

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>251,349,813,181.5..</b>	<b>18,463,066,881.48</b>
<b>ALTERNATIVE INVESTMENTS</b>			<b>400,119,301.390</b>	<b>400,119,299.39</b>
ARROWMARK FUND I			209,937,049.000	209,937,049.00
BLACKSTONE STRAT OPP			5,518,187.430	5,518,187.43
GOTHAM NEUTRAL STRATEGIES			18,270,517.710	18,270,517.71
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			22,996,499.010	22,996,499.01
H2O ALPHA-10 FUND			24,280,217.000	24,280,217.00
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			2,137,371.910	2,137,371.91
MAGNETAR MTP EOF II			44,302,576.650	44,302,576.65
MYRIAD OPPORTUNITIES			60,698,720.380	60,698,720.38
NORTHERN TRUST LITIGATION CREDIT			2.000	0.00
PINE RIVER FUND LTD			338,128.090	338,128.09
SRS PARTNERS USÉÉÉÉ			11,640,032.210	11,640,032.21
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>766,665,676.540</b>	<b>766,518,980.45</b>
BLACKROCK MONEY MARKET FD B			90.160	90.16
CANTOR REPO A TRI REPO 2.200% 10/01/2019 DD 09/30/19			538,200,000.000	538,200,000.00
CASH COLL WITH STATE STREET			-10,000.000	-10,000.00
CIGNA CORP VAR RT 03/17/2020 DD 06/17/19			2,111,000.000	2,111,464.14
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			171,652,586.380	171,652,586.38
ENCANA CORP DISC 10/07/2019			2,000,000.000	1,991,786.67
ENCANA CORP DISC 10/15/2019			500,000.000	498,765.28
ENCANA CORP DISC 10/18/2019			517,000.000	515,577.38
ENERGY TRANSFER PRT DISC 10/02/2019			5,000,000.000	4,997,000.00
FEDERAL HOME LN BK CONS DISC 10/08/2019			2,144,000.000	2,140,131.27
FORD MTR CR CO DISC 11/25/2019			636,000.000	609,606.00
FORD MTR CR CO DISC 12/04/2019			2,762,000.000	2,685,469.58
INSTITUTIONAL SEC DISC 10/02/2019			35,717,000.000	35,702,276.65
JABIL INC DISCOUNT NOTE 10/08/2019			1,867,000.000	1,862,389.56
MONDELEZ INT INC DISC 10/01/2019			500,000.000	499,969.72
ROYAL CARIBBEAN DISC 10/01/2019			768,000.000	766,149.12
SECURITIES LENDING POOL			0.000	0.00
SMITHFIELD FOODS DISC 10/01/2019			1,162,000.000	1,161,923.18
SYNGENTA WLMNGTN DISC 10/21/2019			500,000.000	497,875.00
U S TREASURY BILL 0.000% 01/09/2020 DD 07/11/19			595,000.000	592,022.51
U S TREASURY BILL 0.000% 10/08/2019 DD 08/13/19			44,000.000	43,897.85
<b>CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>			<b>7,633,066.000</b>	<b>14,341,398.38</b>
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			331,000.000	1,107,241.81
BRAEMAR HOTELS & RESORTS INC PFD 5.500% CUMULATIVE			22,328.000	465,762.08
CHENIERE ENERGY INC 4.250% 03/15/2045 DD 03/09/15			1,985,000.000	1,530,931.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLEARWAY ENERGY INC 144A 3.250% 06/01/2020 DD 06/29/15			109,000.000	107,644.33
CROWN CASTLE INTERNATIONAL COR PFD 6.875% CUMULATIVE			2,296.000	2,897,942.32
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			1,100,000.000	1,007,826.27
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			4,150.000	116,407.50
IAC FINANCECO 2 INC 144A 0.875% 06/15/2026 DD 05/28/19			1,690,000.000	1,758,997.14
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			4,147.000	238,993.27
NRG ENERGY INC 2.750% 06/01/2048 DD 05/24/18			1,230,000.000	1,382,343.45
QTS REALTY TRUST INC PFD 6.500% CUMULATIVE			11,090.000	1,347,324.10
RLJ LODGING TRUST PFD 1.950% CUMULATIVE			10,895.000	294,056.05
RPT REALTY PFD 7.250% CUMULATIVE			17,160.000	948,948.00
TRICON CAPITAL GROUP INC 144A 5.750% 03/31/2022			570,000.000	584,250.00
VEREIT INC 3.750% 12/15/2020 DD 12/10/13			546,000.000	552,730.81
<b>CONVERTIBLE SECURITIES</b>			<b>392,421.000</b>	<b>28,986,002.00</b>
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			114,514.000	6,309,721.40
AMG CAPITAL TRUST II PFD 5.150% CUMULATIVE			21,455.000	1,000,438.39
BECTON DICKINSON AND CO PFD 6.125% CUMULATIVE			42,520.000	2,630,630.30
BROADCOM INC PFD 8.000% CUMULATIVE			1,405.000	1,442,232.50
CENTERPOINT ENERGY INC PFD 7.000%			24,257.000	1,269,368.81
DOMINION ENERGY INC PFD 7.250% CUMULATIVE			53,688.000	5,677,506.00
DTE ENERGY CO PFD 6.500% CUMULATIVE			4,511.000	261,683.11
FORTIVE CORP PFD 5.000% CUMULATIVE			3,365.000	3,033,547.50
NEXTERA ENERGY INC PFD 4.872%			29,807.000	1,494,522.98
SEMPRA ENERGY PFD 6.000% CUMULATIVE			8,417.000	993,286.07
SEMPRA ENERGY PFD 6.750% CUMULATIVE			2,157.000	253,814.19
SOUTHERN CO/THE PFD 6.750%			86,325.000	4,619,250.75
<b>EQUITY</b>			<b>356,503,379.931</b>	<b>6,798,133,778.65</b>
1-800-FLOWERS.COM INC			3,355.000	49,637.23
180 DEGREE CAPITAL CORP			1,493.000	3,165.16
1ST SOURCE CORP			2,933.000	134,126.09
3D SYSTEMS CORP			12,500.000	101,875.00
3M CO			46,193.000	7,594,129.20
4LICENSING CORP			1,848.000	3.70
8X8 INC			11,497.000	238,217.84
A-MARK PRECIOUS METALS INC			3,315.000	39,945.75
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
AAC HOLDINGS INC			7,529.000	5,044.43
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			12,916.000	593,361.04
AAR CORP			4,014.000	165,416.94

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AARON'S INC			7,779.000	499,878.54
ABACUS PROPERTY GROUP			181,748.000	480,513.36
ABB LTD			422,197.000	8,302,946.57
ABBOTT LABORATORIES			153,273.000	12,824,351.91
ABBVIE INC			110,641.000	8,377,736.52
ABEONA THERAPEUTICS INC			3,704.000	8,371.04
ABERCROMBIE & FITCH CO			9,051.000	141,195.60
ABIOMED INC			3,396.000	604,114.44
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			8,369.000	303,962.08
ABN AMRO BANK NV			388,432.000	6,849,604.06
ABRAXAS PETROLEUM CORP			807.000	409.56
ABSA GROUP LTD			507,600.000	5,117,679.30
ACACIA RESEARCH CORP			5,794.000	15,527.92
ACADIA HEALTHCARE CO INC			10,100.000	313,908.00
ACADIA PHARMACEUTICALS INC			12,273.000	441,705.27
ACADIA REALTY TRUST			10,766.000	307,692.28
ACCELERATE DIAGNOSTICS INC			6,225.000	115,598.25
ACCENTURE PLC			133,925.000	25,760,473.75
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	19.75
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			14,632.000	144,417.84
ACCOM INC			306.000	0.61
ACCURAY INC			11,385.000	31,536.45
ACER THERAPEUTICS INC			800.000	2,552.00
ACETO CORP			3,861.000	386.10
ACHIEVE LIFE SCIENCES INC			36.000	61.38
ACHILLION PHARMACEUTICALS INC			13,520.000	48,672.00
ACI WORLDWIDE INC			15,117.000	473,540.03
ACLARIS THERAPEUTICS INC			2,329.000	2,515.32
ACMAT CORP			2,100.000	73,500.00
ACME UNITED CORP			238.000	4,710.02
ACORDA THERAPEUTICS INC			7,089.000	20,345.43
ACORN ENERGY INC			2,343.000	625.35
ACTIVISION BLIZZARD INC			91,564.000	4,845,566.88
ACTUA CORP			8,061.000	0.00
ACTUANT CORP			8,105.000	177,823.70
ACURA PHARMACEUTICALS INC			1,951.000	585.30

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ADAMAS PHARMACEUTICALS INC			5,452.000	27,886.99
ADAMIS PHARMACEUTICALS CORP			24.000	16.91
ADAMS RESOURCES & ENERGY INC			3,205.000	99,355.00
ADDUS HOMECARE CORP			4,445.000	352,399.60
ADHERA THERAPEUTICS INC			4.000	0.39
ADOBE INC			43,384.000	11,984,830.00
ADTALEM GLOBAL EDUCATION INC			7,448.000	283,694.32
ADTRAN INC			7,538.000	85,518.61
ADVANCE AUTO PARTS INC			16,990.000	2,810,146.00
ADVANCED DRAINAGE SYSTEMS INC			3,784.000	122,109.68
ADVANCED EMISSIONS SOLUTIONS I			2,948.000	43,748.32
ADVANCED ENERGY INDUSTRIES INC			5,493.000	315,353.13
ADVANCED MICRO DEVICES INC			107,373.000	3,112,743.27
ADVANSOURCE BIOMATERIALS CORP			2,778.000	433.37
ADVANTA CORP			17,350.000	0.00
ADVAXIS INC			537.067	142.59
ADYEN NV			13,080.000	8,618,632.79
AEGION CORP			3,835.000	81,992.30
AEGLEA BIOTHERAPEUTICS INC			2,000.000	15,380.00
AEHR TEST SYSTEMS			1,884.000	3,372.36
AEOLUS PHARMACEUTICALS INC			328.000	0.43
AEON FINANCIAL SERVICE CO LTD			305,000.000	4,588,757.97
AERIE PHARMACEUTICALS INC			3,158.000	60,696.76
AEROJET ROCKETDYNE HOLDINGS IN			8,309.000	419,687.59
AEROVIRONMENT INC			1,830.000	98,014.80
AES CORP/VA			357,007.000	5,833,494.38
AFFILIATED MANAGERS GROUP INC			3,790.000	315,896.50
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	1.61
AFFYMAX INC			1,106.000	20.13
AFLAC INC			88,638.000	4,637,540.16
AFRICAN PHOENIX INVESTMENTS LT			297,359.000	15,296.95
AG MORTGAGE INVESTMENT TRUST I			3,928.000	59,509.20
AGENUS INC			14,467.000	37,324.86
AGEX THERAPEUTICS INC			230.000	450.80
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			47,729.000	3,657,473.27
AGILYSYS INC			4,100.000	105,001.00
AGIOS PHARMACEUTICALS INC			6,000.000	194,400.00
AGREE REALTY CORP			2,667.000	195,091.05

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AGROFRESH SOLUTIONS INC			19,858.000	52,226.54
AGUAS ANDINAS SA			283,309.000	155,153.64
AH BELO CORP			1,418.000	5,317.50
AIA GROUP LTD HK/01299			2,993,000.000	28,271,506.81
AIM IMMUNOTECH INC			12.000	9.14
AIMMUNE THERAPEUTICS INC			3,355.000	70,253.70
AIR PRODUCTS & CHEMICALS INC			25,692.000	5,700,027.12
AIR TRANSPORT SERVICES GROUP I			247,444.000	5,201,272.88
AIRBUS SE			82,940.000	10,778,205.60
AIRCASTLE LTD			6,604.000	148,127.72
AK STEEL HOLDING CORP			43,153.000	97,957.31
AKAMAI TECHNOLOGIES INC			36,315.000	3,318,464.70
AKEBIA THERAPEUTICS INC			1,569.000	6,150.48
AKORN INC			9,839.000	37,388.20
AKSYS LTD			9,696.000	0.01
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	18.38
ALAMO GROUP INC			1,391.000	163,748.52
ALARM.COM HOLDINGS INC			2,856.000	133,203.84
ALASKA AIR GROUP INC			9,225.000	598,794.75
ALASKA COMMUNICATIONS SYSTEMS			3,390.000	5,830.80
ALBANY INTERNATIONAL CORP			3,951.000	356,222.16
ALBEMARLE CORP			19,889.000	1,382,683.28
ALBIREO PHARMA INC			2,190.000	43,800.00
ALCON INC			55,353.000	3,230,752.25
ALDER BIOPHARMACEUTICALS INC			1,300.000	24,518.00
ALDEYRA THERAPEUTICS INC			1,600.000	8,432.00
ALEXANDER & BALDWIN INC			6,687.000	163,898.37
ALEXANDER'S INC			721.000	251,203.61
ALEXANDRIA REAL ESTATE EQUITIE			18,720.000	2,883,628.80
ALEXION PHARMACEUTICALS INC			24,877.000	2,436,453.38
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			87,090.000	14,564,060.70
ALICO INC			782.000	26,603.64
ALIGN TECHNOLOGY INC			5,439.000	984,023.88
ALITHYA GROUP INC			7,523.833	22,571.50
ALJ REGIONAL HOLDINGS INC			493.000	660.62
ALLEGHANY CORP			2,292.000	1,828,465.92
ALLEGHENY TECHNOLOGIES INC			12,944.000	262,116.00
ALLEGIANCE BANCSHARES INC			1,760.000	56,478.40

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLEGIANT TRAVEL CO			2,070.000	309,796.20
ALLEGION PLC			6,988.000	724,306.20
ALLERGAN PLC			28,907.000	4,864,759.03
ALLETE INC			7,162.000	626,030.42
ALLIANCE DATA SYSTEMS CORP			3,065.000	392,718.45
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			54,820.000	2,956,442.60
ALLIANZ SE			31,300.000	7,297,259.15
ALLIED HEALTHCARE PRODUCTS INC			113.000	158.20
ALLIED MOTION TECHNOLOGIES INC			2,755.000	97,279.05
ALLIN CORP			7.000	56.00
ALLSCRIPTS HEALTHCARE SOLUTION			23,423.000	257,184.54
ALLSTATE CORP/THE			36,570.000	3,974,427.60
ALLY FINANCIAL INC			45,737.000	1,516,638.92
ALPHA & OMEGA SEMICONDUCTOR LT			2,700.000	33,156.00
ALPHA TECHNOLOGIES GROUP INC			4,243.000	63.65
ALPHABET INC-CL A			28,618.000	34,946,584.52
ALPHABET INC-CL C			28,136.000	34,297,784.00
ALPHATEC HOLDINGS INC			248.000	1,244.96
ALTAREA SCA			1,987.000	409,416.98
ALTERYX INC			3,200.000	343,776.00
ALTIGEN COMMUNICATIONS INC			1,737.000	1,928.07
ALTIMMUNE INC			1.666	3.25
ALTISOURCE ASSET MANAGEMENT CO			349.000	3,357.38
ALTISOURCE PORTFOLIO SOLUTIONS			2,255.000	45,596.10
ALTRA INDUSTRIAL MOTION CORP			2,603.000	72,090.09
ALTRIA GROUP INC			139,796.000	5,717,656.40
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			27.000	54.00
AMAG PHARMACEUTICALS INC			5,547.000	64,067.85
AMAZON.COM INC			37,860.000	65,721,552.60
AMB FINANCIAL CORP			627.000	10,358.04
AMBAC FINANCIAL GROUP INC			5,388.000	105,335.40
AMBARELLA INC			4,687.000	294,507.65
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMC ENTERTAINMENT HOLDINGS INC			1,690.000	18,083.00
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR PLC			121,568.000	1,185,288.00
AMDOCS LTD			22,256.000	1,471,344.16

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMEDISYS INC			4,858.000	636,446.58
AMEN PROPERTIES INC			11.000	8,052.00
AMEREN CORP			73,753.000	5,903,927.65
AMERICA'S CAR-MART INC/TX			2,386.000	218,796.20
AMERICAN AIRLINES GROUP INC			29,656.000	799,822.32
AMERICAN ASSETS TRUST INC			4,222.000	197,336.28
AMERICAN AXLE & MANUFACTURING			8,439.000	69,368.58
AMERICAN BILTRITE INC			15.000	7,650.00
AMERICAN CARESOURCE HOLDINGS I			275.000	1.67
AMERICAN EAGLE OUTFITTERS INC			26,804.000	434,760.88
AMERICAN ELECTRIC POWER CO INC			74,858.000	7,013,446.02
AMERICAN EQUITY INVESTMENT LIF			9,190.000	222,398.00
AMERICAN EXPRESS CO			60,180.000	7,118,090.40
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			88,547.000	4,932,067.90
AMERICAN INTERNATIONAL GROUP INC WT EXP 01/19/2021			138,791.000	1,387.91
AMERICAN LOCKER GROUP INC			669.000	0.00
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.32
AMERICAN NATIONAL BANKSHARES I			941.000	33,377.27
AMERICAN ORIENTAL BIOENGINEERI			22.000	110.00
AMERICAN OUTDOOR BRANDS CORP			6,574.000	38,457.90
AMERICAN PUBLIC EDUCATION INC			1,443.000	32,236.62
AMERICAN REALTY INVESTORS INC			633.000	9,735.54
AMERICAN RENAL ASSOCIATES HOLD			3,596.000	22,726.72
AMERICAN SHARED HOSPITAL SERVI			682.000	1,752.74
AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			6,510.000	97,780.20
AMERICAN STATES WATER CO			5,128.000	460,802.08
AMERICAN SUPERCONDUCTOR CORP			624.000	4,892.16
AMERICAN TOWER CORP			33,128.000	7,325,594.64
AMERICAN VANGUARD CORP			2,603.000	40,867.10
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			29,421.000	3,654,970.83
AMERICAN WOODMARK CORP			2,620.000	232,944.20
AMERICOLD REALTY TRUST			9,300.000	344,751.00
AMERIPRISE FINANCIAL INC			9,794.000	1,440,697.40
AMERIS BANCORP			5,881.000	236,651.44
AMERISAFE INC			2,299.000	151,986.89

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AMERISERV FINANCIAL INC			3,577.000	14,808.78	
AMERISOURCEBERGEN CORP			11,381.000	936,997.73	
AMES NATIONAL CORP			548.000	15,678.28	
AMETEK INC			75,634.000	6,944,713.88	
AMGEN INC			44,878.000	8,684,341.78	
AMICUS THERAPEUTICS INC			26,939.000	216,050.78	
AMISTAR CORP			962.000	5.29	
AMKOR TECHNOLOGY INC			17,490.000	159,159.00	
AMN HEALTHCARE SERVICES INC			6,769.000	389,623.64	
AMNEAL PHARMACEUTICALS INC			12,742.000	36,951.80	
AMPAL-AMERICAN ISRAEL CORP			271.000	0.00	
AMPCO-PITTSBURGH CORP			1,216.000	4,474.88	
AMPHASTAR PHARMACEUTICALS INC			6,203.000	123,005.49	
AMPHENOL CORP			34,714.000	3,349,901.00	
AMREP CORP			962.000	5,497.84	
AMTECH SYSTEMS INC			1,448.000	7,674.40	
ANACOMP INC			3.000	1.53	
ANALOG DEVICES INC			46,627.000	5,209,634.71	
ANC RENTAL CORP			1,750.000	0.18	
ANDERSONS INC/THE			4,052.000	90,886.36	
ANDREA ELECTRONICS CORP			4,974.000	144.74	
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	86,426.64	
ANGLO AMERICAN PLC			259,000.000	5,972,228.58	
ANI PHARMACEUTICALS INC			1,794.000	130,746.72	
ANIKA THERAPEUTICS INC			2,341.000	128,497.49	
ANIXA BIOSCIENCES INC			1,324.000	5,296.00	
ANNALY CAPITAL MANAGEMENT INC			245,294.000	2,158,587.20	
ANSYS INC			17,212.000	3,810,048.32	
ANTA SPORTS PRODUCTS LTD HK/02020			832,000.000	6,882,567.55	
ANTERO MIDSTREAM CORP			496,406.000	3,673,404.40	
ANTERO RESOURCES CORP			25,700.000	77,614.00	
ANTHEM INC			26,814.000	6,438,041.40	
ANTHERA PHARMACEUTICALS INC			425.000	21.25	
ANTHRACITE CAPITAL INC			6,549.000	6.55	
ANWORTH MORTGAGE ASSET CORP			18,888.000	62,330.40	
AO SMITH CORP			10,353.000	493,941.63	



	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AON PLC			101,544.000	19,655,872.08	
AP THAILAND PCL			25,919,700.000	5,720,385.01	
APA GROUP			75,216.000	581,359.28	
APACHE CORP			88,898.000	2,275,788.80	
APARTMENT INVESTMENT & MANAGEM			11,142.000	580,943.88	
APERGY CORP			7,500.000	202,875.00	
APEX GLOBAL BRANDS INC			983.000	1,445.01	
APEX SILVER MINES			22,900.000	0.00	
APHTON CORP			11,691.000	11.69	
APOGEE ENTERPRISES INC			4,736.000	184,656.64	
APOLLO AVIATION SE			250,444.998	250,867.25	
APOLLO COMMERCIAL REAL ESTATE			16,805.000	322,151.85	
APOLLO INVESTMENT CORP			9,051.000	145,630.59	
APOLLO MEDICAL HOLDINGS INC			356.000	6,272.72	
APPFOLIO INC			1,600.000	152,224.00	
APPLE INC			382,930.000	85,764,832.10	
APPLIED ENERGETICS INC			7,099.000	1,739.26	
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00	
APPLIED INDUSTRIAL TECHNOLOGIE			5,757.000	326,997.60	
APPLIED MATERIALS INC			149,500.000	7,460,050.00	
APPLIED OPTOELECTRONICS INC			1,879.000	21,082.38	
APPLIEDTHEORY CORP			5,601.000	0.56	
APPROACH RESOURCES INC			3,622.000	506.36	
APTEVO THERAPEUTICS INC			3,647.000	2,145.89	
APTIV PLC			149,172.000	13,040,616.24	
APYX MEDICAL CORP			1,860.000	12,592.20	
AQUACELL TECHNOLOGIES INC			3,700.000	0.00	
ARADIGM CORP			102.000	2.04	
ARALEZ PHARMACEUTICALS INC			6,843.000	0.00	
ARAVIVE INC			1,054.000	7,905.00	
ARBOR REALTY TRUST INC			2,983.000	39,107.13	
ARC DOCUMENT SOLUTIONS INC			4,636.000	6,304.96	
ARCBEST CORP			3,245.000	98,810.25	
ARCH CAPITAL GROUP LTD			70,633.000	2,965,173.34	
ARCH COAL INC			2,101.000	155,894.20	
ARCHER-DANIELS-MIDLAND CO			79,891.000	3,281,123.37	
ARCHROCK INC			6,856.000	68,354.32	
ARCONIC INC			73,111.000	1,900,886.00	
ARDELYX INC			3,598.000	16,910.60	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ARDMORE SHIPPING CORP			3,100.000	20,739.00	
ARENA PHARMACEUTICALS INC			2,743.000	125,547.11	
ARES COMMERCIAL REAL ESTATE CO			3,703.000	56,396.69	
ARES MANAGEMENT CORP			7,100.000	190,351.00	
ARGAN INC			771.000	30,292.59	
ARGO GROUP INTERNATIONAL HOLDI			7,523.000	528,415.52	
ARISTA NETWORKS INC			6,479.000	1,547,962.68	
ARK RESTAURANTS CORP			940.000	19,044.40	
ARLINGTON ASSET INVESTMENT COR			776.000	4,260.24	
ARLO TECHNOLOGIES INC			8,557.000	29,179.37	
ARMADA HOFFLER PROPERTIES INC			59,207.000	1,071,054.63	
ARMOUR RESIDENTIAL REIT INC			5,266.000	88,205.50	
AROTECH CORP			440.000	1,293.60	
ARQULE INC			2,973.000	21,316.41	
ARROW FINANCIAL CORP			3,411.630	113,914.33	
ARROW RESOURCES DEVELOPMENT IN			2,800.000	6.16	
ARROWHEAD PHARMACEUTICALS INC			10,798.000	304,287.64	
ARTESIAN RESOURCES CORP			3,894.000	144,078.00	
ARTHUR J GALLAGHER & CO			30,837.000	2,762,070.09	
ARTISAN PARTNERS ASSET MANAGEM			3,983.000	112,479.92	
ASBURY AUTOMOTIVE GROUP INC			6,813.000	697,174.29	
ASCENA RETAIL GROUP INC			20,485.000	5,410.09	
ASCENDAS REAL ESTATE INVESTMEN			10,174.000	22,953.85	
ASCENDIS PHARMA A/S ADR			29,330.000	2,825,065.60	
ASFG INC			44.000	0.00	
ASGN INC			6,610.000	415,504.60	
ASHFORD HOSPITALITY TRUST INC			9,517.000	31,501.27	
ASHFORD INC			112.000	2,714.88	
ASSA ABLOY AB			329,396.000	7,340,272.87	
ASSEMBLY BIOSCIENCES INC			5,803.000	57,043.49	
ASSERTIO THERAPEUTICS INC			8,075.000	10,336.00	
ASSICURAZIONI GENERALI SPA			403,300.000	7,817,468.80	
ASSURANT INC			4,574.000	575,500.68	
ASTA FUNDING INC			168.000	1,176.00	
ASTEA INTERNATIONAL INC			1,475.000	7,006.25	
ASTEC INDUSTRIES INC			2,575.000	80,082.50	
ASTELLAS PHARMA INC			495,300.000	7,050,835.77	
ASTRAZENECA PLC			190,330.000	17,030,215.08	
ASTRONICS CORP			7,668.489	223,856.15	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASTRONOVA INC			1,032.000	16,687.44
ASTROTECH CORP			96.000	168.00
ASURE SOFTWARE INC			1,333.000	8,944.43
AT&T INC			606,737.000	22,958,928.08
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATHENEX INC			1,650.000	20,072.25
ATLANTIC AMERICAN CORP			8,565.000	21,926.40
ATLANTIC UNION BANKSHARES CORP			4,414.000	164,399.43
ATLANTICA YIELD PLC			5,819.000	140,179.71
ATLANTICUS HOLDINGS CORP			1,428.000	11,923.80
ATLANTIS PLASTICS INC			1,094.000	0.00
ATLAS AIR WORLDWIDE HOLDINGS I			3,727.000	94,032.21
ATMOS ENERGY CORP			30,520.000	3,475,922.80
ATN INTERNATIONAL INC			1,650.000	96,310.50
ATNA RESOURCES LTD			1,222.000	0.00
ATOS SE			67,272.000	4,743,626.96
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			5,454.000	136,022.76
ATRION CORP			591.000	460,489.47
AURIZON HOLDINGS LTD			46,306.000	184,263.38
AUSNET SERVICES			2,003,894.000	2,453,020.25
AUTODESK INC			24,055.000	3,552,923.50
AUTOMATIC DATA PROCESSING INC			35,701.000	5,762,855.42
AUTOMOTIVE PROPERTIES REIT TR UNIT			115,474.000	967,225.58
AUTOWEB INC			874.000	2,709.40
AUTOZONE INC			3,543.000	3,842,808.66
AVADO BRANDS INC COM			40,600.000	365.40
AVALONBAY COMMUNITIES INC			16,251.000	3,499,327.83
AVANOS MEDICAL INC			5,792.000	216,968.32
AVAX TECHNOLOGIES INC			1,969.000	1.97
AVEDRO INC			2,100.000	47,670.00
AVERY DENNISON CORP			6,300.000	715,491.00
AVEVA GROUP PLC			205,000.000	9,346,995.50
AVIAT NETWORKS INC			949.000	12,953.85
AVID BIOSERVICES INC			532.000	2,819.60
AVID TECHNOLOGY INC			3,799.000	23,515.81
AVINCI MEDIA CORP			4,781.000	0.48
AVIS BUDGET GROUP INC			9,300.000	262,818.00
AVISTA CORP			9,828.000	476,068.32

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVIVA PLC			1,254,000.000	6,170,399.67
AVX CORP			6,926.000	105,275.20
AWARE INC/MA			4,395.000	12,877.35
AXCELIS TECHNOLOGIES INC			4,318.000	73,794.62
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXOGEN INC			1,530.000	19,094.40
AXON ENTERPRISE INC			6,030.000	342,383.40
AXOS FINANCIAL INC			6,973.000	192,803.45
AXSOME THERAPEUTICS INC			2,700.000	54,648.00
AXT INC			4,671.000	16,628.76
AZZ INC			3,988.000	173,717.28
B&G FOODS INC			6,626.000	125,297.66
B&M EUROPEAN VALUE RETAIL SA			1,980,534.000	9,259,682.12
B. RILEY FINANCIAL INC			1,608.000	37,980.96
BABCOCK & WILCOX ENTERPRISES I			3,793.000	18,168.47
BABCOCK INTERNATIONAL GROUP PL			835,000.000	5,741,655.39
BADGER METER INC			6,779.000	364,032.30
BADGER PAPER MILLS INC			2,800.000	42.00
BAE SYSTEMS PLC			1,453,200.000	10,207,436.65
BAKER HUGHES CO			38,642.000	896,494.40
BALCHEM CORP			4,149.000	411,539.31
BALL CORP			45,066.000	3,281,255.46
BALLANTYNE STRONG INC			820.000	2,550.20
BANCA MEDIOLANUM SPA			631,219.000	4,741,387.64
BANCFIRST CORP			4,390.000	243,293.80
BANCO LATINOAMERICANO DE COMER			4,313.000	86,001.22
BANCORP INC/THE			1,544.000	15,285.60
BANCORPSOUTH BANK			12,568.000	372,138.48
BANK CENTRAL ASIA TBK PT			9,660,300.000	20,654,363.33
BANK HAPOALIM BM			723,500.000	5,703,406.40
BANK NEGARA INDONESIA PERSERO			9,448,800.000	4,892,451.16
BANK OF AMERICA CORP			729,882.000	21,290,657.94
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF MARIN BANCORP			1,954.000	81,071.46
BANK OF NEW YORK MELLON CORP/T			76,306.000	3,449,794.26
BANK OF NOVA SCOTIA			129,600.000	7,365,861.03
BANK OF NT BUTTERFIELD & SON L			1,800.000	53,352.00
BANK OF SOUTH CAROLINA CORP			1,477.000	27,546.05

