDING MEDIA INC / MOLY 144A 7.375% 12/15/2023 DD 12/16/16			475,000.000	494,351.50
GROUP 1 AUTOMOTIVE INC VAR RT 06/01/2022 DD 06/01/15			225,000.000	223,875.00
GRUPO AEROPORTUARIO DEL CENTRO 6.850% 06/07/2021			1,725,000.000	88,356.75
GRUPO POSADAS SAB DE CV 144A 7.875% 06/30/2022 DD 06/30/15			190,000.000	197,126.90
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2021 DD 09/27/18			1,543,000.000	11,572.50
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2021 DD 09/27/18			1,906,000.000	47,650.00
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2021 DD 09/27/18			1,817,000.000	66,320.50
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			11,040.576	1,545.68
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			326,406.005	44,064.81
GS MORTGAGE SECUR 3PCK C 144A VAR RT 09/15/2021 DD 09/27/18			1,543,000.000	1,531,427.50
GS MORTGAGE SECUR 3PCK D 144A VAR RT 09/15/2021 DD 09/27/18			1,906,000.000	1,858,350.00
GS MORTGAGE SECUR 3PCK E 144A VAR RT 09/15/2021 DD 09/27/18			1,817,000.000	1,750,679.50
GS MORTGAGE SECUR BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,269,529.72
GS MORTGAGE SECUR CHLL A 144A VAR RT 02/15/2037 DD 03/05/18			810,000.000	810,003.24
GS MORTGAGE SECUR FARM A 144A VAR RT 01/10/2043 DD 12/01/17			990,000.000	960,795.69
GS MORTGAGE SECUR GC22 D 144A VAR RT 06/10/2047 DD 06/01/14			336,000.000	311,330.04
GS MORTGAGE SECUR GCJ9 E 144A VAR RT 11/10/2045 DD 11/01/12			253,000.000	224,521.23
GS MORTGAGE SECUR GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			436,000.000	333,884.44
GS MORTGAGE SECUR GPTX C 144A 3.302% 05/10/2034 DD 05/01/17			270,000.000	264,405.30
GS MORTGAGE SECUR RIVR C 144A VAR RT 07/15/2035 DD 07/27/18			600,000.000	600,208.68
GS MORTGAGE SECUR RIVR D 144A VAR RT 07/15/2035 DD 07/27/18			600,000.000	594,650.82
GS MORTGAGE SECUR RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			1,946,145.426	1,605,569.98
GS MORTGAGE SECUR SHOP B 144A 3.311% 06/05/2031 DD 08/01/12			340,000.000	340,168.88
GS MORTGAGE SECUR TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			600,000.000	580,699.86
GS MORTGAGE SECUR TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,235,079.35
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			7,265,000.000	7,449,002.83
GS MORTGAGE SECURITIES GC22 A5 3.862% 06/10/2047 DD 06/01/14			7,378,000.000	7,486,990.03
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,550,000.000	5,596,349.16
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			1,437,476.300	1,424,999.15
GSR MORTGAGE LOAN TRUS AR6 4A5 VAR RT 09/25/2035 DD 09/01/05			404,574.720	409,484.15

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04			270,164.450	272,466.36
GULF SOUTH PIPELINE CO LP 4.000% 06/15/2022 DD 12/15/12			56,000.000	55,888.63
GULFPORT ENERGY CORP 6.625% 05/01/2023 DD 04/21/15			546,000.000	555,555.00
GVC HOLDING 3/18 (USD) TLB			447,750.000	449,241.01
H&E EQUIPMENT SERVICES INC 5.625% 09/01/2025 DD 03/01/18			299,000.000	298,252.50
H.B. FULLER 10/17 COV-LITE TLB			580,255.810	579,460.86
HAIL 2017-1 C 10.278% 07/15/2041 DD 07/01/16			7,926,946.090	8,038,716.03
HALCON RESOURCES CORP 6.750% 02/15/2025 DD 08/15/17			2,252,000.000	2,161,920.00
HALFMOON PARENT INC 144A 4.375% 10/15/2028 DD 09/17/18			260,000.000	259,242.63
HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08			690,000.000	853,275.98
HANESBRANDS INC 144A 4.625% 05/15/2024 DD 05/06/16			390,000.000	379,031.25
HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB			709,413.250	709,633.17
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			467,284.410	463,190.06
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			93,118.240	93,810.46
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			311,032.490	318,494.03
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			999,937.020	1,001,186.94
HARLAND CLARKE 10/17 B7 COV-LITE TL			523,953.330	502,340.25
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			770,000.000	903,087.92
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18			740,000.000	750,049.80
HARVEY GULF 7/18 EXIT TL			185,624.260	186,088.32
HASHEMITE KINGDOM OF JORDAN GO 2.578% 06/30/2022 DD 06/30/15			1,841,000.000	1,813,052.48
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	962,875.16
HCA 3/18 B10 TL			468,825.000	472,078.64
HCA 3/18 B9 TL			868,817.050	875,133.35
HCA HEALTHCARE INC 6.250% 02/15/2021 DD 12/06/12			655,000.000	682,837.50
HCA INC 4.500% 02/15/2027 DD 08/15/16			819,000.000	801,596.25
HCA INC 4.750% 05/01/2023 DD 10/23/12			2,142,000.000	2,179,485.00
HCA INC 5.000% 03/15/2024 DD 03/17/14			2,480,000.000	2,542,000.00
HCA INC 5.250% 04/15/2025 DD 10/17/14			3,600,000.000	3,712,500.00
HCA INC 5.375% 02/01/2025 DD 01/16/15			1,221,000.000	1,245,420.00
HCA INC 5.500% 06/15/2047 DD 06/22/17			880,000.000	892,100.00
HCA INC 7.500% 02/15/2022 DD 08/01/11			2,910,000.000	3,191,390.00
HCP INC 4.250% 11/15/2023 DD 11/12/13			57,000.000	57,140.64
HD SUPPLY 8/17 TLB3			374,353.990	377,397.49
HD SUPPLY INC 144A VAR RT 04/15/2024 DD 04/11/16			1,553,000.000	1,635,081.25
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			1,119,505.090	1,122,774.04
HEALTHCARE TRUST OF AMERICA HO 2.950% 07/01/2022 DD 06/08/17			145,000.000	140,241.50
HEALTHCARE TRUST OF AMERICA HO 3.700% 04/15/2023 DD 10/15/13			11,000.000	10,785.10

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HEARTSIDE FOOD 4/18 COV-LITE TL			1,197,000.000	1,192,379.58
HEARTLAND DENTAL 4/18 COV-LITE 0.000% 04/18/2025 DD 04/03/18			1,122,553.700	1,122,553.70
HECLA MINING CO 6.875% 05/01/2021 DD 11/01/13			363,000.000	363,907.50
HELP/SYSTEMS 3/18 COV-LITE TL 0.000% 03/22/2025 DD 03/13/18			768,075.000	771,915.37
HENRY COMPANY 9/16 COV-LITE TLB			652,667.800	654,841.18
HERTZ 6/16 COV-LITE TLB			425,700.000	424,014.23
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			1,319,000.000	1,302,512.50
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/05/2018 DD 10/05/16			13,000.000	13,002.06
HIDROVIAS INTERNATIONAL F 144A 5.950% 01/24/2025 DD 01/24/18			200,000.000	182,502.00
HIGHPOINT OPERATING CORP 7.000% 10/15/2022 DD 03/12/12			104,000.000	103,480.00
HIGHWOODS REALTY LP 3.200% 06/15/2021 DD 05/27/14			79,000.000	77,690.48
HILEX POLY 12/16 COV-LITE TL			1,098,872.200	1,097,652.45
HILEX POLY/NOVOLEX 6/18 INCREMENTAL COV-LITE TL			350,000.000	350,700.00
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			1,096,000.000	1,071,701.68
HILTON DOMESTIC OPERATING 144A 5.125% 05/01/2026 DD 04/13/18			1,415,000.000	1,407,925.00
HILTON DOMESTIC OPERATING CO I 4.250% 09/01/2024 DD 03/01/17			435,000.000	420,993.00
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	1,025,433.65
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	516,779.34
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	566,621.50
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16			290,000.000	290,031.61
HOFFMASTER 6/18 COV-LITE TL			461,775.000	463,506.66
HOLCIM US FINANCE SARL & 144A 6.000% 12/30/2019 DD 09/29/09			1,800,000.000	1,856,535.89
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			1,266,000.000	1,294,485.00
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03			44,588.630	45,592.19
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06			125,049.510	117,252.77
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18			1,076,320.020	1,074,815.00
HOMESTAR MORTGAGE ACCEPTA 6 M3 VAR RT 01/25/2035 DD 11/19/04			603,000.000	602,146.88
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			1,195,000.000	1,234,945.60
HSBC BANK USA NA/NEW YORK NY 5.875% 11/01/2034 DD 10/25/04			245,000.000	279,138.75
HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07			780,000.000	925,016.04
HSBC HOLDINGS PLC VAR RT 06/19/2029 DD 06/19/18			1,000,000.000	1,000,015.72
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	124,992.15
HT GLOBAL IT SOLUTIONS HO 144A 7.000% 07/14/2021 DD 07/14/16			700,000.000	719,950.00
HUB INTERNATIONAL 4/18 (USD) 0.000% 04/18/2025 DD 04/16/18			1,331,142.500	1,333,472.00
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			1,068,000.000	1,069,399.08
HUBBARD RADIO 5/15 TLB			254,526.750	254,419.85
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			931,000.000	956,704.91
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			1,926,000.000	1,988,595.00

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HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,621,518.53
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			1,835,000.000	1,797,250.56
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			1,035,000.000	1,001,362.50
HULK FINANCE CORP 144A 7.000% 06/01/2026 DD 05/14/18			1,910,000.000	1,845,537.50
HUNGARY GOVERNMENT INTERNATION 6.250% 01/29/2020 DD 01/29/10			3,060,000.000	3,177,901.80
HUNGARY GOVERNMENT INTERNATION 6.375% 03/29/2021 DD 03/29/11			2,936,000.000	3,132,712.00
HUNT COS INC 144A 6.250% 02/15/2026 DD 02/02/18			1,360,000.000	1,278,400.00
HUNTINGTON NATIONAL BANK/THE 2.200% 11/06/2018 DD 11/06/15			240,000.000	239,928.36
HUSKY IMS 3/18 COV-LITE TLB			452,725.000	439,496.37
HYATT HOTEL PORTF MZA MZA 144A VAR RT 08/15/2020 DD 11/07/17			4,276,000.000	4,333,116.25
HYLAND SOFTWARE 1/17 TL			169,642.370	170,631.39
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			433,000.000	419,675.58
HYUNDAI CAPITAL AMERICA 144A 3.450% 03/12/2021 DD 03/12/18			166,000.000	164,127.71
HYUNDAI CAPITAL SERVICES 144A 3.000% 08/29/2022 DD 08/29/17			884,000.000	850,810.08
ICAHN ENTERPRISES LP / ICAHN E 6.250% 02/01/2022 DD 01/18/17			847,000.000	871,393.60
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04			423,322.052	0.00
ICSH 4/17 COV-LITE DELAYED TL			14,327.200	14,291.38
IHO VERWALTUNGS GMBH 144A 4.500% 09/15/2023 DD 09/22/16			2,020,000.000	1,954,572.20
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			331,000.000	311,967.50
IHS MARKIT LTD 4.125% 08/01/2023 DD 07/23/18			1,947,000.000	1,943,261.76
IMG WORLDWIDE 5/18 TLB			3,029,102.043	3,021,529.29
IMT TRUST 2017-A APTS DFL 144A VAR RT 06/15/2034 DD 07/18/17			630,000.000	630,985.20
INC RESEARCH / INVENTIV HEALTH /SYNEOS 4/18 TL			531,044.440	531,708.25
INDIGO NATURAL RESOURCES 144A 6.875% 02/15/2026 DD 02/06/18			510,000.000	493,425.00
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			1,230,000.000	1,444,717.25
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14			685,000.000	734,443.30
INDONESIA TREASURY BOND 5.625% 05/15/2023			11,496,000,000.000	700,487.56
INDONESIA TREASURY BOND 6.125% 05/15/2028			58,900,000,000.000	3,426,906.20
INDONESIA TREASURY BOND 6.625% 05/15/2033			21,716,000,000.000	1,246,716.39
INDONESIA TREASURY BOND 7.000% 05/15/2022			42,976,000,000.000	2,816,424.30
INDONESIA TREASURY BOND 7.000% 05/15/2027			22,344,000,000.000	1,386,980.89
INDONESIA TREASURY BOND 7.500% 05/15/2038			14,323,000,000.000	864,095.03
INDONESIA TREASURY BOND 7.500% 08/15/2032			7,246,000,000.000	449,788.02
INDONESIA TREASURY BOND 8.250% 07/15/2021			38,489,000,000.000	2,613,191.43
INDONESIA TREASURY BOND 8.375% 03/15/2024			13,741,000,000.000	929,352.22
INDONESIA TREASURY BOND 8.375% 09/15/2026			37,987,000,000.000	2,567,731.34
INDONESIA TREASURY BOND 8.750% 05/15/2031			16,817,000,000.000	1,156,751.88
INDONESIA TREASURY BOND 9.000% 03/15/2029			8,024,000,000.000	563,440.11
INEOS 10/17 (USD) TLB			347,375.000	347,906.49

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			1,335,000.000	1,314,574.50
INFOR SOFTWARE PARENT LLC 144A 7.125% 05/01/2021 DD 04/08/14			409,000.000	412,574.66
INFORMATICA 1/18 (USD) COV-LITE TLB1			621,713.210	626,568.79
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			590,000.000	603,912.20
INFRAESTRUCTURA ENERGETICA NOV 6.300% 02/02/2023			7,215,000.000	352,275.90
ING BANK NV 144A 5.800% 09/25/2023 DD 09/25/13			700,000.000	738,042.97
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	156,963.55
INMARSAT FINANCE PLC 144A 6.500% 10/01/2024 DD 09/22/16			485,000.000	492,275.00
INSTITUTO COSTARRICENSE D 144A 6.950% 11/10/2021 DD 11/10/11			420,000.000	423,150.00
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18			629,000.000	635,919.00
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019			2,470,000.000	1,854,383.91
INTERNATIONAL BANK FOR RECONST 2.500% 03/12/2020			565,000.000	410,279.50
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			1,200,000.000	876,518.02
INTERNATIONAL BANK FOR RECONST 3.500% 01/22/2021			3,915,000.000	2,664,252.01
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	949,649.26
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019			2,488,000.000	1,666,731.91
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			3,285,000.000	2,315,847.44
INTERNATIONAL BANK FOR RECONST 5.750% 10/28/2019			90,600,000.000	1,216,619.63
INTERNATIONAL BANK FOR RECONST 7.450% 08/20/2021			4,475,000,000.000	295,644.61
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020			920,000.000	1,235,174.32
INTERNATIONAL FINANCE CORP 2.800% 08/15/2022			1,945,000.000	1,417,951.01
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			1,645,000.000	1,115,910.28
INTERNATIONAL FLAVORS & FRAGRA 4.450% 09/26/2028 DD 09/26/18			1,575,000.000	1,588,994.27
INTERNATIONAL GAME TECHNO 144A 6.250% 01/15/2027 DD 09/26/18			403,000.000	407,997.20
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			1,115,000.000	1,155,418.75
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			4,318,000.000	4,479,925.00
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10			1,925,000.000	2,103,585.33
INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17			1,240,000.000	1,131,184.40
INTERNET BRANDS 8/17 COV-LITE TL			910,800.000	916,492.50
INTERSTATE POWER & LIGHT CO 3.250% 12/01/2024 DD 11/24/14			725,000.000	703,359.18
INTERVAL ACQUISITION CORP 5.625% 04/15/2023 DD 04/15/16			1,041,000.000	1,056,615.00
INTESA SANPAOLO SPA 144A 3.125% 07/14/2022 DD 07/14/17			987,000.000	917,127.25
INTESA SANPAOLO SPA 144A 3.375% 01/12/2023 DD 01/12/18			445,000.000	411,973.08
INTESA SANPAOLO SPA 144A 6.500% 02/24/2021 DD 02/24/11			1,438,000.000	1,488,415.52
INTRAWEST 7/17 (USD) TLB1			2,264,742.020	2,267,006.76
INVITATION HOMES 2/17 TLB			1,055,000.000	1,033,900.00
ION MEDIA 5/17 TL			890,367.410	893,706.29
IQVIA INC 144A 4.875% 05/15/2023 DD 05/12/15			699,000.000	702,495.00
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,435,173.76

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			884,000.000	866,320.00
IRELAND GOVERNMENT BOND REGS 3.400% 03/18/2024			5,080,000.000	6,892,540.22
IRELAND GOVERNMENT BOND REGS 3.900% 03/20/2023			5,370,000.000	7,300,370.16
IRI 1/17 2ND LIEN COV-LITE TL			450,000.000	452,250.00
IRI 1/17 COV-LITE TLB			1,898,781.050	1,911,123.13
IRON MOUNTAIN 3/18 TLB			786,050.000	777,450.61
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			1,310,000.000	1,201,925.00
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			1,838,000.000	1,704,745.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			1,425,000.000	1,747,226.98
ISTAR INC 6.000% 04/01/2022 DD 03/13/17			856,000.000	868,840.00
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	206,610.03
J.P. MORGAN CHASE C PHH A 144A VAR RT 06/15/2035 DD 08/07/18			570,000.000	570,711.87
J.P. MORGAN CHASE NINE A 144A VAR RT 10/06/2038 DD 09/01/16			1,935,000.000	1,813,294.89
JACK OHIO FINANCE LLC / J 144A 6.750% 11/15/2021 DD 11/08/16			888,000.000	923,382.37
JAGGED PEAK ENERGY LLC 144A 5.875% 05/01/2026 DD 05/08/18			1,116,000.000	1,113,210.00
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,743,000.000	1,756,072.50
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			403,000.000	382,346.25
JC PENNEY CORP INC 144A 8.625% 03/15/2025 DD 03/12/18			415,000.000	278,050.00
JD POWER 6/16 COV-LITE TL			967,657.450	971,895.79
JDA SOFTWARE 10/16 TLB			260,362.500	261,393.54
JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13			335,000.000	346,957.49
JEFFERIES GROUP LLC 6.875% 04/15/2021 DD 06/28/10			1,026,000.000	1,100,426.45
JEFFERIES GROUP LLC 8.500% 07/15/2019 DD 06/30/09			3,240,000.000	3,375,521.95
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			2,147,000.000	2,226,108.23
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09			75,000.000	76,159.14
JO-ANN STORES 9/16 TL			713,172.850	715,847.25
JOHNSON CONTROLS INTERNATIONAL 5.000% 03/30/2020 DD 09/30/16			10,000.000	10,200.69
JOSEPH T RYERSON & SON IN 144A 11.000% 05/15/2022 DD 05/24/16			412,000.000	448,050.00
JP MORGAN CHASE CO C13 NR 144A VAR RT 01/15/2046 DD 07/01/13			1,276,000.000	562,766.28
JP MORGAN CHASE CO LDP8 E 144A VAR RT 05/15/2045 DD 09/01/06			0.014	0.01
JP MORGAN CHASE COM AON A 144A 4.128% 07/05/2031 DD 06/01/18			64,000.000	65,656.10
JP MORGAN CHASE COM AON D 144A VAR RT 07/05/2031 DD 06/01/18			3,640,000.000	3,727,786.61
JP MORGAN CHASE COM C10 E 144A VAR RT 12/15/2047 DD 03/01/13			611,000.000	497,600.35
JP MORGAN CHASE COM LC9 E 144A VAR RT 12/15/2047 DD 12/01/12			2,442,000.000	2,278,856.57
JP MORGAN CHASE COM LC9 F 144A VAR RT 12/15/2047 DD 12/01/12			343,000.000	278,963.06
JP MORGAN CHASE COM LC9 G 144A VAR RT 12/15/2047 DD 12/01/12			927,000.000	744,786.57
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15			0.010	0.01
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,316,726.97
JP MORGAN CHASE COMM C1 C 144A VAR RT 06/15/2043 DD 06/01/10			546,000.000	547,730.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
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 CHASE COMMERC C8 A3 2.829% 10/15/2045 DD 10/01/12			13,867.220	13,563.55
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			470,916.040	479,279.51
JPMBB COMMERCIAL MO C17 D 144A VAR RT 01/15/2047 DD 12/01/13			488,000.000	486,044.20
JPMBB COMMERCIAL MO C17 E 144A VAR RT 01/15/2047 DD 12/01/13			2,400,000.000	1,952,086.32
JPMBB COMMERCIAL MO C23 E 144A VAR RT 09/15/2047 DD 09/01/14			474,000.000	364,552.36
JPMBB COMMERCIAL MO C23 F 144A VAR RT 09/15/2047 DD 09/01/14			201,000.000	105,917.01
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14			7,235,000.000	7,415,879.34
JPMCC RE-REMIC T GG10 AMC 144A VAR RT 08/15/2045 DD 04/01/16			147,239.910	0.00
JPMORGAN CHASE & CO 2.750% 06/23/2020 DD 06/23/15			2,705,000.000	2,684,698.81
JPMORGAN CHASE & CO REGS 2.750% 08/24/2022			515,000.000	650,949.26
JPMORGAN CHASE & CO VAR RT 05/15/2077 DD 11/15/17			2,390,000.000	2,102,961.00
JPMORGAN CHASE & CO VAR RT 06/18/2022 DD 06/18/18			330,000.000	330,342.66
JPMORGAN CHASE & CO VAR RT 07/23/2024 DD 07/23/18			420,000.000	419,420.11
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			2,220,000.000	2,073,456.14
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17			555,000.000	515,152.95
JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17			215,000.000	196,383.28
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			171,334.670	73,502.57
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			689,962.663	179,390.29
K-MAC 3/18 TL			886,298.120	888,735.44
KAR AUCTION 5/17 B5 TL			391,708.480	393,341.90
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			1,144,000.000	1,115,369.11
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			760,000.000	748,600.00
KEURIG DR PEPPER INC 144A 4.057% 05/25/2023 DD 05/25/18			925,000.000	926,614.80
KEURIG DR PEPPER INC 144A 4.417% 05/25/2025 DD 05/25/18			540,000.000	542,276.05
KEURIG DR PEPPER INC 3.130% 12/15/2023 DD 12/14/16			1,545,000.000	1,472,583.54
KEURIG DR PEPPER INC 3.200% 11/15/2021 DD 11/15/11			470,000.000	463,190.57
KEURIG DR PEPPER INC 3.400% 11/15/2025 DD 11/09/15			450,000.000	424,573.24
KEURIG DR PEPPER INC 4.500% 11/15/2045 DD 11/09/15			485,000.000	445,888.44
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			2,063,000.000	2,046,248.44
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			3,023,000.000	3,011,663.75
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			1,462,815.840	1,455,136.06
KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15			145,000.000	129,873.64
KINDER MORGAN ENERGY PARTNERS 4.250% 09/01/2024 DD 09/11/14			235,000.000	236,866.06
KINDER MORGAN ENERGY PARTNERS 4.300% 05/01/2024 DD 05/02/14			685,000.000	691,627.80
KINDER MORGAN ENERGY PARTNERS 5.000% 10/01/2021 DD 09/20/11			2,750,000.000	2,857,190.19
KINDER MORGAN INC/DE 144A 5.000% 02/15/2021 DD 11/05/13			4,860,000.000	5,014,221.84
KINETIC CONCEPTS INC / KC 144A 12.500% 11/01/2021 DD 10/06/16			65,000.000	71,519.50

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As Of Date : 9/30/2018

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KINROSS GOLD CORP 5.125% 09/01/2021 DD 03/01/12			154,000.000	158,235.00
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			643,000.000	655,860.00
KLX INC 144A 5.875% 12/01/2022 DD 12/08/14			775,000.000	800,575.00
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			967,000.000	771,182.50
KOPPERS INC 144A 6.000% 02/15/2025 DD 01/25/17			238,000.000	238,000.00
KOREA INTERNATIONAL BOND 3.500% 09/20/2028 DD 09/20/18			290,000.000	287,169.38
KOREA INTERNATIONAL BOND 3.875% 09/20/2048 DD 09/20/18			1,150,000.000	1,140,851.72
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			2,034,000.000	2,067,291.80
KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16			2,200,000.000	2,167,940.35
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			40,000.000	35,327.94
KRAFT HEINZ FOODS CO 4.625% 01/30/2029 DD 06/15/18			735,000.000	733,776.30
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16			320,000.000	312,801.54
KREDITANSTALT FUER WIEDERAUFBA 0.000% 09/15/2023			385,000.000	443,737.81
KREDITANSTALT FUER WIEDERAUFBA 0.375% 03/15/2023			795,000.000	936,495.44
KREDITANSTALT FUER WIEDERAUFBA 1.625% 05/29/2020 DD 05/31/17			1,095,000.000	1,072,730.86
KREDITANSTALT FUER WIEDERAUFBA 2.125% 08/15/2023			2,255,000.000	2,873,211.78
KREDITANSTALT FUER WIEDERAUFBA 3.750% 05/29/2020			1,535,000.000	1,042,339.32
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			3,375,000.000	2,606,702.65
KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17			165,000.000	155,486.77
KRONOS 4/17 TLB			300,445.920	301,836.98
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			670,000.000	566,150.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			945,000.000	888,890.63
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12			213,000.000	216,195.00
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16			288,000.000	281,520.00
LANDESKREDITBANK BADEN-WU REGS 3.875% 05/29/2019			1,295,000.000	867,784.55
LANDWIRTSCHAFTLICHE RENTENBANK 3.000% 02/13/2023			1,060,000.000	704,483.82
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			664,000.000	664,830.00
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15			1,448,000.000	1,448,000.00
LB-R ADV FIN LLC			375,795.840	375,795.84
LB-T FOUNDATION LLC 10.278% 07/15/2041 DD 07/01/16			1,082,490.170	1,106,947.73
LB-U AFF LLC			170,923.550	170,923.55
LB-V FOUNDATION ST LLC			495,608.810	507,034.08
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			420,000.000	416,850.00
LCM XX LP 20A AR 144A VAR RT 10/20/2027 DD 10/22/18			2,500,000.000	2,509,222.50
LEARFIELD COMMUNICATIONS 11/16 COV-LITE TLB			46,763.820	47,231.46
LEARFIELD COMMUNICATIONS 12/17 INCREMENTAL COV-LITE TL			105,501.290	106,028.80
LEARNING CARE 3/18 COV-LITE TLB			940,275.000	941,741.83
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,547,000.000	1,514,822.40
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18			235,000.000	226,775.00

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LENNAR CORP 5.000% 06/15/2027 DD 12/15/17			1,948,000.000	1,899,300.00	
LENNAR CORP 5.250% 06/01/2026 DD 06/01/18			318,000.000	315,217.50	
LENNAR CORP 5.875% 11/15/2024 DD 05/15/18			45,000.000	46,856.25	
LENNAR CORP 6.250% 12/15/2021 DD 12/15/17			813,000.000	858,223.13	
LEVEL 3 2/17 TLB			415,000.000	416,095.60	
LEVEL 3 PARENT LLC 5.750% 12/01/2022 DD 12/01/14			94,000.000	95,076.30	
LIBERTY CABLEVISION 6/14 TL			1,490,000.000	1,463,001.20	
LIBERTY MUTUAL GROUP INC 144A 4.950% 05/01/2022 DD 05/04/12			1,117,000.000	1,156,862.98	
LIBERTY MUTUAL GROUP INC 144A 5.000% 06/01/2021 DD 05/23/11			198,000.000	203,802.71	
LIFE TECHNOLOGIES CORP 6.000% 03/01/2020 DD 02/19/10			1,441,000.000	1,492,254.00	
LIFE TIME FITNESS 1/17 TL			1,162,626.290	1,166,741.99	
LIGHTSTONE 2/18 COV-LITE TLB			1,237,077.210	1,230,124.83	
LIGHTSTONE 2/18 TLC			66,475.913	66,102.32	
LINCOLN NATIONAL CORP 3.625% 12/12/2026 DD 12/12/16			1,317,000.000	1,260,362.25	
LINCOLN NATIONAL CORP 3.800% 03/01/2028 DD 02/12/18			463,000.000	446,957.23	
LINCOLN NATIONAL CORP 4.000% 09/01/2023 DD 08/16/13			29,000.000	29,327.48	
LIONS GATE 3/18 COV-LITE TLB			1,204,283.150	1,205,282.71	
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			464,000.000	456,460.00	
LIVE NATION ENTERTAINMENT 144A 5.625% 03/15/2026 DD 03/20/18			610,000.000	616,100.00	
LOCKHEED MARTIN CORP 3.100% 01/15/2023 DD 11/23/15			990,000.000	979,472.69	
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12			1,410,000.000	1,370,580.13	
LOCKHEED MARTIN/LEIDOS 6/16 (ABACUS) COV-LITE TLB			765,240.540	768,270.89	
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			108,172.640	104,840.43	
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,562,473.613	1,155,132.06	
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	72,268.00	
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	313,452.60	
LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12			150,000.000	156,043.98	
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			1,410,000.000	1,472,467.51	
LUCID ENERGY GROUP 2/18 TL 0.000% 01/31/2025 DD 01/23/18			377,676.060	372,010.92	
LUMOS NETWORKS 10/17 COV-LITE TLB			373,125.000	373,826.48	
LUNDIN MINING CORP 144A 7.875% 11/01/2022 DD 10/27/14			372,000.000	388,182.00	
M/I HOMES INC 6.750% 01/15/2021 DD 12/01/15			243,000.000	247,847.85	
MACDERMID 3/17 (USD) B6 COV-LITE TLB			353,192.160	355,290.12	
MACDERMID 9/17 (USD) B7 COV-LITE TLB			273,432.230	274,359.16	
MACDONALD DETTWILER (MDA) 7/17 TLB			2,229,174.810	2,189,228.00	
MACQUARIE BANK LTD 144A 6.625% 04/07/2021 DD 04/07/11			999,000.000	1,062,140.41	
MACQUARIE GROUP LTD 144A 7.625% 08/13/2019 DD 08/13/09			25,000.000	25,931.58	
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			854,000.000	850,405.67	
MALAYSIA GOVERNMENT BOND 3.620% 11/30/2021			1,640,000.000	396,322.44	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	472,074.38
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			9,098,000.000	2,027,988.94
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	647,587.96
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	758,483.12
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			16,195,000.000	3,928,483.98
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021			4,020,000.000	985,427.93
MALLINCKRODT 2/17 TLB			393,206.570	391,028.21
MANITOWOC 3/16 COV-LITE TLB			8,675.100	8,707.63
MANUFACTURERS & TRADERS TRUST VAR RT 12/28/2020 DD 12/28/05			250,000.000	250,215.85
MARATHON OIL CORP 4.400% 07/15/2027 DD 07/24/17			1,230,000.000	1,229,876.54
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			1,685,000.000	1,628,938.53
MARKETO 2/18 COV-LITE TLB 0.000% 01/31/2025 DD 01/18/18			1,201,987.500	1,202,588.50
MARRIOTT OWNERSHIP RESORT 144A 6.500% 09/15/2026 DD 08/23/18			221,000.000	226,834.40
MARRIOTT OWNERSHIP RESORTS 7/18 TLB			2,530,000.000	2,548,975.00
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			450,000.000	448,875.00
MARVELL TECHNOLOGY GROUP LTD 4.200% 06/22/2023 DD 06/22/18			510,000.000	507,498.78
MASERGY COMMUNICATIONS 6/17 TL B			941,894.140	940,716.78
MASONITE INTERNATIONAL CO 144A 5.625% 03/15/2023 DD 03/23/15			1,381,000.000	1,410,346.25
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			440,000.000	396,778.91
MASTER CREDIT CARD T 1A A 144A 2.260% 07/21/2021 DD 01/31/17			3,013,000.000	2,981,536.45
MATADOR RESOURCES CO 144A 5.875% 09/15/2026 DD 08/21/18			886,000.000	897,075.00
MATCH GROUP 8/17 TL			150,000.000	151,125.00
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	757,646.25
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			1,125,000.000	1,108,125.00
MATTEL INC 2.350% 08/15/2021 DD 08/05/16			114,000.000	103,170.00
MAXLINEAR 4/17 COV-LITE TLB			631,689.520	630,899.91
MB FINANCIAL BANK NA VAR RT 12/01/2027 DD 11/16/17			1,025,000.000	1,006,501.14
MBNA CREDIT CARD MASTER A3 A3 VAR RT 08/16/2021 DD 03/17/04			4,075,000.000	4,078,797.08
MCDONALD'S CORP 4.450% 09/01/2048 DD 08/15/18			595,000.000	583,403.65
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			519,000.000	513,810.00
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			110,000.000	110,147.36
MEREDITH 1/18 COV-LITE TL 0.000% 01/31/2025 DD 11/29/17			1,844,381.960	1,854,378.51
MEREDITH CORP 144A 6.875% 02/01/2026 DD 01/31/18			345,000.000	353,625.00
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			890,000.000	825,475.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,099,245.00
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	324,000.00
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			30,509.315	30,701.01
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			48,113.270	47,633.99
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			462,406.060	479,051.20