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANKFINANCIAL CORP			2,282.000	27,155.80	
BANKUNITED FINANCIAL CORP			4,941.000	24.71	
BANNER CORP			3,412.000	191,652.04	
BAOZUN INC ADR			200,000.000	8,540,000.00	
BAR HARBOR BANKSHARES			2,264.000	56,441.52	
BARNES & NOBLE EDUCATION INC			2,800.000	8,736.00	
BARNES GROUP INC			7,546.000	388,920.84	
BARNWELL INDUSTRIES INC			1,786.000	910.86	
BARRATT DEVELOPMENTS PLC			805,200.000	6,429,766.78	
BARRETT BUSINESS SERVICES INC			3,920.000	348,174.40	
BASIC ENERGY SERVICES INC			10.000	14.40	
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	2.31	
BASSETT FURNITURE INDUSTRIES I			1,710.000	26,163.00	
BAXANO SURGICAL INC			2,475.000	0.00	
BAXTER INTERNATIONAL INC			58,541.000	5,120,581.27	
BB LIQUIDATING INC			31,721.000	130.06	
BB&T CORP			246,849.000	13,174,331.13	
BBQ HOLDINGS INC			2,467.000	11,816.93	
BBX CAPITAL CORP			105.000	490.35	
BCB BANCORP INC			1,037.000	13,315.08	
BEACON ROOFING SUPPLY INC			8,514.000	285,474.42	
BEARD CO			1,181.000	0.94	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			450.000	1,395.00	
BEAZER HOMES USA INC			545.000	8,120.50	
BEBE STORES INC			399.000	2,433.90	
BECTON DICKINSON AND CO			20,202.000	5,110,297.92	
BEIERSDORF AG			73,598.000	8,681,593.58	
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,489,000.000	6,847,265.11	
BEL FUSE INC			6,549.000	95,558.13	
BELDEN INC			5,946.000	317,159.64	
BELIEVING TODAY INC			3,700.000	0.00	
BELLICUM PHARMACEUTICALS INC			4,908.000	5,153.40	
BENCHMARK ELECTRONICS INC			7,760.000	225,505.60	
BERKSHIRE BANCORP INC/NY			2,213.000	28,437.05	
BERKSHIRE HATHAWAY INC			237,194.000	49,341,095.88	
BERKSHIRE HILLS BANCORP INC			4,662.000	136,549.98	
BEST BUY CO INC			41,519.000	2,864,395.81	
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.09	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEYONDSRING INC			2,900.000	52,490.00
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIG 5 SPORTING GOODS CORP			909.000	1,890.72
BIG LOTS INC			7,479.000	183,235.50
BIGLARI HOLDINGS INC			486.000	72,869.92
BIO-RAD LABORATORIES INC			15,580.000	5,184,089.20
BIOANALYTICAL SYSTEMS INC			812.000	2,915.08
BIOCRIST PHARMACEUTICALS INC			16,186.000	46,372.90
BIODELIVERY SCIENCES INTERNATI			8,526.000	35,894.46
BIOGEN INC			13,803.000	3,213,614.46
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			1,026.000	974.81
BIOPURE CORP			374.000	4.49
BIOSIG TECHNOLOGIES INC			7,300.000	60,225.00
BIOSPECIFICS TECHNOLOGIES CORP			4,411.000	236,076.72
BIOSTAGE INC			68.000	176.80
BIOTELEMETRY INC			6,084.000	247,801.32
BIOXCEL THERAPEUTICS INC			5,800.000	40,832.00
BIRKS GROUP INC			432.000	393.16
BJ'S RESTAURANTS INC			3,689.000	143,280.76
BK TECHNOLOGIES CORP			1,135.000	3,813.60
BKF CAPITAL GROUP INC			18.000	216.18
BLACK HILLS CORP			7,667.000	588,288.91
BLACK KNIGHT INC			63,430.000	3,873,035.80
BLACKBAUD INC			6,415.000	579,531.10
BLACKROCK EMERGING MARKETS SMALL CAP			579,028.541	7,129,320.18
BLACKROCK INC			8,792.000	3,918,066.88
BLACKROCK MSCI CANADA SMALL CAP			192,793.143	2,443,879.81
BLACKROCK MSCI EAFE SMALL CAP			1,575,267.493	24,842,387.39
BLACKROCK TCP CAPITAL CORP			3,324.000	45,056.83
BLACKSTONE MORTGAGE TRUST INC			103,026.000	3,693,482.10
BLONDER TONGUE LABORATORIES IN			2,737.000	1,813.52
BLOOMIN' BRANDS INC			14,983.000	283,628.19
BLUCORA INC			3,613.000	78,185.32
BLUE RIVER BANCSHARES INC			962.000	5.10
BLUEPRINT MEDICINES CORP			5,600.000	411,432.00
BMC INDS INC MINN COM			26,300.000	21.04
BMC STOCK HOLDINGS INC			7,152.000	187,239.36
BNCCORP INC			818.000	24,662.70

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BNP PARIBAS SA			126,800.000	6,175,062.87
BNS HOLDING INC			94.000	14.10
BOEING CO/THE			40,004.000	15,220,321.88
BOISE CASCADE CO			4,488.000	146,263.92
BOK FINANCIAL CORP			236.000	18,679.40
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	36.38
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	5.60
BOOKING HOLDINGS INC			3,181.000	6,243,062.41
BORGWARNER INC			40,405.000	1,482,055.40
BOSTON BEER CO INC/THE			1,733.000	630,950.64
BOSTON PRIVATE FINANCIAL HOLDI			9,615.000	112,062.83
BOSTON PROPERTIES INC			14,754.000	1,913,003.64
BOSTON SCIENTIFIC CORP			131,225.000	5,339,545.25
BOTTOMLINE TECHNOLOGIES DE INC			3,856.000	151,733.60
BOWL AMERICA INC			4,125.000	61,462.50
BOYD GAMING CORP			9,594.000	229,776.30
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	1,360,982.80
BP PLC			1,522,400.000	9,676,684.06
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPOST SA			17,070.000	179,062.67
BRADY CORP			6,898.000	365,938.90
BRAEMAR HOTELS & RESORTS INC			4,538.000	42,611.82
BRANDYWINE REALTY TRUST			62,343.000	944,496.45
BRICKELL BIOTECH INC			51.000	211.65
BRIDGE BANCORP INC			3,369.000	99,587.64
BRIDGFORD FOODS CORP			3,162.000	92,709.84
BRIGGS & STRATTON CORP			6,078.000	36,832.68
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.00
BRINK'S CO/THE			6,459.000	535,774.05
BRISTOL-MYERS SQUIBB CO			219,763.000	11,144,181.73
BRISTOW GROUP INC			4,639.000	160.74
BRIXMOR PROPERTY GROUP INC			6,644.000	134,806.76
BROADCOM INC			40,403.000	11,154,056.21
BROADRIDGE FINANCIAL SOLUTIONS			18,758.000	2,334,057.94

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BROOKDALE SENIOR LIVING INC			23,700.000	179,646.00	
BROOKFIELD ASSET MANAGEMENT IN			314,712.000	16,708,060.08	
BROOKFIELD RENEWABLE PARTNERS			15,069.000	612,320.39	
BROOKLINE BANCORP INC			13,721.000	202,110.33	
BROOKS AUTOMATION INC			9,210.000	341,046.30	
BROWN-FORMAN CORP			40,396.000	2,536,060.88	
BRT APARTMENTS CORP			763.000	11,124.54	
BRYN MAWR BANK CORP			2,385.000	87,076.35	
BSML INC			1,459.000	0.00	
BSQUARE CORP			1,406.000	1,701.26	
BUCKLE INC/THE			4,686.000	96,531.60	
BUILDERS FIRSTSOURCE INC			10,721.000	220,584.58	
BUILDING MATLS HLDG CORP COM			12,400.000	50.84	
BUNGE LTD			31,569.000	1,787,436.78	
BUNZL PLC			588,041.000	15,398,662.15	
BURBERRY GROUP PLC			368,450.000	9,870,849.93	
BURLINGTON STORES INC			2,666.000	532,720.12	
BUTLER INTERNATIONAL INC			4,024.000	22.13	
C&J ENERGY SERVICES INC			1,600.000	17,168.00	
CABOT CORP			579.000	26,240.28	
CABOT MICROELECTRONICS CORP			399.000	56,342.79	
CABOT OIL & GAS CORP			76,192.000	1,338,693.44	
CACHE INC			3,062.000	10.11	
CACI INTERNATIONAL INC			3,449.000	797,615.74	
CACTUS INC			2,800.000	81,032.00	
CADENCE BANCORP			2,790.000	48,936.60	
CADENCE DESIGN SYSTEMS INC			51,209.000	3,383,890.72	
CADIZ INC			226.000	2,822.74	
CAE INC			1,041,570.000	26,479,793.20	
CAGY INDUSTRIES INC			2,037.000	0.00	
CAI INTERNATIONAL INC			1,649.000	35,898.73	
CAL DIVE INTERNATIONAL INC			9,001.000	2.70	
CAL-MAINE FOODS INC			3,800.000	151,829.00	
CALAMP CORP			8,252.000	95,063.04	
CALAVO GROWERS INC			2,014.000	191,692.52	
CALERES INC			10,694.000	250,346.54	
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25	
CALIFORNIA FIRST NATIONAL BANC			2,628.000	45,070.20	
CALIFORNIA RESOURCES CORP			3,200.000	32,640.00	



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CALIFORNIA WATER SERVICE GROUP			6,776.000	358,653.68
CALITHERA BIOSCIENCES INC			400.000	1,236.00
CALIX INC			4,007.000	25,604.73
CALLAWAY GOLF CO			11,538.000	223,952.58
CALMARE THERAPEUTICS INC			1,369.000	143.75
CAMBEX CORP			5,237.000	9.43
CAMBREX CORP			10,205.000	607,197.50
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			2,924.000	126,667.68
CAMPBELL SOUP CO			12,621.000	592,177.32
CANADA GOOSE HOLDINGS INC			249,450.000	10,968,316.50
CANADIAN SOLAR INC			4,041.000	76,294.08
CANADIAN SOLAR INFRASTRUCTURE			471.000	494,642.63
CANADIAN TIRE CORP LTD CL A			70,600.000	7,927,569.49
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			5,281.000	395,018.80
CANTERBURY PARK HOLDING CORP			686.000	8,314.32
CAPITAL CITY BANK GROUP INC			1,515.000	41,586.75
CAPITAL ONE FINANCIAL CORP			41,069.000	3,736,457.62
CAPITAL SENIOR LIVING CORP			6,455.000	28,272.90
CAPITOL BANCORP LTD			1,356.000	4.07
CAPITOL FEDERAL FINANCIAL INC			17,418.000	240,020.04
CAPRI HOLDINGS LTD			11,343.000	376,133.88
CAPRICOR THERAPEUTICS INC			5.000	18.50
CAPSTEAD MORTGAGE CORP			13,611.000	100,040.85
CAPSTONE TURBINE CORP			1,035.000	527.54
CARBO CERAMICS INC			9,118.000	21,883.20
CARBONITE INC			4,776.000	73,980.24
CARDINAL HEALTH INC			22,311.000	1,052,856.09
CARDIOVASCULAR SYSTEMS INC			5,206.000	247,389.12
CARDTRONICS PLC			6,307.000	190,723.68
CARE.COM INC			3,200.000	33,440.00
CAREER EDUCATION CORP			4,254.000	67,596.06
CARETRUST REIT INC			3,462.000	81,374.31
CARGURUS INC			8,600.000	266,170.00
CARLSBERG A/S			53,900.000	7,968,657.60
CARMAX INC			12,392.000	1,090,496.00
CARNIVAL CORP			56,456.000	2,467,691.76
CAROLINA FINANCIAL CORP			328.000	11,657.12

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CARPENTER TECHNOLOGY CORP			6,038.000	311,923.08
CARRIAGE SERVICES INC			4,249.000	86,849.56
CARRIZO OIL & GAS INC			5,864.000	50,342.44
CASELLA WASTE SYSTEMS INC			3,777.000	162,184.38
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			447.000	1,492.98
CASS INFORMATION SYSTEMS INC			2,740.000	147,932.60
CASSAVA SCIENCES INC			682.000	818.40
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			2,041.000	10,021.31
CATASYS INC			3,302.000	52,039.52
CATERPILLAR INC			68,311.000	8,628,362.41
CATHAY GENERAL BANCORP			9,366.000	325,328.02
CATO CORP/THE			5,153.000	90,744.33
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			1,156.000	222,056.04
CBIZ INC			14,791.000	347,588.50
CBL & ASSOCIATES PROPERTIES IN			17,895.000	23,084.55
CBOE GLOBAL MARKETS INC			8,358.000	960,417.78
CBRE GROUP INC			45,021.000	2,386,563.21
CBS CORP			33,598.000	1,356,351.26
CCUR HOLDINGS INC			1,052.000	3,755.64
CDK GLOBAL INC			135,050.000	6,494,554.50
CDW CORP/DE			24,972.000	3,077,549.28
CECO ENVIRONMENTAL CORP			1,233.000	8,612.51
CEDAR REALTY TRUST INC			24,036.000	72,108.00
CEL-SCI CORP			27.000	241.38
CELADON GROUP INC			3,024.000	3,780.00
CELANESE CORP			16,239.000	1,985,867.31
CELCUITY INC			700.000	11,886.00
CELGENE CORP			53,038.000	5,266,673.40
CELLDEX THERAPEUTICS INC			136.000	289.68
CELLNEX TELECOM SA			359,850.000	14,868,491.02
CELLULAR BIOMEDICINE GROUP INC			6,469.000	96,258.72
CENTENE CORP			40,838.000	1,766,651.88
CENTERPOINT ENERGY INC			121,214.000	3,658,238.52
CENTERSTATE BANK CORP			10,078.000	241,720.83
CENTRAL GARDEN & PET CO			6,318.000	179,236.07
CENTRAL PACIFIC FINANCIAL CORP			2,886.000	81,962.40

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENTRIC BRANDS INC			39.000	97.89
CENTRUS ENERGY CORP			396.000	1,445.40
CENTURIA INDUSTRIAL REIT			220,161.000	479,614.90
CENTURIA METROPOLITAN REIT			300,788.000	598,589.86
CENTURY ALUMINUM CO			5,101.000	33,845.14
CENTURY BANCORP INC/MA			794.000	69,554.40
CENTURY CASINOS INC			269.000	2,079.37
CENTURY COMMUNITIES INC			2,324.000	71,184.12
CENTURYLINK INC			110,263.000	1,376,082.24
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERNER CORP			31,318.000	2,134,948.06
CERUS CORP			14,261.000	73,515.46
CESCA THERAPEUTICS INC			11.100	73.59
CEVA INC			2,313.000	69,066.18
CF BLACKROCK ACWI EX-US SUPERFUND A			35,457,918.995	979,431,722.45
CF INDUSTRIES HOLDINGS INC			16,338.000	803,829.60
CH ROBINSON WORLDWIDE INC			18,523.000	1,570,379.94
CHAMPION ENTERPRISES INC			21,400.000	149.80
CHAMPION INDUSTRIES INC/WV			20.000	310.00
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,039.000	1,693.57
CHARLES SCHWAB CORP/THE			87,061.000	3,641,761.63
CHART INDUSTRIES INC			5,841.000	364,244.76
CHARTER COMMUNICATIONS INC			31,275.000	12,889,053.00
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94
CHARTER HALL LONG WALE REIT			80,989.000	312,989.96
CHASE CORP			1,423.000	155,661.97
CHATHAM LODGING TRUST			5,847.000	106,123.05
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			25,737.000	2,818,201.50
CHEESECAKE FACTORY INC/THE			6,954.000	289,842.72
CHEGG INC			11,800.000	353,410.00
CHEMBIO DIAGNOSTICS INC			2,000.000	12,240.00
CHEMOCENTRYX INC			3,300.000	22,374.00
CHENIERE ENERGY INC			81,748.000	5,155,028.88
CHENIERE ENERGY PARTNERS LP			20,549.000	934,568.52
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	13,513.95
CHESAPEAKE UTILITIES CORP			2,906.000	276,999.92

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHESTER BANCORP INC			84.000	1,428.00
CHEVRON CORP			158,229.000	18,765,959.40
CHIASMA INC			7,800.000	38,610.00
CHICAGO RIVET & MACHINE CO			213.000	5,546.52
CHICO'S FAS INC			17,290.000	69,678.70
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			4,175.000	321,433.25
CHIMERIX INC			2,364.000	5,555.40
CHINA BIOLOGIC PRODUCTS HOLDIN			4,500.000	515,115.00
CHINA CGAME INC			1,663.000	3.82
CHINA COMMUNICATIONS SERVICES HK/00552			7,790,000.000	4,412,021.34
CHINA MEDICAL SYSTEM HOLDINGS HK/00867			2,626,000.000	3,121,963.42
CHINA RESOURCES CEMENT HOLDING HK/01313			7,354,000.000	7,373,324.50
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHINA TELECOM CORP LTD HK/00728			20,714,000.000	9,432,989.79
CHIPOTLE MEXICAN GRILL INC			4,421.000	3,715,717.87
CHRISTOPHER & BANKS CORP			3,462.000	401.59
CHUBB LTD			47,510.000	7,670,014.40
CHURCH & DWIGHT CO INC			36,553.000	2,750,247.72
CHURCHILL DOWNS INC			5,841.000	721,100.66
CHUY'S HOLDINGS INC			1,814.000	44,914.64
CIBL INC			22.000	0.00
CIBUS NORDIC REAL ESTATE AB			48,035.000	713,283.46
CIGNA CORP			28,258.000	4,289,281.82
CIM COMMERCIAL TRUST CORP			117.000	1,813.50
CIMAREX ENERGY CO			8,333.000	399,484.02
CIMPRESS NV			3,152.000	415,559.68
CINCINNATI BELL INC			5,402.000	27,388.14
CINCINNATI FINANCIAL CORP			31,675.000	3,695,522.25
CINTAS CORP			13,219.000	3,544,013.90
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	28.86
CIRCOR INTERNATIONAL INC			2,027.000	76,113.85
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			9,019.000	483,238.02
CISCO SYSTEMS INC			348,250.000	17,207,032.50
CITI TRENDS INC			3,099.000	56,711.70
CITIGROUP INC			177,188.000	12,240,147.04
CITIZENS & NORTHERN CORP			568.000	14,927.04

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITIZENS COMMUNITY BANCORP INC			106.000	1,166.00
CITIZENS FINANCIAL GROUP INC			61,083.000	2,160,505.71
CITIZENS INC/TX			3,931.000	27,005.97
CITRIX SYSTEMS INC			18,723.000	1,807,143.96
CITY BANK/LYNNWOOD WA			1,072.000	2.25
CITY HOLDING CO			2,230.000	170,037.50
CITY OFFICE REIT INC			5,434.000	78,195.26
CIVEO CORP			6,356.000	8,072.12
CLARUS CORP			1,902.000	22,300.96
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00
CLEAN ENERGY FUELS CORP			10,244.000	21,153.87
CLEARFIELD INC			2,788.000	33,037.80
CLEARSIDE BIOMEDICAL INC			2,766.000	1,742.58
CLEARSTORY SYSTEMS INC			219.000	0.00
CLEARWATER PAPER CORP			2,723.000	57,509.76
CLEARWAY ENERGY INC			4,690.000	83,458.55
CLEVELAND BIOLABS INC			52.000	52.52
CLEVELAND-CLIFFS INC			40,231.000	290,467.82
CLOROX CO/THE			21,513.000	3,267,179.31
CLOUD PEAK ENERGY INC			6,172.000	126.53
CLOUDERA INC			2,292.000	20,307.12
CLOVIS ONCOLOGY INC			2,130.000	8,370.90
CLST HOLDINGS INC			3,920.000	22.34
CME GROUP INC			48,889.000	10,332,201.26
CMS ENERGY CORP			84,554.000	5,407,228.30
CMTSU LIQUIDATION INC			7,875.000	10.23
CNB FINANCIAL CORP/PA			2,053.000	58,921.10
CNO FINANCIAL GROUP INC			36,144.000	572,159.52
CNX RESOURCES CORP			7,700.000	55,902.00
COCA-COLA CO/THE			318,486.000	17,338,377.84
COCA-COLA CONSOLIDATED INC			1,246.000	378,622.02
COCA-COLA EUROPEAN PARTNERS PL			183,403.000	10,237,232.67
COCHLEAR LTD			72,000.000	10,107,847.27
CODEXIS INC			892.000	12,233.79
CODORUS VALLEY BANCORP INC			1,902.000	44,240.52
COEUR MINING INC			16,325.000	78,523.25
COFINIMMO SA			1,781.000	250,860.69
COGENT COMMUNICATIONS HOLDINGS			4,837.000	266,518.70
COGNIZANT TECHNOLOGY SOLUTIONS			69,305.000	4,176,665.83

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COHEN & CO INC			33.000	135.30
COHEN & STEERS INC			3,840.000	210,931.20
COHERENT INC			16,433.000	2,526,080.76
COHERUS BIOSCIENCES INC			3,717.000	75,306.42
COHU INC			4,415.000	59,624.58
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			80,270.000	5,900,647.70
COLLECTORS UNIVERSE INC			2,907.000	82,791.36
COLLEGIUM PHARMACEUTICAL INC			1,500.000	17,220.00
COLONIAL BANGROUP INC/THE			63,000.000	0.00
COLUMBIA BANKING SYSTEM INC			8,093.000	298,631.70
COLUMBIA PROPERTY TRUST INC			15,100.000	319,365.00
COLUMBUS MCKINNON CORP/NY			3,054.000	111,257.22
COMARCO INC			3,575.000	0.00
COMCAST CORP			685,392.000	30,897,471.36
COMDIAL CORP			222.000	0.44
COMERICA INC			21,340.000	1,408,226.60
COMFORT SYSTEMS USA INC			5,219.000	230,836.37
COMFORTDELGRO CORP LTD			63,938.000	110,963.33
COMINAR REIT TRUST UNIT			33,834.000	336,551.20
COMMERCIAL INTERNATIONAL BANK			353,280.000	1,684,493.79
COMMERCIAL METALS CO			16,601.000	288,525.38
COMMUNICATIONS SYSTEMS INC			1,795.000	8,203.15
COMMUNITY BANK SYSTEM INC			6,720.000	414,556.80
COMMUNITY HEALTH SYSTEMS INC			14,028.000	50,500.80
COMMUNITY TRUST BANCORP INC			3,945.000	167,978.10
COMMUNITY WEST BANCSHARES			895.000	8,842.60
COMMVault SYSTEMS INC			5,582.000	249,571.22
COMPASS GROUP PLC			295,476.000	7,620,928.51
COMPASS MINERALS INTERNATIONAL			3,760.000	212,402.40
COMPUTER PROGRAMS & SYSTEMS IN			3,931.000	88,879.91
COMPUTER SERVICES INC			3,464.000	155,880.00
COMPUTER TASK GROUP INC			5,316.000	26,580.00
COMPX INTERNATIONAL INC			1,012.000	14,501.96
COMSCORE INC			14,460.000	27,618.60
COMSTOCK RESOURCES INC			1,054.000	8,210.66
COMTECH TELECOMMUNICATIONS COR			3,491.000	113,457.50
COMTREX SYSTEMS CORP NESCREW CONTRA			367.000	0.00
CONAGRA BRANDS INC			95,539.000	2,931,136.52

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONCERT PHARMACEUTICALS INC			7,514.000	44,182.32
CONCHO RESOURCES INC			29,979.000	2,035,574.10
CONE MLS CORP N C			20,100.000	70.35
CONMED CORP			3,125.000	300,468.75
CONN'S INC			1,694.000	42,112.84
CONNECTICUT WATER SERVICE INC			2,552.000	178,793.12
CONNECTONE BANCORP INC			873.000	19,380.60
CONOCOPHILLIPS			104,577.000	5,958,797.46
CONRAD INDUSTRIES INC			1,998.000	20,299.68
CONSOL ENERGY INC			3,024.000	47,265.12
CONSOLIDATED COMMUNICATIONS HO			11,656.000	55,482.56
CONSOLIDATED EDISON INC			55,070.000	5,202,462.90
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50
CONSOLIDATED WATER CO LTD			7,950.000	131,095.50
CONSOLIDATED-TOMOKA LAND CO			2,568.000	168,460.80
CONSTELLATION BRANDS INC			38,765.000	8,035,209.20
CONSUMER PORTFOLIO SERVICES IN			3,851.000	13,825.09
CONTACT ENERGY LTD			307,462.000	1,646,461.16
CONTANGO OIL & GAS CO			7,906.000	21,978.68
CONTINENTAL BUILDING PRODUCTS			2,419.000	66,014.51
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTINENTAL MATERIALS CORP			751.000	10,559.06
COOPER COS INC/THE			12,738.000	3,783,186.00
COOPER TIRE & RUBBER CO			10,344.000	270,185.28
COOPER-STANDARD HOLDINGS INC			1,846.000	75,464.48
COPART INC			24,171.000	1,941,656.43
CORCEPT THERAPEUTICS INC			12,102.000	171,061.78
CORE LABORATORIES NV			4,300.000	200,466.00
CORE-MARK HOLDING CO INC			6,060.000	194,616.90
CORECIVIC INC			11,993.000	207,239.04
COREPOINT LODGING INC			5,660.000	57,222.60
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORMEDIX INC			8,600.000	54,868.00
CORNERSTONE BUILDING BRANDS IN			692.000	4,186.60
CORNERSTONE ONDEMAND INC			6,540.000	358,522.80
CORNING INC			103,068.000	2,939,499.36
CORP INMOBILIARIA VESTA SAB DE			512,329.000	785,723.36
CORPORATE OFFICE PROPERTIES TR			10,411.000	310,039.58
CORTEVA INC			56,042.000	1,569,176.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			5,803.000	439,287.10
COSAN LTD			22,500.000	335,250.00
COSTAR GROUP INC			5,848.000	3,469,033.60
COSTCO WHOLESALE CORP			40,156.000	11,569,345.16
COTY INC			22,011.000	231,335.61
COUNTY BANCORP INC			554.000	10,869.48
COUPA SOFTWARE INC			5,900.000	764,463.00
COUSINS PROPERTIES INC			9,393.999	353,120.42
COVANTA HOLDING CORP			80,668.000	1,394,749.72
COVENANT TRANSPORTATION GROUP			1,866.000	30,677.04
COVETRUS INC			11,401.200	135,560.28
COVIVIO			12,242.000	1,295,918.77
COWEN INC			371.000	5,709.69
CPI AEROSTRUCTURES INC			1,047.000	8,606.34
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			3,735.000	156,757.95
CRACKER BARREL OLD COUNTRY STO			3,617.000	588,305.05
CRAFT BREW ALLIANCE INC			1,907.000	15,618.33
CRAWFORD & CO			6,711.000	67,713.99
CRAZY WOMAN CREEK BANCORP INC			437.000	7,429.00
CREDIT SUISSE GROUP AG			323,700.000	3,971,789.10
CREXENDO INC			1,395.000	4,254.75
CRH PLC			263,840.000	9,086,496.05
CROCS INC			9,190.000	255,114.40
CROSS COUNTRY HEALTHCARE INC			11,595.000	119,428.50
CROSSROADS SYSTEMS INC			77.000	673.75
CROWN CASTLE INTERNATIONAL COR			31,113.000	4,325,018.13
CROWN CRAFTS INC			3,403.000	21,268.75
CRYOLIFE INC			5,594.000	151,877.10
CSG SYSTEMS INTERNATIONAL INC			4,908.000	253,645.44
CSL LTD			186,550.000	29,402,559.73
CSP INC			821.000	11,075.29
CSS INDUSTRIES INC			2,060.000	8,178.20
CSX CORP			67,155.000	4,651,826.85
CT REIT UNIT			94,149.000	1,068,776.03
CTI INDUSTRIES CORP			179.000	356.21
CTS CORP			4,394.000	142,189.84
CUBIC CORP			3,285.000	231,362.55



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CULP INC			4,138.000	67,449.40
CUMMINS INC			23,001.000	3,741,572.67
CUMULUS CLASS A			8,884.000	129,173.36
CURIS INC			1,868.000	4,184.32
CUSTOMERS BANCORP INC			1,410.000	29,243.40
CUTERA INC			7,301.000	213,408.23
CV HOLDINGS INC/UNITED STATES			5,499.000	49.49
CVB FINANCIAL CORP			13,874.000	289,550.38
CVR ENERGY INC			2,915.000	128,347.45
CVS HEALTH CORP			97,322.000	6,138,098.54
CYBERAGENT INC			300,000.000	11,519,778.33
CYBERCARE INC COM			5,500.000	825.00
CYBEROPTICS CORP			1,596.000	22,854.72
CYCLERION THERAPEUTICS INC			1,570.000	19,028.40
CYTOKINETICS INC			8,939.000	101,725.82
CYTOSORBENTS CORP			1,800.000	9,054.00
DAILY JOURNAL CORP			227.000	56,196.12
DAIMLER AG			108,500.000	5,396,239.26
DAIWA HOUSE INDUSTRY CO LTD			258,200.000	8,376,120.57
DAKTRONICS INC			6,647.000	49,088.10
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			20,490.000	295,875.60
DANAHER CORP			60,366.000	8,718,661.38
DARDEN RESTAURANTS INC			28,190.000	3,332,621.80
DARLING INGREDIENTS INC			15,647.000	299,327.11
DASAN ZHONG SOLUTIONS INC			257.000	2,354.12
DASSAULT SYSTEMES SE			64,480.000	9,191,214.56
DATA I/O CORP			3,451.000	13,424.39
DATATEC SYS INC COM			25,900.000	108.78
DATATRAK INTERNATIONAL INC			59.000	338.07
DAVE & BUSTER'S ENTERTAINMENT			4,567.000	177,884.65
DAVITA INC			7,246.000	413,529.22
DAWSON GEOPHYSICAL CO			11,979.000	25,635.06
DAXOR CORP			1,616.000	14,915.68
DBS GROUP HOLDINGS LTD			569,900.000	10,302,624.91
DCP MIDSTREAM LP			24,810.000	650,270.10
DEAN FOODS CO			13,666.000	15,852.56
DECKERS OUTDOOR CORP			4,425.000	652,068.00
DECORATOR INDUSTRIES INC			831.000	8.31

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DEERE & CO			23,564.000	3,974,775.52
DELCATH SYSTEMS INC			1,002.000	91.18
DELEK US HOLDINGS INC			12,123.000	440,064.90
DELIA*S INC			3,437.000	0.00
DELPHAX TECHNOLOGIES INC			7,074.000	28.30
DELTA AIR LINES INC			77,181.000	4,445,625.60
DELTA APPAREL INC			3,232.000	76,760.00
DELTAGEN INC			13,680.000	0.01
DELUXE CORP			6,484.000	318,753.44
DENBURY RESOURCES INC			34,044.000	40,512.36
DENNY'S CORP			9,259.000	210,781.14
DENTSPLY SIRONA INC			43,584.000	2,323,463.04
DES SURGICAL ESCROW			149.000	0.00
DESIGNER BRANDS INC			8,871.000	151,871.52
DESTINATION MATERNITY CORP			3,060.000	1,257.66
DESTINATION XL GROUP INC			4,460.000	7,537.40
DEUTSCHE BOERSE AG			67,000.000	10,474,423.56
DEVON ENERGY CORP			69,298.000	1,667,309.88
DEXUS			630.000	5,069.10
DHI GROUP INC			15,785.000	60,772.25
DHT HOLDINGS INC			1,036.000	6,371.40
DIADEXUS INC			148.000	2.25
DIAGEO PLC			603,980.000	24,807,004.19
DIAMOND HILL INVESTMENT GROUP			820.000	113,266.60
DIAMOND OFFSHORE DRILLING INC			7,466.000	41,510.96
DIAMONDBACK ENERGY INC			12,202.000	1,097,081.82
DIAMONDROCK HOSPITALITY CO			26,578.000	272,424.50
DIC ASSET AG			17,549.000	224,608.73
DICERNA PHARMACEUTICALS INC			2,463.000	35,368.68
DIEBOLD NIXDORF INC			7,882.000	88,278.40
DIGI INTERNATIONAL INC			7,626.000	103,866.12
DIGIMARC CORP			3,347.000	130,834.23
DIGITAL GARAGE INC			80,700.000	2,564,927.22
DIGITAL INFO SECURITY CO			18.000	0.41
DIGITAL REALTY TRUST INC			15,591.000	2,023,867.71
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DILLARD'S INC			1,881.000	124,352.91
DIME COMMUNITY BANCSHARES INC			5,665.000	121,287.65
DINE BRANDS GLOBAL INC			2,307.000	175,009.02

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIODES INC			4,128.000	165,739.20
DIPLOMAT PHARMACY INC			4,370.000	21,413.00
DISCOVER FINANCIAL SERVICES			23,815.000	1,931,158.35
DISCOVERY INC			334,799.000	8,266,521.64
DISH NETWORK CORP			18,004.000	613,396.28
DITECH HLDG CORP WT EXP SER A			453.000	0.40
DITECH HLDG CORP WT EXP SER B 01/31/2028			360.000	1.80
DITECH HOLDING CORP			265.000	11.16
DIVERSICARE HEALTHCARE SERVICE			1,976.000	4,940.00
DIVINE INC			6,229.000	3.92
DIXIE GROUP INC/THE			1,371.000	1,891.98
DMC GLOBAL INC			1,649.000	72,523.02
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			28,668.000	4,556,491.92
DOLLAR TREE INC			27,171.000	3,101,841.36
DOMINION ENERGY INC			157,860.000	12,792,974.40
DOMINO'S PIZZA INC			1,536.000	375,690.24
DOMMO ENERGIA SA ADR			719.000	5,453.62
DOMTAR CORP			9,147.000	327,554.07
DONEGAL GROUP INC			6,549.000	92,841.78
DONNELLEY FINANCIAL SOLUTIONS			460.000	5,667.20
DORIAN LPG LTD			545.000	5,646.20
DORMAN PRODUCTS INC			6,576.000	523,055.04
DOUGLAS DYNAMICS INC			1,629.000	72,604.53
DOVA PHARMACEUTICALS INC			700.000	19,565.00
DOVER CORP			30,352.000	3,021,845.12
DOVER MOTORSPORTS INC			5,962.000	11,804.76
DR HORTON INC			78,623.000	4,144,218.33
DREAM GLOBAL REIT UNIT			132,248.000	1,660,091.96
DREAM INDUSTRIAL REIT UNIT			185,191.000	1,850,511.28
DRI CORP			787.000	0.55
DRIL-QUIP INC			4,491.000	225,358.38
DRIVE SHACK INC			4,615.000	19,890.65
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			2,555.000	35,987.18
DSV PANALPINA A/S			95,000.000	9,041,475.94
DTE ENERGY CO			33,791.000	4,492,851.36
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.04

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DUCOMMUN INC			2,048.000	86,835.20	
DUKE ENERGY CORP			123,600.000	11,848,296.00	
DUKE REALTY CORP			79,604.000	2,704,147.88	
DULUTH HOLDINGS INC			1,699.000	14,407.52	
DUPONT DE NEMOURS INC			65,546.000	4,674,085.26	
DURECT CORP			7,621.000	14,022.64	
DXC TECHNOLOGY CO			52,080.000	1,536,360.00	
DYCOM INDUSTRIES INC			4,694.000	239,628.70	
DYNACQ HEALTHCARE INC			16.000	0.00	
DYNAVAX TECHNOLOGIES CORP			14,177.000	50,682.78	
DYNEX CAPITAL INC			2,806.000	41,472.68	
E*TRADE FINANCIAL CORP			17,946.000	784,060.74	
E.ON SE			68,040.000	661,586.53	
EACO CORP			16.000	312.00	
EAGLE BANCORP INC			3,446.000	153,760.52	
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	0.46	
EAGLE PHARMACEUTICALS INC/DE			1,808.000	102,278.56	
EARTHCARE CO COM			12,400.000	0.00	
EARTHSHELL CORP COM NEW			1,800.000	0.00	
EARTHSTONE ENERGY INC			5,369.000	17,449.25	
EASTERLY GOVERNMENT PROPERTIES			5,688.000	121,154.40	
EASTERN CO/THE			749.000	18,590.18	
EASTGROUP PROPERTIES INC			3,836.000	479,576.72	
EASTMAN CHEMICAL CO			28,401.000	2,096,845.83	
EASTMAN KODAK CO			4,573.000	12,072.72	
EATON CORP PLC			49,659.000	4,129,145.85	
EBAY INC			114,114.000	4,448,163.72	
EBIX INC			4,519.000	190,249.90	
EBT INTL INC COM NEW			69.000	0.00	
ECOLAB INC			25,003.000	4,951,594.12	
ECOLOGY AND ENVIRONMENT INC			298.000	4,526.62	
EDCI HOLDINGS INC			1,189.000	332.92	
EDISON INTERNATIONAL			58,739.000	4,430,095.38	
EDP - ENERGIAS DE PORTUGAL SA			343,535.000	1,334,046.85	
EDUCATION HOLDINGS 1 INC			4,413.000	0.00	
EDUCATIONAL DEVELOPMENT CORP			1,652.000	10,209.36	
EDWARDS LIFESCIENCES CORP			20,883.000	4,592,380.53	
EGAIN CORP			1,590.000	12,727.95	
EHEALTH INC			3,564.000	238,039.56	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EIGER BIOPHARMACEUTICALS INC			1,328.000	13,612.00
EL PASO ELECTRIC CO			7,865.000	527,584.20
ELANCO ANIMAL HEALTH INC			28,942.000	769,567.78
ELDORADO RESORTS INC			8,443.000	336,622.41
ELECTRO-SENSORS INC			212.000	797.12
ELECTROMED INC			2,900.000	19,169.00
ELECTRONIC ARTS INC			44,283.000	4,331,763.06
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	19.28
ELI LILLY & CO			73,074.000	8,171,865.42
ELLINGTON RESIDENTIAL MORTGAGE			2,303.000	24,273.62
EMAGIN CORP			5,889.000	2,210.73
EMAK WORLDWIDE INC			1,137.000	11.37
EMCOR GROUP INC			7,836.000	674,836.32
EMCORE CORP			1,144.000	3,512.08
EMERGENT BIOSOLUTIONS INC			7,496.000	391,890.88
EMERSON ELECTRIC CO			61,102.000	4,085,279.72
EMERSON RADIO CORP			4,687.000	4,630.75
EMISPHERE TECHNOLOGIES INC			6,412.000	58,990.40
EMPIRE RESORTS INC			104.000	1,001.52
EMPIRE STATE REALTY TRUST INC			6,187.000	88,288.49
EMPLOYERS HOLDINGS INC			5,558.000	242,217.64
ENAGAS SA			37,943.000	879,429.65
ENANTA PHARMACEUTICALS INC			3,085.000	185,346.80
ENBRIDGE INC			75,577.530	2,651,259.78
ENCORE CAPITAL GROUP INC			3,121.000	104,007.33
ENCORE WIRE CORP			3,917.000	220,448.76
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDESA SA			50,883.000	1,339,109.69
ENDO INTERNATIONAL PLC			28,700.000	92,127.00
ENDOLOGIX INC			1,462.500	5,806.12
ENDURANCE INTERNATIONAL GROUP			7,984.000	29,940.00
ENEL CHILE SA ADR			112,676.000	474,365.96
ENEL SPA			1,383,900.000	10,336,294.02
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			6,300.000	274,554.00
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			96.000	44.26
ENERGY RECOVERY INC			5,828.000	53,996.43
ENERGY TRANSFER LP			1,353,958.000	17,709,770.64

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENERSYS			4,773.000	314,731.62
ENGIE SA			728,229.000	11,892,850.54
ENGLOBAL CORP			4,402.000	4,402.00
ENHERENT CORP			9,218.000	18.44
ENNIS INC			3,710.000	74,979.10
ENOVA INTERNATIONAL INC			3,389.000	70,321.75
ENPRO INDUSTRIES INC			2,422.000	166,270.30
ENSIGN GROUP INC/THE			5,409.000	256,548.87
ENSTAR GROUP LTD			1,438.000	273,104.96
ENTERCOM COMMUNICATIONS CORP			6,842.000	22,852.28
ENERGY CORP			59,211.000	6,949,002.96
ENTERPRISE BANCORP INC/MA			515.000	15,439.70
ENTERPRISE FINANCIAL SERVICES			454.000	18,500.50
ENTERPRISE PRODUCTS PARTNERS L			767,876.000	21,945,896.08
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			7,652.000	24,333.36
ENVESTNET INC			6,091.000	345,359.70
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,757.25
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,079.000	14,684.40
ENZON PHARMACEUTICALS INC			10,765.000	2,906.55
EOG RESOURCES INC			56,254.000	4,175,171.88
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.16
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPIZYME INC			9,164.000	94,526.67
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			5,626.000	428,082.34
EPR PROPERTIES			24,556.000	1,887,374.16
EQM MIDSTREAM PARTNERS LP			233,157.000	7,624,233.90
EQUIFAX INC			9,046.000	1,272,500.82
EQUIFIN INC			394.000	2.44
EQUINIX INC			6,347.000	3,660,949.60
EQUINOR ASA			445,057.000	8,476,506.48
EQUITY BANCSHARES INC			1,631.000	43,727.11
EQUITY COMMONWEALTH			20,203.000	691,952.75
EQUITY RESIDENTIAL			41,266.000	3,559,605.16
ERA GROUP INC			6,737.000	71,142.72
ERBA DIAGNOSTICS INC			3,427.000	616.86

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EROOMSYSTEM TECHNOLOGIES INC			65.000	58.50
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			1,892.000	20,603.88
ESCALERA RESOURCES CO			9,249.000	0.92
ESCO TECHNOLOGIES INC			3,921.000	311,954.76
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESCROW DESIGN WITHIN REACH NPV			423.000	0.00
ESCROW NEW YORK REIT INC			1,767.000	0.00
ESPEY MANUFACTURING & ELECTRON			318.000	7,542.96
ESR-REIT			959,165.000	367,602.47
ESR-REIT RTS			28,493.000	370.86
ESSENT GROUP LTD			8,884.000	423,500.28
ESSEX PROPERTY TRUST INC			14,631.000	4,779,216.15
ESTABLISHMENT LABS HOLDINGS IN			2,900.000	54,839.00
ESTEE LAUDER COS INC/THE			30,368.000	6,041,713.60
ETHAN ALLEN INTERIORS INC			3,900.000	74,490.00
EUROBANCSHARES INC			3,146.000	0.00
EUTELSAT COMMUNICATIONS SA			33,213.000	618,265.48
EVANS & SUTHERLAND COMPUTER CO			3,651.000	2,300.13
EVANS BANCORP INC			400.000	14,960.00
EVERCEL INC			2,040.000	4,386.00
EVEREST RE GROUP LTD			9,694.000	2,579,476.46
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			69,371.000	4,617,333.76
EVERI HOLDINGS INC			12,114.000	102,484.44
EVERSOURCE ENERGY			47,691.000	4,076,149.77
EVERTEC INC			8,372.000	261,373.84
EVOLENT HEALTH INC			8,200.000	58,958.00
EVOLUTION PETROLEUM CORP			10,186.000	59,486.24
EVOLVING SYSTEMS INC			7,263.000	6,678.33
EVONIK INDUSTRIES AG			222,200.000	5,486,791.27
EW SCRIPPS CO/THE			6,241.000	82,880.48
EXANTAS CAPITAL CORP			3,084.000	35,065.08
EXELON CORP			135,930.000	6,566,778.30
EXLSERVICE HOLDINGS INC			3,985.000	266,835.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXPEDIA GROUP INC			75,026.000	10,084,244.66
EXPEDITORS INTERNATIONAL OF WA			24,636.000	1,830,208.44
EXPERIAN PLC			355,000.000	11,369,754.34
EXPONENT INC			12,774.000	892,902.60
EXPRESS INC			11,146.000	38,342.24
EXTERRAN CORP			3,428.000	44,769.68
EXTRA SPACE STORAGE INC			9,617.000	1,123,457.94
EXTREME NETWORKS INC			11,183.000	81,356.33
EXXON MOBIL CORP			336,129.000	23,734,068.69
EZCORP INC			5,023.000	32,423.47
EZENIA! INC			5,456.000	40.92
F5 NETWORKS INC			17,956.000	2,521,381.52
FAB INDS INC COM			4,400.000	0.00
FABRINET			4,424.000	231,375.20
FACEBOOK INC			239,806.000	42,704,652.48
FACTORY 2-U STORES INC			5,731.000	16.05
FACTSET RESEARCH SYSTEMS INC			4,057.000	985,729.29
FALCON PRODS INC			7,000.000	10.50
FALCONSTOR SOFTWARE INC			70.360	316.62
FARMER BROTHERS CO			2,093.000	27,104.35
FARO TECHNOLOGIES INC			2,251.000	108,835.85
FASTENAL CO			76,570.000	2,501,541.90
FATE THERAPEUTICS INC			3,300.000	51,249.00
FBL FINANCIAL GROUP INC			3,696.000	219,948.96
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			1,401.000	114,405.66
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			11,172.000	1,520,956.08
FEDERAL SCREW WORKS			815.000	5,623.50
FEDERAL SIGNAL CORP			9,859.000	322,783.66
FEDERATED INVESTORS INC			11,600.000	375,956.00
FEDEX CORP			21,177.000	3,082,735.89
FEDNAT HOLDING CO			946.000	13,234.54
FERGUSON PLC			117,157.000	8,581,505.62
FERRO CORP			10,684.000	126,712.24
FERROGLOBE PLC			8,671.000	9,798.23
FEVERTREE DRINKS PLC			359,000.000	10,719,247.81
FFD FINANCIAL CORP			676.000	39,208.00
FGL HOLDINGS			776,110.000	6,193,357.80



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIBERCORE INC			7,424.000	593.92
FIBERMARK INC COM			6,800.000	0.00
FIBROGEN INC			9,100.000	336,518.00
FIDELITY NATIONAL FINANCIAL IN			37,096.000	1,647,433.36
FIDELITY NATIONAL INFORMATION			111,734.000	14,833,805.84
FIESTA RESTAURANT GROUP INC			1,632.000	17,005.44
FIFTH THIRD BANCORP			141,916.000	3,885,660.08
FINANCIAL INSTITUTIONS INC			671.000	20,250.78
FINECOBANK BANCA FINECO SPA			1,000,000.000	10,588,022.40
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			23,400.000	312,156.00
FIRST ACCEPTANCE CORP			5,086.000	4,272.24
FIRST BANCORP INC/ME			1,965.000	54,017.85
FIRST BANCORP/PUERTO RICO			8,183.000	81,666.34
FIRST BANCORP/SOUTHERN PINES N			2,141.000	76,861.90
FIRST BUSEY CORP			1,240.000	31,347.20
FIRST BUSINESS FINANCIAL SERVI			1,068.000	25,717.44
FIRST COMMONWEALTH FINANCIAL C			13,748.000	182,573.44
FIRST COMMUNITY BANKSHARES INC			421.000	13,627.77
FIRST DEFIANCE FINANCIAL CORP			7,198.000	208,490.07
FIRST FINANCIAL BANCORP			14,115.000	345,464.63
FIRST FINANCIAL BANKSHARES INC			19,974.000	665,733.42
FIRST FINANCIAL CORP/IN			2,938.000	127,714.86
FIRST FOUNDATION INC			3,971.000	60,657.03
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			15,220.000	602,103.20
FIRST INTERSTATE BANCSYSTEM IN			1,737.000	69,896.88
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			7,371.000	277,407.59
FIRST MIDWEST BANCORP INC/IL			12,438.000	242,292.24
FIRST NBC BANK HOLDING CO			1,118.000	27.95
FIRST OF LONG ISLAND CORP/THE			4,826.000	109,791.50
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST REPUBLIC BANK/CA			12,589.000	1,217,356.30
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,516.000	33,352.00
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	47.26

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRSTCASH INC			6,899.000	632,431.33
FIRSTENERGY CORP			131,495.000	6,342,003.85
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			58,078.000	6,016,300.02
FIVE PRIME THERAPEUTICS INC			6,599.000	25,571.13
FIVE STAR SENIOR LIVING INC			655.000	298.03
FIVE9 INC			6,900.000	370,806.00
FLAGSTAR BANCORP INC			2,087.000	77,949.45
FLANIGAN'S ENTERPRISES INC			102.000	2,249.10
FLEETCOR TECHNOLOGIES INC			6,478.000	1,857,760.84
FLEETWOOD ENTERPRISES INC COM			17,000.000	17,000.00
FLEXION THERAPEUTICS INC			4,173.000	57,190.97
FLEXSTEEL INDUSTRIES INC			1,453.000	21,533.46
FLIR SYSTEMS INC			10,148.000	533,683.32
FLOOR & DECOR HOLDINGS INC			5,300.000	271,095.00
FLOTEK INDUSTRIES INC			6,231.000	13,708.20
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOWSERVE CORP			9,816.000	458,505.36
FLUIDIGM CORP			7,871.000	36,442.73
FLUSHING FINANCIAL CORP			3,552.000	71,768.17
FLYI INC COM			29,300.000	87.90
FMC CORP			9,761.000	855,844.48
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FONAR CORP			3,379.000	69,843.93
FOOTBALL EQUITIES INC			5,500.000	0.01
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			412,557.000	3,779,022.12
FORESTAR GROUP INC			450.000	8,226.00
FORMFACTOR INC			5,759.000	107,376.56
FORRESTER RESEARCH INC			2,560.000	82,278.40
FORTINET INC			22,843.000	1,753,428.68
FORTIVE CORP			43,170.000	2,959,735.20
FORTUNE BRANDS HOME & SECURITY			20,783.000	1,136,830.10
FORTUNE REAL ESTATE INVESTMENT HK/00778			724,415.000	828,890.29
FORUM ENERGY TECHNOLOGIES INC			6,770.000	10,493.50
FORWARD AIR CORP			3,546.000	225,951.12
FOSSIL GROUP INC			4,110.000	51,416.10
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FOUR CORNERS PROPERTY TRUST IN			7,062.000	199,713.36	
FOX FACTORY HOLDING CORP			4,308.000	268,129.92	
FRANCESCA'S HOLDINGS CORP			567.000	7,932.33	
FRANK'S INTERNATIONAL NV			4,400.000	20,900.00	
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00	
FRANKLIN COVEY CO			5,577.000	195,195.00	
FRANKLIN ELECTRIC CO INC			5,874.000	280,835.94	
FRANKLIN FINANCIAL NETWORK INC			2,943.000	88,908.03	
FRANKLIN RESOURCES INC			47,015.000	1,356,852.90	
FRANKLIN STREET PROPERTIES COR			9,484.000	80,234.64	
FRASERS CENTREPOINT TRUST			609,019.000	1,206,675.87	
FRASERS LOGISTICS & INDUSTRIAL			3,132,934.000	2,809,196.73	
FRED'S INC			3,539.000	109.71	
FREEDOM HOLDING CORP/NV			299.000	3,540.16	
FREEMPORT-MCMORAN INC			191,367.000	1,831,382.19	
FREIGHTCAR AMERICA INC			4,152.000	20,137.20	
FREQUENCY ELECTRONICS INC			2,941.000	35,733.15	
FRESH CHOICE INC			6,600.000	0.66	
FRESH DEL MONTE PRODUCE INC			4,100.000	139,851.00	
FRIEDMAN INDUSTRIES INC			2,475.000	16,062.75	
FRIEDMANS INC CL A			10,900.000	0.00	
FRONT YARD RESIDENTIAL CORP			632.000	7,305.92	
FRONTIER COMMUNICATIONS CORP			10,473.000	9,080.09	
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	60,596.90	
FRP HOLDINGS INC			3,126.000	150,110.52	
FS KKR CAPITAL CORP			29,511.000	172,049.13	
FTD COS INC			4,670.000	42.03	
FTI CONSULTING INC			5,634.000	597,147.66	
FUBON FINANCIAL HOLDING CO LTD			4,355,000.000	6,253,614.01	
FUEL TECH INC			2,314.000	2,306.13	
FUELCELL ENERGY INC			42.000	13.75	
FULTON FINANCIAL CORP			21,544.000	348,581.92	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUTUREFUEL CORP			6,586.000	78,636.84	
G-III APPAREL GROUP LTD			4,686.000	120,758.22	
GA EXPRESS INC			1,881.000	0.00	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GABS 114A AELTUS CBO			8,180.000	0.00
GAINSCO INC			435.000	15,551.25
GALAGEN INC			100.000	0.00
GALMED PHARMACEUTICALS LTD			1,600.000	7,648.00
GAMCO INVESTORS INC			5,879.000	114,934.45
GAMETECH INTERNATIONAL INC			4,418.000	22.09
GANNETT CO INC			14,852.000	159,510.48
GAP INC/THE			16,029.000	278,263.44
GARGOYLES INC			187.000	0.02
GARMIN LTD			10,812.000	915,668.28
GARTNER INC			14,859.000	2,124,688.41
GASLOG LTD			2,296.000	29,503.60
GATX CORP			5,521.000	428,043.13
GCI LIBERTY INC			209,606.000	13,010,244.42
GCP APPLIED TECHNOLOGIES INC			7,054.000	135,789.50
GEMPHIRE THERAPEUTICS INC			6,700.000	2,529.92
GENASYS INC			1,806.000	6,050.10
GENERAC HOLDINGS INC			8,857.000	693,857.38
GENERAL DATACOMM INDUSTRIES IN			1,255.000	13.43
GENERAL DYNAMICS CORP			17,509.000	3,199,419.57
GENERAL ELECTRIC CO			653,080.000	5,838,535.20
GENERAL MILLS INC			45,162.000	2,489,329.44
GENERAL MOLY INC			5,187.000	1,348.62
GENERAL MOTORS CO			128,148.000	4,802,987.04
GENERAL STEEL HOLDINGS INC			1,145.000	92.75
GENESCO INC			2,854.000	114,217.08
GENESIS HEALTHCARE INC			2,781.000	3,086.91
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			3,643.000	27,176.78
GENMAB A/S			33,190.000	6,738,754.19
GENMARK DIAGNOSTICS INC			8,217.000	49,795.02
GENOMIC HEALTH INC			5,049.000	342,423.18
GENTHERM INC			4,839.000	198,810.32
GENUINE PARTS CO			26,630.000	2,652,081.70
GENVEC CORP INC			66.000	78.54
GENWORTH FINANCIAL INC			65,862.000	289,792.80
GEO GROUP INC/THE			24,039.000	416,836.26
GEOGLOBAL RESOURCES INC			2,056.000	0.00
GEOPETRO RESOURCES CO			1,269.000	1.78

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GEOSPACE TECHNOLOGIES CORP			4,444.000	68,304.28	
GERMAN AMERICAN BANCORP INC			2,543.000	81,503.15	
GERON CORP			7,288.000	9,693.04	
GETTY REALTY CORP			4,369.000	140,070.14	
GIBRALTAR INDUSTRIES INC			4,028.000	185,046.32	
GIBSON ENERGY INC			49,968.000	858,589.12	
GIGA-TRONICS INC			1,580.000	474.16	
GILEAD SCIENCES INC			108,569.000	6,881,103.22	
GLACIER BANCORP INC			10,511.000	425,275.06	
GLADSTONE COMMERCIAL CORP			3,765.000	88,477.50	
GLASSBRIDGE ENTERPRISES INC			3.000	150.00	
GLAUKOS CORP			3,569.000	223,098.19	
GLAXOSMITHKLINE PLC			519,300.000	11,164,277.92	
GLOBAL INDEMNITY LTD			782.000	19,526.54	
GLOBAL NET LEASE INC			6,772.000	132,054.00	
GLOBAL PAYMENTS INC			64,702.689	10,287,727.55	
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41	
GLOBALSTAR INC			48,178.000	19,931.24	
GLOBALWORTH REAL ESTATE INVEST			34,693.000	366,876.39	
GLOBE LIFE INC			21,533.000	2,062,000.08	
GLOBUS MEDICAL INC			9,177.000	469,128.24	
GLOWPOINT INC			154.000	148.23	
GLYCOMIMETICS INC			3,960.000	17,067.60	
GMS INC			2,144.000	61,575.68	
GN STORE NORD A/S			265,000.000	10,760,890.99	
GNC HOLDINGS INC			6,676.000	14,286.64	
GODADDY INC			12,151.000	801,722.98	
GOLAR LNG LTD			9,792.000	127,198.08	
GOLD RESOURCE CORP			10,854.000	33,213.24	
GOLDEN OCEAN GROUP LTD			483.000	2,811.06	
GOLDFIELD CORP/THE			2,125.000	4,568.75	
GOLDMAN SACHS BDC INC			2,250.000	45,202.50	
GOLDMAN SACHS GROUP INC/THE			26,967.000	5,588,371.41	
GOLUB CAPITAL BDC INC			2,729.000	51,414.36	
GOPRO INC			11,776.000	61,058.57	
GORMAN-RUPP CO/THE			5,780.000	201,086.20	
GP STRATEGIES CORP			1,649.000	21,173.16	
GRAFTECH INTERNATIONAL LTD			438,389.000	5,611,379.20	
GRAHAM CORP			3,125.000	62,062.50	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRAN TIERRA ENERGY INC			36,229.000	45,286.25
GRANITE BROADCASTING CORP			140.000	0.00
GRANITE CONSTRUCTION INC			5,675.000	182,337.75
GRAY TELEVISION INC			9,296.000	152,247.24
GREAT AMERICAN BANCORP INC			144.000	4,687.20
GREAT ELM CAPITAL GROUP INC			1,771.000	6,552.70
GREAT LAKES DREDGE & DOCK CORP			11,817.000	123,487.65
GREAT SOUTHERN BANCORP INC			1,964.000	111,849.80
GREAT WESTERN BANCORP INC			7,047.000	232,551.00
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	1,776.20
GREEN DOT CORP			5,630.000	142,157.50
GREEN PLAINS INC			4,829.000	51,163.26
GREENBRIER COS INC/THE			4,751.000	143,100.12
GREENHUNTER RESOURCES INC			1,231.000	0.00
GREENLIGHT CAPITAL RE LTD			2,989.000	31,384.50
GREIF INC			3,117.000	118,103.13
GRIFFIN INDUSTRIAL REALTY INC			592.000	22,466.40
GRIFFON CORP			8,877.000	186,150.69
GROUP 1 AUTOMOTIVE INC			2,472.000	228,190.32
GROUPON INC			39,622.000	105,394.52
GROWTHPOINT PROPERTIES AUSTRAL			43,622.000	127,098.11
GRUPO AEROPORTUARIO DEL PACIFI ADR			4,692.000	452,871.84
GSE SYSTEMS INC			2,430.000	4,033.80
GSV INC			770.000	4.62
GTT COMMUNICATIONS INC			3,667.000	34,543.14
GTX INC			397.000	0.00
GUESS? INC			8,487.000	157,264.11
GUIDED THERAPEUTICS INC			0.002	0.00
GULF ISLAND FABRICATION INC			1,859.000	9,945.65
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,277.000	25,105.82
H&E EQUIPMENT SERVICES INC			1,806.000	52,121.16
H&R BLOCK INC			15,020.000	354,772.40
HACKETT GROUP INC/THE			6,915.000	113,820.90
HAEMONETICS CORP			6,935.000	874,780.90
HALCON RESOURCES CORP			188.000	13.25
HALLADOR ENERGY CO			2,337.000	8,459.94
HALLIBURTON CO			65,549.000	1,235,598.65

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HALLMARK FINANCIAL SERVICES IN			1,002.000	19,168.26
HALOZYME THERAPEUTICS INC			14,296.000	221,730.96
HAMILTON BEACH BRANDS HOLDING			1,186.000	19,177.62
HAMILTON LANE INC			2,400.000	136,704.00
HAMPSHIRE GROUP LTD			2,587.000	12.94
HANCOCK WHITNEY CORP			9,566.689	366,356.36
HANESBRANDS INC			27,056.000	414,497.92
HANGER INC			5,167.000	105,303.46
HANMI FINANCIAL CORP			2,062.000	38,724.36
HANNON ARMSTRONG SUSTAINABLE I			2,392.000	69,726.80
HARBOR DIVERSIFIED INC			1,094.000	18.60
HARBOURTON CAPITAL GROUP INC			233.000	4.08
HARLEY-DAVIDSON INC			11,729.000	421,892.13
HARMONIC INC			8,186.000	53,863.88
HARSCO CORP			314,651.000	5,965,782.96
HARTE-HANKS INC			579.000	1,765.95
HARTFORD FINANCIAL SERVICES GR			75,166.000	4,555,811.26
HARVARD BIOSCIENCE INC			8,691.000	26,724.83
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06
HARVEY GULF 7/18 (US CITIZEN)			1,768.000	18,564.00
HASBRO INC			26,164.000	3,105,405.16
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	354.90
HAVERTY FURNITURE COS INC			2,272.000	46,053.44
HAWAIIAN HOLDINGS INC			6,678.000	175,364.28
HAWKINS INC			2,602.000	110,585.00
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			1,949.000	69,852.16
HB FULLER CO			7,883.000	367,032.48
HC2 HOLDINGS INC			306.000	719.10
HCA HEALTHCARE INC			26,951.000	3,245,439.42
HCL TECHNOLOGIES LTD			376,200.000	5,736,258.06
HDFC BANK LTD ADR			375,820.000	21,440,531.00
HEALTHCARE REALTY TRUST INC			15,051.000	504,208.50
HEALTHCARE SERVICES GROUP INC			9,783.000	237,629.07
HEALTHEQUITY INC			6,885.000	393,443.33
HEALTHPEAK PROPERTIES INC			86,026.000	3,065,106.38
HEALTHSTREAM INC			3,475.000	89,967.75
HEALTHWAREHOUSE.COM INC			409.000	85.89

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			11,787.000	253,538.37
HEARTLAND FINANCIAL USA INC			2,545.000	113,863.30
HECLA MINING CO			48,763.000	85,822.88
HEIDRICK & STRUGGLES INTERNATI			1,326.000	36,199.80
HELEN OF TROY LTD			4,036.000	636,315.76
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS & MATHESON ANALYTICS IN			0.648	0.00
HELIOS TECHNOLOGIES INC			3,543.000	143,739.51
HELIX ENERGY SOLUTIONS GROUP I			13,452.000	108,423.12
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			8,190.000	328,173.30
HEMACARE CORP			391.000	7,088.83
HENNESSY ADVISORS INC			2,183.000	23,598.23
HENRY SCHEIN INC			29,364.000	1,864,614.00
HERCULES CAPITAL INC			3,879.000	51,862.23
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,515.000	17,808.83
HERITAGE FINANCIAL CORP/WA			3,416.000	92,095.36
HERITAGE-CRYSTAL CLEAN INC			2,700.000	71,550.00
HERMAN MILLER INC			8,026.000	369,918.34
HERMITAGE OFFSHORE SERVICES LT			53.000	60.95
HERON THERAPEUTICS INC			4,168.000	77,108.00
HERSHA HOSPITALITY TRUST			5,148.000	76,602.24
HERSHEY CO/THE			25,960.000	4,023,540.40
HERTZ GLOBAL HOLDINGS INC			8,462.000	117,114.08
HESKA CORP			2,176.000	154,213.12
HESS CORP			54,677.000	3,306,864.96
HEWLETT PACKARD ENTERPRISE CO			175,869.000	2,667,932.73
HEXAGON AB			116,982.000	5,646,746.38
HG HOLDINGS INC			2,904.000	1,597.20
HHGREGG INC			6,832.000	27.33
HIBBETT SPORTS INC			3,212.000	73,554.80
HIGHPOINT RESOURCES CORP			5,622.000	8,938.98
HIKMA PHARMACEUTICALS PLC			500,000.000	13,555,300.00
HILL INTERNATIONAL INC			4,065.000	12,154.35
HILLENBRAND INC			8,166.000	252,166.08
HILLTOP HOLDINGS INC			8,579.000	204,952.31
HILTON WORLDWIDE HOLDINGS INC			21,467.000	1,998,792.37