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MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05			0.060	0.06
MERRILL LYNCH MORTGAGE T C1 AM VAR RT 06/12/2050 DD 08/01/07			36,616.690	36,727.64
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			2,195,995.990	2,190,396.20
METLIFE INC 4.125% 08/13/2042 DD 08/13/12			675,000.000	639,903.75
MEXICAN BONOS 10.000% 12/05/2024			89,634,500.000	5,312,710.92
MEXICAN BONOS 6.500% 06/10/2021			59,973,500.000	3,109,381.88
MEXICAN BONOS 7.750% 05/29/2031			55,191,000.000	2,887,903.75
MEXICAN BONOS 8.000% 06/11/2020			37,601,500.000	2,017,431.56
MEXICAN BONOS 8.000% 12/07/2023			47,145,500.000	2,545,807.85
MEXICAN BONOS 8.500% 12/13/2018			25,063,500.000	1,340,321.07
MEXICO CITY AIRPORT TRUST 144A 3.875% 04/30/2028 DD 09/20/17			4,145,000.000	3,709,816.45
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			3,270,000.000	3,073,800.00
MEXICO CITY AIRPORT TRUST 144A 5.500% 07/31/2047 DD 09/20/17			5,625,000.000	5,020,368.75
MEXICO CITY AIRPORT TRUST 144A 5.500% 10/31/2046 DD 09/29/16			1,180,000.000	1,038,400.00
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15			1,252,000.000	1,167,490.00
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			1,885,000.000	1,972,181.25
MGM 6/18 2ND LIEN COV-LITE TL			1,990,000.000	1,993,741.20
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			377,000.000	344,115.66
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			304,000.000	287,280.00
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			683,000.000	700,075.00
MGM RESORT 4/16 COV-LITE TLB			445,854.310	446,202.08
MGM RESORTS INTERNATIONAL 5.750% 06/15/2025 DD 06/18/18			881,000.000	884,303.75
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			585,000.000	604,743.75
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			1,436,000.000	1,522,160.00
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13			113,000.000	118,791.25
MICHAELS STORES 5/18 TLB			1,118,018.550	1,110,337.76
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			44,274.990	44,127.55
MICRO FOCUS 6/17 (SEATTLE 0.000% 06/21/2024 DD 04/06/17			299,000.010	298,004.34
MICROCHIP TECHNOLOGY 5/18 TLB 0.000% 05/23/2025 DD 05/08/18			1,653,465.000	1,653,812.23
MICRON TECHNOLOGY 4/16 COV-LITE TL			1,273,371.500	1,276,822.34
MICRON TECHNOLOGY 4/18 COV-LITE TLB			295,203.570	297,293.61
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	79,300.94
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	140,203.70
MIDCONTINENT EXPRESS PIPE 144A 6.700% 09/15/2019 DD 09/16/09			35,000.000	35,787.00
MILACRON 1/17 COV-LITE TLB			1,339,537.140	1,339,537.14
MISSION BROADCASTING 6/17 TLB2			136,623.480	137,178.17
MISYS 6/17 (USD) COV-LITE TLB			2,252,197.800	2,252,873.46
MITSUBISHI UFJ FINANCIAL GROUP 3.535% 07/26/2021 DD 07/26/18			505,000.000	505,394.19
MITSUBISHI UFJ FINANCIAL GROUP 3.961% 03/02/2028 DD 03/02/18			665,000.000	654,287.52

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MIZUHO FINANCIAL GROUP INC VAR RT 09/11/2024 DD 09/11/18			1,145,000.000	1,138,822.86
MIZUHO FINANCIAL GROUP INC VAR RT 09/11/2029 DD 09/11/18			635,000.000	632,760.73
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	820,386.42
MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16			1,825,000.000	1,655,733.37
MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16			892,471.860	895,818.62
MONDELEZ INTERNATIONAL HO 144A 1.625% 10/28/2019 DD 10/28/16			1,410,000.000	1,389,949.80
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13			1,165,394.050	1,135,291.92
MOODY'S CORP 3.250% 06/07/2021 DD 06/07/18			160,000.000	159,167.88
MORGAN STANLEY 4.875% 11/01/2022 DD 10/23/12			557,000.000	577,101.52
MORGAN STANLEY 5.500% 07/24/2020 DD 07/26/10			571,000.000	592,429.63
MORGAN STANLEY 5.625% 09/23/2019 DD 09/23/09			773,000.000	792,229.69
MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09			405,000.000	415,783.08
MORGAN STANLEY BANK C12 E 144A VAR RT 10/15/2046 DD 10/01/13			404,000.000	335,119.94
MORGAN STANLEY BANK C13 F 144A 3.707% 11/15/2046 DD 12/01/13			1,015,000.000	724,277.21
MORGAN STANLEY BANK C17 D 144A VAR RT 08/15/2047 DD 08/01/14			1,258,000.000	1,145,327.98
MORGAN STANLEY BANK C5 G 144A 4.500% 08/15/2045 DD 07/01/12			900,000.000	805,671.00
MORGAN STANLEY BANK C5 H 144A 4.500% 08/15/2045 DD 07/01/12			1,044,000.000	864,307.34
MORGAN STANLEY BANK C6 G 144A VAR RT 11/15/2045 DD 10/01/12			1,340,000.000	1,173,204.70
MORGAN STANLEY BANK C6 J 144A VAR RT 11/15/2045 DD 10/01/12			1,485,283.987	668,377.80
MORGAN STANLEY BANK C9 E 144A VAR RT 05/15/2046 DD 05/01/13			1,446,000.000	1,300,479.62
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	1,066,769.96
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	441,585.38
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	525,376.54
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	507,750.00
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,401,040.54
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,488,675.00
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			2,640,000.000	2,550,575.55
MORGAN STANLEY CAPI CLS C 144A VAR RT 11/15/2034 DD 12/18/17			605,000.000	605,000.30
MORGAN STANLEY VAR RT 01/20/2022 DD 01/20/17			877,000.000	889,264.06
MORGAN STANLEY VAR RT 02/14/2020 DD 02/17/17			1,685,000.000	1,688,975.41
MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18			50,000.000	49,624.73
MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17			725,000.000	676,907.75
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	1,124,786.25
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10			446,000.000	456,436.25
MOTOROLA SOLUTIONS INC 4.600% 02/23/2028 DD 02/23/18			610,000.000	596,406.62
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			3,020,000.000	3,139,012.25
MPLX LP 4.125% 03/01/2027 DD 02/10/17			1,830,000.000	1,782,444.01

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MPLX LP 4.700% 04/15/2048 DD 02/08/18			705,000.000	656,987.01
MPLX LP 5.500% 02/15/2023 DD 08/15/16			3,047,000.000	3,108,861.41
MPT OPERATING PARTNERSHIP LP / 5.250% 08/01/2026 DD 07/22/16			195,000.000	193,781.25
MRC 5/18 COV-LITE TLB			243,162.500	244,682.26
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14			944,000.000	972,320.00
MSCI INC 144A 5.750% 08/15/2025 DD 08/13/15			422,000.000	440,990.00
MULTI-COLOR 9/17 (USD) COV-LITE TLB			860,664.160	864,253.13
MULTI-COLOR CORP 144A 4.875% 11/01/2025 DD 10/04/17			1,382,000.000	1,292,170.00
MULTIPLAN 6/16 COV-LITE TL			1,040,590.780	1,042,484.65
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			842,621.030	839,655.76
MWI HOLDINGS 4/18 COV-LITE TLB 0.000% 09/30/2024 DD 04/04/18			371,250.000	372,798.11
MYRIAD INTERNATIONAL HOLD 144A 6.000% 07/18/2020 DD 07/18/13			1,080,000.000	1,121,331.60
NABORS INDUSTRIES INC 5.500% 01/15/2023 DD 07/15/17			437,000.000	429,268.83
NABORS INDUSTRIES INC 5.750% 02/01/2025 DD 08/01/18			2,280,000.000	2,185,753.92
NAI ENTERTAINMENT 4/18 0.000% 04/25/2025 DD 04/10/18			660,000.000	660,277.20
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			344,248.000	138,644.85
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	863,669.60
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	690,998.26
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			180,000.000	176,487.02
NATIONAL GAS CO OF TRINID 144A 6.050% 01/15/2036 DD 01/20/06			670,000.000	677,370.00
NATIONAL HIGHWAYS AUTHORI REGS 7.300% 05/18/2022			20,000,000.000	259,328.73
NATIONAL OILWELL VARCO INC 2.600% 12/01/2022 DD 11/20/12			913,000.000	869,851.27
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			385,000.000	394,939.51
NATIONAL VISION 11/17 TL			921,056.940	926,528.02
NATIONSTAR MORTGAGE HOLDI 144A 8.125% 07/15/2023 DD 07/13/18			1,480,000.000	1,550,004.00
NATIONSTAR MORTGAGE LLC / NATI 6.500% 07/01/2021 DD 02/07/13			1,018,000.000	1,019,221.60
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	497,692.90
NAVICURE/ZIRMED 10/17 COV-LITE TLB			1,372,742.200	1,376,174.05
NAVIENT CORP 4.875% 06/17/2019 DD 12/16/13			305,000.000	307,287.50
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14			896,000.000	907,029.76
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			1,343,000.000	1,339,642.50
NAVIENT CORP 5.875% 03/25/2021 DD 03/27/15			160,000.000	163,796.80
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			5,000.000	4,900.00
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			1,010,000.000	1,049,622.32
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			1,895,000.000	1,975,537.50
NAVIENT CORP 6.750% 06/15/2026 DD 06/11/18			1,339,000.000	1,328,957.50
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	331,270.00
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			97,000.000	103,062.50
NAVIENT STUDENT LOAN 5A A 144A VAR RT 06/25/2065 DD 08/11/16			755,160.470	774,266.56

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NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,043,331.790	1,048,548.45
NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/31/2049 DD 03/19/13			182,000.000	184,546.18
NBTY 8/17 2ND LIEN COV-LITE TL			395,000.000	352,142.50
NBTY 8/17 COV-LITE TL			1,608,750.000	1,548,824.06
NCL CORP LTD 144A 4.750% 12/15/2021 DD 12/14/16			211,000.000	213,120.55
NCR CORP 5.875% 12/15/2021 DD 06/15/14			1,095,000.000	1,111,195.05
NCR CORP 6.375% 12/15/2023 DD 06/15/14			709,000.000	722,293.75
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11			335,000.000	335,971.50
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,356,964.40
NEIMAN MARCUS 3/14 COV-LITE TL			479,360.300	444,716.93
NESTLE HOLDINGS INC 144A 3.350% 09/24/2023 DD 09/24/18			1,625,000.000	1,620,892.75
NETFLIX INC 144A 4.875% 04/15/2028 DD 10/26/17			3,152,000.000	2,962,880.00
NETFLIX INC 144A 5.875% 11/15/2028 DD 04/26/18			3,625,000.000	3,614,231.25
NETFLIX INC 3.625% 05/15/2027			1,645,000.000	1,879,810.22
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			1,518,000.000	1,569,232.50
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01			370,000.000	501,639.78
NEW GOLD INC 144A 6.250% 11/15/2022 DD 11/14/12			547,000.000	477,257.50
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	151,589.90
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			100,000.000	143,079.00
NEW RESIDENTIAL MO FNT2 A 144A 3.790% 07/25/2054 DD 07/31/18			1,678,317.100	1,677,013.72
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			578,014.480	592,733.68
NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022			2,043,000.000	1,656,678.74
NEW SOUTH WALES TREASURY REGS 4.000% 04/08/2021			675,000.000	509,804.61
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16			740,000.000	727,042.20
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	316,920.60
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10			285,000.000	335,536.20
NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09			80,000.000	93,471.20
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	17,419.05
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			1,635,000.000	1,602,022.05
NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020			2,450,000.000	1,655,097.57
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			5,775,000.000	4,240,169.00
NEWELL BRANDS INC 3.150% 04/01/2021 DD 03/30/16			406,000.000	399,490.06
NEWELL BRANDS INC 3.850% 04/01/2023 DD 03/30/16			1,699,000.000	1,662,888.16
NEWELL BRANDS INC 5.000% 11/15/2023 DD 05/15/16			122,000.000	123,367.87
NEWELL BRANDS INC 5.500% 04/01/2046 DD 03/30/16			880,000.000	838,390.56
NEWFIELD EXPLORATION CO 5.375% 01/01/2026 DD 03/10/15			1,495,000.000	1,566,012.50
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12			1,256,000.000	1,323,510.00
NEWFIELD EXPLORATION CO 5.750% 01/30/2022 DD 09/30/11			627,000.000	655,998.75
NEWMONT MINING CORP 3.500% 03/15/2022 DD 03/08/12			570,000.000	565,170.95

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEWPAGE 2/14 TLB			633,750.010	88,725.00
NEXEO 12/17 COV-LITE TLB1			625,703.760	628,988.71
NEXSTAR BROADCASTING 6/17 TLB2			974,154.620	978,109.69
NEXSTAR BROADCASTING INC 5.875% 11/15/2022 DD 11/15/15			1,568,000.000	1,591,520.00
NEXTEER AUTOMOTIVE GROUP 144A 5.875% 11/15/2021 DD 11/13/14			452,000.000	462,370.53
NEXTERA ENERGY CAPITAL HOLDING VAR RT 06/15/2067 DD 06/12/07			2,702,000.000	2,587,165.32
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17			1,725,000.000	1,622,921.40
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17			1,835,000.000	1,798,300.00
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			2,131,000.000	2,040,432.50
NEXTGEAR FLOORPLAN 1A A2 144A 2.540% 04/18/2022 DD 05/03/17			990,000.000	979,703.21
NFP 1/17 COV-LITE TLB			1,057,556.960	1,056,499.40
NFP CORP 144A 6.875% 07/15/2025 DD 07/12/17			1,389,000.000	1,389,000.00
NGL ENERGY PARTNERS LP / NGL E 6.125% 03/01/2025 DD 02/22/17			1,015,000.000	951,562.50
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			417,000.000	420,127.50
NGPL PIPECO LLC 144A 4.875% 08/15/2027 DD 08/01/17			831,000.000	828,922.50
NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07			267,000.000	329,745.00
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			1,100,000.000	1,105,500.00
NIELSEN FINANCE LLC / NIE 144A 5.000% 04/15/2022 DD 04/11/14			1,400,000.000	1,365,000.00
NISOURCE INC 144A 3.650% 06/15/2023 DD 06/11/18			1,150,000.000	1,135,657.24
NISOURCE INC 144A VAR RT 12/31/2049 DD 06/11/18			385,000.000	381,150.00
NISSAN MASTER OWNER TRUST B A VAR RT 04/18/2022 DD 05/15/17			3,750,000.000	3,764,470.50
NISSAN MOTOR ACCEPTANCE C 144A 2.150% 09/28/2020 DD 09/28/17			455,000.000	443,621.49
NN 9/16 TLB			933,748.700	936,083.07
NORDEA BANK ABP 144A 4.875% 05/13/2021 DD 05/13/11			1,160,000.000	1,186,140.73
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,394,903.55
NORDSTROM INC 4.000% 10/15/2021 DD 10/11/11			1,010,000.000	1,025,434.38
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13			919,000.000	847,489.26
NORTH AMERICAN BANCARD 12/17 0.000% 07/01/2024 DD 12/11/17			884,480.360	873,424.35
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	540,518.07
NORTHROP GRUMMAN CORP 2.930% 01/15/2025 DD 10/13/17			2,035,000.000	1,933,165.57
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	246,105.08
NORWAY GOVERNMENT BOND 144A 2.000% 05/24/2023			14,065,000.000	1,762,787.54
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			34,360,000.000	4,491,572.22
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019			34,100,000.000	4,285,529.11
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			1,931,000.000	1,886,587.00
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			702,000.000	720,462.60
NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17			504,900.000	506,540.93
NRG ENERGY INC 144A 5.750% 01/15/2028 DD 12/07/17			316,000.000	319,160.00
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14			142,000.000	147,637.40