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			116.000	21,924.00
HISPANIC EXPRESS INC			200.000	102.00
HK ELECTRIC INVESTMENTS & HK E HK/02638			95,297.000	90,806.52
HKBN LTD HK/01310			296,944.000	546,964.23
HKN INC			44.000	209.00
HKT TRUST & HKT LTD HK/06823			406,985.000	645,826.65
HMN FINANCIAL INC			1,231.000	27,783.67
HMS HOLDINGS CORP			10,934.000	376,840.31
HNI CORP			6,821.000	242,145.50
HOLLYFRONTIER CORP			21,960.000	1,177,934.40
HOLLYSYS AUTOMATION TECHNOLOGI			7,867.000	119,499.73
HOLOGIC INC			60,608.000	3,060,097.92
HOLOGRAPHIC STORAGE LTD			43.000	15.05
HOME BANCORP INC			1,452.000	56,613.48
HOME BANCSHARES INC/AR			15,929.000	299,385.56
HOME DEPOT INC/THE			124,810.000	28,958,416.20
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			2,319.000	63,355.08
HOMOLOGY MEDICINES INC			3,300.000	59,730.00
HONEYWELL INTERNATIONAL INC			60,786.000	10,284,991.20
HOOKER FURNITURE CORP			1,759.000	37,712.96
HOOPER HOLMES INC			820.000	1.40
HOPE BANCORP INC			15,362.000	220,291.08
HORACE MANN EDUCATORS CORP			7,619.000	352,988.27
HORIZON BANCORP INC/IN			5,614.000	97,459.04
HORIZON THERAPEUTICS PLC			23,186.000	631,354.78
HORMEL FOODS CORP			67,181.000	2,937,825.13
HORNBECK OFFSHORE SERVICES INC			4,414.000	3,354.64
HOST HOTELS & RESORTS INC			108,747.000	1,880,235.63
HOSTESS BRANDS INC			812,932.000	11,368,854.02
HOUGHTON MIFFLIN HARCOURT CO			15,220.000	81,122.60
HOULIHAN LOKEY INC			3,583.000	161,593.30
HOUSTON AMERICAN ENERGY CORP			3,012.000	545.17
HOUSTON WIRE & CABLE CO			678.000	3,200.16
HOVNIANIAN ENTERPRISES INC			236.000	4,543.00
HOYA CORP			100,300.000	8,184,554.52
HP INC			110,898.000	2,098,190.16
HUDSON GLOBAL INC			59.000	723.93

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			12,176.000	3,113,037.92
HUNT COS FINANCE TRUST INC			3,721.000	12,502.56
HUNTINGTON BANCSHARES INC/OH			77,666.000	1,108,293.82
HUNTINGTON INGALLS INDUSTRIES			7,707.000	1,632,265.53
HURCO COS INC			1,300.000	41,821.00
HURON CONSULTING GROUP INC			2,689.000	164,943.26
HUTTIG BUILDING PRODUCTS INC			1,900.000	3,990.00
HYBRID ENERGY HOLDINGS INC			141.000	0.01
HYCROFT MNG CORP			659.000	33.02
HYPERDYNAMICS CORP			406.000	0.73
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			1,295.000	70,875.35
IAC/INTERACTIVECORP			12,126.000	2,643,104.22
IBERDROLA SA			996,920.000	10,364,127.06
IBERIABANK CORP			5,415.000	409,049.10
ICAD INC			1,154.000	7,904.90
ICADE			18,535.000	1,657,972.62
ICF INTERNATIONAL INC			2,407.000	203,319.29
ICONIX BRAND GROUP INC			803.500	1,430.23
ID SYSTEMS INC			1,769.000	9,694.12
IDACORP INC			7,373.000	830,715.91
IDENTIV INC			369.000	1,940.94
IDERA PHARMACEUTICALS INC			1,277.000	3,690.53
IDEX CORP			11,163.000	1,829,392.44
IDEXX LABORATORIES INC			13,590.000	3,695,528.70
IDNA INC			2,887.000	0.00
IDT CORP			4,761.000	50,133.33
IEC ELECTRONICS CORP			2,639.000	18,235.49
IENTERTAINMENT NETWORK INC			831.000	9.97
IES HOLDINGS INC			254.000	5,229.86
IGB REAL ESTATE INVESTMENT TRU			1,465,298.000	713,925.95
IGO CORPORATIONS			26,400.000	0.00
IHS MARKIT LTD			106,398.000	7,115,898.24
II-VI INC			11,606.332	408,658.95
ILLINOIS TOOL WORKS INC			50,214.000	7,857,988.86
ILLUMINA INC			11,001.000	3,346,724.22
IMAGEWARE SYSTEMS INC			1,055.000	495.85
IMAGINON INC			667.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMAX CORP			7,843.000	172,153.85
IMEDIA BRANDS INC			3,429.000	1,920.24
IMMERSION CORP			2,637.000	20,173.05
IMMOBILIARE GRANDE DISTRIBUZIO			19,378.000	118,727.54
IMMUNE PHARMACEUTICALS INC			2.000	0.02
IMMUNIC INC			56.000	563.92
IMMUNOGEN INC			11,935.000	28,882.70
IMMUNOMEDICS INC			10,469.000	138,818.94
IMPAC MORTGAGE HOLDINGS INC			521.000	4,100.27
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			250,800.000	5,650,250.28
IMPINJ INC			2,557.000	78,832.31
INCOMNET INC			300.000	0.00
INCYTE CORP			13,358.000	991,564.34
INDEPENDENCE CONTRACT DRILLING			6,200.000	7,440.00
INDEPENDENCE HOLDING CO			2,543.000	98,134.37
INDEPENDENCE REALTY TRUST INC			30,281.000	433,321.11
INDEPENDENT BANK CORP			6,118.000	456,708.70
INDEPENDENT BANK CORP/MI			170.000	3,623.56
INDEPENDENT BANK GROUP INC			407.000	21,412.27
INDUSTRIAL LOGISTICS PROPERTIE			3,725.000	79,156.25
INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			650,000.000	11,700,898.56
INFINERA CORP			14,745.000	80,360.25
INFINITY ENERGY RESOURCES INC			204.000	26.52
INFINITY PHARMACEUTICALS INC			8,219.000	8,465.57
INFORMA PLC			1,292,666.000	13,571,953.69
INFRATIL LTD			213,082.000	657,376.29
ING GROEP NV			543,700.000	5,692,691.67
INGERSOLL-RAND PLC			72,872.000	8,978,559.12
INGEVITY CORP			5,600.000	475,104.00
INGLES MARKETS INC			8,053.000	312,939.58
INHIBITOR THERAPEUTICS INC			1,225.000	73.62
INNERWORKINGS INC			703.000	3,114.29
INNOPHOS HOLDINGS INC			2,157.000	70,016.22
INNOSPEC INC			2,654.000	236,577.56
INNOVATIVE SOLUTIONS & SUPPORT			2,621.000	12,318.70
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			9,281.000	97,821.74

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INOGEN INC			2,112.000	101,185.92
INOVALON HOLDINGS INC			13,403.000	219,675.17
INOVIO PHARMACEUTICALS INC			13,274.000	27,211.70
INPHI CORP			6,160.000	376,068.00
INPLAY TECHNOLOGIES INC COM			6,200.000	49.60
INSEEGO CORP			2,914.000	13,987.20
INSIGHT ENTERPRISES INC			4,695.000	261,464.55
INSIGNIA SYSTEMS INC			1,967.000	1,907.99
INSPERITY INC			4,376.000	431,561.12
INSTALLED BUILDING PRODUCTS IN			1,516.000	86,927.44
INSTEEL INDUSTRIES INC			3,493.000	71,711.29
INSYS THERAPEUTICS INC			2,100.000	378.00
INTEGER HOLDINGS CORP			5,310.000	401,223.60
INTEGRA BANK CORP			2,671.000	0.27
INTEGRAL VISION INC			4,289.000	9.86
INTEL CORP			353,202.000	18,200,499.06
INTELLIA THERAPEUTICS INC			4,300.000	57,405.00
INTELLICHECK INC			158.000	788.42
INTER PARFUMS INC			3,571.000	249,862.87
INTER PIPELINE LTD			73,256.000	1,286,406.34
INTERCEPT PHARMACEUTICALS INC			3,100.000	205,716.00
INTERCONTINENTAL EXCHANGE INC			74,690.000	6,891,646.30
INTERDIGITAL INC			5,566.000	292,048.02
INTEREP NATIONAL RADIO SALES I			3,193.000	0.03
INTERFACE INC			7,516.000	108,531.04
INTERLINK ELECTRONICS INC			705.000	3,066.75
INTERMET CORP			20,500.000	0.00
INTERNAP CORP			1,352.000	3,488.16
INTERNATIONAL BANCSHARES CORP			6,865.000	265,126.30
INTERNATIONAL BUSINESS MACHINE			76,539.000	11,130,301.38
INTERNATIONAL FLAVORS & FRAGRA			17,394.000	2,134,069.86
INTERNATIONAL ISOTOPES INC			831.000	47.37
INTERNATIONAL PAPER CO			47,478.000	1,985,529.96
INTERNATIONAL SEAWAYS INC			1,181.000	22,746.06
INTERNATIONAL SPEEDWAY CORP			3,430.000	154,384.30
INTERPACE BIOSCIENCES INC			338.000	267.06
INTERPLAY ENTERTAINMENT CORP			12,923.000	168.00
INTERPUBLIC GROUP OF COS INC/T			28,977.000	624,744.12
INTERSECT ENT INC			87,772.000	1,493,001.72

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERVEST OFFICES & WAREHOUSES			30,418.000	873,810.89
INTERVISUAL BOOKS INC			5,600.000	0.06
INTERXION HOLDING NV			181,330.000	14,771,141.80
INTEST CORP			1,323.000	6,151.95
INTEVAC INC			1,941.000	10,170.84
INTL. FCSTONE INC			2,940.000	120,716.40
INTRA-CELLULAR THERAPIES INC			6,600.000	49,302.00
INTREPID POTASH INC			6,449.000	21,088.23
INTREXON CORP			6,918.000	39,570.96
INTRICON CORP			2,083.000	40,451.86
INTRUSION INC			1,848.000	7,854.00
INTUIT INC			23,685.000	6,298,788.90
INTUITIVE SURGICAL INC			8,625.000	4,656,896.25
INUVO INC			1,115.000	301.05
INVACARE CORP			7,750.000	58,125.00
INVERSIONES AGUAS METROPOLITAN			432,498.000	605,802.03
INVESCO LTD			28,828.000	488,346.32
INVESCO MORTGAGE CAPITAL INC			16,352.000	250,349.12
INVESTORS BANCORP INC			49,442.000	561,661.12
INVESTORS REAL ESTATE TRUST			1,651.000	123,280.17
INVESTORS TITLE CO			714.000	114,018.66
INVITAE CORP			9,801.000	188,865.27
INVIVO THERAPEUTICS HOLDINGS C			82.000	42.23
ION GEOPHYSICAL CORP			1,456.000	13,278.72
IOVANCE BIOTHERAPEUTICS INC			6,265.000	114,023.00
IPG PHOTONICS CORP			2,667.000	361,645.20
IQVIA HOLDINGS INC			28,684.000	4,284,815.92
IRADIMED CORP			7,538.000	158,448.76
IRHYTHM TECHNOLOGIES INC			600.000	44,466.00
IRIDEX CORP			5,112.000	9,661.68
IRIDIUM COMMUNICATIONS INC			11,472.000	244,124.16
IROBOT CORP			3,509.000	216,400.03
IRON MOUNTAIN INC			21,485.000	695,899.15
IRONWOOD PHARMACEUTICALS INC			15,700.000	134,784.50
ISHARES CORE S&P MIDCAP ETF			1,188,317.000	229,618,493.91
ISIGN SOLUTIONS INC			2.000	0.76
ISRAEL DISCOUNT BANK LTD			2,003,156.000	8,811,857.77
ISRAMCO INC			200.000	24,538.00
ISTAR INC			5,864.000	76,525.20

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ITERIS INC			2,681.000	15,402.35
ITOCHU CORP			534,400.000	11,031,658.03
ITRON INC			5,651.000	417,947.96
ITZYOURMALL INC			17.000	0.00
J SAINSBURY PLC			2,128,600.000	5,765,516.17
J&J SNACK FOODS CORP			3,410.000	654,720.00
J2 GLOBAL INC			6,455.000	586,243.10
JACK HENRY & ASSOCIATES INC			5,763.000	841,225.11
JACK IN THE BOX INC			9,270.000	844,682.40
JACO ELECTRONICS INC			1,562.000	15.62
JACOBS ENGINEERING GROUP INC			35,492.000	3,247,518.00
JAGGED PEAK ENERGY INC			8,000.000	58,080.00
JAKKS PACIFIC INC			8,349.000	7,138.40
JAPAN AIRLINES CO LTD			206,000.000	6,122,341.17
JB HUNT TRANSPORT SERVICES INC			17,720.000	1,960,718.00
JEFFERIES FINANCIAL GROUP INC			18,858.000	346,987.20
JER INVESTORS TRUST INC			786.000	27.51
JM SMUCKER CO/THE			28,038.000	3,084,740.76
JOHN B SANFILIPPO & SON INC			652.000	62,983.20
JOHN BEAN TECHNOLOGIES CORP			3,732.000	371,072.76
JOHN WILEY & SONS INC			5,800.000	254,852.00
JOHNSON & JOHNSON			206,031.000	26,656,290.78
JOHNSON CONTROLS INTERNATIONAL			92,252.000	4,048,940.28
JOHNSON OUTDOORS INC			1,589.000	93,051.84
JOINT CORP/THE			2,300.000	42,803.00
JONES LANG LASALLE INC			643.000	89,415.58
JOUNCE THERAPEUTICS INC			1,500.000	4,995.00
JOURNAL REGISTER CO COM			18,400.000	36.80
JPMORGAN CHASE & CO			321,715.000	37,862,638.35
JUBILANT LIFE SCIENCES LTD			559,374.000	3,987,195.78
JULIUS BAER GROUP LTD			224,657.000	9,962,726.31
JUNIPER NETWORKS INC			79,245.000	1,961,313.75
K12 INC			2,530.000	66,792.00
KA WANG HOLDING INC			2.000	0.00
KADANT INC			1,853.000	162,674.87
KAISER ALUMINUM CORP			2,108.000	208,628.76
KALVISTA PHARMACEUTICALS INC			3,100.000	35,960.00
KAMAN CORP			3,320.000	197,407.20
KANSAS CITY LIFE INSURANCE CO			1,326.000	43,240.86

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KANSAS CITY SOUTHERN			24,462.000	3,253,690.62
KAO CORP			96,200.000	7,106,739.08
KARYOPHARM THERAPEUTICS INC			6,445.000	62,000.90
KATY INDUSTRIES INC			5,499.000	40.14
KB FINANCIAL GROUP INC			119,600.000	4,269,466.83
KB HOME			8,210.000	279,140.00
KBC GROUP NV			157,000.000	10,204,642.67
KBR INC			15,740.000	386,259.60
KDDI CORP			414,300.000	10,829,493.78
KEARNY FINANCIAL CORP/MD			11,647.000	151,876.88
KELLOGG CO			27,291.000	1,756,175.85
KELLY SERVICES INC			3,617.000	87,603.74
KEMET CORP			2,639.000	47,977.02
KEMPER CORP			7,697.000	599,981.15
KENEDIX RETAIL REIT CORP			173.000	433,480.47
KENNAMETAL INC			11,180.000	343,673.20
KENNEDY-WILSON HOLDINGS INC			10,425.000	228,516.00
KENTUCKY BANCSHARES INC			800.000	18,648.00
KEPPEL DC REIT			531,116.000	733,553.81
KEPPEL DC REIT RTS EXP 07-OCT-2019			58,270.000	8,427.22
KEPPEL INFRASTRUCTURE TRUST			2,202,472.000	844,103.09
KEWAUNEE SCIENTIFIC CORP			494.000	7,696.52
KEY TRONIC CORP			7,435.000	47,212.25
KEYCORP			101,664.000	1,813,685.76
KEYENCE CORP			18,400.000	11,389,868.54
KEYERA CORP			21,050.000	511,464.12
KEYSIGHT TECHNOLOGIES INC			28,107.000	2,733,405.75
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			6,339.000	239,836.07
KID BRANDS INC			2,768.000	8.03
KIMBALL ELECTRONICS INC			4,225.000	61,304.75
KIMBALL INTERNATIONAL INC			5,634.000	108,736.20
KIMBERLY-CLARK CORP			36,779.000	5,224,456.95
KIMCO REALTY CORP			31,587.000	659,536.56
KINDER MORGAN INC/DE			1,027,855.000	21,184,091.55
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KIRKLAND'S INC			367.000	565.18
KITE REALTY GROUP TRUST			9,821.000	158,609.15
KKR REAL ESTATE FINANCE TRUST			42,147.000	823,130.91

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KLA CORP			24,507.000	3,907,641.15
KLX ENERGY SERVICES HOLDINGS I			3,048.000	26,349.97
KNOLL INC			9,787.000	248,100.45
KNOWLES CORP			140,173.000	2,851,118.82
KOC HOLDING AS			2,373,800.000	7,949,802.18
KOHL'S CORP			39,467.000	1,959,931.22
KOMATSU LTD			333,073.000	7,627,626.22
KONA GRILL INC			1,503.000	29.58
KONINKLIJKE AHOLD DELHAIZE NV			289,300.000	7,239,889.02
KONINKLIJKE DSM NV			210,740.000	25,364,261.78
KOPIN CORP			9,182.000	6,228.15
KOPPERS HOLDINGS INC			3,895.000	113,772.95
KOREAN REINSURANCE CO			532,200.000	3,563,871.00
KORN FERRY			6,145.000	237,442.80
KOSMOS ENERGY LTD			35,200.000	219,648.00
KOSS CORP			5,540.000	11,080.00
KRAFT HEINZ CO/THE			81,016.000	2,263,181.97
KRATON CORP			4,384.000	141,559.36
KRATOS DEFENSE & SECURITY SOLU			2,777.000	51,638.32
KROGER CO/THE			101,581.000	2,618,758.18
KRONOS WORLDWIDE INC			7,006.000	86,664.22
KROTON EDUCACIONAL SA			4,300,000.000	11,572,237.95
KRUNG THAI BANK PCL			12,448,500.000	7,000,627.78
KRYSTAL BIOTECH INC			2,400.000	83,340.00
KULICKE & SOFFA INDUSTRIES INC			5,599.000	131,464.52
KURA ONCOLOGY INC			3,700.000	56,129.00
KVH INDUSTRIES INC			3,105.000	33,068.25
L BRANDS INC			17,374.000	340,356.66
L3HARRIS TECHNOLOGIES INC			47,900.000	9,993,856.00
LA JOLLA PHARMACEUTICAL CO			5,553.000	48,866.40
LA-Z-BOY INC			6,380.000	214,304.20
LABORATORY CORP OF AMERICA HOL			21,987.000	3,693,816.00
LADENBURG THALMANN FINANCIAL S			4,936.000	11,698.32
LAKELAND BANCORP INC			995.000	15,352.85
LAKELAND FINANCIAL CORP			2,915.000	128,201.70
LAKELAND INDUSTRIES INC			910.000	11,029.20
LAM RESEARCH CORP			14,260.000	3,295,628.60
LAMB WESTON HOLDINGS INC			10,902.000	792,793.44
LANCASTER COLONY CORP			3,365.000	466,557.25



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LAND & HOUSES PCL			1,429,482.000	453,358.69
LANDEC CORP			3,123.000	33,947.01
LANDS' END INC			2,805.000	31,822.73
LANNETT CO INC			9,078.000	101,673.60
LANTHEUS HOLDINGS INC			4,965.000	124,447.73
LANTRONIX INC			1,116.000	3,738.60
LAREDO PETROLEUM INC			8,374.000	20,181.34
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LASERSIGHT INC COM NEW			413.000	16.52
LATTICE SEMICONDUCTOR CORP			15,822.000	289,305.28
LAUREATE EDUCATION INC			9,200.000	152,490.00
LAWSON PRODUCTS INC/DE			1,390.000	53,834.70
LAZARD EMERG MKT EQY-INST			8,239,902.149	139,254,346.32
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50
LB FOSTER CO			2,649.000	57,403.83
LCI INDUSTRIES			3,181.000	292,174.85
LEAR CORP			7,459.000	879,416.10
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	1,320.96
LECG CORP			659.000	3.30
LEGACYTEXAS FINANCIAL GROUP IN			9,541.000	415,319.73
LEGAL & GENERAL GROUP PLC			2,317,300.000	7,093,332.23
LEGG MASON INC			2,800.000	106,932.00
LEGGETT & PLATT INC			9,839.000	402,808.66
LEIDOS HOLDINGS INC			10,116.000	868,762.08
LEMAITRE VASCULAR INC			4,107.000	140,377.26
LENDINGCLUB CORP			7,875.000	103,005.00
LENDINGTREE INC			890.000	276,282.70
LENNAR CORP			60,332.000	3,369,542.20
LENOX GROUP INC COM			6,400.000	112.00
LEXICON PHARMACEUTICALS INC			6,932.000	20,865.32
LEXINGTON REALTY TRUST			30,576.000	313,404.00
LGI HOMES INC			2,200.000	183,304.00
LGL GROUP INC/THE			450.000	4,630.50
LHC GROUP INC			7,813.000	887,244.28
LIBBEY INC			2,374.000	7,905.42
LIBERTY BROADBAND CORP			79,210.000	8,290,910.70
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			358,212.000	6,123,634.15

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIBERTY MEDIA CORP-LIBERTY SIR			143,750.000	6,031,750.00
LIBERTY OILFIELD SERVICES INC			4,300.000	46,569.00
LIBERTY TRIPADVISOR HOLDINGS I			8,909.000	83,833.69
LICT CORP			10.000	190,200.00
LIFETIME BRANDS INC			2,045.000	18,098.25
LIGAND PHARMACEUTICALS INC			6,053.000	602,515.62
LIGHTPATH TECHNOLOGIES INC			618.000	519.12
LIMELIGHT NETWORKS INC			5,980.000	18,119.40
LIMESTONE BANCORP INC			203.000	3,132.29
LINCOLN EDUCATIONAL SERVICES C			1,469.000	3,055.52
LINCOLN NATIONAL CORP			30,357.000	1,831,134.24
LINDE PLC			56,441.000	10,933,750.52
LINDSAY CORP			1,973.000	183,193.05
LINEAGE CELL THERAPEUTICS INC			2,558.000	2,506.84
LINNCO LLC ESCROW			13,796.000	0.00
LINTEC CORP			218,300.000	4,316,512.76
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			3,641.000	26,943.40
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	1,188.92
LITHIA MOTORS INC			3,222.000	426,528.36
LIVANOVA PLC			6,150.000	453,808.50
LIVE MICROSYSTEMS INC			117.000	35.10
LIVEPERSON INC			9,155.000	326,833.50
LIVERAMP HOLDINGS INC			11,247.000	483,171.12
LKQ CORP			381,710.000	12,004,779.50
LOCALIZA RENT A CAR SA			890,700.000	9,720,848.41
LOCKHEED MARTIN CORP			18,597.000	7,253,945.82
LOEWS CORP			46,149.000	2,375,750.52
LOGIC DEVICES INC			306.000	0.31
LONDON STOCK EXCHANGE GROUP PL			168,600.000	15,183,523.20
LONZA GROUP AG			38,960.000	13,182,674.63
LOOKSMART GROUP INC			13.000	105.30
LORAL SPACE & COMMUNICATIONS I			2,155.000	89,217.00
LOUISIANA-PACIFIC CORP			19,757.000	485,627.06
LOWE'S COS INC			66,392.000	7,300,464.32
LS STARRETT CO/THE			905.000	5,249.00
LSB INDUSTRIES INC			2,661.000	13,783.98
LSC COMMUNICATIONS INC			460.000	634.80
LSI INDUSTRIES INC			2,590.000	13,519.80

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LTC PROPERTIES INC			3,427.000	175,530.94	
LTV CORP			50,656.000	75.98	
LUBY'S INC			4,719.000	8,981.67	
LUKOIL PJSC ADR			159,600.000	13,203,708.00	
LULULEMON ATHLETICA INC			8,223.000	1,583,174.19	
LUMBER LIQUIDATORS HOLDINGS IN			6,321.000	62,388.27	
LUMENTUM HOLDINGS INC			9,601.000	514,229.56	
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00	
LUMINEX CORP			5,973.000	123,342.45	
LUNA INNOVATIONS INC			1,342.000	7,810.44	
LUNDIN PETROLEUM AB			393,950.000	11,831,942.71	
LXI REIT PLC			131,785.000	211,443.05	
LYDALL INC			2,961.000	73,758.51	
LYONDELLBASELL INDUSTRIES NV			19,317.000	1,728,291.99	
M&T BANK CORP			17,147.000	2,708,711.59	
M/I HOMES INC			2,374.000	89,381.10	
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.01	
MACATAWA BANK CORP			5,506.000	57,207.34	
MACERICH CO/THE			8,246.000	260,491.14	
MACK-CALI REALTY CORP			11,312.000	245,017.92	
MACOM TECHNOLOGY SOLUTIONS HOL			5,150.000	110,699.26	
MACQUARIE INFRASTRUCTURE CORP			34,638.000	1,367,161.86	
MACROGENICS INC			6,296.000	80,336.96	
MACY'S INC			70,124.000	1,089,726.96	
MADRIGAL PHARMACEUTICALS INC			71.000	6,121.62	
MAGAZINE LUIZA SA			1,329,700.000	11,792,173.13	
MAGELLAN HEALTH INC			4,382.000	272,122.20	
MAGELLAN MIDSTREAM PARTNERS LP			291,324.000	19,306,041.48	
MAGNA ENTERTAINMENT CORP			225.000	0.00	
MAGNA INTL INC			180,300.000	9,616,907.86	
MAGNACHIP SEMICONDUCTOR CORP			2,414.000	24,477.96	
MAGNITOGORSK IRON & STEEL WORK GDR			604,223.000	4,682,728.25	
MAIDEN HOLDINGS LTD			13,276.000	9,957.00	
MAIN STREET CAPITAL CORP			5,971.000	258,006.91	
MAJESCO			259.000	2,185.96	
MAKITA CORP			204,700.000	6,439,787.41	
MALIBU BOATS INC			2,949.000	90,475.32	
MALLINCKRODT PLC			6,500.000	15,665.00	
MANHATTAN BRIDGE CAPITAL INC			399.000	2,569.56	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MANITOWOC CO INC/THE COM NEW			4,475.000	55,937.50
MANNATECH INC			266.000	4,588.50
MANNKIND CORP			6,103.000	7,628.75
MANTECH INTERNATIONAL CORP/VA			3,040.000	217,086.40
MAPFRE SA			2,768,300.000	7,457,479.63
MAPLETREE INDUSTRIAL TRUST			743,986.000	1,307,315.05
MAPLETREE LOGISTICS TRUST			479,584.000	561,809.30
MARATHON OIL CORP			201,187.000	2,468,564.49
MARATHON PETROLEUM CORP			248,405.000	15,090,603.75
MARCHEX INC			2,413.000	7,576.82
MARCUS & MILLICHAP INC			840.000	29,811.60
MARCUS CORP/THE			2,877.000	106,477.77
MARINE PRODUCTS CORP			6,114.000	86,574.24
MARINEMAX INC			1,756.000	27,182.88
MARKEL CORP			1,468.000	1,735,029.20
MARKER THERAPEUTICS INC			10,100.000	51,611.00
MARKETAXESS HOLDINGS INC			2,826.000	925,515.00
MARLIN BUSINESS SERVICES CORP			1,413.000	35,593.47
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			59,222.000	7,365,440.14
MARRIOTT VACATIONS WORLDWIDE C			5,603.000	580,526.83
MARSH & MCLENNAN COS INC			49,762.000	4,978,688.10
MARTEN TRANSPORT LTD			5,091.000	105,790.98
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			4,673.000	1,280,869.30
MARVELL TECHNOLOGY GROUP LTD			69,749.000	1,741,632.53
MASCO CORP			34,997.000	1,458,674.96
MASONITE INTERNATIONAL CORP			3,907.000	226,606.00
MASTEC INC			8,383.000	544,308.19
MASTECH DIGITAL INC			1,362.000	8,144.76
MASTERCARD INC			71,094.000	19,306,997.58
MATEON THERAPEUTICS INC			10.000	2.80
MATERION CORP			4,637.000	284,526.32
MATRIX SERVICE CO			5,821.000	99,771.94
MATSON INC			5,804.000	217,708.04
MATTHEWS INTERNATIONAL CORP			4,638.000	164,138.82
MAUI LAND & PINEAPPLE CO INC			319.000	3,470.72
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			42,800.000	2,478,548.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAXIMUS INC			8,795.000	679,501.70
MAXLINEAR INC			8,825.000	197,503.50
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MBIA INC			16,537.000	152,636.51
MCCLATCHY CO/THE			677.000	1,915.91
MCCORMICK & CO INC/MD			18,574.000	2,903,116.20
MCDERMOTT INTERNATIONAL INC			22,913.994	46,286.27
MCDONALD'S CORP			69,595.000	14,942,742.45
MCEWEN MINING INC			40,093.000	62,545.08
MCGRATH RENTCORP			3,501.000	243,634.59
MCKESSON CORP			77,164.000	10,545,232.24
MCRAE INDUSTRIES INC			1,002.000	23,847.60
MDC HOLDINGS INC			4,846.000	208,862.60
MECHANICAL TECHNOLOGY INC			734.000	565.18
MECKLERMEDIA CORP			970.000	0.10
MEDCATH CORP			2,594.000	0.00
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL PROPERTIES TRUST INC			170,659.000	3,338,090.04
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINES CO/THE			125,690.000	6,284,500.00
MEDICINOVA INC			6,249.000	49,710.80
MEDIDATA SOLUTIONS INC			7,582.000	693,753.00
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			3,500.000	294,140.00
MEDTRONIC PLC			238,847.000	25,943,561.14
MEET GROUP INC/THE			76.000	248.90
MEI PHARMA INC			100.000	168.00
MELINTA THERAPEUTICS INC			248.000	944.88
MELROSE INDUSTRIES PLC			1,254,500.000	3,116,575.43
MERCADOLIBRE INC			21,400.000	11,796,322.00
MERCANTILE BANK CORP			685.000	22,468.00
MERCK & CO INC			205,889.000	17,331,736.02
MERCURY GENERAL CORP			1,812.000	101,254.56
MERCURY SYSTEMS INC			6,432.000	522,085.44
MEREDITH CORP			5,209.000	190,961.94
MEREO BIOPHARMA GROUP PLC ADR			377.000	1,093.30
MERIDIAN BANCORP INC			4,886.000	91,612.50
MERIDIAN BIOSCIENCE INC			5,957.000	56,531.93
MERIDIAN ENERGY LTD			163,246.000	532,289.71

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERIT MEDICAL SYSTEMS INC			6,413.000	195,339.98
MERITAGE HOMES CORP			4,480.000	315,168.00
MERITOR INC			9,815.000	181,577.50
MERRIMACK PHARMACEUTICALS INC			2,696.000	12,105.04
MESA AIR GROUP INC			29,700.000	98.01
MESTEK INC			2,231.000	66,930.00
META FINANCIAL GROUP INC			10,866.000	354,340.26
METAWAVE COMMNS CORP OC-COM			17,800.000	1.78
METHODE ELECTRONICS INC			4,683.000	157,536.12
METLIFE INC			70,428.000	3,321,384.48
METRO AG			310,300.000	4,898,425.59
METRO ONE TELECOMMUNICATIONS			4,577.000	6.87
METROPOLITAN BANK HOLDING CORP			500.000	19,665.00
METTLER-TOLEDO INTERNATIONAL I			3,844.000	2,707,713.60
MEXCO ENERGY CORP			114.000	454.86
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			619,467.080	15,826,764.43
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			3,378,941.520	61,219,662.46
MGE ENERGY INC			5,443.000	434,732.41
MGIC INVESTMENT CORP			44,257.000	556,753.06
MGM GROWTH PROPERTIES LLC			75,303.000	2,262,855.15
MGM RESORTS INTERNATIONAL			102,074.000	2,829,491.28
MGP INGREDIENTS INC			3,063.000	152,169.84
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			0.400	2.12
MICROCHIP TECHNOLOGY INC			30,210.000	2,806,811.10
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	3,447.06
MICRON TECHNOLOGY INC			111,845.000	4,792,558.25
MICROSOFT CORP			656,019.000	91,206,321.57
MICROSTRATEGY INC			1,433.000	212,614.21
MICROVISION INC			227.000	134.62
MICROWAVE FILTER CO INC			1,944.000	818.42
MID-AMERICA APARTMENT COMMUNIT			21,631.000	2,812,246.31
MIDDLESEX WATER CO			5,056.000	328,437.76
MIDLAND STATES BANCORP INC			5.000	130.25
MILLENDO THERAPEUTICS INC			5,021.000	35,699.31
MILLER INDUSTRIES INC/TN			3,852.000	128,271.60
MIMECAST LTD			5,369.000	191,512.23
MIMEDX GROUP INC			13,248.000	64,915.20

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MINERALS TECHNOLOGIES INC			5,316.000	282,226.44
MINERVA NEUROSCIENCES INC			6,049.000	46,879.75
MIRATI THERAPEUTICS INC			750.000	58,432.50
MISONIX INC			4,216.000	84,741.60
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,646.000	5,349.50
MITEK SYSTEMS INC			1,390.000	13,413.50
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	6,380,874.61
MOBILE MINI INC			5,588.000	205,973.68
MODINE MANUFACTURING CO			1,999.000	22,728.63
MOELIS & CO			2,354.000	77,328.90
MOHAWK INDUSTRIES INC			13,102.000	1,625,565.14
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLSON COORS BREWING CO			28,996.000	1,667,270.00
MOMENTA PHARMACEUTICALS INC			10,245.000	132,775.20
MONARCH CASINO & RESORT INC			2,034.000	84,797.46
MONARCH CEMENT CO/THE			90.000	5,400.00
MONARCH SERVICES INC			350.000	1.93
MONDELEZ INTERNATIONAL INC			141,349.000	7,819,426.68
MONEYGRAM INTERNATIONAL INC			218.000	867.64
MONITRONICS INTERNATIONAL INC			424.000	3,158.80
MONMOUTH REAL ESTATE INVESTMEN			5,915.000	85,235.15
MONOTARO CO LTD			463,900.000	12,130,293.27
MONOTYPE IMAGING HOLDINGS INC			6,237.000	123,554.97
MONRO INC			3,811.000	301,107.11
MONSTER BEVERAGE CORP			28,951.000	1,680,895.06
MOODY'S CORP			12,177.000	2,494,214.91
MOOG INC			5,925.000	480,636.00
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	144.30
MORGAN STANLEY			108,158.000	4,615,101.86
MOSAIC CO/THE			53,253.000	1,091,686.50
MOSSIMO INC			12,487.000	1,748.18
MOSYS INC			25.000	63.25
MOTOROLA SOLUTIONS INC			23,720.000	4,042,125.20
MOVADO GROUP INC			3,869.000	96,183.34
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			615,469.000	17,239,286.69
MRC GLOBAL INC			12,887.000	156,319.31

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MSA SAFETY INC			4,365.000	476,265.15
MSCI INC			14,463.000	3,149,318.25
MSG NETWORKS INC			6,815.000	110,539.30
MTS SYSTEMS CORP			3,133.000	173,098.25
MTU AERO ENGINES AG			43,000.000	11,429,002.68
MUELLER INDUSTRIES INC			10,481.000	300,595.08
MUELLER WATER PRODUCTS INC			21,299.000	239,400.76
MUENCHENER RUECKVERSICHERUNGS-			36,400.000	9,420,810.68
MURPHY USA INC			2,715.000	231,589.50
MUTUALFIRST FINANCIAL INC			1,893.000	59,667.36
MYERS INDUSTRIES INC			4,290.000	75,718.50
MYLAN NV			61,789.000	1,222,186.42
MYOKARDIA INC			5,165.000	269,354.75
MYR GROUP INC			3,190.000	99,815.10
MYREXIS INC			3,666.000	106.31
MYRIAD GENETICS INC			9,934.000	284,410.42
N-VIRO INTERNATIONAL CORP			846.000	2.54
NABORS INDUSTRIES LTD			27,400.000	51,238.00
NACCO INDUSTRIES INC			1,186.000	75,797.26
NANOGEN INC			7,205.000	0.00
NANOMETRICS INC			3,441.000	112,245.42
NANOPHASE TECHNOLOGIES CORP			2,437.000	877.32
NANOSTRING TECHNOLOGIES INC			3,990.000	86,144.10
NAPCO SECURITY TECHNOLOGIES IN			3,203.000	81,740.56
NASB FINANCIAL INC			2,121.000	93,748.20
NASDAQ INC			19,445.000	1,931,860.75
NATIONAL BANK HOLDINGS CORP			6,009.000	205,447.71
NATIONAL BANK OF CANADA			212,690.000	10,589,520.25
NATIONAL BEVERAGE CORP			1,256.000	55,716.16
NATIONAL CINEMEDIA INC			8,923.000	73,168.60
NATIONAL GENERAL HOLDINGS CORP			5,623.000	129,441.46
NATIONAL GRID PLC ADR			13,512.000	731,404.56
NATIONAL HEALTH INVESTORS INC			35,043.000	2,887,192.77
NATIONAL HEALTHCARE CORP			2,061.000	168,692.85
NATIONAL OILWELL VARCO INC			90,180.000	1,911,816.00
NATIONAL PRESTO INDUSTRIES INC			1,120.000	99,780.80
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			5,264.000	303,996.00
NATIONAL STORAGE REIT			320,443.000	387,940.40



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL WESTERN LIFE GROUP IN			359.000	96,344.83
NATURAL ALTERNATIVES INTERNATI			2,409.000	20,115.15
NATURAL GAS SERVICES GROUP INC			4,295.000	55,018.95
NATURE'S SUNSHINE PRODUCTS INC			2,655.000	21,983.40
NATURGY ENERGY GROUP SA			33,483.000	888,487.07
NATUS MEDICAL INC			7,929.000	252,459.36
NAUTILUS INC			3,695.000	4,988.25
NAVIDEA BIOPHARMACEUTICALS INC			26.000	17.94
NAVIENT CORP			8,600.000	110,080.00
NAVIGANT CONSULTING INC			5,380.000	150,371.00
NAVISTAR INTERNATIONAL CORP			7,478.000	210,206.58
NBT BANCORP INC			6,116.000	223,784.44
NCR CORP			181,107.000	5,715,736.92
NEENAH INC			3,467.000	225,771.04
NEKTAR THERAPEUTICS			13,116.000	238,907.95
NELNET INC			5,346.000	340,005.60
NEOGEN CORP			6,418.000	437,129.98
NEOGENOMICS INC			9,625.000	183,837.50
NEOLEUKIN THERAPEUTICS INC			3,974.000	11,325.90
NEOMAGIC CORP			1,790.000	8.23
NEOPHOTONICS CORP			3,962.000	24,128.58
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.55
NESTE OYJ			361,130.000	11,956,788.24
NET 1 UEPS TECHNOLOGIES INC			4,656.000	16,621.92
NETAPP INC			28,363.000	1,489,341.13
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			32,764.000	8,768,301.68
NETGEAR INC			4,322.000	139,254.84
NETLINK NBN TRUST			3,367,748.000	2,167,398.74
NETLIST INC			1,400.000	380.46
NETMARBLE CORP			90,000.000	7,110,316.08
NETSCOUT SYSTEMS INC			11,037.000	254,513.22
NETSOL TECHNOLOGIES INC			5,222.000	28,982.10
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,433.60
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	4.31
NEUROMETRIX INC			1.000	0.34
NEVRO CORP			3,500.000	300,895.00
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW JERSEY RESOURCES CORP			12,403.000	560,863.66
NEW MEDIA INVESTMENT GROUP INC			1,499.000	13,206.19
NEW MOUNTAIN FINANCE CORP			3,625.000	49,408.75
NEW RELIC INC			4,956.000	304,546.20
NEW SENIOR INVESTMENT GROUP IN			4,769.000	31,856.92
NEW WEI INC			11,600.000	0.00
NEW YORK TIMES CO/THE			17,073.000	486,239.04
NEWELL BRANDS INC			28,516.000	533,819.52
NEWLINK GENETICS CORP			6,041.000	9,605.19
NEWMONT GOLDCORP CORP			100,950.000	3,828,024.00
NEWPARK RESOURCES INC			12,836.000	97,810.32
NEWRIVER REIT PLC			277,718.000	665,298.80
NEWS CORP			37,972.000	531,987.62
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00
NEWTEK BUSINESS SERVICES CORP			881.000	19,892.98
NEXIEN BIOPHARMA INC			50.000	2.23
NEXON CO LTD			512,900.000	6,221,715.69
NEXPRISE INC			1,644.000	0.02
NEXSTAR MEDIA GROUP INC			5,470.000	559,635.70
NEXTERA ENERGY INC			47,994.000	11,182,122.06
NEXTERA ENTERPRISES INC			29,140.000	0.03
NEXTGEN HEALTHCARE INC			8,956.000	140,340.52
NEXUS REIT TR UNIT			365,006.000	551,368.58
NIC INC			8,730.000	180,274.50
NICOLET BANKSHARES INC			1,120.000	74,558.40
NIELSEN HOLDINGS PLC			52,770.000	1,121,362.50
NIKE INC			134,361.000	12,619,185.12
NIPPON TELEGRAPH & TELEPHONE C			234,300.000	11,177,893.52
NISOURCE INC			112,040.000	3,352,236.80
NITCHES INC			1,080.000	16.20
NL INDUSTRIES INC			5,887.000	22,135.12
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,118.000	15,101.34
NOBILITY HOMES INC			1,411.000	33,229.05
NOBLE CORP PLC			30,883.000	39,221.41
NOBLE ENERGY INC			120,442.000	2,705,127.32
NOBLE INTL LTD			5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP			38,179.000	920,877.48
NORD RESOURCES CORP			1,694.000	0.17

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORDIC AMERICAN TANKERS LTD			11,998.000	25,915.68
NORDSTROM INC			7,999.000	269,326.33
NORFOLK SOUTHERN CORP			28,158.000	5,058,866.28
NORTECH SYSTEMS INC			821.000	2,421.95
NORTHEAST INDIANA BANCORP INC			975.000	37,557.00
NORTHERN OIL AND GAS INC			6,818.000	13,363.28
NORTHERN TECHNOLOGIES INTERNAT			338.000	4,272.32
NORTHERN TRUST CORP			16,081.000	1,500,678.92
NORTHFIELD BANCORP INC			8,987.000	144,331.22
NORTHRIM BANCORP INC			997.000	39,550.99
NORTHROP GRUMMAN CORP			11,775.000	4,413,152.25
NORTHVIEW APARTMENT REIT TR UNIT			38,306.000	833,820.94
NORTHWEST BANCSHARES INC			11,394.000	186,747.66
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	1,604.75
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			206,284.000	1,833,808.67
NORTHWEST NATURAL HOLDING CO			3,784.000	269,950.56
NORTHWEST PIPE CO			4,255.000	119,778.25
NORTHWESTERN CORP			6,961.000	522,423.05
NORWEGIAN CRUISE LINE HOLDINGS			35,374.000	1,831,311.98
NOVANTA INC			2,638.000	215,577.36
NOVARTIS AG			307,765.000	26,710,106.91
NOVATION COS INC			1,726.000	53.68
NOVAVAX INC			1,657.000	8,318.14
NOVELION THERAPEUTICS INC			793.000	574.93
NOVELSTEM INTERNATIONAL CORP			3,839.000	249.54
NOVOCURE LTD			9,800.000	732,844.00
NOW INC			13,560.000	155,533.20
NRG ENERGY INC			18,933.000	749,746.80
NSI NV			22,466.000	971,124.98
NTN BUZZTIME INC			146.000	490.56
NU SKIN ENTERPRISES INC			5,500.000	233,915.00
NUCOR CORP			42,169.000	2,146,823.79
NUSTAR ENERGY LP			84,017.000	2,379,361.44
NUTROGANICS INC			831.000	0.75
NUVASIVE INC			6,885.000	436,371.30
NUVECTRA CORP			1,141.000	1,551.76
NVE CORP			1,660.000	110,141.00
NVIDIA CORP			45,574.000	7,933,066.18
NVR INC			327.000	1,215,573.45

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NXXI INC			11,261.000	13.51
O'REILLY AUTOMOTIVE INC			7,480.000	2,980,854.80
OAKTREE SPECIALTY LENDING CORP			8,727.000	45,205.86
OASIS PETROLEUM INC			30,900.000	106,914.00
OCCIDENTAL PETROLEUM CORP			112,668.000	5,010,345.96
OCEANEERING INTERNATIONAL INC			10,918.000	147,938.90
OCEANFIRST FINANCIAL CORP			3,588.000	84,676.80
OCULAR THERAPEUTIX INC			3,438.000	10,451.52
OCWEN FINANCIAL CORP			8,635.000	16,233.80
ODYSSEY MARINE EXPLORATION INC			55.000	210.65
OESTERREICHISCHE POST AG			31,616.000	1,109,861.98
OFFICE DEPOT INC			68,445.000	120,120.98
OFFICE PROPERTIES INCOME TRUST			3,681.890	112,813.11
OFG BANCORP			3,170.000	69,423.00
OHIO VALLEY BANCORP			1,336.000	48,750.64
OIL STATES INTERNATIONAL INC			5,246.000	69,771.80
OIL-DRI CORP OF AMERICA			1,776.000	60,490.56
OILSANDS QUEST INC			6,899.000	0.00
OKTA INC			7,201.000	709,010.46
OLD LINE BANCSHARES INC			282.000	8,180.82
OLD NATIONAL BANCORP/IN			19,096.000	328,546.68
OLD SECOND BANCORP INC			420.000	5,132.40
OLLIE'S BARGAIN OUTLET HOLDING			5,442.000	319,118.88
OLYMPIC STEEL INC			1,684.000	24,249.60
OMEGA FLEX INC			1,986.000	203,068.50
OMEGA HEALTHCARE INVESTORS INC			69,084.000	2,887,020.36
OMEROS CORP			5,963.000	97,375.79
OMNICELL INC			4,454.000	321,890.58
OMNICOM GROUP INC			16,278.000	1,274,567.40
OMNOVA SOLUTIONS INC			11,233.000	113,116.31
OMTHERA PHARMACEUTICAL			2,956.000	0.00
OMTHERA PHARMACEUTICALS			2,956.000	0.00
ONCOCYTE CORP			128.000	268.80
ONCTERNAL THERAPEUTICS INC			397.000	1,985.00
ONE GAS INC			7,748.000	744,660.28
ONE LIBERTY PROPERTIES INC			4,137.000	113,891.61
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEOK INC			248,968.000	18,346,451.92
ONESPAN INC			6,317.000	91,596.50

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OPIANT PHARMACEUTICALS INC			1,400.000	21,728.00
OPPENHEIMER HOLDINGS INC			1,018.000	30,601.08
OPTICAL CABLE CORP			1,148.000	4,098.36
OPTIMIZERX CORP			1,100.000	15,906.00
OPTION CARE HEALTH INC			13,670.000	43,744.00
OPUS BANK			1,968.000	42,843.36
ORACLE CORP			164,758.000	9,066,632.74
ORASURE TECHNOLOGIES INC			12,553.000	93,770.91
ORBCOMM INC			7,053.000	33,572.28
ORBIT INTERNATIONAL CORP			335.000	1,919.55
ORCHARD THERAPEUTICS PLC ADR			57,570.000	683,931.60
ORCHID ISLAND CAPITAL INC			3,097.000	17,807.75
ORGANOVO HOLDINGS INC			8,900.000	2,318.45
ORION ENGINEERED CARBONS SA			179,446.000	2,998,542.66
ORION GROUP HOLDINGS INC			4,979.000	22,405.50
ORITANI FINANCIAL CORP			5,438.000	96,225.42
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			5,588.000	415,132.52
ORTHOFIX MEDICAL INC			4,374.000	231,909.48
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51
OSI SYSTEMS INC			3,779.000	383,795.24
OTONOMY INC			5,499.000	13,142.61
OTTER TAIL CORP			4,546.000	244,347.50
OUTFRONT MEDIA INC			15,000.000	416,700.00
OVERSEAS SHIPHOLDING GROUP INC			447.000	782.25
OVERSTOCK.COM INC			6,363.000	67,384.17
OWENS & MINOR INC			8,483.000	49,286.23
OWENS-ILLINOIS INC			16,100.000	165,347.00
OXFORD IMMUNOTEC GLOBAL PLC			6,792.000	112,950.96
OXFORD INDUSTRIES INC			1,959.000	140,460.30
P&F INDUSTRIES INC			1,772.000	11,872.40
P10 HOLDINGS INC			1,680.000	1,864.80
PAB BANKSHARES INC			1,304.000	0.13
PACCAR INC			25,921.000	1,814,729.21
PACIFIC BIOSCIENCES OF CALIFOR			10,215.000	52,709.40
PACIFIC ETHANOL INC			7,685.000	4,328.96
PACIFIC MERCANTILE BANCORP			995.000	7,472.45
PACIFIC PREMIER BANCORP INC			4,855.000	151,427.45
PACIFICNET INC			245.000	0.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PACIRA BIOSCIENCES INC			4,811.000	183,154.77
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			12,195.000	1,293,889.50
PALM HARBOR HOMES INC			3,688.000	8.11
PAM TRANSPORTATION SERVICES IN			1,361.000	80,448.71
PAN PACIFIC INTERNATIONAL HOLD			823,800.000	13,758,584.79
PANHANDLE OIL AND GAS INC			5,979.000	83,586.42
PAPA JOHN'S INTERNATIONAL INC			7,536.000	394,509.60
PAR PACIFIC HOLDINGS INC			7,490.000	171,221.40
PAR TECHNOLOGY CORP			2,781.000	66,104.37
PARAGON TECHNOLOGIES INC			1,680.000	3,528.00
PARATEK PHARMACEUTICALS INC			6,990.000	30,196.80
PARETEUM CORP			769.000	992.01
PARK AEROSPACE CORP			4,914.000	86,289.84
PARK CITY GROUP INC			3,249.000	18,746.73
PARK HOTELS & RESORTS INC			17,485.408	436,610.64
PARK NATIONAL CORP			1,379.000	130,742.99
PARK-OHIO HOLDINGS CORP			2,817.000	84,115.62
PARKER DRILLING CO			9.611	182.04
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.538	0.00
PARKER-HANNIFIN CORP			9,612.000	1,736,023.32
PARKERVISION INC			219.000	27.97
PARKWAY LIFE REAL ESTATE INVES			347,098.000	785,607.59
PARTNERS GROUP HOLDING AG			26,790.000	20,574,419.10
PATRICK INDUSTRIES INC			3,526.000	151,194.88
PATRIOT TRANSPORTATION HOLDING			953.000	18,107.00
PATTERN ENERGY GROUP INC			7,679.000	206,795.47
PATTERSON COS INC			9,200.000	163,944.00
PATTERSON-UTI ENERGY INC			19,900.000	170,145.00
PAUL MUELLER CO			119.000	3,190.39
PAYCHEX INC			37,036.000	3,065,469.72
PAYCOM SOFTWARE INC			4,116.000	862,260.84
PAYLOCITY HOLDING CORP			2,862.000	279,273.96
PAYPAL HOLDINGS INC			88,055.000	9,121,617.45
PC CONNECTION INC			3,756.000	146,108.40
PC-TEL INC			2,338.000	19,639.20
PCD INC COM			12,400.000	0.00
PDC ENERGY INC			5,043.000	139,943.25
PDF SOLUTIONS INC			6,088.000	79,570.16

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PDL BIOPHARMA INC			18,491.000	39,940.56	
PEABODY ENERGY CORP			9,600.000	141,312.00	
PEAPACK GLADSTONE FINANCIAL CO			3,238.000	90,761.14	
PEBBLEBROOK HOTEL TRUST			13,875.000	386,002.50	
PEGASUS COS INC/THE			36.000	7,083.36	
PENN NATIONAL GAMING INC			11,624.000	216,497.00	
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	60,723.52	
PENNYMAC MORTGAGE INVESTMENT T			7,551.000	167,858.73	
PENSON WORLDWIDE INC			4,020.000	0.00	
PENTAIR PLC			12,576.000	475,372.80	
PENUMBRA INC			2,271.000	305,426.79	
PEOPLE'S UNITED FINANCIAL INC			29,840.000	466,548.41	
PEOPLES BANCORP INC/OH			1,695.000	53,917.95	
PEOPLES FINANCIAL CORP/MS			675.000	7,202.25	
PEOPLES FINANCIAL SERVICES COR			481.000	21,726.77	
PEPSICO INC			114,573.000	15,707,958.30	
PERCEPTRON INC			2,272.000	10,905.60	
PERFICIENT INC			7,417.000	286,147.86	
PERFORMANCE FOOD GROUP CO			11,100.000	510,711.00	
PERKINELMER INC			8,313.000	708,018.21	
PERMA-FIX ENVIRONMENTAL SERVIC			1,221.000	5,543.34	
PERMA-PIPE INTERNATIONAL HOLDI			2,445.000	23,569.80	
PERNIX THERAPEUTICS HOLDINGS I			671.000	0.00	
PERRIGO CO PLC			35,711.000	1,995,887.79	
PERSPECTA INC			15,800.000	412,696.00	
PERVASIP CORP			276.000	0.03	
PETMED EXPRESS INC			4,719.000	85,036.38	
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00	
PFF BANCORP INC			6,255.000	9.38	
PFIZER INC			453,310.000	16,287,428.30	
PFSWEB INC			1,382.000	3,496.46	
PH GLATFELTER CO			4,360.000	67,100.40	
PHARMANETICS INC COM			6,690.000	16.73	
PHARMCHEM INC			1,619.000	2,752.30	
PHARMOS CORP			2,143.000	21.43	
PHI INC			2,508.000	0.00	
PHIBRO ANIMAL HEALTH CORP			2,864.000	61,089.12	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PHILIP MORRIS INTERNATIONAL IN			116,430.000	8,840,529.90
PHILLIPS 66			58,898.000	6,031,155.20
PHILLIPS 66 PARTNERS LP			192,165.000	10,880,382.30
PHOENIX FOOTWEAR GROUP INC			1,137.000	144.51
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			5,511.000	59,959.68
PHYSICIANS REALTY TRUST			106,141.000	1,884,002.75
PICO HOLDINGS INC			1,529.000	15,427.61
PIEDMONT OFFICE REALTY TRUST I			4,800.000	100,224.00
PIER 1 IMPORTS INC			612.000	5,948.64
PINNACLE WEST CAPITAL CORP			33,712.000	3,272,423.84
PIONEER ENERGY SERVICES CORP			6,369.000	350.30
PIONEER NATURAL RESOURCES CO			39,238.000	4,934,963.26
PIPER JAFFRAY COS			2,677.000	202,059.96
PITNEY BOWES INC			17,500.000	79,975.00
PIXELWORKS INC			1,454.000	5,379.80
PJT PARTNERS INC			1,589.000	64,672.30
PLA ADMINISTRADORA INDUSTRIAL			202,407.000	311,032.64
PLAINS ALL AMERICAN PIPELINE L			835,158.000	17,329,528.50
PLAINS GP HOLDINGS LP			20,467.000	434,514.41
PLANET FITNESS INC			9,700.000	561,339.00
PLANTRONICS INC			5,569.000	207,835.08
PLAYA HOTELS & RESORTS NV			311.000	2,435.13
PLEXUS CORP			4,926.000	307,924.26
PLUG POWER INC			591.000	1,554.33
PLUS THERAPEUTICS INC			0.160	0.55
PNC FINANCIAL SERVICES GROUP I			45,564.000	6,386,250.24
PNM RESOURCES INC			11,536.000	600,794.88
POINT BLANK SOLUTIONS INC			5,587.000	670.44
POINT.360			3,662.000	0.37
POLARITYTE INC			1,793.000	5,791.39
PONIARD PHARMACEUTICALS INC			80.000	0.89
PORTLAND GENERAL ELECTRIC CO			13,053.000	735,797.61
PORTOLA PHARMACEUTICALS INC			6,740.000	180,766.80
POTLATCHDELTIC CORP			7,678.000	315,450.64
POWELL INDUSTRIES INC			1,390.000	54,418.50
POWER ASSETS HOLDINGS LTD HK/00006			82,010.000	550,785.33
POWER INTEGRATIONS INC			3,252.000	294,078.36
POWERTECH TECHNOLOGY INC			2,727,100.000	7,665,010.46



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			36,064.000	4,273,944.64
PPL CORP			144,100.000	4,537,709.00
PRA GROUP INC			7,781.000	262,919.99
PREFERRED APARTMENT COMMUNITIE			6,648.000	96,063.60
PREFERRED BANK/LOS ANGELES CA			527.000	27,604.26
PREFORMED LINE PRODUCTS CO			939.000	51,260.01
PREMIER FINANCIAL BANCORP INC			478.000	8,207.26
PREMIER INC			280,044.000	8,098,872.48
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESTIGE CONSUMER HEALTHCARE I			7,630.000	264,684.70
PRGX GLOBAL INC			721.000	3,713.15
PRICESMART INC			2,283.000	162,321.30
PRIMARY HEALTH PROPERTIES PLC			212,564.000	347,335.92
PRIMECARE SYSTEMS INC			1,444.000	0.29
PRIMEENERGY RESOURCES CORP			3,280.000	369,360.80
PRIMERICA INC			6,356.000	808,673.88
PRIMO WATER CORP			307.000	3,769.96
PRIMO WATER CORP WTS EXP 12/31/2021			366.000	79.06
PRIMORIS SERVICES CORP			5,151.000	101,011.11
PRIMUS GUARANTY LTD			5,606.000	672.72
PRINCETON NATIONAL BANCORP INC			3,531.000	3.53
PRINCIPAL FINANCIAL GROUP INC			28,584.000	1,633,289.76
PRISM TECHNOLOGIES GROUP INC			294.000	9.41
PROASSURANCE CORP			1,700.000	68,459.00
PROCTER & GAMBLE CO/THE			198,790.000	24,725,500.20
PROGENICS PHARMACEUTICALS INC			10,463.000	52,890.47
PROGRESS SOFTWARE CORP			7,796.000	296,715.76
PROGRESSIVE CORP/THE			80,721.000	6,235,697.25
PROLIANCE INTERNATIONAL INC			4,794.000	0.00
PROLOGIS INC			69,656.000	5,936,084.32
PROOFPOINT INC			27,510.000	3,550,165.50
PROPETRO HOLDING CORP			3,800.000	34,542.00
PROS HOLDINGS INC			2,481.000	147,867.60
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPECT CAPITAL CORP			44,600.000	293,914.00
PROTAGENIC THERAPEUTICS INC			2.000	2.80
PROTAGONIST THERAPEUTICS INC			5,900.000	70,859.00
PROTALIX BIOTHERAPEUTICS INC			16,864.000	3,458.81

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROTECTIVE INSURANCE CORP			2,691.000	46,957.95
PROTEON THERAPEUTICS INC			1,231.000	320.06
PROTHENA CORP PLC			397.000	3,112.48
PROTO LABS INC			3,052.000	311,609.20
PROVIDENCE SERVICE CORP/THE			3,232.000	192,174.72
PROVIDENT FINANCIAL HOLDINGS I			1,028.000	21,331.00
PROVIDENT FINANCIAL SERVICES I			7,800.000	191,334.00
PRUDENTIAL FINANCIAL INC			41,027.000	3,690,378.65
PRUDENTIAL PLC			409,285.000	7,439,338.11
PS BUSINESS PARKS INC			2,287.000	416,119.65
PSYCHEMEDICS CORP			3,198.000	29,133.78
PTC THERAPEUTICS INC			6,203.000	209,785.46
PUBLIC SERVICE ENTERPRISE GROU			72,430.000	4,496,454.40
PUBLIC STORAGE			20,715.000	5,080,768.05
PULSE BIOSCIENCES INC			1,900.000	29,336.00
PULTEGROUP INC			19,289.000	705,012.95
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	72.86
PVH CORP			18,641.000	1,644,695.43
PYXIS TANKERS INC			199.000	298.50
PYXUS INTERNATIONAL INC			1,548.000	20,247.84
PZENA INVESTMENT MANAGEMENT IN			5,811.000	51,834.12
Q2 HOLDINGS INC			1,690.000	133,290.30
QAD INC			2,223.000	97,817.49
QC HOLDINGS INC			1,838.000	735.20
QCR HOLDINGS INC			1,331.000	50,551.38
QEP CO INC			485.000	8,502.05
QEP RESOURCES INC			8,900.000	32,930.00
QORVO INC			30,945.000	2,294,262.30
QTS REALTY TRUST INC			3,536.000	181,785.76
QUAD SYSTEMS CORP			8,400.000	0.01
QUAD/GRAPHICS INC			1,938.000	20,368.38
QUAKER CHEMICAL CORP			3,344.000	528,820.16
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			113,263.000	8,639,701.64
QUALSTAR CORP			333.000	1,948.05
QUALYS INC			3,302.000	249,532.14
QUANEX BUILDING PRODUCTS CORP			4,689.000	84,777.12
QUANTA SERVICES INC			10,640.000	402,192.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUANTERIX CORP			1,900.000	41,724.00
QUANTUM CORP			1,740.000	9,918.00
QUEST DIAGNOSTICS INC			26,532.000	2,839,719.96
QUICKLOGIC CORP			2,652.000	932.17
QUIDEL CORP			5,147.000	315,768.45
QUMU CORP			2,187.000	7,282.71
QUOTIENT TECHNOLOGY INC			8,550.000	66,861.00
R1 RCM INC			9,428.000	84,097.76
RA PHARMACEUTICALS INC			1,100.000	26,015.00
RADIAN GROUP INC			26,256.000	599,687.04
RADIOIO INC			9.000	0.05
RADNET INC			8,660.000	124,357.60
RAFAEL HOLDINGS INC			2,380.000	49,884.80
RAINMAKER SYSTEMS INC			1,456.000	4.66
RAIT FINANCIAL TRUST			270.000	13.50
RALPH LAUREN CORP			3,879.000	370,328.13
RAMBUS INC			16,240.000	213,150.00
RAND WORLDWIDE INC			395.000	2,804.50
RASER TECHNOLOGIES INC			6,049.000	0.00
RATTLER MIDSTREAM LP			50,999.000	908,802.18
RAVEN INDUSTRIES INC			6,889.000	230,505.94
RAYMOND JAMES FINANCIAL INC			14,738.000	1,215,295.48
RAYTHEON CO			29,328.000	5,753,860.32
RBC BEARINGS INC			3,147.000	522,118.77
RCM TECHNOLOGIES INC			2,901.000	8,703.00
RE/MAX HOLDINGS INC			2,500.000	80,400.00
READING INTERNATIONAL INC			4,227.000	50,554.92
REAL ESTATE CREDIT INVESTMENTS			155,591.000	321,155.77
REALNETWORKS INC			4,142.000	6,875.72
REALTY INCOME CORP			48,755.000	3,738,533.40
REATA PHARMACEUTICALS INC			1,502.000	120,595.58
REC LTD			3,414,700.000	5,933,786.24
RECRUIT HOLDINGS CO LTD			549,400.000	16,704,404.00
RED ELECTRICA CORP SA			74,874.000	1,521,130.97
RED LION HOTELS CORP			1,902.000	12,324.96
RED ROBIN GOURMET BURGERS INC			3,259.000	108,394.34
REDWOOD TRUST INC			9,018.000	147,985.38
REGENCY CENTERS CORP			40,589.000	2,820,529.61
REGENERON PHARMACEUTICALS INC			5,980.000	1,658,852.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			3,669.000	130,616.40
REGIONS FINANCIAL CORP			214,696.000	3,396,490.72
REGIS CORP			8,670.000	175,307.40
RELIV INTERNATIONAL INC			185.000	826.03
RELX PLC			405,364.000	9,653,418.37
REN - REDES ENERGETICAS NACION			616,906.000	1,721,730.36
RENASANT CORP			5,178.000	181,281.78
RENEWABLE ENERGY GROUP INC			2,870.000	43,064.36
RENT-A-CENTER INC/TX			6,309.000	162,709.11
RENTOKIL INITIAL PLC			1,323,997.000	7,632,444.70
REPLIGEN CORP			6,860.000	526,093.40
REPUBLIC BANCORP INC/KY			2,970.000	129,046.50
REPUBLIC SERVICES INC			40,760.000	3,527,778.00
RESEARCH FRONTIERS INC			2,348.000	7,513.60
RESMED INC			14,669.000	1,981,928.59
RESOLUTE FOREST PRODUCTS INC			8,379.000	39,381.30
RESONA HOLDINGS INC			1,395,700.000	5,979,265.53
RESOURCES CONNECTION INC			5,588.000	94,940.12
RESPIRERX PHARMACEUTICALS INC			34.000	15.30
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	22,411.62
RETAIL OPPORTUNITY INVESTMENTS			9,913.000	180,713.99
RETAIL PROPERTIES OF AMERICA I			7,738.000	95,332.16
RETROPHIN INC			2,130.000	24,686.70
REUNION INDUSTRIES INC			1,969.000	0.20
REVANCE THERAPEUTICS INC			3,557.000	46,241.00
REVLON INC			1,252.000	29,409.48
REX AMERICAN RESOURCES CORP			3,092.000	236,012.36
REXAHN PHARMACEUTICALS INC			39.000	79.56
REXFORD INDUSTRIAL REALTY INC			12,163.000	535,415.26
REXNORD CORP			14,550.000	393,577.50
RF INDUSTRIES LTD			1,330.000	9,416.40
RH			4,344.000	742,085.52
RIBBON COMMUNICATIONS INC			4,900.000	28,616.00
RICHARDSON ELECTRONICS LTD/UNI			1,390.000	8,062.00
RIGEL PHARMACEUTICALS INC			6,760.000	12,641.20
RIGNET INC			3,913.000	30,325.75
RING ENERGY INC			5,783.000	9,484.12
RIO TINTO LTD			131,200.000	8,200,168.13