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

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	867,300.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			1,430,000.000	1,535,462.50
NTHRN KY WTR DIST REVENUE 3.000% 04/01/2019 DD 04/19/17			1,000,000.000	1,000,100.00
NUCOR CORP 6.400% 12/01/2037 DD 12/03/07			555,000.000	678,067.04
NUMERICABLE / YPSO / ALTICE 3/ 0.000% 07/31/2025 DD 03/16/17			261,316.260	254,783.35
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			311,062.500	304,763.49
NUMERICABLE / YPSO / ALTICE 7/18 B13 TLB			990,000.000	981,337.50
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			521,000.000	517,743.75
NVENT FINANCE SARL 144A 3.950% 04/15/2023 DD 03/26/18			789,000.000	775,082.73
NXP BV / NXP FUNDING LLC 144A 4.125% 06/01/2021 DD 05/23/16			1,646,000.000	1,644,222.32
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			2,610,000.000	2,645,887.50
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			300,000.000	302,779.99
OAKTOWN RE LTD 1A B1 144A VAR RT 04/25/2027 DD 05/02/17			496,000.000	528,240.00
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			213,409.470	223,760.90
OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14			1,490,000.000	1,516,045.20
OCCIDENTAL PETROLEUM 11/17 TL			520,000.000	527,581.60
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	288,073.61
OCWEN FINANCIAL 12/16 TLB			164,690.320	165,307.91
ODEBRECHT DRILLING NORBE 144A 6.350% 12/01/2021 DD 04/07/17			243,000.000	237,836.25
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
OI EUROPEAN GROUP BV 144A 4.000% 03/15/2023 DD 12/12/17			254,000.000	242,887.50
OKLAHOMA GAS & ELECTRIC CO 3.800% 08/15/2028 DD 08/17/18			320,000.000	314,645.82
OLIN CORP 5.000% 02/01/2030 DD 01/19/18			484,000.000	468,996.00
OLYMPIC TOWER 2017-O OT A 144A 3.566% 05/10/2039 DD 05/01/17			570,000.000	557,001.16
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05			43,544.000	43,230.73
ORACLE CORP 3.800% 11/15/2037 DD 11/09/17			120,000.000	114,320.51
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11			235,000.000	267,498.32
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	12,085.90
ORIENT-EXPRESS HOTELS / BELMOND 6/17 (USD) COV-LT TLB			1,298,562.500	1,298,562.50
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11			303,000.000	313,775.02
ORION ENGINEERED 10/17 (USD) COV-LITE TL			456,613.590	454,618.19
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			490,000.000	495,390.00
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14			1,355,000.000	1,368,550.00
OWENS-BROCKWAY GLASS CONT 144A 5.000% 01/15/2022 DD 12/03/14			195,000.000	195,975.00
OWENS-BROCKWAY GLASS CONT 144A 5.375% 01/15/2025 DD 12/03/14			255,000.000	252,450.00
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15			786,000.000	808,597.50
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15			318,000.000	327,738.75
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18			2,300,000.000	2,256,875.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PACIFIC GAS & ELECTRIC CO 3.300% 12/01/2027 DD 11/29/17			2,050,000.000	1,874,170.06	
PACIFICORP 4.125% 01/15/2049 DD 07/13/18			330,000.000	324,049.41	
PANAMA CANAL RAILWAY CO 144A 7.000% 11/01/2026 DD 11/02/07			460,350.000	455,746.50	
PANAMA GOVERNMENT INTERNATIONA 3.750% 03/16/2025 DD 03/16/15			595,000.000	592,328.45	
PANAMA GOVERNMENT INTERNATIONA 4.000% 09/22/2024 DD 09/22/14			1,280,000.000	1,297,292.80	
PANAMA GOVERNMENT INTERNATIONA 7.125% 01/29/2026 DD 11/29/05			345,000.000	411,412.50	
PANERA BREAD 6/17 TLA 0.000% 06/13/2022 DD 05/11/17			1,085,897.430	1,056,936.55	
PANOCHÉ ENERGY CENTER LLC 144A 6.885% 07/31/2029 DD 01/29/08			1,509,133.509	1,507,037.32	
PAR PETROLEUM LLC / PAR P 144A 7.750% 12/15/2025 DD 12/21/17			855,000.000	850,725.00	
PAREXEL INTERNATIONAL 8/17 TLB			1,201,457.040	1,192,746.47	
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			249,000.000	251,178.75	
PARK PLACE LLC			1,166,555.000	1,166,042.88	
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,159,000.000	1,156,102.50	
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			1,272,000.000	1,275,180.00	
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			3,987,000.000	4,031,853.75	
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			588,000.000	615,195.00	
PARTY CITY 2/18 COV-LITE TL 0.000% 08/19/2022 DD 02/07/18			347,882.403	350,303.66	
PARTY CITY HOLDINGS INC 144A 6.625% 08/01/2026 DD 08/02/18			427,000.000	433,405.00	
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,251,000.000	1,269,765.00	
PBF HOLDING CO LLC / PBF FINAN 7.250% 06/15/2025 DD 05/30/17			170,000.000	178,500.00	
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,824,000.000	1,794,360.00	
PEABODY ENERGY CORP 144A 6.000% 03/31/2022 DD 02/15/17			141,000.000	143,467.50	
PEAK 10 7/17 2ND LIEN TL			140,000.000	135,730.00	
PEAK 10 7/17 TL 0.000% 07/24/2024 DD 07/12/17			1,418,660.040	1,402,104.28	
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	738,213.87	
PENN ENGINEERING 6/17 USD COV-LITE TLB			325,875.000	328,319.07	
PENN NATIONAL GAMING 1/17 TLB			530,751.890	533,076.58	
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17			1,364,000.000	1,314,555.00	
PENNSYLVANIA ELECTRIC CO 144A 3.250% 03/15/2028 DD 09/08/17			1,115,000.000	1,036,428.91	
PENSKE AUTOMOTIVE GROUP INC 3.750% 08/15/2020 DD 08/15/17			1,120,000.000	1,111,600.00	
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14			83,000.000	81,340.00	
PENSKE AUTOMOTIVE GROUP INC 5.500% 05/15/2026 DD 05/25/16			283,000.000	275,132.60	
PENTAIR FINANCE SARL 2.650% 12/01/2019 DD 11/26/12			15,000.000	14,925.87	
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	632,539.73	
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,250,000.000	1,240,070.00	
PERUSAHAAN LISTRIK NEGARA 144A 5.450% 05/21/2028 DD 05/21/18			1,155,000.000	1,186,402.89	
PETROLEOS MEXICANOS 144A 7.190% 09/12/2024 DD 09/26/13			12,120,000.000	566,642.45	
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11			24,619,500.000	1,245,741.37	
PETROLEOS MEXICANOS 3.500% 01/30/2023 DD 07/30/13			2,775,000.000	2,630,700.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PETROLEOS MEXICANOS 5.625% 01/23/2046 DD 01/23/16			195,000.000	165,535.50
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10			345,000.000	355,177.50
PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14			135,000.000	125,010.00
PETROLEOS MEXICANOS 6.500% 06/02/2041 DD 06/02/11			450,000.000	421,875.00
PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16			440,000.000	464,156.00
PETSMART 9/16 TLB			750,943.950	654,087.20
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			330,000.000	270,497.70
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			515,000.000	370,156.25
PETVET CARE 2/18 COV-LITE DELAYED TL			146,489.460	144,933.75
PETVET CARE 2/18 TL 0.000% 01/31/2025 DD 01/03/18			495,917.050	490,650.41
PFIZER INC 3.200% 09/15/2023 DD 09/07/18			1,265,000.000	1,254,305.13
PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL			1,719,565.610	1,720,545.77
PHARMERICA 9/17 COV-LITE TL			940,275.000	946,151.72
PHILIPPINE GOVERNMENT BOND 3.500% 03/20/2021			140,590,000.000	2,422,345.12
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			68,600,000.000	1,096,664.25
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	586,225.04
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			4,855,000.000	62,253.26
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			2,900,000.000	53,938.82
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	52,811.53
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			193,190,000.000	3,750,220.84
PHILIPPINE GOVERNMENT INTERNAT 3.700% 02/02/2042 DD 02/02/17			115,000.000	106,916.42
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			17,865,000.000	326,457.66
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	984,889.68
PIKE 3/18 COV-LITE TLB			353,705.890	356,270.25
PINNACLE FOODS 3/18 TLB 0.000% 02/02/2024 DD 03/05/18			1,251,434.096	1,251,283.92
PINNACLE FOODS FINANCE LLC / P 5.875% 01/15/2024 DD 07/15/16			384,000.000	400,704.00
PLAINS ALL AMERICAN PIPELINE L 3.600% 11/01/2024 DD 09/09/14			300,000.000	288,737.31
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13			100,000.000	98,474.81
PLAINS ALL AMERICAN PIPELINE L VAR RT 12/31/2049 DD 10/10/17			1,815,000.000	1,767,356.25
PLANTRONICS 5/18 COV-LITE TLB			538,000.000	539,683.94
PLY GEM/PISCES MIDCO 3/18 TL			1,106,725.000	1,116,408.85
PNC BANK NA 1.700% 12/07/2018 DD 12/09/16			800,000.000	798,960.00
PNC BANK NA 4.050% 07/26/2028 DD 07/26/18			1,195,000.000	1,195,939.48
PNM RESOURCES INC 3.250% 03/09/2021 DD 03/09/18			336,000.000	332,879.78
PODS 5/18 TLB			966,097.460	968,213.21
POLARIS INTERMEDIATE CORP 144A 8.500% 12/01/2022 DD 11/21/17			833,000.000	862,155.00
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	255,119.76
POPULAR INC 7.000% 07/01/2019 DD 07/01/14			319,000.000	327,134.50
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,740,000.000	1,819,344.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PORTUGAL OBRIGACOES DO TE 144A 3.850% 04/15/2021			1,270,000.000	1,617,427.55	
POST HOLDINGS 5/17 TLA			281,437.500	281,386.84	
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			886,000.000	837,757.30	
POST HOLDINGS INC 144A 5.500% 03/01/2025 DD 02/14/17			3,598,000.000	3,571,015.00	
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			373,000.000	359,012.50	
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			3,375,000.000	3,307,500.00	
PPC INDUSTRIES/SPECTRUM 0.000% 01/09/2022 DD 01/09/18			611,178.740	605,574.23	
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16			265,000.000	246,407.80	
PPL CAPITAL FUNDING INC 3.400% 06/01/2023 DD 05/24/13			695,000.000	682,703.54	
PPL CAPITAL FUNDING INC VAR RT 03/30/2067 DD 03/20/07			1,392,000.000	1,374,307.68	
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			852,000.000	840,446.03	
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			851,000.000	891,422.50	
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,467,791.664	1,233,043.34	
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			132,943.238	108,016.38	
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			495,720.426	402,418.67	
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			448,000.000	363,720.01	
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			646,187.517	522,965.15	
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			5,132,796.410	4,199,424.38	
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,052,598.300	823,658.17	
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	643,499.99	
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,409,955.288	1,209,011.34	
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			89,823.802	74,104.64	
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			117,772.319	84,796.07	
PRESS GANEY 4/18 TL			520,700.734	522,653.36	
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			1,477,000.000	1,493,616.25	
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,865,951.11	
PRINCE MINERALS 3/18 COV-LITE 0.000% 03/31/2025 DD 03/07/18			791,885.340	770,108.49	
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	595,894.46	
PRO MACH 2/18 TLB 0.000% 12/31/2021 DD 02/15/18			766,150.000	763,514.44	
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			334,332.000	358,153.97	
PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17			205,000.000	199,611.48	
PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB			1,469,903.200	1,468,683.18	
PROMETRIC 1/18 COV-LITE TL			1,059,675.000	1,060,120.06	
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			3,555,000.000	2,835,859.20	
PROV OF QUEBEC 3.000% 01-SEP-2023 MTN			2,790,000.000	2,184,363.22	
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,324,000.000	1,325,655.00	
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	554,649.20	
PROVINCE OF ONTARIO CANADA 2.550% 02/12/2021 DD 02/12/18			3,585,000.000	3,536,252.32	
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	422,612.35	

Asset Detail

Acct Base Currency Code : USD

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2048 DD 09/18/18			685,000.000	682,657.30
PSEG POWER LLC 3.850% 06/01/2023 DD 06/06/18			875,000.000	871,748.63
PTC INC 6.000% 05/15/2024 DD 05/12/16			843,000.000	879,881.25
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17			795,000.000	753,592.72
PUBLIC SERVICE ENTERPRISE GROU 2.650% 11/15/2022 DD 11/06/17			1,885,000.000	1,809,528.48
PUGET ENERGY INC 6.000% 09/01/2021 DD 06/03/11			551,000.000	585,746.96
QNB FINANSBANK AS 144A 6.250% 04/30/2019 DD 04/30/14			730,000.000	726,517.90
QUALITYTECH LP / QTS FINA 144A 4.750% 11/15/2025 DD 11/08/17			1,847,000.000	1,699,433.94
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			975,871.600	1,251,316.24
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12			738,000.000	759,217.50
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			3,830,000.000	3,003,286.97
QUEENSLAND TREASURY CORP REGS 6.000% 07/21/2022			3,645,000.000	2,977,593.50
QUICKEN LOANS INC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	427,225.00
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			1,757,000.000	1,754,803.75
QUIKRETE 11/16 COV-LITE TLB			1,403,627.940	1,406,266.76
QUINCY NEWSPAPERS 10/15 TLB			267,775.530	268,222.71
RACKSPACE HOSTING 11/17 COV-LITE TLB			1,241,812.340	1,224,352.46
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			677,000.000	636,380.00
RADIATE HOLDCO LLC / RADI 144A 6.875% 02/15/2023 DD 01/24/18			624,000.000	602,940.00
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 08/15/17			1,141,000.000	1,132,993.20
RANGE RESOURCES CORP 5.750% 06/01/2021 DD 06/01/17			428,000.000	441,396.40
RANGE RESOURCES CORP 5.875% 07/01/2022 DD 07/01/17			171,000.000	173,992.50
RAYONIER AM PRODUCTS INC 144A 5.500% 06/01/2024 DD 05/22/14			50,000.000	48,141.50
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			4,004,000.000	3,908,477.77
RCN CABLE 12/16 COV-LITE TL			1,884,233.130	1,880,502.35
RCS CAP 10/17 TLB1			291,984.340	292,349.32
RCS CAP 5/16 2ND LIEN TL			1,433,543.930	1,439,217.89
RCS CAP EQUITY			9,307.520	898,175.68
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			974,473.090	960,766.06
REALKREDIT DANMARK A/S 2.000% 04/01/2019			25,035,000.000	3,945,258.03
RED OAK POWER LLC 9.200% 11/30/2029 DD 08/31/00			1,760,000.000	1,999,800.00
RED VENTURES 10/17 COV-LITE TLB			339,262.500	342,974.03
REDROOF INN MEZZ 2.0 LLC			1,977,324.580	2,044,877.89
REFINITIV US HOLDINGS INC 144A 6.250% 05/15/2026 DD 10/01/18			2,908,000.000	2,918,730.52
REFINITIV US HOLDINGS INC 144A 8.250% 11/15/2026 DD 10/01/18			1,845,000.000	1,833,819.30
REFINITIV/THOMSON REUTERS (F&R) 9/18 (USD) COV-LITE			5,481,871.000	5,467,398.86
REFRESCO 12/17 (USD) COV-LITE TLB			770,000.000	768,075.00
REGIONS FINANCIAL CORP 3.800% 08/14/2023 DD 08/13/18			1,625,000.000	1,616,509.76
RENAISSANCE LEARNING 5/18 TL			578,550.000	577,103.63

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REPUBLIC OF AUSTRIA GOVER 144A 0.000% 07/15/2023			2,375,000.000	2,756,217.72
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			6,446.450	7,505.60
RESOLUTE ENERGY CORP 8.500% 05/01/2020 DD 11/01/12			854,000.000	855,067.50
RESTON PLAZA LLC			1,368,067.310	1,405,315.68
RETL 2018-RVP RVP E 144A VAR RT 03/15/2033 DD 03/27/18			0.006	0.01
RETL 2018-RVP RVP F 144A VAR RT 03/15/2033 DD 03/27/18			3,831,365.660	3,879,259.64
REYNOLDS AMERICAN INC 4.850% 09/15/2023 DD 09/17/13			150,000.000	155,635.90
REYNOLDS GROUP 1/17 (USD) TL			521,500.500	523,690.81
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			1,652,328.640	1,656,459.47
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			2,193,000.000	2,182,035.00
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			1,072,000.000	1,089,420.00
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			1,544,000.000	1,544,000.00
RIVERS PITTSBURGH BORROWE 144A 6.125% 08/15/2021 DD 07/25/16			622,000.000	613,331.81
RKP OVERSEAS FINANCE 2016 REGS 7.950% 12/31/2049			390,000.000	328,188.90
ROCKET SOFTWARE 10/16 COV-LITE TL			154,225.000	155,253.68
ROCKIES EXPRESS PIPELINE 144A 6.000% 01/15/2019 DD 01/17/13			387,000.000	389,805.75
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,093,000.000	1,109,275.98
ROCKWELL COLLINS INC 2.800% 03/15/2022 DD 04/10/17			700,000.000	681,236.71
ROGERS COMMUNICATIONS INC 7.500% 08/15/2038 DD 08/06/08			315,000.000	415,815.68
ROPER TECHNOLOGIES INC 3.650% 09/15/2023 DD 08/28/18			419,000.000	416,173.39
ROWAN COS INC 4.750% 01/15/2024 DD 01/15/14			441,000.000	393,592.50
ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12			273,000.000	285,447.47
ROYAL BANK OF SCOTLAND GROUP P VAR RT 05/15/2023 DD 05/15/17			959,000.000	929,249.96
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12			968,000.000	1,018,862.19
ROYALTY PHARMA 3/17 B6 TLB			559,999.500	561,701.90
RWE AG REGS VAR RT 07/30/2075			1,030,000.000	1,072,361.84
SABINE PASS LIQUEFACTION LLC 6.250% 03/15/2022 DD 09/15/14			100,000.000	107,485.70
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			4,191,000.000	4,456,552.74
SABRA HEALTH CARE LP 5.125% 08/15/2026 DD 07/14/16			680,000.000	665,694.09
SABRE 2/18 TLB 0.000% 02/22/2024 DD 02/20/18			860,664.160	862,815.82
SALLY BEAUTY 6/17 (FIXED 4.5%) 0.000% 07/05/2024 DD 06/08/17			325,000.000	315,250.00
SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12			120,000.000	128,244.00
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	235,127.60
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			277,502.220	270,727.10
SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17			340,000.000	309,330.96
SANTANDER DRIVE AUTO RECEI 3 C 3.510% 08/15/2023 DD 06/27/18			1,135,000.000	1,131,714.97
SANTANDER UK GROUP HOLDINGS PL 2.875% 08/05/2021 DD 08/05/16			1,531,000.000	1,489,946.24
SANTANDER UK GROUP HOLDINGS PL 3.571% 01/10/2023 DD 01/10/17			416,000.000	404,167.78
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			1,437,000.000	1,381,330.62

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SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17			2,810,000.000	2,580,766.94
SBA COMMUNICATIONS CORP 4.000% 10/01/2022 DD 04/01/18			590,000.000	578,200.00
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			3,935,000.000	3,890,731.25
SBA FINANCE 4/18 TLB 0.000% 04/04/2025 DD 03/27/18			1,913,875.020	1,915,406.12
SBA TOWER TRUST 144A 3.448% 03/15/2048 DD 03/09/18			450,000.000	443,466.64
SCANA CORP 4.125% 02/01/2022 DD 01/25/12			350,000.000	345,163.51
SCANA CORP 4.750% 05/15/2021 DD 05/12/11			700,000.000	703,783.85
SCANA CORP 6.250% 04/01/2020 DD 03/12/08			990,000.000	1,015,330.21
SCIENTIFIC GAMES 1/18 B5 0.000% 08/14/2024 DD 01/24/18			1,017,325.320	1,015,422.92
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			2,719,000.000	2,583,050.00
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14			2,652,000.000	2,807,805.00
SCIENTIFIC GAMES INTERNATIONAL 6.250% 09/01/2020 DD 08/20/12			463,000.000	460,685.00
SCIENTIFIC GAMES INTERNATIONAL 6.625% 05/15/2021 DD 05/15/15			488,000.000	487,390.00
SCOTTS MIRACLE-GRO CO/THE 5.250% 12/15/2026 DD 12/15/16			1,155,000.000	1,135,988.70
SCOTTS MIRACLE-GRO CO/THE 6.000% 10/15/2023 DD 10/15/16			1,367,000.000	1,404,592.50
SEADRILL PARTNERS 2/14 TL			910,510.600	862,936.43
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	1,311,187.50
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12			2,225,000.000	2,330,687.50
SEAWORLD 3/17 B5 TLB			1,594,957.010	1,591,639.50
SEDGWICK CMS 2/14 TL			412,518.830	412,584.84
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	671,522.47
SENSATA TECHNOLOGIES BV 144A 5.625% 11/01/2024 DD 10/14/14			19,000.000	19,617.50
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			839,000.000	888,333.20
SERVICEMASTER 11/16 TLC			831,857.720	838,096.65
SESI LLC 7.125% 12/15/2021 DD 06/15/12			785,000.000	797,952.50
SESI LLC 7.750% 09/15/2024 DD 03/15/18			1,546,000.000	1,576,920.00
SEVEN GENERATIONS ENERGY 144A 6.750% 05/01/2023 DD 04/30/15			337,000.000	347,110.00
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15			732,000.000	757,620.00
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			945,000.000	945,000.00
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,165,000.000	935,834.36
SHARKNINJA 10/17 TLB			638,550.000	613,008.00
SIG COMBIBLOC 1/15 (USD) 0.000% 03/11/2022 DD 01/14/15			451,407.900	451,719.38
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,378,821.870	2,705,802.83
SILVERSEA CRUISE FINANCE 144A 7.250% 02/01/2025 DD 01/30/17			251,000.000	272,962.50
SINCLAIR TELEVISION 12/16 TLB2			671,582.280	673,261.24
SINCLAIR TELEVISION/SINCLAIR BROADCAST 12/17 TLB			95,000.000	94,715.00
SINGAPORE GOVERNMENT BOND 2.500% 06/01/2019			2,200,000.000	1,617,390.86

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SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			8,255,000.000	6,188,697.41
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	678,800.42
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			1,230,000.000	1,183,518.30
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			1,044,000.000	1,047,915.00
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			2,175,000.000	2,158,687.50
SITE CENTERS CORP 4.625% 07/15/2022 DD 06/22/12			459,000.000	469,313.31
SITEONE LANDSCAPE 8/18 COV-LITE TLE			529,141.688	530,797.90
SKY PLC 144A 9.500% 11/15/2018 DD 11/24/08			297,000.000	299,346.30
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			300,000.000	303,337.92
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,873,000.000	4,873,000.00
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,999,000.000	2,999,000.00
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,874,000.000	1,874,000.00
SLIDE 2018-FUN FUN D 144A VAR RT 06/15/2031 DD 09/28/18			1,124,000.000	1,124,000.00
SLIDE 2018-FUN FUN XCP 144A VAR RT 12/15/2020 DD 09/28/18			17,968,000.000	363,630.99
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	219,284.70
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18			876,000.000	905,565.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,614,000.000	1,684,693.20
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	679,849.01
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15			1,168.000	1,514,223.82
SMB PRIVATE EDUCATION C R 144A 0.000% 09/18/2046 DD 10/27/15			301.000	414,942.74
SNLP MEZZ B 2017-1 LLC 10.278% 07/15/2041 DD 07/01/16			6,810,021.500	7,226,304.49
SOLARWINDS 3/18 TLB			2,430,140.110	2,443,651.69
SOLENIS 6/18 (USD) COV-LITE TL			568,575.000	572,896.17
SOLENIS 6/18 2ND LIEN COV-LITE TL			245,000.000	241,325.00
SOLERA 3/16 (USD) COV-LITE TL			979,942.160	981,784.46
SOPHIA LP / SOPHIA FINANC 144A 9.000% 09/30/2023 DD 09/30/15			245,000.000	255,412.50
SOTERA HEALTH HOLDINGS LL 144A 6.500% 05/15/2023 DD 05/15/15			1,017,000.000	1,047,510.00
SOTERA HEALTH TOPCO INC 144A 8.125% 11/01/2021 DD 11/01/16			329,000.000	332,290.00
SOUND PHYSICIANS 6/18 TL			498,750.000	502,281.15
SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16			380,000.000	350,395.95
SOUTH CAROLINA ELECTRIC & GAS 4.350% 02/01/2042 DD 01/30/12			500,000.000	478,270.00
SOUTHCROSS HOLDINGS 4/16 COV-LITE TLB			168,263.320	156,484.89
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			2,099,999.960	2,044,229.89
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13			445,000.000	412,277.33
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			700,000.000	706,825.73
SOUTHERN CO/THE 144A VAR RT 09/30/2020 DD 06/21/17			400,000.000	401,251.83
SOUTHERN CO/THE 2.950% 07/01/2023 DD 05/24/16			4,485,000.000	4,308,347.38
SOUTHERN CO/THE VAR RT 03/15/2057 DD 12/08/16			475,000.000	481,526.80
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15			890,000.000	971,634.61

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SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			491,000.000	468,163.59
SPECTRA ENERGY PARTNERS LP 4.600% 06/15/2021 DD 06/09/11			222,000.000	226,794.92
SPECTRUM BRANDS 4/17 COV-LITE TLB			352,804.580	354,568.61
SPECTRUM BRANDS HOLDINGS INC 7.750% 01/15/2022 DD 01/21/14			1,070,000.000	1,101,565.00
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			1,744,000.000	1,765,800.00
SPECTRUM BRANDS INC 6.625% 11/15/2022 DD 11/15/13			55,000.000	56,375.00
SPEEDCAST 4/18 COV LITE TLB 0.000% 04/18/2023 DD 04/18/18			713,212.500	706,971.89
SPRINGLEAF FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			877,000.000	873,711.25
SPRINGLEAF FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			712,000.000	711,644.00
SPRINGLEAF FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			769,000.000	765,155.00
SPRINGS WINDOW FASHIONS 5/18 TL			648,375.000	653,237.81
SPRINT COMMUNICATIONS 2/17 TL			2,812,175.000	2,819,205.44
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	162,977.50
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	124,768.80
SPRINT COMMUNICATIONS INC 6.000% 11/15/2022 DD 11/14/12			540,000.000	552,150.00
SPRINT COMMUNICATIONS INC 7.000% 08/15/2020 DD 08/14/12			750,000.000	786,562.50
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			1,349,000.000	1,399,587.50
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			3,658,000.000	3,879,309.00
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	777,122.50
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			67,000.000	72,276.25
SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18			180,000.000	180,882.00
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	184,372.50
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	728,550.00
SRS DISTRIBUTION 5/18 COV-LITE TLB			860,000.000	853,369.40
SS&C TECHNOLOGIES 4/18 COV- 0.000% 04/16/2025 DD 02/16/18			2,102,723.670	2,104,048.39
SS&C TECHNOLOGIES 8/18 ADD-ON B5 TLB			1,185,000.000	1,185,367.35
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18			774,000.000	774,000.00
STANDARDAERO AVIATION HOL 144A 10.000% 07/15/2023 DD 07/07/15			309,000.000	333,333.75
STAPLES 8/17 TLB 0.000% 09/12/2024 DD 07/06/17			1,198,181.910	1,197,439.04
STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17			670,000.000	583,243.26
STARFRUIT FINCO BV / STAR 144A 8.000% 10/01/2026 DD 10/01/18			1,410,000.000	1,431,150.00
STARS GROUP HOLDINGS BV / 144A 7.000% 07/15/2026 DD 07/10/18			561,000.000	578,778.09
STARWOOD MORTGAGE IMC1 A1 144A VAR RT 03/25/2048 DD 07/01/18			1,298,762.060	1,298,733.88
STARWOOD PROPERTY TRUST INC 4.750% 03/15/2025 DD 03/15/18			475,000.000	454,864.75
STATE GRID OVERSEAS INVES REGS 2.125% 05/18/2021			1,140,000.000	1,096,037.04
STATION CASINOS 5/16 TLB			1,298,084.990	1,302,810.02
STERIGENICS-NORDION 3/17 TL			1,709,707.630	1,711,126.69
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			278,000.000	278,020.29

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STONWAY CAPITAL CORP 144A 10.000% 03/01/2027 DD 02/15/17			0.100	0.09
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,069,609.300	1,037,521.02
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04			650,642.940	652,499.29
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			1,087,875.810	1,089,532.20
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06			1,395,317.811	1,341,945.51
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03			171,484.220	170,146.46
STYROLUTION 11/17 (USD) TLB			200,710.690	200,459.81
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17			670,000.000	642,415.44
SUMITOMO MITSUI BANKING CORP 2.514% 01/17/2020 DD 01/17/18			950,000.000	942,460.39
SUMITOMO MITSUI FINANCIAL GROU 2.846% 01/11/2022 DD 01/12/17			1,440,000.000	1,404,720.49
SUMMIT MATERIALS 11/17 0.000% 11/21/2024 DD 11/06/17			972,650.000	973,865.81
SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14			1,225,000.000	1,174,230.60
SUNOCO LP / SUNOCO FINANC 144A 4.875% 01/15/2023 DD 01/23/18			956,000.000	946,440.00
SUNOCO LP / SUNOCO FINANC 144A 5.500% 02/15/2026 DD 01/23/18			804,000.000	776,664.00
SUNOCO LP / SUNOCO FINANC 144A 5.875% 03/15/2028 DD 01/23/18			835,000.000	802,643.75
SUNTRUST BANK/ATLANTA GA VAR RT 01/29/2021 DD 02/02/18			3,335,000.000	3,300,534.41
SUNTRUST BANK/ATLANTA GA VAR RT 08/02/2024 DD 07/26/18			935,000.000	927,355.73
SURGERY CENTER HOLDINGS I 144A 8.875% 04/15/2021 DD 03/31/16			421,000.000	438,366.25
SWEDEN GOVERNMENT INTERNA 144A 0.125% 04/24/2023			2,855,000.000	3,326,077.18
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			16,889,000.000	3,896,302.78
SWISSPORT FINANCING SARL 144A 9.750% 12/15/2022			725,000.000	910,128.17
SWITCH 12/17 COV-LITE TLB			519,454.780	521,402.74
SYMANTEC CORP 144A 5.000% 04/15/2025 DD 02/09/17			2,233,000.000	2,209,436.90
SYNCHRONY CREDIT CARD MAST 1 A 2.370% 03/15/2023 DD 03/17/15			1,414,000.000	1,399,552.32
SYNCHRONY CREDIT CARD MAST 1 B 2.190% 06/15/2023 DD 06/15/17			3,750,000.000	3,680,614.50
SYNCHRONY CREDIT CARD MAST 2 A 3.470% 05/15/2026 DD 06/01/18			5,319,000.000	5,315,000.64
SYNEOS HEALTH INC / INVEN 144A 7.500% 10/01/2024 DD 10/14/16			477,000.000	504,427.50
SYNGENTA FINANCE NV 144A 3.698% 04/24/2020 DD 04/24/18			583,000.000	581,677.17
SYNGENTA FINANCE NV 144A 3.933% 04/23/2021 DD 04/24/18			600,000.000	598,312.56
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	712,287.00
SYSCO CORP 4.450% 03/15/2048 DD 03/19/18			435,000.000	424,199.53
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18			556,000.000	530,629.72
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			974,000.000	916,777.50
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			2,628,000.000	2,618,145.00
T-MOBILE USA INC 6.000% 04/15/2024 DD 04/01/16			796,000.000	824,855.00
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	238,572.20
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			1,495,000.000	1,566,311.50
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			264,000.000	197,010.00
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	424,080.00