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RIO TINTO PLC			167,080.000	8,666,023.07	
RIOT BLOCKCHAIN INC			6.000	10.68	
RIVERVIEW BANCORP INC			3,542.000	26,139.96	
RLI CORP			6,589.000	612,183.99	
RLJ LODGING TRUST			21,624.000	367,391.76	
RMR GROUP INC/THE			144.000	6,549.12	
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35	
ROBERT HALF INTERNATIONAL INC			8,798.000	489,696.68	
ROCHE HOLDING AG			65,495.000	19,077,393.33	
ROCK CREEK PHARMACEUTICALS INC			413.000	0.33	
ROCKET PHARMACEUTICALS INC			3,700.000	43,105.00	
ROCKFORD CORP/ARIZONA			4,168.000	41,930.08	
ROCKWELL AUTOMATION INC			11,827.000	1,949,089.60	
ROCKWELL MEDICAL INC			10,533.000	29,071.08	
ROCKY BRANDS INC			447.000	14,853.81	
ROCKY MOUNTAIN CHOCOLATE FACTO			3,436.000	32,126.60	
ROGERS CORP			4,047.000	553,265.37	
ROPER TECHNOLOGIES INC			12,864.000	4,587,302.40	
ROSETTA STONE INC			8,844.000	153,885.60	
ROSS STORES INC			38,352.000	4,212,967.20	
ROWE COS/THE			5,035.000	0.00	
ROYAL CARIBBEAN CRUISES LTD			22,786.000	2,468,407.38	
ROYALE ENERGY INC			2,193.000	372.81	
RPC INC			8,100.000	45,441.00	
RPT REALTY			7,899.000	107,031.45	
RR DONNELLEY & SONS CO			1,294.000	4,878.38	
RTI SURGICAL HOLDINGS INC			7,703.000	21,953.55	
RTW RETAILWINDS INC			3,758.000	5,148.46	
RUBICON TECHNOLOGY INC			381.000	3,619.50	
RUDOLPH TECHNOLOGIES INC			7,561.000	199,307.96	
RUSH ENTERPRISES INC			7,707.000	297,336.06	
RUTH'S HOSPITALITY GROUP INC			6,023.000	122,959.55	
RYANAIR HOLDINGS PLC ADR			120,244.000	7,981,796.72	
RYMAN HOSPITALITY PROPERTIES I			5,490.000	449,136.90	
S&P GLOBAL INC			40,338.000	9,882,003.24	
S&T BANCORP INC			5,576.000	203,691.28	
SAAB AB			208,764.000	6,000,387.17	
SABRA HEALTH CARE REIT INC			18,835.000	432,451.60	
SABRE CORP			406,770.000	9,109,614.15	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAFEGUARD SCIENTIFICS INC			1,764.000	20,003.76
SAFETY INSURANCE GROUP INC			1,505.000	152,501.65
SAGA COMMUNICATIONS INC			1,346.000	40,043.50
SAGE GROUP PLC/THE			1,160,000.000	9,883,341.75
SAIA INC			2,930.000	274,541.00
SALEM MEDIA GROUP INC			2,272.000	3,476.16
SALESFORCE.COM INC			111,312.000	16,523,153.28
SALLY BEAUTY HOLDINGS INC			18,000.000	268,020.00
SAMPO OYJ			318,108.000	12,651,312.94
SAMSUNG ELECTRONICS CO LTD			325,000.000	13,327,140.06
SANCHEZ ENERGY CORP			6,989.000	209.67
SANDERSON FARMS INC			4,009.000	606,681.97
SANDY SPRING BANCORP INC			3,519.000	118,625.49
SANGAMO THERAPEUTICS INC			10,331.000	93,495.55
SANMINA CORP			9,489.000	304,691.79
SANOFI			275,338.000	25,532,756.86
SAP SE			74,000.000	8,703,197.42
SARATOGA INVESTMENT CORP			3,296.000	81,477.12
SAS AB			2,321,500.000	2,960,859.03
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			1,963.000	107,003.13
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SAWAI PHARMACEUTICAL CO LTD			104,200.000	5,379,930.79
SBA COMMUNICATIONS CORP			8,464.000	2,041,093.60
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			2,931.000	89,542.05
SCHEID VINEYARDS INC			578.000	26,888.56
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			103,495.000	3,536,424.15
SCHNEIDER ELECTRIC SE			159,390.000	13,988,241.73
SCHNITZER STEEL INDUSTRIES INC			4,062.000	83,920.92
SCHOLASTIC CORP			4,330.000	163,500.80
SCHULMAN A INC CVR			3,108.000	1,625.48
SCHWEITZER-MAUDUIT INTERNATION			5,417.000	202,812.48
SCIENCE APPLICATIONS INTERNATI			5,972.000	521,654.20
SCIENTIFIC GAMES CORP			8,425.000	171,448.75
SCO GROUP INC/THE			6,400.000	128.00
SCOPE INDUSTRIES			304.000	55,176.00
SEACHANGE INTERNATIONAL INC			3,420.000	9,849.60

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SEACOAST BANKING CORP OF FLORI			357.000	9,035.67	
SEACOR HOLDINGS INC			2,619.000	123,276.33	
SEACOR MARINE HOLDINGS INC			3,634.000	45,679.38	
SEADRILL LTD			92.000	193.20	
SEAGATE TECHNOLOGY PLC			34,685.000	1,865,706.15	
SEALED AIR CORP			11,564.000	480,021.64	
SEASPINE HOLDINGS CORP			2,078.000	25,372.38	
SEAWORLD ENTERTAINMENT INC			8,330.000	219,245.60	
SECURE ENERGY SERVICES INC 144A			6,800.000	11,205.62	
SECURITY NATIONAL FINANCIAL CO			1,265.000	6,362.95	
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.24	
SELECT MEDICAL HOLDINGS CORP			10,888.000	180,414.16	
SELECTA BIOSCIENCES INC			2,304.000	4,032.00	
SELECTIVE INSURANCE GROUP INC			7,816.000	587,685.04	
SEMGROUP CORP			5,304.000	86,667.36	
SEMLER SCIENTIFIC INC			500.000	21,000.00	
SEMPRA ENERGY			38,599.000	5,697,598.39	
SEMTECH CORP			8,578.000	416,976.58	
SENSIENT TECHNOLOGIES CORP			6,942.000	476,568.30	
SEQUENTIAL BRANDS GROUP INC			508.000	112.78	
SERVICENOW INC			24,337.000	6,177,947.45	
SERVISFIRST BANCSHARES INC			4,522.000	149,904.30	
SERVOTRONICS INC			92.000	910.80	
SEVERN BANCORP INC			984.000	7,872.00	
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,857,000.000	5,175,064.43	
SHARPER IMAGE CORP			2,100.000	6.09	
SHELL MIDSTREAM PARTNERS LP			298,490.000	6,104,120.50	
SHELLS SEAFOOD RESTAURANTS			44.000	0.02	
SHENANDOAH TELECOMMUNICATIONS			7,566.000	240,371.82	
SHERWIN-WILLIAMS CO/THE			6,144.000	3,378,401.28	
SHILOH INDUSTRIES INC			3,246.000	13,438.44	
SHIP FINANCE INTERNATIONAL LTD			5,480.000	76,939.20	
SHISEIDO CO LTD			175,700.000	14,028,363.19	
SHOE CARNIVAL INC			3,877.000	125,653.57	
SHOLODGE INC			1,650.000	511.50	
SHOPIFY INC			33,000.000	10,284,780.00	
SHORE BANCSHARES INC			1,499.000	23,099.59	
SHUTTERSTOCK INC			2,834.000	102,364.08	
SI-BONE INC			2,500.000	44,175.00	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIEBERT FINANCIAL CORP			5,035.000	46,573.75
SIENNA BIOPHARMACEUTICALS INC			1,620.000	327.24
SIENNA SENIOR LIVING INC			32,464.000	467,099.09
SIENTRA INC			2,184.000	14,152.32
SIERRA BANCORP			378.000	10,039.68
SIERRA WIRELESS INC			739.000	7,907.30
SIFCO INDUSTRIES INC			1,012.000	2,742.52
SIGA TECHNOLOGIES INC			1,073.000	5,493.76
SIGHT RESOURCE CORP			200.000	0.12
SIGMA DESIGNS INC			3,189.000	580.72
SIGMATRON INTERNATIONAL INC			535.000	2,177.45
SILGAN HOLDINGS INC			7,800.000	234,273.00
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			5,925.000	659,748.75
SILVERBOW RES INC WTS 04/22/2020			379.000	18.95
SILVERBOW RESOURCES INC			764.000	7,403.16
SIMCLAR INC			700.000	5.60
SIMMONS FIRST NATIONAL CORP			7,994.000	199,050.60
SIMON PROPERTY GROUP INC			26,302.000	4,093,906.30
SIMPSON MANUFACTURING CO INC			5,959.000	413,375.83
SIMULATIONS PLUS INC			2,022.000	70,163.40
SINCLAIR BROADCAST GROUP INC			8,541.000	365,042.34
SINGAPORE TELECOMMUNICATIONS L			202,881.000	454,791.45
SIRIUS REAL ESTATE LTD			806,955.000	753,763.27
SIRIUS XM HOLDINGS INC			106,331.000	665,100.41
SITE CENTERS CORP			14,410.000	217,735.10
SITEONE LANDSCAPE SUPPLY INC			3,068.000	227,093.36
SJW GROUP			3,070.000	209,650.30
SK TELECOM CO LTD			36,700.000	7,409,651.60
SKF AB			519,700.000	8,599,867.82
SKYLINE CHAMPION CORP			2,843.000	85,545.87
SKYWEST INC			7,584.000	435,321.60
SKYWORKS SOLUTIONS INC			42,446.000	3,363,845.50
SL GREEN REALTY CORP			18,782.000	1,535,428.50
SLEEP NUMBER CORP			7,036.000	290,727.52
SM ENERGY CO			7,962.000	77,151.78
SMARTCENTRES REIT VARIABLE VTG UNIT			10,009.000	245,689.20
SMF ENERGY CORP			441.000	60.02
SMITH MICRO SOFTWARE INC			636.000	3,456.66



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAM SPA			435,431.000	2,199,791.68
SNAP-ON INC			14,360.000	2,247,914.40
SOCKET MOBILE INC			511.000	1,200.85
SOFTECH INC			157.000	31.40
SOJITZ CORP			2,916,400.000	9,039,963.30
SOLAR CAPITAL LTD			2,352.000	48,568.80
SOLAREEDGE TECHNOLOGIES INC			3,468.000	290,340.96
SOLIGENIX INC			5.000	4.68
SOLITARIO ZINC CORP			40.000	11.15
SOLITON INC			3,700.000	39,553.00
SONIC AUTOMOTIVE INC			9,941.000	312,246.81
SOPHOS GROUP PLC			600,000.000	2,961,216.90
SORRENTO THERAPEUTICS INC			3,277.000	7,012.78
SOTHEBY'S			8,799.000	501,367.02
SOUTH JERSEY INDUSTRIES INC			11,056.000	363,852.96
SOUTH STATE CORP			3,297.000	248,264.10
SOUTHERN CO/THE			187,131.000	11,559,081.87
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			606.000	22,076.58
SOUTHERN NATIONAL BANCORP OF V			66.000	1,015.74
SOUTHSIDE BANCSHARES INC			2,622.000	89,436.42
SOUTHWEST AIRLINES CO			53,076.000	2,866,634.76
SOUTHWEST GAS HOLDINGS INC			7,031.000	640,102.24
SOUTHWESTERN ENERGY CO			49,900.000	96,307.00
SP PLUS CORP			1,976.000	73,112.00
SPANISH BROADCASTING SYSTEM IN			375.000	97.13
SPARK ENERGY INC			5,204.000	54,902.20
SPARK INFRASTRUCTURE GROUP			1,341,570.000	1,954,415.28
SPARK THERAPEUTICS INC			2,500.000	242,450.00
SPARTAN MOTORS INC			4,493.000	61,643.96
SPARTANNASH CO			9,421.000	111,450.43
SPECTRUM BRANDS HOLDINGS INC			2,897.450	152,753.56
SPECTRUM GROUP INTERNATIONAL I			1.000	665.00
SPEED COMMERCE INC			303.000	3.06
SPEEDUS CORP			1,690.000	8.45
SPIRE CORP			3,525.000	7.05
SPIRE INC			6,404.000	558,684.96
SPIRIT REALTY CAPITAL INC			102,366.000	4,899,236.76

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SPLUNK INC			9,729.000	1,146,659.94	
SPOK HOLDINGS INC			4,978.000	59,437.32	
SPORT-HALEY HOLDINGS INC			1,950.000	0.00	
SPRING BANK PHARMACEUTICALS IN			1,400.000	4,900.00	
SPS COMMERCE INC			3,732.000	175,665.24	
SPS TECHNOLOGIES INC			6,300.000	0.00	
SPX CORP			5,864.000	234,618.64	
SPX FLOW INC			4,888.000	192,880.48	
SRC ENERGY INC			19,425.000	90,520.50	
SRTI BLOCKCHAIN GENERATION INC			8,049.000	65.20	
SS&C TECHNOLOGIES HOLDINGS INC			7,643.000	394,149.51	
ST JOE CO/THE			6,156.000	105,452.28	
STAAR SURGICAL CO			7,030.000	181,233.40	
STAG INDUSTRIAL INC			158,782.000	4,680,893.36	
STAGE STORES INC			6,066.000	11,404.08	
STAMPS.COM INC			1,940.000	144,433.00	
STANDARD DIVERSIFIED B			195.000	0.00	
STANDARD DIVERSIFIED INC			195.000	2,232.75	
STANDARD MOTOR PRODUCTS INC			2,789.000	135,405.95	
STANDEX INTERNATIONAL CORP			4,333.000	316,049.02	
STANLEY BLACK & DECKER INC			17,020.000	2,457,858.20	
STANTEC INC			536.000	11,883.12	
STAR ASIA INVESTMENT CORP			634.000	684,010.20	
STAR BUFFET INC			762.000	190.50	
STAR STRUCK LTD			262.000	3.41	
STARBUCKS CORP			102,545.000	9,067,028.90	
STARTEK INC			1,202.000	7,776.94	
STARWOOD EUROPEAN REAL ESTAT			593,306.000	734,786.65	
STARWOOD PROPERTY TRUST INC			17,087.000	413,847.14	
STATE AUTO FINANCIAL CORP			4,608.000	149,253.12	
STATE STREET CORP			41,269.000	2,442,712.11	
STEEL CONNECT INC			16,898.000	29,233.54	
STEELCASE INC			15,539.000	285,917.60	
STEELCLOUD INC			3,106.000	0.00	
STEIN MART INC			5,642.000	4,485.39	
STEMLINE THERAPEUTICS INC			9,522.000	99,124.02	
STEPAN CO			2,682.000	260,314.92	
STEPHAN CO/THE			1,476.000	2,804.40	
STEREOTAXIS INC			158.000	554.58	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STERIS PLC			36,976.000	5,342,662.24
STERLING CONSTRUCTION CO INC			527.000	6,930.05
STEVEN MADDEN LTD			13,598.000	486,672.42
STEWART INFORMATION SERVICES C			5,243.000	203,375.97
STIFEL FINANCIAL CORP			8,597.000	493,295.86
STOCK YARDS BANCORP INC			6,546.000	240,172.74
STOCKLAND			197,308.000	605,488.43
STONERIDGE INC			6,468.000	200,313.96
STORAGE ENGINE INC COM			1,650.000	0.50
STRASBAUGH INC			204.000	21.42
STRATA SKIN SCIENCES INC			48.000	102.24
STRATASYS LTD			5,676.000	120,927.18
STRATEGIC EDUCATION INC			2,816.000	382,638.08
STRATTEC SECURITY CORP			506.000	10,109.88
STRATUS PROPERTIES INC			1,616.000	47,187.20
STREAMLINE HEALTH SOLUTIONS IN			2,098.000	2,307.80
STRIDE PROPERTY GROUP			201,506.000	293,142.06
STRYKER CORP			29,794.000	6,444,442.20
STURM RUGER & CO INC			3,345.000	139,687.20
STYLECLICK INC			3,762.000	0.00
SUEZ			22,907.000	360,238.58
SUGARMADE INC			80.000	0.96
SUGGESTION BOX INC			208.000	0.29
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	5,285,653.67
SUMMIT HOTEL PROPERTIES INC			5,924.000	68,718.40
SUMMIT INDUSTRIAL INCOME REIT TRUST UNIT NEW			2,245.000	22,263.48
SUMMIT MATERIALS INC			14,851.000	329,692.20
SUN COMMUNITIES INC			9,710.000	1,441,449.50
SUNCOKE ENERGY INC			4,433.000	25,002.12
SUNCOR ENERGY INC NEW			306,648.000	9,678,867.01
SUNLINK HEALTH SYSTEMS INC			1,406.000	1,588.78
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			720,000.000	10,580,401.58
SUNPOWER CORP			4,177.000	45,821.69
SUNSTONE HOTEL INVESTORS INC			29,482.000	405,082.68
SUNTRUST BANKS INC			54,591.000	3,755,860.80
SUNWORKS INC			2,375.428	5,629.76
SUPER MICRO COMPUTER INC			5,378.000	103,257.60
SUPERIOR BANCORP			1,987.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SUPERIOR ENERGY SERVICES INC			14,017.000	1,822.21	
SUPERIOR GROUP OF COS INC			1,429.000	23,035.48	
SUPERIOR INDUSTRIES INTERNATIO			3,403.000	9,834.67	
SUPERNUS PHARMACEUTICALS INC			6,374.000	175,157.52	
SUPPORT.COM INC			988.000	1,521.52	
SURGERY PARTNERS INC			4,364.000	32,228.14	
SURMODICS INC			3,146.000	143,898.04	
SUZUKI MOTOR CORP			170,100.000	7,219,511.70	
SVB FINANCIAL GROUP			3,857.000	805,920.15	
SWK HOLDINGS CORP			626.000	7,856.30	
SYDNEY AIRPORT			196,870.000	1,066,215.14	
SYKES ENTERPRISES INC			9,679.000	296,564.56	
SYMANTEC CORP			100,164.000	2,366,875.32	
SYMRISE AG			198,420.000	19,286,866.87	
SYNALLOY CORP			1,539.000	24,547.05	
SYNAPTICS INC			5,458.000	218,047.10	
SYNCHRONOSS TECHNOLOGIES INC			9,861.000	53,249.40	
SYNCHRONY FINANCIAL			45,676.000	1,557,094.84	
SYNDAX PHARMACEUTICALS INC			9,726.000	72,653.22	
SYNEOS HEALTH INC			6,104.000	324,793.84	
SYNERGY PHARMACEUTICALS INC			19,034.000	121.82	
SYNLOGIC INC			2,100.000	4,809.00	
SYNNEX CORP			5,784.000	653,013.60	
SYNOPSIS INC			28,674.000	3,935,506.50	
SYNTHESIS ENERGY SYSTEMS INC			71.000	127.09	
SYPRIS SOLUTIONS INC			3,498.000	3,463.02	
SYROS PHARMACEUTICALS INC			1,400.000	14,532.00	
SYSCO CORP			69,118.000	5,487,969.20	
SYSTEMAX INC			4,240.000	93,322.40	
T ROWE PRICE GROUP INC			17,628.000	2,013,999.00	
T-MOBILE US INC			100,948.000	7,951,673.96	
T2 BIOSYSTEMS INC			1,544.000	3,860.00	
TAILORED BRANDS INC			6,584.000	28,969.60	
TAITRON COMPONENTS INC			3,086.000	8,702.52	
TAIWAN SEMICONDUCTOR MANUFACTU			1,237,000.000	10,845,106.16	
TAKE-TWO INTERACTIVE SOFTWARE			8,469.000	1,061,504.46	
TAL EDUCATION GROUP ADR			310,000.000	10,614,400.00	
TALANX AG			177,700.000	7,679,399.32	
TALLGRASS ENERGY LP			106,281.000	2,140,499.34	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TALON INTERNATIONAL INC			3,150.000	126.00
TANDEM DIABETES CARE INC			5,800.000	342,084.00
TANDY BRANDS ACCESSORIES INC			1,325.000	0.40
TANGER FACTORY OUTLET CENTERS			11,600.000	179,568.00
TAPESTRY INC			71,774.000	1,869,712.70
TARGA RESOURCES CORP			139,305.000	5,595,881.85
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			73,357.000	7,842,596.87
TARGET HEALTHCARE REIT PLC			379,390.000	535,780.55
TARRAGON CORP			10,464.000	0.00
TASSAL GROUP LTD			1,561,300.000	4,506,920.40
TAUBMAN CENTERS INC			2,100.000	85,743.00
TAXUS CARDIUM PHARMACEUTICALS			65.000	6.50
TAYLOR DEVICES INC			501.000	5,090.16
TAYLOR MORRISON HOME CORP			3,067.000	79,557.98
TC ENERGY CORP			76,905.000	3,881,256.84
TCF FINANCIAL CORP			8,716.000	331,818.12
TE CONNECTIVITY LTD			38,069.000	3,547,269.42
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			4,687.000	84,600.35
TEAMVIEWER AG			137,000.000	3,687,634.21
TECH DATA CORP			4,754.000	495,556.96
TECHNICAL COMMUNICATIONS CORP			135.000	332.10
TECHNIPFMC PLC			31,407.000	758,164.98
TECHNOLOGY SOLUTIONS CO			920.000	7.36
TECHTRONIC INDUSTRIES CO LTD HK/00669			587,000.000	4,084,604.70
TECNOGLASS INC			4,025.000	32,723.25
TEEKAY TANKERS LTD			1,434.000	1,864.20
TEJON RANCH CO			3,421.000	58,054.37
TEKNOWLEDGE CORP			2,012.000	0.00
TELADOC HEALTH INC			7,600.000	514,672.00
TELEFLEX INC			3,460.000	1,175,535.00
TELEFONAKTIEBOLAGET LM ERICSSO			1,084,500.000	8,676,308.88
TELEPHONE & DATA SYSTEMS INC			2,859.000	73,762.20
TELETOUCH COMMUNICATIONS INC			3,106.000	3.73
TELEVIDEO INC/CA			2,143.000	0.40
TELIGENT INC/NJ			489.000	464.55
TEMPUR SEALY INTERNATIONAL INC			6,100.000	470,920.00
TENCENT HOLDINGS LTD HK/00700			299,100.000	12,598,262.65

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TENET HEALTHCARE CORP			10,229.000	226,265.48
TENGASCO INC			340.000	208.78
TENNANT CO			2,323.000	164,236.10
TENNECO INC			8,041.000	100,673.32
TERRENO REALTY CORP			7,250.000	370,402.50
TERUMO CORP			343,000.000	11,044,552.78
TESLA INC			48.000	11,561.76
TESSCO TECHNOLOGIES INC			5,500.000	79,035.00
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			8,173.000	709,089.48
TETRA TECHNOLOGIES INC			8,673.000	17,432.73
TETRAPHASE PHARMACEUTICALS INC			272.050	1,447.30
TEXAS CAPITAL BANCSHARES INC			5,600.000	306,040.00
TEXAS INSTRUMENTS INC			84,679.000	10,943,913.96
TEXAS ROADHOUSE INC			9,232.000	484,864.64
TEXTAINER GROUP HOLDINGS LTD			6,255.000	61,987.05
TEXTMUNICATION HOLDINGS INC			0.167	0.02
TEXTRON INC			46,105.000	2,257,300.80
TG THERAPEUTICS INC			11,578.000	64,952.58
THERAPEUTICSMD INC			8,831.000	32,056.53
THERMO FISHER SCIENTIFIC INC			50,543.000	14,721,659.61
THERMON GROUP HOLDINGS INC			2,537.000	58,300.26
THESTREET COM INC			1,364.000	0.00
THESTREET INC			682.000	0.00
THIRD POINT REINSURANCE LTD			7,404.000	73,965.96
THOMAS GROUP INC			367.000	1.87
THQ INC			896.000	17.92
TIDEWATER INC			650.000	9,821.50
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	38.30
TIFFANY & CO			25,393.000	2,352,153.59
TILE SHOP HOLDINGS INC			2,478.000	7,904.82
TIMBERLAND BANCORP INC/WA			2,913.000	80,107.50
TIMKENSTEEL CORP			6,208.000	39,048.32
TITAN INTERNATIONAL INC			6,225.000	16,807.50
TITAN MACHINERY INC			4,649.000	66,666.66
TITAN PHARMACEUTICALS INC			240.167	64.60
TIVITY HEALTH INC			6,195.000	103,022.85
TIVO CORP			18,839.000	143,458.99
TJX COS INC/THE			143,152.000	7,979,292.48

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TL ADMIN CORP COM			29,100.000	116.40
TOCAGEN INC			1,500.000	993.60
TOKYO ELECTRON LTD			21,390.000	4,070,186.12
TOMPKINS FINANCIAL CORP			1,790.000	145,222.70
TONIX PHARMACEUTICALS HOLDING			32.000	12.80
TOOTSIE ROLL INDUSTRIES INC			6,847.000	254,297.58
TOPBUILD CORP			4,971.000	479,353.53
TOR MINERALS INTERNATIONAL INC			236.000	403.56
TOROMONT INDUSTRIES LTD			203,040.000	9,814,622.35
TOROTEL INC			458.000	531.28
TOTAL SA			241,800.000	12,622,982.09
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			6,721.000	186,877.41
TPG RE FINANCE TRUST INC			47,709.000	946,546.56
TPG SPECIALTY LENDING INC			7,600.000	159,448.00
TRACTOR SUPPLY CO			21,338.000	1,929,808.72
TRANS WORLD ENTERTAINMENT CORP			297.000	882.09
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,449.000	29,828.82
TRANSALTA RENEWABLES INC			136.000	1,400.06
TRANSCAT INC			2,529.000	64,767.69
TRANSCOASTAL CORP			23.000	0.35
TRANSDIGM GROUP INC			3,715.000	1,934,289.05
TRANSENERIX INC			146.000	89.19
TRANSMEDICS GROUP INC			2,300.000	54,625.00
TRANSMISSORA ALIANCA DE ENERGI			250,988.000	1,729,331.06
TRANSNET CORP			481.000	0.00
TRANSWITCH CORP			1,935.000	1.94
TRAVELERS COS INC/THE			31,152.000	4,631,990.88
TRAVELZOO			6,517.000	69,666.73
TREASURY WINE ESTATES LTD			951,510.000	11,917,221.73
TRECORA RESOURCES			1,073.000	9,678.46
TREDEGAR CORP			4,812.000	93,930.24
TREEHOUSE FOODS INC			5,900.000	327,155.00
TREX CO INC			8,214.000	746,899.02
TRI POINTE GROUP INC			19,219.000	289,053.76
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	368.12
TRIANGLE PETROLEUM CORP			7,001.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRICO BANCSHARES			664.000	24,103.20
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			6,348.000	194,566.20
TRINITY PLACE HOLDINGS INC			1,967.000	7,946.68
TRINSEO SA			5,844.000	250,999.80
TRIO-TECH INTERNATIONAL			682.000	2,427.92
TRIPADVISOR INC			7,857.000	303,908.76
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			8,338.000	111,729.20
TRITON INTERNATIONAL LTD/BERMU			5,764.000	195,053.76
TRIUMPH BANCORP INC			2,130.000	67,925.70
TRIUMPH GROUP INC			5,881.000	134,557.28
TRONOX HOLDINGS PLC			8,800.000	73,040.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	100.30
TROVAGENE INC			56.499	85.31
TRUE NORTH COMMERCIAL REIT TR UNIT NEW			180,408.000	942,917.95
TRUEBLUE INC			5,110.000	107,821.00
TRUECAR INC			8,300.000	28,220.00
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	70,945.75
TRUSTMARK CORP			8,842.000	301,600.62
TS TECH CO LTD			195,300.000	5,927,217.41
TSR INC			631.000	2,025.51
TTEC HOLDINGS INC			6,892.000	329,988.96
TTM TECHNOLOGIES INC			16,698.000	203,632.12
TUCOWS INC			1,840.000	99,654.40
TUESDAY MORNING CORP			3,796.000	5,959.72
TURTLE BEACH CORP			428.000	4,994.76
TUTOR PERINI CORP			3,920.000	56,173.60
TWILIO INC			11,383.000	1,251,674.68
TWIN DISC INC			1,348.000	14,275.32
TWIN RIVER WORLDWIDE HOLDINGS			352.000	8,036.16
TWITTER INC			57,848.000	2,383,337.60
TWO HARBORS INVESTMENT CORP			6,876.000	90,281.88
TWO RIVERS WATER & FARMING CO			199.000	34.83
TYSON FOODS INC			50,024.000	4,309,067.36
UBISOFT ENTERTAINMENT SA			17,797.000	1,287,147.88
UDR INC			51,034.000	2,474,128.32