Asset Detail

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As Of Date : 9/30/2018

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			860,600.370	783,146.34
TACALA 1/18 COV-LITE TL			1,280,519.620	1,285,641.70
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			2,669,350.000	2,746,414.14
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			1,091,000.000	1,100,546.25
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			639,000.000	650,981.25
TARGA RESOURCES PARTNERS 144A 5.000% 01/15/2028 DD 10/17/17			2,953,000.000	2,871,792.50
TARGA RESOURCES PARTNERS 144A 5.875% 04/15/2026 DD 04/12/18			2,009,000.000	2,073,000.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	291,824.00
TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			505,000.000	510,290.38
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			2,737,000.000	2,737,000.00
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13			726,000.000	729,630.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	115,245.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,517,000.000	1,528,377.50
TCF AUTO RECEIVABLE 1A A4 144A 1.960% 11/16/2020 DD 06/11/15			337,705.570	337,049.88
TCF AUTO RECEIVABLE 2A A4 144A 2.550% 04/15/2021 DD 11/25/15			526,702.590	526,076.34
TCI-FLATIRON CLO 201 1A A 144A VAR RT 07/17/2028 DD 07/07/16			3,750,000.000	3,759,043.08
TEAM HEALTH 1/17 COV-LITE TL 0.000% 02/06/2024 DD 11/01/16			785,426.120	761,863.34
TECH DATA CORP 3.700% 02/15/2022 DD 01/31/17			761,000.000	744,883.64
TECK RESOURCES LTD 144A 8.500% 06/01/2024 DD 06/07/16			1,183,000.000	1,295,385.00
TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11			3,144,000.000	3,301,200.00
TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17			765,083.180	761,579.10
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			1,145,000.000	1,090,612.50
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			422,000.000	410,922.50
TELEFLEX INC 4.625% 11/15/2027 DD 11/20/17			499,000.000	473,870.36
TELENET 5/18 (USD) AN TL			580,000.000	577,372.60
TELESAT CANADA 2/17 TLB			1,291,077.700	1,292,459.15
TELUS CORP 4.600% 11/16/2048 DD 06/12/18			190,000.000	189,066.58
TEMPO ACQUISITION 5/17 COV-LITE TLB			1,373,080.200	1,377,734.95
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			1,366,000.000	1,288,333.34
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13			665,000.000	661,675.00
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			3,149,000.000	3,062,402.50
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17			622,000.000	612,670.00
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			886,000.000	893,752.50
TENET HEALTHCARE CORP 7.000% 08/01/2025 DD 06/14/17			667,000.000	658,662.50
TENNESSEE GAS PIPELINE CO LLC 7.000% 03/15/2027 DD 03/13/97			395,000.000	458,106.81
TERMINALES PORTUARIOS EUR 144A 8.125% 04/01/2037 DD 04/18/12			659,662.590	686,049.09
TERRAFORM GLOBAL OPERATIN 144A 6.125% 03/01/2026 DD 02/22/18			790,000.000	758,400.00
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17			885,000.000	869,512.50
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			1,644,000.000	1,528,920.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TERVITA ESCROW CORP 144A 7.625% 12/01/2021 DD 12/12/16			1,505,000.000	1,552,031.25
TEVA PHARMACEUTICAL FINANCE CO 3.650% 11/10/2021 DD 11/10/11			122,000.000	118,170.66
TEVA PHARMACEUTICAL FINANCE NE 1.700% 07/19/2019 DD 07/21/16			267,000.000	262,658.11
TEVA PHARMACEUTICAL FINANCE NE 2.200% 07/21/2021 DD 07/21/16			448,000.000	420,985.60
TEVA PHARMACEUTICAL FINANCE NE 4.500% 03/01/2025			1,210,000.000	1,502,800.42
TEVA PHARMACEUTICAL FINANCE NE 6.000% 04/15/2024 DD 03/14/18			1,895,000.000	1,924,266.44
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			97,000.000	92,983.33
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			915,000.000	823,365.06
TEXAS GAS TRANSMISSION LL 144A 4.500% 02/01/2021 DD 01/19/11			220,000.000	221,827.47
TEXTAINER MARINE CON 1A A 144A 4.110% 07/20/2043 DD 08/06/18			1,071,980.000	1,062,676.61
THARALDSON HOTEL PO THL F 144A VAR RT 11/11/2034 DD 02/05/18			1,585,746.010	1,596,647.85
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	274,304.03
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	516,319.62
THOMSON REUTERS 11/17 (IP&S) COV-LITE TL			1,888,854.370	1,888,854.37
TIBCO SOFTWARE 7/17 COV-LITE TLB			777,090.320	779,841.22
TIBCO SOFTWARE INC 144A 11.375% 12/01/2021 DD 12/05/14			738,000.000	787,815.00
TIERPOINT 4/17 COV-LITE TL			1,217,125.710	1,202,288.95
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11			260,000.000	250,425.03
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07			815,000.000	884,085.65
TITAN INTERNATIONAL INC 6.500% 11/30/2023 DD 05/30/18			176,000.000	170,170.01
TKC HOLDINGS 1/17 COV-LITE TLB			1,410,705.140	1,411,593.88
TNT CRANE 11/13 COV-LITE TL			521,210.980	506,877.68
TORCHMARK CORP 4.550% 09/15/2028 DD 09/27/18			805,000.000	808,887.42
TORONTO-DOMINION BANK/THE 3.250% 06/11/2021 DD 06/12/18			1,845,000.000	1,844,401.26
TOTAL SYSTEM SERVICES INC 4.450% 06/01/2028 DD 05/11/18			1,590,000.000	1,590,467.17
TOWD POINT MORTGAGE 2 A1 144A VAR RT 04/25/2057 DD 05/01/17			1,078,306.950	1,058,056.78
TOWD POINT MORTGAGE 3 A1 144A VAR RT 05/25/2058 DD 06/01/18			875,368.130	875,582.34
TOWD POINT MORTGAGE 3 A1 144A VAR RT 07/25/2057 DD 07/01/17			355,295.760	346,039.78
TOWD POINT MORTGAGE 4 A1 144A VAR RT 06/25/2058 DD 08/01/18			1,887,021.530	1,830,659.21
TOWD POINT MORTGAGE 5 A1 144A VAR RT 02/25/2057 DD 10/30/17			2,235,041.150	2,237,044.42
TOWER AUTOMOTIVE 3/17 TLB			223,691.850	224,810.31
TOYOTA MOTOR CREDIT CORP 3.450% 09/20/2023 DD 09/20/18			1,800,000.000	1,795,262.47
TPF 9/14 COV-LITE TL 0.000% 10/02/2023 DD 09/11/14			521,868.330	520,563.66
TRADER 3/17 TL			296,205.080	296,699.74
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			870,000.000	856,267.62
TRANSCANADA PIPELINES LTD 4.875% 05/15/2048 DD 05/07/18			345,000.000	352,626.76
TRANSCANADA PIPELINES LTD VAR RT 05/15/2067 DD 05/03/07			2,399,000.000	2,238,197.33
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17			950,000.000	903,687.50
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			1,960,000.000	1,920,800.00

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TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			1,355,000.000	1,383,793.75
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			3,070,000.000	3,739,543.23
TRANSDIGM 2/18 TLG 0.000% 08/22/2024 DD 02/07/18			764,329.789	766,416.40
TRANSDIGM 5/18 COV-LITE TLE			676,986.075	678,705.61
TRANSDIGM 5/18 COV-LITE TLF			2,804,580.230	2,814,059.71
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13			41,000.000	41,051.25
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14			397,000.000	403,451.25
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,366,000.000	2,395,575.00
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			2,089,000.000	2,139,595.58
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,151,000.000	1,083,378.75
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			854,000.000	861,472.50
TRANSOCEAN INC 144A 7.500% 01/15/2026 DD 10/17/17			284,000.000	293,230.00
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			867,000.000	881,080.08
TRANSUNION 6/18 INCREMENTAL TLB4			618,450.000	620,126.00
TRANSUNION 8/17 COV-LITE TLB3			1,431,193.110	1,433,525.96
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07			376,000.000	314,900.00
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			407,932.141	297,790.46
TRAVERSE MIDSTREAM 9/17 TLB 0.000% 09/27/2024 DD 09/11/17			1,120,000.000	1,127,470.40
TRIBUNE 6/15 TL			13,561.010	13,620.41
TRIBUNE MEDIA CO 5.875% 07/15/2022 DD 01/15/16			2,110,000.000	2,153,206.25
TRICORBRAUN 11/16 COV-LITE DELAYED TL			45,450.010	45,610.91
TRICORBRAUN 11/16 COV-LITE TL			451,056.800	452,653.54
TRIMARK 9/17 COV-LITE TL			998,246.290	967,470.35
TRIMAS CORP 144A 4.875% 10/15/2025 DD 09/20/17			104,000.000	99,580.00
TRINSEO 5/18 COV-LITE TL			777,150.000	779,737.91
TRIUMPH GROUP INC 4.875% 04/01/2021 DD 02/26/13			930,000.000	897,450.00
TRONOX FINANCE 9/17 COV-LITE (BLOCKED LOANS) TLB			448,586.930	450,174.93
TRONOX FINANCE 9/17 COV-LITE TLB			1,035,200.570	1,038,865.18
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	98,910.00
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04			709,000.000	296,007.50
TTM TECHNOLOGIES 9/17 COV-LITE TL			617,851.290	619,655.42
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			5,138,000.000	4,912,955.60
TXU/TCEH 10/16 COV-LITE TLB			1,451,741.290	1,453,062.37
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			5,010,000.000	4,387,859.75
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			5,325,000.000	4,931,241.22
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			835,000.000	772,766.41
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			7,575,000.000	7,161,333.94
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			935,000.000	880,433.98
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16			35,000.000	32,916.41

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U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			4,720,000.000	4,662,843.72
U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18			4,785,000.000	4,721,262.32
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			7,085,000.000	7,602,813.88
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			75,000.000	82,122.07
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			2,720,000.000	3,183,037.51
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10			7,380,000.000	8,769,227.36
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			2,660,000.000	3,170,699.22
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10			4,820,000.000	5,909,583.60
U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11			425,000.000	531,764.64
U S TREASURY NOTE 1.000% 11/30/2018 DD 11/30/16			680,000.000	678,703.38
U S TREASURY NOTE 1.375% 09/30/2019 DD 09/30/17			36,470,000.000	36,009,851.08
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16			13,910,000.000	12,622,781.68
U S TREASURY NOTE 1.625% 05/15/2026 DD 05/15/16			5,260,000.000	4,758,245.34
U S TREASURY NOTE 1.875% 03/31/2022 DD 03/31/17			4,335,000.000	4,186,323.03
U S TREASURY NOTE 1.875% 04/30/2022 DD 04/30/17			13,710,000.000	13,228,543.33
U S TREASURY NOTE 2.000% 02/15/2025 DD 02/15/15			6,470,000.000	6,093,425.82
U S TREASURY NOTE 2.000% 10/31/2022 DD 10/31/17			8,170,000.000	7,877,667.19
U S TREASURY NOTE 2.125% 05/15/2025 DD 05/15/15			3,695,000.000	3,498,558.80
U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17			1,925,000.000	1,836,645.51
U S TREASURY NOTE 2.125% 09/30/2024 DD 09/30/17			2,605,000.000	2,481,974.81
U S TREASURY NOTE 2.125% 12/31/2022 DD 12/31/15			23,465,000.000	22,703,304.04
U S TREASURY NOTE 2.250% 01/31/2024 DD 01/31/17			5,365,000.000	5,174,919.71
U S TREASURY NOTE 2.250% 02/15/2021 DD 02/15/18			10,000.000	9,860.55
U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17			5,830,000.000	5,487,715.22
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			11,780,000.000	11,289,013.26
U S TREASURY NOTE 2.250% 12/31/2024 DD 12/31/17			3,100,000.000	2,968,855.47
U S TREASURY NOTE 2.375% 08/15/2024 DD 08/15/14			7,645,000.000	7,392,655.29
U S TREASURY NOTE 2.500% 06/30/2020 DD 06/30/18			15,830,000.000	15,748,376.57
U S TREASURY NOTE 2.625% 06/30/2023 DD 06/30/18			9,860,000.000	9,719,803.13
U S TREASURY NOTE 2.625% 07/31/2020 DD 07/31/18			4,023,000.000	4,009,799.53
U S TREASURY NOTE 2.625% 08/31/2020 DD 08/31/18			19,425,000.000	19,355,191.41
U S TREASURY NOTE 2.750% 06/30/2025 DD 06/30/18			6,670,000.000	6,562,915.22
U S TREASURY NOTE 2.750% 07/31/2023 DD 07/31/18			1,635,000.000	1,620,502.14
U S TREASURY NOTE 2.750% 08/31/2023 DD 08/31/18			1,790,000.000	1,774,337.50
U S TREASURY NOTE 2.750% 08/31/2025 DD 08/31/18			4,510,000.000	4,435,831.65
U S TREASURY NOTE 2.750% 09/15/2021 DD 09/15/18			13,540,000.000	13,488,696.13
U S TREASURY NOTE 2.750% 09/30/2020 DD 09/30/18			7,450,000.000	7,439,814.43
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			1,220,000.000	1,209,610.95
U S TREASURY NOTE 2.875% 08/15/2028 DD 08/15/18			5,485,000.000	5,400,582.45

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U.S.I. 8/17 INCREMENTAL TLB			2,019,886.450	2,020,391.42
UBS AG/LONDON 144A 2.450% 12/01/2020 DD 11/30/17			846,000.000	828,454.81
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			736,000.000	819,904.00
UBS COMMERCIAL MOR NYCH G 144A VAR RT 02/15/2032 DD 02/26/18			1,559,000.000	1,558,610.25
UBS COMMERCIAL MORTGAGE C8 A2 3.713% 02/15/2051 DD 02/01/18			7,414,000.000	7,479,100.11
UBS GROUP FUNDING SWITZER 144A 2.650% 02/01/2022 DD 08/10/16			792,000.000	765,585.40
UBS GROUP FUNDING SWITZER 144A 3.491% 05/23/2023 DD 03/23/17			381,000.000	373,326.50
UBS GROUP FUNDING SWITZER 144A VAR RT 05/23/2023 DD 03/23/17			950,000.000	964,039.52
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,782,212.62
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,101,190.36
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,729,559.45
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	805,500.00
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,635,038.630	654,015.45
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	2,947,547.68
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	241,935.10
UNIFRAX 4/17 (USD) COV-LITE TLB			765,331.870	770,597.35
UNION PACIFIC CORP 3.500% 06/08/2023 DD 06/08/18			2,255,000.000	2,249,145.35
UNION PACIFIC CORP 4.800% 09/10/2058 DD 06/08/18			825,000.000	852,816.22
UNITED AIR LINES 4/18 TLB 0.000% 04/01/2024 DD 04/24/18			869,000.000	867,913.75
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14			126,836.470	127,153.57
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			735,000.000	708,515.75
UNITED KINGDOM GILT REGS 3.750% 09/07/2020			525,000.000	722,961.90
UNITED RENTALS NORTH AMERICA I 4.625% 07/15/2023 DD 03/26/15			1,635,000.000	1,647,262.50
UNITED RENTALS NORTH AMERICA I 4.625% 10/15/2025 DD 09/22/17			228,000.000	221,160.00
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			3,074,000.000	2,881,875.00
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,959,000.000	1,936,961.25
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,597,000.000	1,644,910.00
UNITED TECHNOLOGIES CORP 3.350% 08/16/2021 DD 08/16/18			247,000.000	246,654.01
UNITED TECHNOLOGIES CORP 3.650% 08/16/2023 DD 08/16/18			587,000.000	584,393.46
UNITED UTILITIES PLC 5.375% 02/01/2019 DD 01/16/04			158,000.000	159,179.87
UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18			825,000.000	828,015.41
UNITYMEDIA 6/17 COV-LITE TLB 0.000% 09/30/2025 DD 06/08/17			495,000.000	495,371.25
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14			2,660,000.000	2,793,000.00
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14			915,000.000	929,081.85
UNIVAR 11/17 (USD) COV-LITE TLB3			647,566.550	648,822.83
UNIVERSAL HEALTH SERVICES 144A 3.750% 08/01/2019 DD 08/07/14			295,000.000	296,475.00
UNIVERSAL HEALTH SERVICES 144A 4.750% 08/01/2022 DD 08/07/14			1,180,000.000	1,185,900.00
UNIVERSAL SERVICES 7/15 COV-LITE TL			1,160,427.280	1,141,570.34
UNIVISION 3/17 C5 COV-LITE TL			1,398,619.760	1,359,108.75