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UFP TECHNOLOGIES INC			2,093.000	80,789.80
ULTA BEAUTY INC			20,873.000	5,231,817.45
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			4,444.000	65,037.95
ULTRA PETROLEUM CORP			18,940.000	4,261.50
ULTRAGENYX PHARMACEUTICAL INC			5,313.000	227,290.14
ULTRALIFE CORP			1,624.000	14,063.84
ULTRAPETROL BAHAMAS LTD			1,582.000	8.70
UMB FINANCIAL CORP			5,681.000	366,878.98
UMH PROPERTIES INC			2,398.000	33,763.84
UMICORE SA			335,000.000	12,647,464.71
UNDER ARMOUR INC			28,624.000	544,437.92
UNICO AMERICAN CORP			668.000	4,008.00
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNIFI INC			1,659.000	36,365.28
UNIFIRST CORP/MA			2,716.000	529,945.92
UNIGENE LABORATORIES INC			9,893.000	2.97
UNION PACIFIC CORP			84,864.000	13,746,270.72
UNIQUIRE NV			4,500.000	177,120.00
UNISYS CORP			5,293.000	39,326.99
UNIT CORP			5,762.000	19,475.56
UNITED AIRLINES HOLDINGS INC			16,535.000	1,461,859.35
UNITED AMERICAN HEALTHCARE COR			1,094.000	98.46
UNITED BANKSHARES INC/WV			11,234.000	425,431.58
UNITED COMMUNITY BANKS INC/GA			8,249.000	233,859.15
UNITED COMMUNITY FINANCIAL COR			5,544.000	59,764.32
UNITED FINANCIAL BANCORP INC			5,323.000	72,552.49
UNITED FIRE GROUP INC			3,338.000	156,819.24
UNITED NATURAL FOODS INC			6,408.000	73,820.16
UNITED OVERSEAS BANK LTD			372,700.000	6,915,526.79
UNITED PARCEL SERVICE INC			52,259.000	6,261,673.38
UNITED RENTALS INC			5,774.000	719,671.36
UNITED SECURITY BANCSHARES/FRE			835.000	8,784.20
UNITED STATES LIME & MINERALS			1,859.000	142,213.50
UNITED TECHNOLOGIES CORP			72,606.000	9,912,171.12
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			528.000	9,900.00
UNITEDHEALTH GROUP INC			103,778.000	22,553,034.96
UNITIL CORP			3,150.000	199,836.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITY BANCORP INC			1,458.000	32,294.70
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			2,856.000	156,537.36
UNIVERSAL ELECTRONICS INC			1,795.000	91,365.50
UNIVERSAL FOREST PRODUCTS INC			7,193.000	286,856.84
UNIVERSAL HEALTH REALTY INCOME			1,188.000	122,126.40
UNIVERSAL HEALTH SERVICES INC			23,266.000	3,460,817.50
UNIVERSAL INSURANCE HOLDINGS I			2,655.000	79,623.45
UNIVERSAL LOGISTICS HOLDINGS I			1,603.000	37,317.84
UNIVERSAL STAINLESS & ALLOY PR			1,931.000	30,123.60
UNIVERSAL TECHNICAL INSTITUTE			4,660.000	25,350.40
UNIVEST FINANCIAL CORP			2,327.000	59,361.77
UNUM GROUP			50,655.000	1,505,466.60
UPM-KYMMENE OYJ			222,000.000	6,563,701.73
URANIUM ENERGY CORP			1,670.000	1,628.08
URBAN EDGE PROPERTIES			11,305.000	223,725.95
URBAN ONE INC			12,710.000	23,513.50
UROLOGIX INC			2,793.000	27.37
URSTADT BIDDLE PROPERTIES INC			3,685.000	87,334.50
US BANCORP			287,084.000	15,887,228.56
US CONCRETE INC			1,708.000	94,418.24
US ECOLOGY INC/OLD			2,437.000	155,821.78
US ENERGY CORP WYOMING			401.000	200.46
US GLOBAL INVESTORS INC			424.000	848.00
US GOLD CORP			32.000	29.76
US PHYSICAL THERAPY INC			3,947.000	515,280.85
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,017.000	67,082.52
USA TRUCK INC			1,390.000	11,161.70
USANA HEALTH SCIENCES INC			5,623.000	384,556.97
UTAH MEDICAL PRODUCTS INC			1,467.000	140,597.28
UTG INC			513.000	16,929.00
UTSTARCOM HOLDINGS CORP			4,457.000	13,237.29
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			7,924.000	16,085.72
VALARIS PLC			20,227.000	97,291.87
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			46,819.000	3,990,851.56
VALLEY MEDIA INC COM			11,100.000	2.22

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VALLEY NATIONAL BANCORP			31,896.000	346,709.52
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			2,293.000	52,165.75
VANDA PHARMACEUTICALS INC			6,047.000	80,304.16
VAPOTHERM INC			3,000.000	28,410.00
VAREX IMAGING CORP			2,624.000	74,888.96
VARIAN MEDICAL SYSTEMS INC			14,583.000	1,736,689.47
VARONIS SYSTEMS INC			3,435.000	205,344.30
VASO CORP			17,910.000	193.43
VAXART INC			102.000	36.62
VCAMPUS CORP			271.000	0.00
VECTOR GROUP LTD			11,879.750	141,487.82
VECTOR LTD			431,764.000	974,655.42
VEECO INSTRUMENTS INC			7,797.000	91,068.96
VEEVA SYSTEMS INC			6,085.000	929,118.65
VENTAS INC			93,058.000	6,796,025.74
VERACYTE INC			5,500.000	132,000.00
VEREIT INC			406,194.000	3,972,577.32
VERICEL CORP			91.000	1,377.74
VERINT SYSTEMS INC			7,842.000	335,480.76
VERISIGN INC			18,933.000	3,571,331.79
VERISK ANALYTICS INC			24,321.000	3,846,122.94
VERIZON COMMUNICATIONS INC			343,946.000	20,760,580.56
VERSO CORP			17,854.000	221,032.52
VERTEX PHARMACEUTICALS INC			48,970.000	8,296,497.40
VF CORP			49,459.000	4,401,356.41
VIACOM INC			97,470.000	2,342,204.10
VIAD CORP			5,160.000	346,494.00
VIASAT INC			6,216.000	468,189.12
VIAVI SOLUTIONS INC			28,867.000	404,282.34
VICI PROPERTIES INC			149,029.000	3,375,506.85
VICON INDUSTRIES INC			1,318.000	39.54
VICOR CORP			4,742.000	139,983.84
VIDEO DISPLAY CORP			2,455.000	2,700.50
VIEWCAST.COM INC			6,812.000	21.12
VIEWTRAN GROUP INC			2,440.000	2.20
VILLAGE SUPER MARKET INC			1,219.000	32,242.55
VIRCO MANUFACTURING CORP			3,572.000	13,752.20
VIRNETX HOLDING CORP			4,301.000	23,225.40

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIRTU FINANCIAL INC			2,000.000	32,720.00
VIRTUS INVESTMENT PARTNERS INC			906.000	100,176.42
VIRTUSA CORP			5,377.000	193,679.54
VISA INC			187,179.000	32,196,659.79
VISHAY INTERTECHNOLOGY INC			16,409.000	277,804.37
VISHAY PRECISION GROUP INC			3,536.000	115,768.64
VISTA OUTDOOR INC			7,694.000	47,625.86
VITAMIN SHOPPE INC			3,041.000	19,827.32
VIVA ENERGY REIT			534,646.000	1,027,687.18
VIVENDI SA			563,357.000	15,464,845.96
VIVINT SOLAR INC			16,346.000	106,902.84
VIVUS INC			816.000	3,133.44
VL DISSOLUTION CORP COM			1,293.000	0.00
VMWARE INC			4,760.000	714,285.60
VOCERA COMMUNICATIONS INC			5,413.000	133,430.45
VOESTALPINE AG			174,200.000	4,003,362.67
VOLT INFORMATION SCIENCES INC			4,630.000	14,630.80
VOLVO AB			589,100.000	8,283,343.46
VONAGE HOLDINGS CORP			25,069.000	283,279.70
VORNADO REALTY TRUST			19,084.000	1,215,078.28
VOXX INTERNATIONAL CORP			4,258.000	20,012.60
VOYAGER THERAPEUTICS INC			371.000	6,384.91
VULCAN INTERNATIONAL CORP			583.000	71,714.83
VULCAN MATERIALS CO			9,900.000	1,497,276.00
W&T OFFSHORE INC			9,368.000	40,938.16
WABASH NATIONAL CORP			8,734.000	126,730.34
WADDELL & REED FINANCIAL INC			10,054.000	172,727.72
WALGREENS BOOTS ALLIANCE INC			187,388.000	10,364,430.28
WALKER & DUNLOP INC			3,749.000	209,681.57
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			141,111.000	16,747,053.48
WALT DISNEY CO/THE			177,677.000	23,154,866.64
WANDERPORT CORP			82.000	0.53
WAREHOUSE REIT PLC			461,739.000	591,761.01
WASHINGTON FEDERAL INC			12,282.000	454,311.18
WASHINGTON PRIME GROUP INC			22,802.000	94,400.28
WASHINGTON REAL ESTATE INVESTM			8,555.000	234,064.80
WASHINGTON TRUST BANCORP INC			2,196.000	106,088.76
WASTE MANAGEMENT INC			39,888.000	4,587,120.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WATERS CORP			7,229.000	1,613,729.67
WATERSTONE FINANCIAL INC			2,372.000	40,750.96
WATTS WATER TECHNOLOGIES INC			3,782.000	354,486.86
WAVE LIFE SCIENCES LTD			3,716.000	76,289.48
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	1,800.00
WAYNE SAVINGS BANCSHARES INC			3,841.000	81,006.69
WAYSIDE TECHNOLOGY GROUP INC			2,561.000	38,491.83
WD-40 CO			2,166.000	397,547.64
WEBCO INDUSTRIES INC			211.000	25,636.50
WEC ENERGY GROUP INC			64,406.000	6,125,010.60
WEGENER CORP			4,812.000	63.04
WEINGARTEN REALTY INVESTORS			30,644.000	892,659.72
WEIR GROUP PLC/THE			233,743.000	4,106,031.58
WEIS MARKETS INC			3,073.000	117,204.22
WELLCARE HEALTH PLANS INC			9,601.000	2,488,291.17
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			329,090.000	16,599,299.60
WELLTOWER INC			52,600.000	4,768,190.00
WERNER ENTERPRISES INC			7,918.000	279,505.40
WESBANCO INC			8,453.000	315,888.61
WESCO AIRCRAFT HOLDINGS INC			8,330.000	91,713.30
WESCO INTERNATIONAL INC			6,205.000	296,412.85
WEST BANCORPORATION INC			417.000	9,065.58
WESTAMERICA BANCORPORATION			3,718.000	231,185.24
WESTELL TECHNOLOGIES INC			2,419.000	3,289.84
WESTERN ASSET MORTGAGE CAPITAL			5,753.000	55,516.45
WESTERN DIGITAL CORP			49,726.000	2,965,658.64
WESTERN METALS CORP			3,193.000	622.64
WESTERN MIDSTREAM PARTNERS LP			432,820.000	10,772,889.80
WESTERN NEW ENGLAND BANCORP IN			3,888.000	37,052.64
WESTERN UNION CO/THE			57,669.000	1,336,190.73
WESTERN WTR CO			9,200.000	2.76
WESTINGHOUSE AIR BRAKE TECHNOL			13,628.000	979,308.08
WESTMORELAND COAL CO			2,487.000	26.37
WESTROCK CO			41,114.000	1,498,605.30
WESTWATER RESOURCES INC			1.000	3.48
WESTWOOD HOLDINGS GROUP INC			2,166.000	59,933.22
WET SEAL INC/THE			24,433.000	0.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WEYCO GROUP INC			1,564.000	35,362.04
WEYERHAEUSER CO			55,746.000	1,544,164.20
WH GROUP LTD HK/00288			5,062,000.000	4,532,903.04
WHIRLPOOL CORP			13,354.000	2,114,739.44
WHITE MOUNTAINS INSURANCE GROU			300.000	324,000.00
WHITESTONE REIT			4,487.000	61,741.12
WHITING PETROLEUM CORP			3,400.000	27,302.00
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	4,894.50
WILLDAN GROUP INC			3,027.000	106,187.16
WILLIAM LYON HOMES			2,821.000	57,435.56
WILLIAMS COS INC/THE			667,556.000	16,061,397.36
WILLIS LEASE FINANCE CORP			1,841.000	101,954.58
WILLIS TOWERS WATSON PLC			18,894.000	3,645,975.18
WINDSTREAM HOLDINGS INC			2,852.000	598.92
WINGSTOP INC			1,120.000	97,753.60
WINLAND HOLDINGS CORP COM			968.000	1,084.16
WINMARK CORP			432.000	76,200.48
WINNEBAGO INDUSTRIES INC			4,906.000	188,145.10
WINTHROP REALTYTRUST ESCROW			7,990.000	25,408.20
WIRELESS TELECOM GROUP INC			3,306.000	4,760.64
WIRELESS XCESSORIES GROUP INC			1,262.000	12.62
WISDOMTREE INVESTMENTS INC			11,722.000	61,247.46
WOLTERS KLUWER NV			134,811.000	9,844,114.37
WOLVERINE WORLD WIDE INC			14,136.000	399,483.36
WOODWARD INC			6,762.000	729,146.46
WORLD ACCEPTANCE CORP			3,804.000	485,048.04
WORLD FUEL SERVICES CORP			124,228.000	4,961,666.32
WORLD WRESTLING ENTERTAINMENT			6,672.000	474,712.80
WORLDGATE COMMUNICATIONS			6,943.000	0.87
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			10,597.000	382,021.85
WP CAREY INC			37,028.000	3,314,006.00
WPT INDUSTRIAL REIT TRUST UNIT			112,454.000	1,591,224.10
WQN INC			656.000	9.18
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	1,133.00
WRIGHT MEDICAL GROUP NV			13,118.000	270,624.34
WSFS FINANCIAL CORP			9,557.000	421,463.70

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WW GRAINGER INC			6,667.000	1,981,099.05
WW INTERNATIONAL INC			3,383.000	127,945.06
WYNN RESORTS LTD			17,458.000	1,898,033.76
XBIOTECH INC			1,007.000	10,533.22
XCEL ENERGY INC			85,418.000	5,542,774.02
XENCOR INC			4,929.000	166,255.17
XENIA HOTELS & RESORTS INC			4,100.000	86,592.00
XENON PHARMACEUTICALS INC			1,800.000	16,218.00
XEROX HOLDINGS CORP			14,241.000	425,948.31
XILINX INC			28,676.000	2,750,028.40
XPERI CORP			6,840.000	141,451.20
XYLEM INC/NY			36,893.000	2,937,420.66
YAMAHA CORP			101,700.000	4,563,914.10
YANDEX NV			237,180.000	8,303,671.80
YELP INC			10,300.000	357,925.00
YIELD10 BIOSCIENCE INC			32.000	16.06
YOKOHAMA RUBBER CO LTD/THE			374,400.000	7,486,268.13
YORK WATER CO/THE			1,881.000	82,124.46
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			2,229,000.000	6,098,942.54
YUM! BRANDS INC			36,241.000	4,110,816.63
YUMA ENERGY INC			1.266	3.96
Z ENERGY LTD			71,925.000	252,563.20
ZAFGEN INC			1,340.000	990.26
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	0.00
ZEDGE INC			1,519.000	2,536.73
ZENDESK INC			42,240.000	3,078,451.20
ZIMMER BIOMET HOLDINGS INC			19,825.000	2,721,377.75
ZION OIL & GAS INC			469.000	118.66
ZIONS BANCORP NA			32,108.000	1,429,448.16
ZIOPHARM ONCOLOGY INC			10,186.000	43,596.08
ZIX CORP			2,494.000	18,056.56
ZOETIS INC			46,257.000	5,763,159.63
ZOGENIX INC			5,426.000	217,257.04
ZOZO INC			388,100.000	8,948,833.98
ZUMIEZ INC			3,870.000	122,582.25
ZURICH INSURANCE GROUP AG			38,000.000	14,557,488.84
ZYNEX INC			6,600.000	62,700.00
<b>FIXED INCOME SECURITIES</b>			<b>245,810,239,452.6..</b>	<b>5,919,141,717.97</b>

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
1011778 BC ULC / NEW RED 144A 3.875% 01/15/2028 DD 09/24/19			2,160,000.000	2,173,737.60
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			1,254,000.000	1,290,491.40
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15			3,901,000.000	3,892,027.70
1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17			735,000.000	760,026.75
129 W TRADE ST LLC			1,539,180.090	1,848,032.64
3M CO 2.375% 08/26/2029 DD 08/26/19			1,525,000.000	1,516,858.80
7 ELEVEN MEZZ LLC			1,066,328.297	1,191,498.81
8TH AVENUE FOOD 9/18 2ND LIEN TL			232,518.000	229,611.52
8TH AVENUE FOOD 9/18 TL			860,811.280	862,248.83
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.531	232,261.13
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	338,679.66
AASET 2017-1 TRUST 1A B 144A 5.926% 05/16/2042 DD 06/06/17			1,165,632.930	1,203,915.92
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			0.005	0.01
ABBOTT LABORATORIES 2.900% 11/30/2021 DD 11/22/16			1,678,000.000	1,708,338.24
ABBOTT LABORATORIES 3.400% 11/30/2023 DD 11/22/16			1,070,000.000	1,122,172.36
ABBVIE INC 3.750% 11/14/2023 DD 09/18/18			1,010,000.000	1,062,173.01
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,800,000.000	3,017,700.00
ABRA AUTO BODY/CALIBER 0.000% 01/23/2026 DD 01/15/19			1,117,200.000	1,122,439.67
ABU DHABI GOVERNMENT INTE 144A 2.125% 09/30/2024 DD 09/30/19			4,233,000.000	4,207,602.00
ACADIA HEALTHCARE 3/18 0.000% 02/11/2022 DD 03/08/18			94,185.424	94,258.89
ACADIA HEALTHCARE 3/18 0.000% 02/16/2023 DD 03/08/18			0.050	0.05
ACADIA HEALTHCARE CO INC 5.125% 07/01/2022 DD 07/01/14			1,835,000.000	1,848,762.50
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			77,000.000	78,443.75
ACADIA HEALTHCARE CO INC 6.125% 03/15/2021 DD 03/15/14			283,000.000	283,353.75
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			1,255,000.000	1,305,200.00
ACC TRUST 2018-1 1 A 144A 3.700% 12/21/2020 DD 05/09/18			182,627.720	182,855.73
ACCESS CIG 2/18 2ND LIEN TL 0.000% 02/27/2026 DD 02/02/18			315,000.007	313,425.01
ACCESS CIG 2/18 TL			1,413,403.850	1,393,093.24
ACCESS GROUP INC 2005-A A B VAR RT 07/25/2034 DD 06/07/05			908,113.857	874,124.79
ACCESSLEX INSTITUTE A A3 VAR RT 05/25/2036 DD 03/14/07			2,394,785.580	2,355,542.47
ACCUVANT 1/17 COV-LITE TL			1,250,367.430	964,871.04
ACE CASH EXPRESS INC 144A 12.000% 12/15/2022 DD 12/15/17			4,534,000.000	4,534,000.00
ACRISURE 11/17 COV-LITE TLB2			921,469.480	915,710.29
ACRISURE 6/18 TLB			1,091,187.500	1,073,455.71
ACRISURE LLC / ACRISURE F 144A 8.125% 02/15/2024 DD 01/30/19			295,000.000	317,862.50
ACWA POWER MANAGEMENT AND 144A 5.950% 12/15/2039 DD 05/15/17			180,000.000	195,213.60
ADANI GREEN ENERGY UP LTD 144A 6.250% 12/10/2024 DD 06/10/19			870,000.000	908,715.00
ADANI PORTS & SPECIAL ECO 144A 3.375% 07/24/2024 DD 07/24/19			2,160,000.000	2,171,673.85
ADANI PORTS & SPECIAL ECO 144A 3.950% 01/19/2022 DD 01/19/17			200,000.000	204,594.24



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ADIENT 5/19 COV-LITE TLB			1,042,387.500	1,023,885.12
ADV FIN 2017 LLC 10.278% 07/15/2041 DD 07/01/16			1,182,098.290	1,544,516.26
AECOM 5.125% 03/15/2027 DD 02/21/17			690,000.000	723,465.00
AECOM 5.875% 10/15/2024 DD 10/15/15			1,810,000.000	1,967,470.00
AERCAP IRELAND CAPITAL DAC / A 4.250% 07/01/2020 DD 06/25/15			1,936,000.000	1,962,596.48
AERCAP IRELAND CAPITAL DAC / A 4.500% 05/15/2021 DD 05/15/15			1,123,000.000	1,159,359.95
AERCAP IRELAND CAPITAL DAC / A 4.625% 10/30/2020 DD 10/21/15			340,000.000	348,051.20
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			150,000.000	161,975.42
AERCAP IRELAND CAPITAL DAC / A 5.000% 10/01/2021 DD 04/01/15			320,000.000	336,449.62
AEROPUERTO INTERNACIONAL 144A 6.000% 11/18/2048 DD 05/09/18			935,000.000	1,179,278.10
AEROPUERTOS DOMINICANOS S 144A .37550% 03/30/2029 DD 01/20/17			600,000.000	630,300.00
AES CORP 3/18 COV-LITE TLB 0.000% 05/24/2022 DD 03/21/18			3,015.520	3,014.89
AES CORP/VA 4.500% 03/15/2023 DD 03/15/18			2,672,000.000	2,732,120.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			1,109,000.000	1,128,407.50
AES CORP/VA 5.125% 09/01/2027 DD 08/28/17			647,000.000	687,437.50
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	491,358.75
AETNA INC 2.750% 11/15/2022 DD 11/07/12			225,000.000	227,427.94
AETNA INC 3.500% 11/15/2024 DD 11/10/14			1,310,000.000	1,364,935.15
AFLAC INC 4.750% 01/15/2049 DD 10/31/18			200,000.000	244,243.64
AGILENT TECHNOLOGIES INC 2.750% 09/15/2029 DD 09/16/19			1,875,000.000	1,854,339.06
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			286,000.000	302,442.32
AIB GROUP PLC 144A VAR RT 04/10/2025 DD 04/10/19			2,115,000.000	2,199,257.77
AIG GLOBAL FUNDING 144A 1.950% 10/18/2019 DD 10/18/17			510,000.000	509,975.80
AIR LEASE CORP 2.250% 01/15/2023 DD 09/16/19			420,000.000	417,961.94
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			339,000.000	358,956.39
AIR LEASE CORP VAR RT 06/03/2021 DD 06/03/19			1,125,000.000	1,128,986.25
AIR MEDICAL 2/18 COV-LITE TLB			1,436,916.570	1,342,022.60
AIRCASTLE LTD 4.250% 06/15/2026 DD 06/13/19			810,000.000	829,739.06
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			2,817,000.000	2,963,262.02
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			294,000.000	314,847.03
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			561,000.000	596,935.60
AIRCASTLE LTD 7.625% 04/15/2020 DD 04/04/12			283,000.000	290,914.60
AKBANK T.A.S. 144A 5.000% 10/24/2022 DD 10/24/12			805,000.000	792,120.00
AKER BP ASA 144A 5.875% 03/31/2025 DD 03/22/18			2,700,000.000	2,838,429.00
AKZONOBEL SPECIALTY CHEMICALS 0.000% 10/01/2025 DD 09/06/18			860,675.000	841,740.15
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19			355,000.000	366,128.00
ALABAMA POWER CO 3.550% 12/01/2023 DD 12/06/13			830,000.000	877,271.89
ALBANY MOLECULAR 7/17 2ND LIEN COV-LITE TL			155,000.000	153,450.00
ALBANY MOLECULAR 7/17 TL 0.000% 08/30/2024 DD 07/19/17			888,144.960	873,899.11

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALBERTON'S 8/19 BB COV-LITE TL			324,585.289	326,497.10
ALBERTSON'S 8/19 B7 COV-LITE TL			705,765.780	709,767.47
ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19			1,051,000.000	1,112,420.44
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			532,000.000	591,850.00
ALBERTSONS COS INC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			429,000.000	441,162.15
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			696,000.000	731,670.00
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			480,000.000	520,814.40
ALCON FINANCE CORP 144A 2.750% 09/23/2026 DD 09/23/19			980,000.000	988,053.29
ALERIS 6/18 COV-LITE TL 0.000% 02/27/2023 DD 05/24/18			671,500.000	671,500.00
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	546,274.21
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	274,427.96
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			508,582.708	259,377.18
ALIXPARTNERS 4/17 COV-LITE TLB			1,743,714.790	1,743,958.91
ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	549,630.39
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	499,869.78
ALLIANT HOLDINGS INTERMED 144A 8.250% 08/01/2023 DD 08/13/15			2,842,000.000	2,902,392.50
ALLIED UNIVERSAL HOLDCO L 144A 6.625% 07/15/2026 DD 07/12/19			1,251,000.000	1,321,368.75
ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19			275,000.000	302,938.15
ALLY FINANCIAL INC 3.875% 05/21/2024 DD 05/21/19			268,000.000	277,326.40
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15			71,000.000	72,597.50
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			559,000.000	601,623.75
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15			854,000.000	886,025.00
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			275,000.000	300,437.50
ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11			615,000.000	642,798.00
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08			993,000.000	1,372,822.50
ALLY MASTER OWNER TRUST 4 A 3.300% 07/17/2023 DD 08/15/18			7,654,000.000	7,808,619.22
ALTICE FINANCING SA 144A 6.625% 02/15/2023 DD 02/04/15			1,798,000.000	1,845,197.50
ALTICE FRANCE SA/FRANCE 144A 5.500% 01/15/2028 DD 09/27/19			1,258,000.000	1,273,850.80
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			3,275,000.000	3,511,487.75
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			1,678,000.000	1,852,092.50
ALTICE LUXEMBOURG SA 144A 10.500% 05/15/2027 DD 05/08/19			1,242,000.000	1,399,734.00
ALTICE LUXEMBOURG SA 144A 7.625% 02/15/2025 DD 02/04/15			1,810,000.000	1,886,925.00
ALTICE LUXEMBOURG SA 144A 7.750% 05/15/2022 DD 05/08/14			400,000.000	408,500.00
ALTRA INDUSTRIAL 9/18 TL 0.000% 10/01/2025 DD 09/07/18			693,022.380	691,289.83
ALTRIA GROUP INC 3.800% 02/14/2024 DD 02/14/19			446,000.000	466,232.64
ALTRIA GROUP INC 4.000% 01/31/2024 DD 10/31/13			500,000.000	527,040.11
ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19			865,000.000	1,014,228.79
AMAYA 6/18 (USD) TL 0.000% 07/10/2025 DD 04/23/18			2,876,153.620	2,886,939.19
AMEREN CORP 2.500% 09/15/2024 DD 09/16/19			1,544,000.000	1,551,665.74

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17			515,000.000	559,410.88
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19			1,555,000.000	1,652,996.10
AMERICAN AIRLINES 2013-2 144A 5.600% 01/15/2022 DD 07/15/14			812,669.060	826,403.17
AMERICAN AIRLINES GROUP I 144A 5.000% 06/01/2022 DD 05/20/19			1,770,000.000	1,837,879.50
AMERICAN AXLE 3/17 COV-LITE TLB			438,463.080	428,834.44
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15			1,055,000.000	1,086,650.00
AMERICAN BUILDERS & CONTR 144A 5.875% 05/15/2026 DD 05/11/18			1,247,000.000	1,306,232.50
AMERICAN CREDIT ACCEP 2 A 144A 2.850% 07/12/2022 DD 05/30/19			1,937,252.390	1,941,762.51
AMERICAN EXPRESS CO 2.750% 05/20/2022 DD 05/20/19			2,710,000.000	2,753,189.56
AMERICAN EXPRESS CO 3.375% 05/17/2021 DD 05/17/18			810,000.000	826,194.48
AMERICAN EXPRESS CREDIT AC 1 A 1.930% 09/15/2022 DD 02/21/17			5,943,000.000	5,938,292.55
AMERICAN EXPRESS CREDIT AC 1 A 2.670% 10/17/2022 DD 03/21/18			786,000.000	788,014.36
AMERICAN EXPRESS CREDIT AC 1 A 2.870% 10/15/2024 DD 02/14/19			334,000.000	342,200.94
AMERICAN EXPRESS CREDIT AC 3 A 1.770% 11/15/2022 DD 04/25/17			890,000.000	888,756.40
AMERICAN EXPRESS CREDIT AC 3 A 2.000% 04/15/2025 DD 09/23/19			3,394,000.000	3,408,888.46
AMERICAN EXPRESS CREDIT AC 3 B 2.200% 04/15/2025 DD 09/23/19			2,435,000.000	2,443,057.42
AMERICAN EXPRESS CREDIT AC 4 A VAR RT 04/15/2024 DD 09/23/19			2,730,000.000	2,731,627.90
AMERICAN EXPRESS CREDIT AC 6 A 2.040% 05/15/2023 DD 10/30/17			6,070,000.000	6,076,700.67
AMERICAN HOME MORTGAGE IN 2 5A VAR RT 02/25/2044 DD 06/01/04			461,311.020	472,464.04
AMERICAN HONDA FINANCE CORP 2.050% 01/10/2023 DD 09/10/19			825,000.000	824,037.56
AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15			255,000.000	296,487.07
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06			365,000.000	477,750.90
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,454,000.000	4,570,367.34
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			95,000.000	170,003.45
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	469,950.12
AMERICAN TOWER CORP 2.250% 01/15/2022 DD 09/30/16			650,000.000	650,854.37
AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13			1,760,000.000	1,823,400.82
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			1,555,000.000	1,647,361.23
AMERICAN TRAFFIC/ATS CONSOLIDATED 2/18 COV-LITE TLB			1,044,990.960	1,048,470.78
AMERICREDIT AUTOMOBILE R 3 A2A 2.170% 01/18/2023 DD 09/18/19			535,000.000	535,260.33
AMERICREDIT AUTOMOBILE REC 2 D 3.000% 06/08/2021 DD 04/15/15			1,658,675.990	1,659,024.48
AMERICREDIT AUTOMOBILE REC 2 D 4.010% 07/18/2024 DD 08/15/18			650,000.000	676,971.88
AMERICREDIT AUTOMOBILE REC 3 D 2.710% 09/08/2022 DD 08/11/16			493,000.000	496,108.27
AMERICREDIT AUTOMOBILE REC 4 B 2.360% 12/19/2022 DD 11/15/17			1,500,000.000	1,503,697.35
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,463,481.84
AMERIGAS PARTNERS LP / AMERIGA 5.750% 05/20/2027 DD 02/13/17			615,000.000	662,662.50
AMN HEALTHCARE INC 144A 4.625% 10/01/2027 DD 10/01/19			202,000.000	203,010.00
AMNEAL PHARMACEUTICALS 3/18 0.000% 05/04/2025 DD 03/07/18			735,515.320	625,188.02
AMR 10/16 (2023) TLB			716,545.480	715,205.54