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As Of Date : 9/30/2018

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UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12			88,000.000	90,032.80
UPC FINANCING 10/17 (USD) AR TL			837,075.950	836,347.69
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	1,210,837.97
US BANK NA/CINCINNATI OH 2.050% 10/23/2020 DD 10/24/17			20,000.000	19,587.83
US CONCRETE INC 6.375% 06/01/2024 DD 06/07/16			181,000.000	183,117.70
US FOODS 6/16 COV-LITE TLB			1,667,411.570	1,673,047.42
US INFRASTRUCTURE 6/17 TLB			682,663.217	686,363.25
US SILICA 4/18 COV-LITE TLB 0.000% 12/31/2021 DD 04/04/18			223,875.000	218,627.37
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,793,940.005	7,600,957.22
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			43,390,305.000	42,004,708.08
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			95,064,987.500	92,760,783.32
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			29,259,175.000	28,073,131.82
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			84,735,359.997	83,072,241.29
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			30,511,129.998	30,100,928.60
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,566,457.000	6,605,657.63
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,239,916.000	6,311,163.80
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			12,527,620.000	12,616,520.38
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			11,094,350.000	11,229,273.50
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09			10,505,152.000	10,530,730.99
USA COMPRESSION PARTNERS 144A 6.875% 04/01/2026 DD 03/23/18			681,000.000	703,132.50
UTEX INDUSTRIES 5/14 COV-LITE 2ND LIEN TL			73,000.000	71,905.00
UTEX INDUSTRIES 5/14 COV-LITE TLB			357,533.850	353,808.35
UTILITY ONE 4/17 COV-LITE TLB			331,208.480	337,832.64
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			794,912.250	792,924.97
VALE OVERSEAS LTD 4.375% 01/11/2022 DD 01/11/12			815,000.000	821,112.50
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			115,000.000	126,028.50
VALEANT 5/18 TLB			681,349.894	684,572.68
VALEANT PHARMACEUTICALS I 144A 8.500% 01/31/2027 DD 06/01/18			261,000.000	274,702.50
VALEANT PHARMACEUTICALS I 144A 9.250% 04/01/2026 DD 03/26/18			1,955,000.000	2,108,956.25
VALERO ENERGY PARTNERS LP 4.375% 12/15/2026 DD 12/09/16			700,000.000	687,097.42
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	900,065.10
VANTIV 5/18 COV-LITE TLB4			3,576,849.940	3,580,212.18
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16			689,000.000	695,261.51
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			535,000.000	544,180.60
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			1,007,000.000	1,025,881.25
VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12			450,000.000	389,189.13

Asset Detail

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As Of Date : 9/30/2018

Accounting Status : REVISED

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VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			60,000.000	60,486.23
VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16			2,453,839.230	2,442,290.48
VERIZON OWNER TRUST 1A B 144A 2.450% 09/20/2021 DD 03/14/17			5,702,000.000	5,622,052.83
VERIZON OWNER TRUST 2A A 144A 1.920% 12/20/2021 DD 06/20/17			1,830,000.000	1,806,160.40
VERSCEND 8/18 TLB			1,077,397.820	1,085,930.81
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			591,000.000	611,685.00
VERTAFORE 5/18 TLB			950,000.000	953,800.00
VERTIV 3/17 COV-LITE TLB			1,730,661.360	1,736,424.47
VFH PARENT LLC / ORCHESTR 144A 6.750% 06/15/2022 DD 06/16/17			1,914,000.000	1,980,438.00
VIACOM INC 2.750% 12/15/2019 DD 12/10/14			180,000.000	178,977.92
VIASAT INC 144A 5.625% 09/15/2025 DD 09/21/17			935,000.000	878,900.00
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12			1,354,000.000	1,391,235.00
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			1,098,000.000	1,071,428.40
VIRGIN MEDIA 11/17 (USD) 0.000% 01/15/2026 DD 11/06/17			2,155,000.000	2,158,189.40
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			2,528,000.000	2,499,863.36
VIRGIN MEDIA FINANCE PLC 144A 6.375% 04/15/2023 DD 02/22/13			203,000.000	208,836.25
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15			2,092,000.000	2,045,536.68
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			453,000.000	449,602.50
VIRGINIA ELECTRIC & POWER CO 2.950% 11/15/2026 DD 11/16/16			340,000.000	319,135.95
VIRTU 9/18 TL			86,745.080	87,287.24
VISA INC 4.300% 12/14/2045 DD 12/14/15			245,000.000	253,328.17
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			9,975.000	9,982.48
VISTRA ENERGY CORP 7.625% 11/01/2024 DD 05/01/15			659,000.000	709,248.75
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			877,000.000	886,866.25
VIVID SEATS 6/17 COV-LITE TLB			1,122,757.570	1,115,740.34
VMWARE INC 2.950% 08/21/2022 DD 08/21/17			1,995,000.000	1,920,282.90
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			1,270,000.000	1,220,520.80
VODAFONE GROUP PLC 3.750% 01/16/2024 DD 05/30/18			752,000.000	743,478.56
VODAFONE GROUP PLC 5.000% 05/30/2038 DD 05/30/18			210,000.000	207,068.81
VODAFONE GROUP PLC VAR RT 01/16/2024 DD 05/30/18			510,000.000	511,241.45
VODAFONEZIGGO 1/17 (USD) TLE			460,000.000	451,471.60
VULCAN MATERIALS CO VAR RT 03/01/2021 DD 02/23/18			727,000.000	729,679.38
WABASH NATIONAL 11/17 COV-LITE TLB			255,469.660	255,469.66
WABTEC CORP 4.700% 09/15/2028 DD 09/14/18			550,000.000	541,285.20
WACHOVIA BANK COMMERCIAL C24 D VAR RT 03/15/2045 DD 03/01/06			1,445,000.000	1,430,706.49
WALGREENS INFUSION/OPTION CARE 6/18 COV-LITE TLB			1,051,721.602	1,055,665.56
WALMART INC 3.700% 06/26/2028 DD 06/27/18			1,455,000.000	1,455,392.85
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05			235,496.240	236,938.11
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03			966,132.780	979,646.47

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WARNER MEDIA LLC 3.875% 01/15/2026 DD 11/20/15			2,195,000.000	2,129,889.67
WARNER MEDIA LLC 4.650% 06/01/2044 DD 05/28/14			35,000.000	31,478.57
WARNER MUSIC 6/18 COV-LITE TLF			1,055,000.000	1,053,006.05
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			136,094.450	136,774.92
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			777,107.100	780,992.64
WASTE INDUSTRIES 9/17 COV-LITE 0.000% 09/27/2024 DD 09/06/17			451,587.500	453,940.27
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			770,000.000	751,712.50
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13			252,000.000	257,040.00
WATERFALL FINANCE 1 CL P 144A 10.278% 07/15/2041 DD 07/01/16			1,923,227.670	2,163,565.74
WATERFALL FINANCE 1 LLC SERIES V			13,544.110	13,544.11
WEATHERFORD INTERNATIONAL 144A 9.875% 03/01/2025 DD 02/28/18			97,000.000	93,605.00
WEATHERFORD INTERNATIONAL LTD 7.750% 06/15/2021 DD 06/17/16			612,000.000	608,940.00
WEATHERFORD INTERNATIONAL LTD 8.250% 06/15/2023 DD 06/17/16			98,000.000	92,610.00
WEATHERFORD INTERNATIONAL LTD 9.875% 02/15/2024 DD 08/15/17			635,000.000	622,300.00
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15			510,000.000	503,721.18
WEC ENERGY GROUP INC 3.375% 06/15/2021 DD 06/07/18			2,205,000.000	2,205,495.60
WEC ENERGY GROUP INC VAR RT 05/15/2067 DD 05/11/07			2,527,000.000	2,447,930.17
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			169,000.000	184,632.50
WELLCARE HEALTH PLANS INC 144A 5.375% 08/15/2026 DD 08/13/18			1,324,000.000	1,347,170.00
WELLCARE HEALTH PLANS INC 5.250% 04/01/2025 DD 03/22/17			1,478,000.000	1,502,017.50
WELLS FARGO & CO 3.069% 01/24/2023 DD 01/24/17			2,188,000.000	2,135,535.36
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	789,779.16
WELLS FARGO & CO VAR RT 07/27/2021			1,790,000.000	1,308,442.78
WELLS FARGO BANK NA 2.600% 01/15/2021 DD 01/23/18			1,180,000.000	1,160,123.97
WELLS FARGO BANK NA VAR RT 07/23/2021 DD 07/23/18			3,710,000.000	3,705,666.76
WELLS FARGO COMMERC SMP A 144A VAR RT 12/15/2034 DD 12/21/17			1,340,000.000	1,340,000.00
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			248,101.200	253,216.25
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD 11/01/13			1,529,000.000	1,093,593.36
WELLTOWER INC 4.250% 04/15/2028 DD 04/10/18			530,000.000	521,900.62
WELLTOWER INC 4.950% 09/01/2048 DD 08/16/18			210,000.000	208,547.39
WENDY'S FUNDING L 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15			2,420,150.000	2,421,093.86
WENDY'S FUNDING LL 1A A2I 144A 3.573% 03/15/2048 DD 01/17/18			486,325.000	467,941.91
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			1,111,000.000	1,102,667.50
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16			185,000.000	181,677.19
WEST CORP 10/17 COV-LITE TL			984,677.980	981,083.90
WEST CORP 3/18 INCREMENTAL 0.000% 10/10/2024 DD 03/28/18			603,487.500	597,790.58
WESTERN AUSTRALIAN TREASURY CO 2.500% 07/23/2024			2,845,000.000	2,025,353.79
WESTERN DIGITAL 5/18 TLB 0.000% 04/29/2023 DD 05/07/18			498,357.717	498,826.17
WESTERN GAS PARTNERS LP 5.300% 03/01/2048 DD 03/02/18			1,135,000.000	1,040,312.41

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WESTINGHOUSE/BROOKFIELD WEC 0.000% 08/01/2025 DD 07/10/18			1,075,000.000	1,087,900.00
WESTMORELAND COAL 12/14 TLB			310,327.580	81,979.24
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	1,076,733.42
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			615,000.000	832,902.68
WEWORK COS INC 144A 7.875% 05/01/2025 DD 04/30/18			228,000.000	220,961.64
WEX INC 144A 4.750% 02/01/2023 DD 01/30/13			525,000.000	524,343.75
WEYERHAEUSER CO 4.700% 03/15/2021 DD 11/15/10			269,000.000	275,624.86
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			549,905.680	452,581.17
WF CRCO LLC 144A 10.278% 07/15/2041 DD 07/01/16			1,439,745.180	1,523,490.84
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			103,563.490	158,634.00
WFRBS COMMERCIAL MO C14 E 144A 3.250% 06/15/2046 DD 06/01/13			4,726,000.000	3,497,128.93
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	919,804.52
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	198,776.20
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	388,239.25
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14			5,734,000.000	4,197,172.17
WFRBS COMMERCIAL MORTGA C12 AS 3.560% 03/15/2048 DD 03/01/13			7,536,000.000	7,484,117.65
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	850,138.47
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,444,324.73
WFRBS COMMERCIAL MORTGA C20 A5 3.995% 05/15/2047 DD 05/01/14			5,160,000.000	5,256,575.07
WFRBS COMMERCIAL MORTGA C21 A4 3.410% 08/15/2047 DD 08/01/14			7,566,000.000	7,516,700.70
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			324,702.500	326,124.69
WHEELABRATOR TECHNOLOGIES 10/14 TLB			1,832,477.670	1,844,920.19
WHEELABRATOR TECHNOLOGIES 10/14 TLC			245,522.590	247,189.69
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			905,421.610	900,894.50
WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13			645,000.000	661,125.00
WHITING PETROLEUM CORP 6.625% 01/15/2026 DD 07/15/18			1,081,000.000	1,124,240.00
WIDOPENWEST 6/17 TLB			2,560,118.010	2,504,640.26
WILLIAM LYON HOMES INC 7.000% 08/15/2022 DD 08/11/14			216,000.000	220,050.00
WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17			1,585,000.000	1,508,783.66
WILLIAMS COS INC/THE 4.300% 03/04/2024 DD 03/04/14			410,000.000	413,636.76
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			950,000.000	965,186.26
WILLIS NORTH AMERICA INC 4.500% 09/15/2028 DD 09/10/18			1,345,000.000	1,344,619.58
WILLIS TOWERS WATSON PLC 5.750% 03/15/2021 DD 03/17/11			150,000.000	157,240.60
WIND TRE SPA 144A 5.000% 01/20/2026 DD 11/03/17			2,427,000.000	2,150,928.75
WMG ACQUISITION CORP 144A 5.625% 04/15/2022 DD 04/09/14			56,000.000	56,770.00
WORLD FINANCIAL NETWORK CR A A 3.070% 12/16/2024 DD 02/28/18			3,527,000.000	3,504,094.25
WORLD FINANCIAL NETWORK CR B A 3.460% 07/15/2025 DD 09/27/18			4,226,000.000	4,224,816.72
WORLD FINANCIAL NETWORK CR D A 2.150% 04/17/2023 DD 10/05/12			1,626,000.000	1,617,403.99
WORLDSTRIDES / LAKELAND TOURS 0.000% 12/31/2020 DD 11/28/17			1,250,963.530	1,261,133.86

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			1,407,000.000	1,416,595.74
WPX ENERGY INC 5.750% 06/01/2026 DD 05/23/18			840,000.000	852,642.00
WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11			345,000.000	356,667.90
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14			722,000.000	742,757.50
WRANGLER BUYER CORP 144A 6.000% 10/01/2025 DD 09/28/17			565,000.000	530,814.11
WYETH LLC 6.000% 02/15/2036 DD 11/14/05			195,000.000	237,350.55
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			1,300,000.000	1,303,250.00
WYNDHAM DESTINATIONS INC 5.625% 03/01/2021 DD 03/01/11			215,000.000	219,300.00
WYNDHAM HOTELS & RESORTS 144A 5.375% 04/15/2026 DD 04/13/18			150,000.000	148,687.50
WYNDHAM HOTELS 5/18 COV-LITE TLB			1,765,000.000	1,769,783.15
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			190,000.000	181,687.50
WYNN LAS VEGAS LLC / WYNN 144A 5.250% 05/15/2027 DD 05/11/17			76,000.000	70,585.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			1,509,000.000	1,458,071.25
XPLORNET 9/16 TL			937,777.028	942,465.91
XPO LOGISTICS 2/18 COV-LITE 0.000% 02/14/2025 DD 02/15/18			1,675,000.000	1,682,537.50
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			1,078,000.000	1,113,035.00
YARA INTERNATIONAL ASA 144A 7.875% 06/11/2019 DD 06/11/09			675,000.000	696,836.25
YONKERS RACING 5/17 COV-LITE TLB			129,659.690	129,983.84
YUM BRANDS 3/18 TLB			2,930,341.950	2,932,188.05
ZAYO GROUP LLC / ZAYO CAP 144A 5.750% 01/15/2027 DD 01/27/17			1,775,000.000	1,775,000.00
ZAYO GROUP LLC / ZAYO CAPITAL 6.000% 04/01/2023 DD 10/01/15			1,070,000.000	1,102,100.00
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,238,000.000	1,284,759.26
ZEBRA 5/18 COV-LITE TLB			1,017,462.524	1,022,804.21
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			1,071,000.000	1,163,373.75
ZF NORTH AMERICA CAPITAL 144A 4.000% 04/29/2020 DD 04/29/15			450,000.000	451,795.13
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			435,000.000	440,442.73
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,684,000.000	1,534,545.00
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			2,794,000.000	2,621,470.50
ZIMMER BIOMET HOLDINGS INC 3.700% 03/19/2023 DD 03/19/18			171,000.000	169,870.13
ZIONS BANCORP NA VAR RT 12/31/2049 DD 05/21/13			1,440,000.000	1,440,000.00
ZOETIS INC 3.900% 08/20/2028 DD 08/20/18			345,000.000	341,447.24
ZUFFA 8/16 2ND LIEN TL			62,000.000	62,581.56
ZUFFA 8/16 TL			1,303,816.220	1,310,739.49
FUTURES CONTRACTS			-736.000	820,849.05
E-MINI RUSS 2000 FUTURE (CME) EXP DEC 18			104.000	-101,923.18
EURO-BUND FUTURE (EUX) EXP DEC 18			-218.000	237,178.70
US 10YR NOTE FUTURE (CBT) EXP DEC 18			-318.000	364,667.76
US 5YR NOTE FUTURE (CBT) EXP DEC 18			-286.000	255,672.62
US LONG BOND FUTURE (CBT) EXP DEC 18			-14.000	46,998.84

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US ULTRA BOND (CBT) EXP DEC 18			-4.000	18,254.31
NATURAL RESOURCES			146,696,594.530	146,696,594.53
BTG PACTUAL BRAZIL TIMBERLAND IB LP			25,405,798.840	25,405,798.84
KAYNE ANDERSON ENER FD VII LP			91,395,360.000	91,395,360.00
TAURUS MINING FINANCE FD LLC			29,895,435.690	29,895,435.69
OTHER			41,537,113.859	484,738,118.74
PIMCO ALL ASSET FUND-INST			41,537,113.859	484,738,118.74
PREFERRED SECURITIES			27,912,257.000	89,455,027.55
AMERICAN HOMES 4 RENT PFD 5.875% CUMULATIVE			61,510.000	1,524,228.02
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			38,426.000	993,312.10
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			13,238.000	349,747.96
AUSNET SERVICES HOLDINGS REGS VAR RT 03/17/2076			535,000.000	551,010.41
BAC CAPITAL TRUST XIV VAR RT 12/31/2049 DD 02/16/07			3,525,000.000	2,961,000.00
BROOKFIELD PROPERTY REIT INC PFD 6.375% CUMULATIVE			27,672.000	671,322.72
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			23,480.000	473,378.31
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE			44,227.000	706,305.19
CEDAR REALTY TRUST INC PFD 6.500% CUMULATIVE			41,278.000	943,202.30
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			10,403.000	259,107.52
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			65,641.000	1,617,328.60
COLONY CAPITAL INC PFD 7.125% CUMULATIVE			68,326.000	1,553,733.24
COLONY CAPITAL INC PFD 7.150% CUMULATIVE			1,621.000	36,893.96
COLONY CAPITAL INC PFD 7.500% CUMULATIVE			13,277.000	323,494.11
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			405,000.000	428,656.05
DDR CORP PFD 6.375% CUMULATIVE			31,847.000	777,703.74
DIGITAL REALTY TRUST INC PFD 5.250% CUMULATIVE			25,002.000	617,799.42
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			82,518.000	1,952,375.88
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			9,233.000	223,161.61
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			48,239.000	1,152,912.10
DTE ENERGY CO PFD 5.250% NOT APPLICABLE			24,500.000	580,650.00
DTE ENERGY CO PFD 6.000% CUMULATIVE			35,745.000	922,578.45
E*TRADE FINANCIAL CORP VAR RT 12/31/2049 DD 08/25/16			1,245,000.000	1,273,012.50
ENERGY ARKANSAS LLC PFD 4.875% NOT APPLICABLE			31,069.000	730,121.50
ENERGY LOUISIANA LLC PFD 4.875% CUMULATIVE			11,804.000	273,852.80
ENERGY TEXAS INC PFD 5.625%			4,542.000	116,002.68
EPR PROPERTIES PFD 5.750% CUMULATIVE			32,719.000	793,435.75
FIFTH THIRD BANCORP VAR RT 12/31/2049 DD 05/16/13			2,661,000.000	2,607,780.00
FIRST TENNESSEE BANK NA 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,488,199.68
GENERAL ELECTRIC CO VAR RT 12/31/2049 DD 01/20/16			3,075,000.000	2,995,818.75
GEORGIA POWER CO PFD 5.000% NON-CUMULATIVE			48,737.000	1,143,857.39

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GLADSTONE COMMERCIAL CORP PFD 7.000% CUMULATIVE			8,926.000	227,166.70
GRAMERCY PROPERTY TRUST PFD 7.125% CUMULATIVE			24,227.000	616,940.56
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			115,090.000	2,684,190.40
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			23,573.000	581,192.32
INTEGRYS HOLDING INC PFD 6.000%			50,697.000	1,307,982.60
INVESTORS REAL ESTATE TRUST PFD 6.625% CUMULATIVE			52,871.000	1,308,557.25
JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 09/23/14			328,000.000	339,480.00
KIMCO REALTY CORP PFD 5.250% CUMULATIVE			25,107.000	586,499.52
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			39,949.000	972,598.35
LASALLE HOTEL PROPERTIES PFD 6.300% CUMULATIVE			34,750.000	868,576.25
LASALLE HOTEL PROPERTIES PFD 6.375% CUMULATIVE			5.000	123.70
M&T BANK CORP PFD 6.375% CUMULATIVE			798.000	831,643.33
MID-AMERICA APARTMENT COMMUNIT PFD 8.500% CUMULATIVE			1,030.000	67,502.08
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			61,906.000	1,486,982.12
NATIONAL RETAIL PROPERTIES INC PFD 5.200% CUMULATIVE			13,184.000	314,042.88
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			19,859.000	468,870.99
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			35,542.000	862,959.76
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06			1,527,000.000	1,473,555.00
NGL ENERGY PARTNERS LP PFD 9.000% CUMULATIVE			27,989.000	695,218.78
NUSTAR ENERGY LP PFD 7.625% CUMULATIVE			17,688.000	383,652.72
NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			53,990.000	1,297,541.67
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			33,906.000	860,195.22
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			46,039.000	1,159,722.41
PEMBINA PIPELINE CORP CUM RED CL A PFD SER 13			25,495.000	514,397.03
PENNSYLVANIA REAL ESTATE INVES PFD 6.875% CUMULATIVE			17,751.000	416,544.97
PS BUSINESS PARKS INC PFD 5.200% CUMULATIVE			27,146.000	607,527.48
PS BUSINESS PARKS INC PFD 5.250% CUMULATIVE			20,786.000	499,279.72
REXFORD INDUSTRIAL REALTY INC PFD 5.875% CUMULATIVE			126.000	3,126.70
ROYAL CAPITAL BV REGS VAR RT 12/31/2049			545,000.000	542,483.74
SAUL CENTERS INC PFD 6.125% CUMULATIVE			13,688.000	317,561.60
SENIOR HOUSING PROPERTIES TRUS 6.250% 02/01/2046 DD 05/11/17			1,441.000	37,379.54
SK E&S CO LTD 144A VAR RT 12/31/2049 DD 11/26/14			540,000.000	531,846.00
SOUTHERN CO/THE PFD 5.250% CUMULATIVE			93,364.000	2,180,436.48
SSE PLC REGS VAR RT 09/16/2077			535,000.000	518,551.96
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			15,845.000	415,297.45
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,575.000	36,067.50
SUMMIT HOTEL PROPERTIES INC PFD 6.250% CUMULATIVE			49,950.000	1,237,511.25
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			15,928.000	391,956.22

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SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			52,333.000	1,338,416.48	
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE			8,720.000	226,484.57	
SUNTRUST BANKS INC VAR RT 12/31/2049 DD 05/02/17			1,220,000.000	1,204,750.00	
SUNTRUST PREFERRED CAPITAL I VAR RT 12/31/2049 DD 10/25/06			52,000.000	45,337.24	
UMH PROPERTIES INC PFD 6.750% CUMULATIVE			51,366.000	1,327,297.44	
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			32,213.000	843,368.55	
URSTADT BIDDLE PROPERTIES INC PFD 6.250% CUMULATIVE			25,253.000	630,819.94	
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE			23,653.000	598,302.64	
US BANCORP PFD 3.807% NON-CUMULATIVE			2,874.000	2,684,316.00	
US BANCORP PFD 5.500% NON-CUMULATIVE			50,250.000	1,262,782.50	
US BANCORP PFD 6.500% NON-CUMULATIVE			54,032.000	1,471,291.36	
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			4,575,000.000	4,088,906.25	
VENTAS REALTY LP / VENTAS CAPI PFD 5.450%			13,105.000	324,741.90	
VOLKSWAGEN AG			33,170.000	5,840,686.37	
VORNADO REALTY TRUST PFD 5.250% CUMULATIVE			56,347.000	1,322,464.09	
WACHOVIA CAPITAL TRUST III VAR RT 12/31/2049 DD 02/01/06			4,845,000.000	4,798,972.50	
WASHINGTON PRIME GROUP INC PFD 6.875% CUMULATIVE			6,347.000	130,113.50	
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			49,799.000	1,283,320.23	
ZIONS BANCORP NA PFD 6.950%			47,900.000	1,345,511.00	
PRIVATE EQUITY			3,012,321,617.944	3,029,497,573.96	
AMERRA AGRI FUND II			33,251,546.000	33,251,546.00	
AMERRA-KRS AGRI HOLDING CO LP			65,809,702.900	65,809,702.90	
ARBOR INVESTMENTS II LP			4,734,609.930	4,734,609.93	
ARCANO FUND LP			31,422,728.120	31,422,728.12	
ARES SPECIAL SIT IV LP			27,101,339.450	27,101,339.45	
BAY HILLS EMERGING PARTNERS I LP			22,363,236.930	22,363,236.93	
BAY HILLS EMERGING PARTNERS II LP			73,861,547.650	73,861,547.65	
BAY HILLS EMERGING PARTNERS III LP			90,961,255.000	90,961,255.00	
BAY HILLS EMERGING PTNRS II-B LP			59,811,856.000	59,811,856.00	
BDCM OPPORTUNITY FD IV LP			48,589,497.000	48,589,497.00	
BLACKSTONE CAP PARTNERS VI LP			99,699,375.690	99,699,375.69	
BLACKSTONE CAPITAL V LP			6,936,630.580	6,936,630.58	
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			48,767.000	967,718.98	
BSP PRIVATE CREDIT FUND			73,738,417.000	73,738,417.00	
CERBERUS KRS LEVERED LOAN OPP			121,615,882.000	121,615,882.00	
CM GROWTH CAPITAL PARTNERS LP			11,887,922.000	11,887,922.00	
COLUMBIA CAP EQUITY PTRS IV			4,519,987.590	4,519,987.59	
CRESTVIEW CAPITAL PARTNERS II LP			50,255,493.000	50,255,493.00	
CRESTVIEW PARTNERS III LP			31,590,531.000	31,590,531.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CVC CAPITAL PARTNERS VI LP			29,868,624.630	34,692,407.50
DAG VENTURE II			6,263,650.750	6,263,650.75
DAG VENTURES III LP			3,334,680.440	3,334,680.44
DAG VENTURES IV LP			72,185,854.610	72,185,854.61
DAG VENTURES V LP			48,189,418.660	48,189,418.66
DANIEL BOONE LLC			423,072,002.530	423,072,002.53
DCM VI LP			14,648,509.000	14,648,509.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			14,777,223.000	14,777,223.00
GREEN EQUITY INVESTORS IV LP			3,471,482.000	3,471,482.00
GREEN EQUITY INVESTORS V LP			64,258,746.980	64,258,746.98
GREEN EQUITY INVESTORS VI LP			62,274,045.470	62,274,045.47
GREEN EQUITY INVESTORS VII LP			22,525,466.000	22,525,466.00
GTCR FUND IX			2.000	2.00
H&F SPOCK I LP			4,926,534.000	4,926,534.00
HARVEST PARTNERS V LP			9,288,434.000	9,288,434.00
HARVEST PARTNERS VI LP			17,895,442.000	17,895,442.00
HARVEST PARTNERS VII LP			23,094,324.000	23,094,324.00
HELLMAN & FRIEDMAN VI L P			2,095,707.000	2,095,707.00
HIG BIOVENTURES II			18,499,817.740	18,499,817.74
HIG CAPITAL PARTNERS V L P			14,430,627.770	14,430,627.77
HIG VENTURE PARTNERS II LP			12,257,120.000	12,257,120.00
HORSLEY BRIDGE INTERNATIONAL V			82,530,425.000	82,530,425.00
INSTITUTIONAL VENTURE PARTNERS XII LP			8,393,621.370	8,393,621.37
JW CHILDS EQUITY PTNRS III LP			2,170.000	2,170.00
KEYHAVEN CAPITAL PARTNERS III GP LP			23,590,382.000	27,400,228.69
KEYHAVEN CAPITAL PARTNERS IV			11,601,831.620	13,475,527.43
KEYHAVEN IV CO-INVEST LP			9,532,361.000	11,071,837.31
LEVINE LEICHTMAN CAP PTNRS VI LP			14,134,723.970	14,134,723.97
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			64,550,356.540	64,550,356.54
MARATHON BLUEGRASS LP			451,123,385.320	451,123,385.32
MATLIN PATTERSON GLOB PTRS III			14,115,900.100	14,115,900.10
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,527,102.000	1,527,102.00
MERIT MEZZANINE FUND IV LP			9,171,068.590	9,171,068.59
MESA WEST CORE LENDING FUND LP			95,347,993.000	95,347,993.00
MHR INSTITUTIONAL PARTNERS III			1,773,844.000	1,773,844.00
MILL ROAD CAPITAL I LP			16,313,392.284	16,313,392.28
NEW MOUNTAIN PARTNERS II LP			1,064,374.000	1,064,374.00
NEW MOUNTAIN PARTNERS III			26,768,229.000	26,768,229.00
NEW MOUNTAIN PARTNERS IV LP			47,056,716.000	47,056,716.00

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NEWPORT COLONELS LLC			482,414.880	482,414.88
OAK HILL CAP PT II			2,717,501.590	2,717,501.59
OAK HILL III			23,564,070.040	23,564,070.04
OBERLAND CAP HEALTHCARE LP			1,388,472.000	1,388,472.00
OCM OPP FUND VIIB (CAYMAN) LTD			396,499.410	396,499.41
RIVERSIDE CAPITAL APPREC FUND VI LP			44,930,537.000	44,930,537.00
SECONDARY OPP FUND III LP			73,209,040.170	73,209,040.17
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			9,682,084.000	9,682,084.00
SUN CAPITAL PARTNERS IV LP			443,150.000	443,150.00
TCV VI LP			601,849.000	601,849.00
TPF II LP			757,310.000	757,310.00
TRITON FUND IV LP			26,069,364.460	30,279,566.82
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			7,732,705.070	7,732,705.07
VANTAGEPOINT VENTURE PART IV-Q			2,987,286.400	2,987,286.40
VISTA EQUITY PARTNERS FUND III			14,190,886.000	14,190,886.00
VISTA EQUITY PARTNERS FUND IV LP			41,474,877.000	41,474,877.00
VISTA EQUITY PTNRS FD VI LP			48,632,068.000	48,632,068.00
WARBURG PINCUS PE IX LP			5,066,401.300	5,066,401.30
WARBURG PINCUS PRIVATE EQUITY X LP			21,921,127.750	21,921,127.75
WAYZATA OPP FUND OFFSHORE LP			359,941.000	359,941.00
WAYZATA OPPORTUNITIES FUND II			2,984,261.000	2,984,261.00
WAYZATA OPPORTUNITIES FUND III			11,558,216.000	11,558,216.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			67,015,642.660	67,015,642.66
REAL ESTATE			745,396,687.440	748,024,388.85
DIVCOWEST FUND IV REIT LLC			6,622,521.290	6,622,521.29
FUNDAMENTAL PARTNERS III			47,869,948.000	47,869,948.00
GREENFIELD ACQUI PTNRS VI LP			9,064,345.000	9,064,345.00
GREENFIELD ACQUI RTNRS VII LP			39,271,299.000	39,271,299.00
H/2 CREDIT PARTNERS LP			119,925,273.670	119,925,273.67
HARRISON STREET CORE PROPERTY FUND LP			117,496,941.000	117,496,941.00
LUBERT-ADLER RE FD VII LP			41,415,070.580	41,415,070.58
LUBERT-ADLER RE FUND VII-B LP			22,247,449.570	22,247,449.57
MESA WEST FUND IV			15,456,861.150	15,456,861.15
PATRON CAPITAL V LP			16,270,597.000	18,898,298.41
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			108,132,871.810	108,132,871.81
RUBENSTEIN PROPERTIES FUND II LP			23,059,094.420	23,059,094.42
STOCKBRIDGE FUND LP			124,449,698.530	124,449,698.53
WALTON STREET RE FD VII-Q LP			30,383,902.040	30,383,902.04

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2018

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
			16,430,814.380	16,430,814.38	
WALTON STREET REAL ESTATE FUND VI LP					