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMR 11/17 TLB			177,261.000	177,071.33
AMR 6/17 TLB			1,847,761.000	1,847,761.00
AMUR EQUIPMENT FINA 1A A2 144A 2.630% 06/20/2024 DD 07/31/19			840,000.000	843,045.25
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18			788,909.440	799,538.89
AMUR EQUIPMENT FINAN 1A C 144A 3.090% 03/20/2025 DD 07/31/19			2,493,000.000	2,514,326.62
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.543	1,546,211.32
ANCESTRY.COM 8/19 COV-LITE EXTENDED TLB			2,658,337.500	2,595,201.98
ANDEAVOR LOGISTICS LP / TESORO 5.500% 10/15/2019 DD 10/15/15			424,000.000	424,446.11
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 04/27/2048 DD 03/01/18			403,609.300	404,642.66
ANGLO AMERICAN CAPITAL PL 144A 3.625% 09/11/2024 DD 09/11/17			3,875,000.000	4,003,157.49
ANGLO AMERICAN CAPITAL PL 144A 4.125% 09/27/2022 DD 09/27/12			1,606,000.000	1,672,809.60
ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19			505,000.000	583,324.49
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19			1,015,000.000	1,211,125.38
ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14			1,730,000.000	1,974,521.21
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18			250,000.000	288,335.43
ANTERO MIDSTREAM PARTNERS 144A 5.750% 01/15/2028 DD 06/28/19			50,000.000	41,500.00
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19			1,510,000.000	1,258,962.50
ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14			748,000.000	657,305.00
ANTHEM INC 2.375% 01/15/2025 DD 09/09/19			2,550,000.000	2,540,383.59
ANTHEM INC 3.350% 12/01/2024 DD 11/21/17			1,000,000.000	1,039,746.61
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	437,774.69
AON CORP 6.250% 09/30/2040 DD 09/10/10			585,000.000	790,818.81
APERGY CORP 6.375% 05/01/2026 DD 11/01/18			1,482,000.000	1,470,885.00
APIDOS CLO XVI 16A E 144A VAR RT 01/19/2025 DD 01/09/14			300,000.000	286,500.00
APIDOS CLO XXXI 31A E 144A VAR RT 04/15/2031 DD 05/23/19			1,400,000.000	1,373,065.40
APPLE INC 0.875% 05/24/2025			889,000.000	1,019,568.12
APPLE INC 2.050% 09/11/2026 DD 09/11/19			4,555,000.000	4,502,894.12
APPLE INC 2.200% 09/11/2029 DD 09/11/19			3,707,000.000	3,642,314.92
APPLE INC 3.850% 05/04/2043 DD 05/03/13			315,000.000	353,188.79
APPLIED SYSTEMS 9/17 COV-LITE TLB			274,117.500	273,599.41
APX GROUP INC 144A 8.500% 11/01/2024 DD 05/10/19			769,000.000	776,690.00
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			714,000.000	635,460.00
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,547,000.000	1,537,795.35
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			300,000.000	294,750.00
AQUA AMERICA INC 3.566% 05/01/2029 DD 04/26/19			210,000.000	223,587.85
AQUA FINANCE TRUST 20 A A 144A 3.140% 07/16/2040 DD 09/19/19			750,000.000	749,840.78
ARAMARK 6/18 COV-LITE TLB 0.000% 03/11/2025 DD 05/24/18			475,657.860	475,857.63
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			2,765,000.000	2,854,862.50
ARBOR REALTY COMMER FL1 A 144A VAR RT 05/15/2037 DD 06/05/19			1,256,000.000	1,256,628.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARBY'S 1/18 COV-LITE TLB 0.000% 02/05/2025 DD 12/20/17			1,513,032.080	1,505,255.10
ARCHROCK PARTNERS LP / AR 144A 6.875% 04/01/2027 DD 03/21/19			650,000.000	689,786.50
ARCHROCK PARTNERS LP / ARCHROC 6.000% 10/01/2022 DD 10/01/14			155,000.000	156,743.75
ARD FINANCE SA 7.125% 09/15/2023 DD 03/15/17			426,000.000	438,780.00
ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19			658,000.000	662,112.50
ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17			465,000.000	471,035.70
ARDAGH PACKAGING FINANCE 144A 5.250% 08/15/2027 DD 08/12/19			3,472,000.000	3,515,400.00
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			1,733,000.000	1,812,024.80
ARDENT HEALTH 6/18 COV-LITE TL			597,437.500	598,184.30
AREIT 2018-CRE2 TR CRE2 A 144A VAR RT 11/14/2035 DD 11/15/18			690,843.460	690,178.53
ARES XLI CLO LTD 41A AR 144A VAR RT 01/15/2029 DD 08/06/19			7,500,000.000	7,507,232.25
ARES XXIX CLO LTD 1A D 144A VAR RT 04/17/2026 DD 04/03/14			1,000,000.000	984,832.00
ARGENTINE REPUBLIC GOVERNMENT 4.625% 01/11/2023 DD 01/11/18			1,111,000.000	462,742.61
ARISTOCRAT LEISURE 5/18 TLB 0.000% 10/19/2024 DD 05/02/18			603,035.057	604,681.35
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			1,485,377.060	1,518,435.76
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 04/25/2048 DD 05/01/18			1,155,807.200	1,176,756.20
ARROYO MORTGAGE TRUS 3 A1 144A VAR RT 10/25/2048 DD 07/01/19			1,261,053.090	1,270,419.57
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	441,540.00
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	660,645.59
ASCENA RETAIL 7/15 COV-LITE TLB			535,753.510	295,318.05
ASCEND LEARNING 6/17 TLB 0.000% 07/12/2024 DD 06/19/17			658,736.160	655,646.69
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 02/01/19			782,000.000	813,280.00
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			945,000.000	978,075.00
ASCENTIUM EQUIPMENT 1A A2 144A 2.840% 06/10/2022 DD 04/23/19			1,166,000.000	1,174,043.42
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	530,611.60
ASSOCIATED BANK NA/GREEN BAY W 3.500% 08/13/2021 DD 08/13/18			613,000.000	624,389.39
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18			667,000.000	697,659.54
ASSURANT INC VAR RT 03/26/2021 DD 03/27/18			400,000.000	400,035.83
ASSUREDPARTNERS 9/17 COV-LITE TLB			1,484,570.490	1,476,449.89
ASTRAZENECA PLC VAR RT 06/10/2022 DD 06/12/17			219,000.000	218,932.43
ASURION 2/18 COV-LITE TLB 0.000% 11/03/2023 DD 02/20/18			879,985.160	883,144.30
ASURION 7/17 2ND LIEN TLB2			405,000.000	411,277.50
ASURION 7/17 TLB4			1,400,253.820	1,405,252.73
ASURION 7/18 B7 COV-LITE TLB			943,062.500	945,948.28
AT SECURITIES BV REGS VAR RT 12/31/2049			1,750,000.000	1,752,187.50
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			4,000,000.000	3,702,611.04
AT&T INC 2.450% 06/30/2020 DD 05/04/15			1,500,000.000	1,503,565.65
AT&T INC 3.200% 03/01/2022 DD 02/09/17			1,856,000.000	1,901,265.97
AT&T INC 3.400% 05/15/2025 DD 05/04/15			1,732,000.000	1,807,073.05

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AT&T INC 3.600% 07/15/2025 DD 01/15/19			1,649,000.000	1,735,859.46
AT&T INC 3.875% 01/15/2026 DD 01/15/19			2,195,000.000	2,327,359.00
AT&T INC 4.650% 06/01/2044 DD 06/01/19			35,000.000	37,719.11
AT&T INC 5.150% 02/15/2050 DD 08/14/18			2,175,000.000	2,548,749.41
AT&T INC 5.150% 03/15/2042 DD 03/15/16			530,000.000	607,316.92
AT&T INC VAR RT 06/12/2024 DD 08/22/18			2,533,000.000	2,579,353.90
ATENTO LUXCO 1 SA 144A 6.125% 08/10/2022 DD 08/10/17			240,000.000	243,300.00
ATHENAHEALTH 1/19 TLB 0.000% 12/31/2022 DD 01/24/19			915,400.000	911,967.25
ATKORE 12/16 COVE-LITE TL			347,323.740	347,903.77
ATLANTIC BROADBAND 8/17 COV-LITE TL			819,625.000	819,510.25
ATLANTIC DEV LLC			489,977.711	686,998.12
ATOTECH ALPHA 2 BV 144A 8.750% 06/01/2023 DD 05/30/18			801,000.000	794,992.50
ATOTECH ALPHA 3 BV / ALPH 144A 6.250% 02/01/2025 DD 01/31/17			1,120,000.000	1,125,600.00
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 12/15/2036 DD 12/29/17			6,800,000.000	6,787,203.76
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,844,269.34
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	161,049.70
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	883,615.32
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			3,053,000.000	3,181,904.13
AUTHENTIC BRANDS 9/17 2ND LIEN COV-LITE TL			488,731.960	487,021.40
AUTHENTIC BRANDS 9/17 COV-LITE TL			2,852,676.850	2,841,380.25
AUTONATION INC 3.500% 11/15/2024 DD 11/10/17			200,000.000	203,814.62
AVANTOR 9/17 (USD) COV-LITE TL			75,957.020	76,503.15
AVANTOR INC 144A 6.000% 10/01/2024 DD 10/02/17			1,707,000.000	1,829,101.71
AVANTOR INC 144A 9.000% 10/01/2025 DD 10/02/17			1,697,000.000	1,900,640.00
AVAYA 6/18 COV-LITE TLB			1,255,771.710	1,190,634.83
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	866,328.96
AVIATION CAPITAL GROUP LL 144A 2.875% 01/20/2022 DD 01/20/17			268,000.000	269,084.50
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			1,487,000.000	1,537,720.37
AVIATION CAPITAL GROUP LL 144A VAR RT 06/01/2021 DD 12/03/18			250,000.000	250,884.15
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			1,694,000.000	1,740,585.00
AVIS BUDGET CAR RENTAL LLC / A 5.500% 04/01/2023 DD 04/03/13			308,000.000	313,390.00
AVOLON GLENCAR VI			5,745,890.919	5,947,996.77
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			567,000.000	601,587.00
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,178,000.000	1,261,402.40
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2023 DD 03/12/18			142,000.000	151,515.42
AXA EQUITABLE HOLDINGS INC 3.900% 04/20/2023 DD 10/20/18			255,000.000	266,153.01
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			885,000.000	913,762.50
AZURE POWER ENERGY LTD 144A 5.500% 11/03/2022 DD 08/03/17			200,000.000	202,096.80
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			1,324,000.000	1,324,264.80

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
B&G FOODS INC 5.250% 04/01/2025 DD 04/03/17			1,124,000.000	1,147,885.00
B&G FOODS INC 5.250% 09/15/2027 DD 09/26/19			819,000.000	837,509.40
BA CREDIT CARD TRUST A1 A1 1.950% 08/15/2022 DD 03/30/17			2,700,000.000	2,698,373.25
BAHAMAS GOVERNMENT INTERN 144A 5.750% 01/16/2024 DD 01/16/14			500,000.000	520,000.00
BAIDU INC 3.875% 09/29/2023 DD 03/29/18			5,585,000.000	5,810,959.89
BAIDU INC 4.375% 05/14/2024 DD 11/14/18			925,000.000	985,660.30
BAIN CAPITAL CREDIT 1A A1 144A VAR RT 07/20/2030 DD 07/25/17			614,910.000	615,422.29
BALL CORP 4.000% 11/15/2023 DD 05/16/13			2,820,000.000	2,950,425.00
BALL CORP 4.375% 12/15/2020 DD 12/14/15			334,000.000	340,850.34
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,705,000.000	1,852,056.25
BALL CORP 5.000% 03/15/2022 DD 03/09/12			735,000.000	773,587.50
BALL CORP 5.250% 07/01/2025 DD 06/25/15			2,610,000.000	2,887,312.50
BALTIMORE GAS & ELECTRIC CO 3.750% 08/15/2047 DD 08/24/17			340,000.000	367,011.08
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	943,887.45
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			1,990,000.000	1,985,005.90
BAMLL RE-REMIC FR11 CK25 144A 0.000% 09/27/2045 DD 03/01/15			673,000.000	562,321.79
BAMLL RE-REMIC FRR4 CK23 144A 0.000% 09/27/2022 DD 02/01/14			1,921,000.000	1,496,405.21
BAMLL RE-REMIC FRR5 C714 144A 0.000% 01/27/2047 DD 04/01/14			1,338,000.000	1,193,072.39
BAMLL RE-REMIC T LD11 AJB 144A VAR RT 06/17/2050 DD 07/01/16			1,870,000.000	777,920.00
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			4,992,700.750	2,745,985.42
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	2,848,075.00
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	1,648,404.59
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	486,988.67
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	437,207.61
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	380,211.90
BAMLL TRUST 2011-F FSHN A 144A 4.420% 07/11/2033 DD 07/01/11			320,000.000	329,301.73
BAMLL TRUST 2011-F FSHN B 144A 4.769% 07/11/2033 DD 07/01/11			1,000,000.000	1,030,667.60
BAMLL TRUST 2011-F FSHN C 144A 5.118% 07/11/2033 DD 07/01/11			500,000.000	515,611.25
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			1,140,000.000	282,129.82
BANCO DE CREDITO DEL PERU 144A 2.700% 01/11/2025 DD 09/11/19			503,000.000	503,000.00
BANCO DEL ESTADO DE CHILE 144A 2.668% 01/08/2021 DD 01/08/18			2,725,000.000	2,725,027.25
BANCORP COMMERCIAL CRE5 A 144A VAR RT 03/15/2036 DD 03/28/19			927,272.460	927,270.98
BANCORP COMMERCIAL CRE5 F 144A VAR RT 03/15/2036 DD 03/28/19			1,301,000.000	1,303,561.67
BANCORP COMMERCIAL CRE6 A 144A VAR RT 09/15/2036 DD 09/26/19			14,900,000.000	14,918,502.82
BANCORP COMMERCIAL CRE6 F 144A VAR RT 09/15/2036 DD 09/26/19			1,088,000.000	1,088,000.00
BANCORP COMMERCIAL CRE6 G 144A VAR RT 09/15/2036 DD 09/26/19			815,000.000	815,000.00
BANCORP COMMERCIAL CRE6 H 144A VAR RT 09/15/2036 DD 09/26/19			1,677,000.000	1,677,000.00
BANCORP COMMERCIAL CRE6 X 144A VAR RT 09/15/2036 DD 09/26/19			30,645,000.000	401,449.50
BANGKOK BANK PCL/HONG KON 144A VAR RT 09/25/2034 DD 09/25/19			458,000.000	463,613.63

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANK 2018-BNK13 BN13 A5 VAR RT 08/15/2061 DD 08/01/18			1,117,000.000	1,270,044.75
BANK 2019-BNK18 BN18 A4 3.584% 05/15/2062 DD 05/01/19			391,000.000	426,951.67
BANK 2019-BNK18 BN18 F 144A 3.325% 05/15/2062 DD 05/01/19			1,770,000.000	1,316,880.00
BANK 2019-BNK21 BN21 A5 2.851% 10/17/2052 DD 10/01/19			822,000.000	846,643.56
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			625,000.000	645,729.94
BANK OF AMERICA CORP 4.000% 01/22/2025 DD 01/22/15			682,000.000	724,171.33
BANK OF AMERICA CORP 4.200% 08/26/2024 DD 08/26/14			3,344,000.000	3,586,755.84
BANK OF AMERICA CORP VAR RT 01/23/2022 DD 01/23/18			975,000.000	980,520.39
BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19			1,490,000.000	1,628,292.66
BANK OF AMERICA CORP VAR RT 04/23/2027 DD 04/23/19			3,435,000.000	3,623,236.21
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19			2,040,000.000	2,281,522.11
BANK OF AMERICA CORP VAR RT 04/24/2023 DD 04/24/17			185,000.000	187,707.18
BANK OF AMERICA CORP VAR RT 05/17/2022 DD 05/17/18			2,008,000.000	2,047,836.46
BANK OF AMERICA CORP VAR RT 07/23/2030 DD 07/23/19			2,530,000.000	2,609,243.45
BANK OF AMERICA CORP VAR RT 10/01/2021 DD 09/18/17			1,800,000.000	1,802,017.37
BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17			2,270,000.000	2,318,277.38
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17			2,685,000.000	2,804,216.55
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			1,004,000.000	1,051,243.82
BANK OF MONTREAL 1.900% 08/27/2021 DD 08/29/16			140,000.000	139,791.60
BANK OF MONTREAL 2.900% 03/26/2022 DD 03/26/19			4,853,000.000	4,946,241.17
BARCLAYS BANK PLC 144A 10.179% 06/12/2021 DD 06/12/09			1,710,000.000	1,912,526.33
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 03/15/2023 DD 05/23/17			3,750,000.000	3,753,621.00
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 07/15/2024 DD 09/21/18			453,000.000	452,999.60
BARCLAYS DRYROCK ISSUANCE 2 A VAR RT 05/15/2023 DD 07/31/17			3,750,000.000	3,752,888.62
BARCLAYS PLC VAR RT 05/16/2024 DD 05/16/18			2,202,000.000	2,301,458.04
BARINGS CLO LTD 2019 1A E 144A VAR RT 04/15/2031 DD 03/28/19			1,000,000.000	978,198.21
BARINGS CLO LTD 2019 3A E 144A VAR RT 04/20/2031 DD 05/23/19			750,000.000	730,243.65
BARRACUDA NETWORKS 1/18 TLB 0.000% 01/10/2025 DD 01/03/18			889,720.100	888,883.76
BASS PRO SHOPS 11/16 COV-LITE 0.000% 09/25/2024 DD 10/26/16			1,227,291.720	1,180,040.99
BAT CAPITAL CORP 2.789% 09/06/2024 DD 09/06/19			872,000.000	864,455.41
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			4,948,000.000	5,002,176.09
BAT CAPITAL CORP 3.557% 08/15/2027 DD 08/15/18			775,000.000	780,641.52
BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18			500,000.000	484,470.53
BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19			1,870,000.000	1,836,068.81
BAT CAPITAL CORP VAR RT 08/14/2020 DD 11/14/18			1,450,000.000	1,452,779.33
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			817,000.000	916,919.10
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18			1,955,000.000	2,221,349.20
BAUSCH HEALTH COS INC 144A 5.500% 03/01/2023 DD 01/30/15			53,000.000	53,662.50
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,770,000.000	1,852,039.50



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAUSCH HEALTH COS INC 144A 5.875% 05/15/2023 DD 03/27/15			1,809,000.000	1,831,612.50
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			1,432,000.000	1,483,910.00
BAUSCH HEALTH COS INC 144A 7.000% 01/15/2028 DD 05/23/19			589,000.000	634,411.90
BAUSCH HEALTH COS INC 144A 7.000% 03/15/2024 DD 03/21/17			461,000.000	484,492.56
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			273,000.000	306,442.50
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	142,771.95
BAYER US FINANCE II LLC 144A 2.750% 07/15/2021 DD 07/15/18			529,000.000	531,385.97
BAYER US FINANCE II LLC 144A 3.500% 06/25/2021 DD 06/25/18			556,000.000	567,135.26
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			3,421,000.000	3,573,587.34
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18			885,000.000	957,453.68
BAYER US FINANCE II LLC 144A VAR RT 06/25/2021 DD 06/25/18			1,825,000.000	1,822,903.21
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			900,000.000	900,548.06
BAYVIEW OPPORTUNIT RN1 A1 144A VAR RT 02/28/2034 DD 02/28/19			1,194,167.600	1,201,642.97
BAYVIEW OPPORTUNIT RN2 A1 144A VAR RT 03/28/2034 DD 03/28/19			547,270.270	550,176.87
BB&T CORP 2.200% 03/16/2023 DD 09/16/19			725,000.000	724,570.84
BB&T CORP 3.050% 06/20/2022 DD 03/18/19			4,126,000.000	4,226,983.19
BB-UBS TRUST 2012- SHOW A 144A 3.430% 11/05/2036 DD 11/01/12			9,147,000.000	9,628,988.36
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	595,682.88
BBCMS 2017-DELCO MO DELCO A 144A VAR RT 08/15/2036 DD 08/29/17			603,000.000	602,621.19
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			3,875,000.000	3,865,360.94
BBCMS 2018-TALL MO TALL C 144A VAR RT 03/15/2037 DD 03/28/18			890,000.000	888,885.46
BBCMS 2018-TALL MO TALL E 144A VAR RT 03/15/2037 DD 03/28/18			780,000.000	781,459.15
BBCMS MORTGAGE TRUST 201 C2 A5 4.314% 12/15/2051 DD 12/01/18			826,000.000	944,916.25
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			688,699.670	694,141.57
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			203,763.450	205,119.54
BBCMS TRUST 2018- BXH XCP 144A 0.141% 10/15/2037 DD 10/24/18			76,431,232.162	3,821.56
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			6,265,224.540	6,249,526.40
BBCMS TRUST 2018-RR RRI G 144A VAR RT 02/15/2033 DD 02/27/18			1,651,000.000	1,672,567.01
BBVA BANCOMER SA/TEXAS 144A 6.500% 03/10/2021 DD 03/10/11			273,000.000	284,605.23
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09			17,370,417.160	491,773.88
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			1,651,000.000	1,399,552.70
BDS 2018-FL2 FL2 A 144A VAR RT 08/15/2035 DD 08/07/18			3,641,675.697	3,647,593.42
BDS 2019-FL3 LTD FL3 A 144A VAR RT 12/15/2035 DD 02/08/19			676,000.000	677,294.14
BEACON ROOFING SUPPLY INC 144A 4.500% 11/15/2026 DD 10/09/19			660,000.000	666,600.00
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17			2,342,000.000	2,294,808.70
BEACON ROOFING SUPPLY INC 6.375% 10/01/2023 DD 04/01/16			1,050,000.000	1,084,125.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	697,500.00
BECTON DICKINSON AND CO VAR RT 06/06/2022 DD 06/06/17			750,000.000	753,093.81
BECTON DICKINSON AND CO VAR RT 12/29/2020 DD 03/01/18			7,567,000.000	7,569,529.95

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BECTON DICKINSON EURO FINANCE 1.208% 06/04/2026			1,010,000.000	1,136,282.21
BELFOR 4/19 TLB			783,037.500	784,995.10
BELRON 10/17 USD COV-LITE TLB			505,987.500	507,252.47
BENCHMARK 2019-B1 B12 TCA 144A VAR RT 08/15/2052 DD 08/01/19			1,743,000.000	1,793,965.32
BENCHMARK 2019-B1 B12 TCB 144A VAR RT 08/15/2052 DD 08/01/19			1,929,000.000	1,942,676.61
BENEFIT STREET P IVA A1RR 144A VAR RT 01/20/2029 DD 04/22/19			750,000.000	751,268.63
BENEFIT STREET P IVA A2RR 144A VAR RT 01/20/2029 DD 04/22/19			750,000.000	750,267.23
BENEFIT STREET PA 11A A2A 144A VAR RT 04/15/2029 DD 04/27/17			800,000.000	796,984.32
BENEFIT STREET PAR VIA DR 144A VAR RT 10/18/2029 DD 09/14/17			1,000,000.000	960,260.40
BERKSHIRE HATHAWAY FINANCE COR 2.375% 06/19/2039			835,000.000	1,107,563.36
BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18			564,000.000	661,144.62
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19			555,000.000	657,055.75
BERMUDA GOVERNMENT INTERN 144A 4.138% 01/03/2023 DD 07/03/12			540,000.000	565,655.40
BERMUDA GOVERNMENT INTERN 144A 4.854% 02/06/2024 DD 08/06/13			1,062,000.000	1,160,245.62
BERRY GLOBAL INC 144A 4.875% 07/15/2026 DD 06/05/19			321,000.000	331,801.65
BERRY GLOBAL INC 144A 5.625% 07/15/2027 DD 06/05/19			581,000.000	601,335.00
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			2,003,000.000	2,055,578.75
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			179,000.000	181,461.25
BERRY PLASTICS 5/19 COV-LITE			1,295,380.380	1,301,054.14
BHP TRUST 2019-BXH BXHP A 144A VAR RT 08/15/2036 DD 08/29/19			4,304,000.000	4,282,493.78
BHP TRUST 2019-BXH BXHP B 144A VAR RT 08/15/2036 DD 08/29/19			1,239,000.000	1,233,584.46
BIG RIVER STEEL 8/17 TL 0.000% 08/15/2023 DD 07/31/17			831,662.230	823,345.61
BIG RIVER STEEL LLC / BRS 144A 7.250% 09/01/2025 DD 08/23/17			1,443,000.000	1,522,365.00
BISON MIDSTREAM 5/18 TLB			641,875.000	591,327.34
BJ'S WHOLESALE CLUB 1/17 0.000% 02/03/2024 DD 01/17/17			2,131,942.720	2,137,485.77
BLACK HILLS CORP 3.050% 10/15/2029 DD 10/03/19			1,270,000.000	1,268,704.82
BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18			240,000.000	270,426.42
BLACKSTONE MORTGAGE 4/19 TLB 0.000% 12/31/2022 DD 04/08/19			932,662.500	935,581.73
BLOCK COMMUNICATIONS INC 144A 6.875% 02/15/2025 DD 02/16/17			1,375,000.000	1,433,437.50
BLOUNT 9/18 COV-LITE TLB 0.000% 04/12/2023 DD 09/13/18			617,210.930	617,204.75
BLUE CUBE SPINCO LLC 9.750% 10/15/2023 DD 04/15/16			155,000.000	168,950.00
BLUEMOUNTAIN CLO 2 2A AR2 144A VAR RT 11/20/2028 DD 11/20/18			1,160,000.000	1,161,770.97
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	589,732.09
BMW FLOORPLAN MASTER 1 A2 144A VAR RT 05/15/2023 DD 06/12/18			1,158,000.000	1,158,338.48
BMW US CAPITAL LLC 144A VAR RT 04/12/2021 DD 04/12/18			750,000.000	750,515.39
BNG BANK NV REGS 0.250% 02/22/2023			785,000.000	879,261.24
BNG BANK NV REGS 0.250% 06/07/2024			780,000.000	880,768.13
BNYM-M DB SL INT CREDIT BIF			375,597.827	151,388,912.37
BOEING CO/THE 2.600% 10/30/2025 DD 10/29/15			1,460,000.000	1,481,550.08

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOEING CO/THE 2.700% 05/01/2022 DD 05/02/19			925,000.000	943,121.74
BOEING CO/THE 3.250% 02/01/2035 DD 07/31/19			5,065,000.000	5,248,434.00
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14			656,000.000	655,180.00
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13			1,388,000.000	1,413,678.00
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15			672,000.000	671,160.00
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			897,000.000	897,000.00
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			176,000.000	175,269.60
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			2,761,000.000	2,981,880.00
BORAL FINANCE PTY LTD 144A 3.000% 11/01/2022 DD 11/01/17			259,000.000	259,848.59
BOSTON PROPERTIES LP 2.900% 03/15/2030 DD 09/03/19			712,000.000	709,940.15
BOSTON SCIENTIFIC CORP 3.375% 05/15/2022 DD 05/12/15			1,355,000.000	1,393,447.94
BOSTON SCIENTIFIC CORP 4.000% 03/01/2028 DD 02/26/18			835,000.000	915,206.96
BOYD 8/18 COV-LITE TLB			758,999.990	716,875.50
BOYD GAMING 3/17 COV-LITE TLB			781,079.000	782,945.78
BOYD GAMING CORP 6.000% 08/15/2026 DD 06/25/18			280,000.000	295,374.10
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			246,000.000	260,760.00
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15			2,130,000.000	2,209,875.00
BRAND ENERGY 6/17 COV-LITE TL			1,737,647.840	1,694,206.65
BRANDYWINE OPERATING PARTNERSH 4.100% 10/01/2024 DD 09/16/14			58,000.000	61,007.04
BRASKEM NETHERLANDS FINAN 144A 4.500% 01/10/2028 DD 10/10/17			750,000.000	750,937.50
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021			14,235,000.000	3,699,046.01
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			29,495,000.000	8,054,413.29
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES 8/18 COV-LITE TLB			1,782,437.500	1,786,893.60
BRITISH TELECOMMUNICATIONS PLC 4.500% 12/04/2023 DD 12/04/18			385,000.000	414,055.83
BRIXMOR OPERATING PARTNERSHIP 3.250% 09/15/2023 DD 08/24/16			2,127,000.000	2,176,992.62
BRIXMOR OPERATING PARTNERSHIP 3.875% 08/15/2022 DD 08/10/15			158,000.000	164,211.00
BROADCOM CORP / BROADCOM CAYMA 2.650% 01/15/2023 DD 10/17/17			586,000.000	585,706.49
BROADCOM CORP / BROADCOM CAYMA 3.000% 01/15/2022 DD 01/15/18			2,186,000.000	2,207,149.02
BROADCOM CORP / BROADCOM CAYMA 3.625% 01/15/2024 DD 01/15/18			595,000.000	608,452.98
BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18			854,000.000	857,603.91
BROADCOM INC 144A 3.125% 04/15/2021 DD 04/05/19			2,435,000.000	2,458,358.08
BROADCOM INC 144A 3.125% 10/15/2022 DD 04/05/19			1,112,000.000	1,125,955.29
BROADCOM INC 144A 3.625% 10/15/2024 DD 04/05/19			5,765,000.000	5,861,527.49
BROADCOM INC 144A 4.750% 04/15/2029 DD 04/05/19			1,023,000.000	1,081,486.61
BROOKFIELD PROPERTY REIT 144A 5.750% 05/15/2026 DD 05/01/19			1,310,000.000	1,368,950.00
BROOKFIELD RESIDENTIAL PR 144A 6.500% 12/15/2020 DD 12/14/12			2,074,000.000	2,074,622.20
BROWN & BROWN INC 4.200% 09/15/2024 DD 09/18/14			2,000,000.000	2,116,190.20
BSPRT 2019-FL5 ISSU FL5 A 144A VAR RT 05/15/2029 DD 05/30/19			785,000.000	785,392.50
BUCKEYE PARTNERS LP VAR RT 01/22/2078 DD 01/22/18			880,000.000	651,200.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BURGER KING 2/17 COV-LITE TLB3			1,499,460.720	1,503,959.11
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95			355,000.000	448,447.64
BUSINESS JET SECURITI 1 C 144A 7.748% 02/15/2033 DD 02/28/18			972,882.887	995,361.74
BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13			7,503,000.000	7,949,003.84
BWAY 3/17 TLB			1,227,805.200	1,200,867.15
BWX TECHNOLOGIES INC 144A 5.375% 07/15/2026 DD 05/24/18			221,000.000	232,326.25
BX COMMERCIAL MORT BIOA D 144A VAR RT 03/15/2037 DD 03/15/18			395,000.000	395,986.35
BX TRUST 2017-SLCT SLCT D 144A VAR RT 07/15/2034 DD 08/15/17			720,800.000	721,242.28
BXP TRUST 2017-GM GM A 144A 3.379% 06/13/2039 DD 06/01/17			1,750,000.000	1,872,997.70
CA INC 3.600% 08/01/2020 DD 08/04/15			2,870,000.000	2,895,881.43
CABLE & WIRELESS 2/18 TLB4 0.000% 01/30/2026 DD 02/02/18			935,893.340	939,140.89
CABLEVISION SYSTEMS 3/17 TLB 0.000% 07/17/2025 DD 03/09/17			390,156.940	389,528.78
CABLEVISION SYSTEMS CORP 5.875% 09/15/2022 DD 09/27/12			245,000.000	263,987.50
CADE FUNDING LP SERIES 3			1,581,912.080	1,928,982.17
CAESARS ENTERTAINMENT 0.000% 12/20/2024 DD 11/30/17			501,136.370	502,178.73
CAESARS PALACE LAS VICI A 144A 3.531% 10/15/2034 DD 11/01/17			3,630,000.000	3,773,545.45
CAESARS PALACE LAS VICI B 144A 3.835% 10/15/2034 DD 11/01/17			7,944,000.000	8,273,771.33
CAESARS PALACE LAS VICI C 144A 4.138% 10/15/2034 DD 11/01/17			1,863,000.000	1,947,276.53
CAESARS PALACE LAS VICI E 144A VAR RT 10/15/2034 DD 11/01/17			1,895,000.000	1,962,529.27
CAESARS PALACE LAS VICI F 144A VAR RT 10/15/2034 DD 11/01/17			20,000.000	20,423.50
CAESARS RESORT 12/17 COV-LITE TL			633,712.500	629,276.51
CAESARS RESORT COLLECTION 144A 5.250% 10/15/2025 DD 10/16/17			879,000.000	898,689.60
CALFRAC HOLDINGS LP 144A 8.500% 06/15/2026 DD 05/30/18			580,000.000	258,100.00
CALIFORNIA RESOURCES CORP 144A 8.000% 12/15/2022 DD 12/15/15			415,000.000	205,425.00
CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09			40,000.000	62,606.40
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	432,052.50
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09			300,000.000	496,338.00
CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10			145,000.000	237,916.00
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			297,000.000	292,545.00
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			2,488,000.000	2,427,914.80
CALPINE 3/19 B-9 COV-LITE TLB 0.000% 03/20/2026 DD 03/18/19			389,025.000	389,756.36
CALPINE 5/15 B5 COV-LITE TL			894,231.040	895,947.97
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			897,000.000	928,395.00
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			717,000.000	724,170.00
CALUMET SPECIALTY PRODUCT 144A 11.000% 04/15/2025 DD 10/11/19			350,000.000	350,000.00
CAMELOT FINANCE SA 144A 7.875% 10/15/2024 DD 10/03/16			2,034,000.000	2,115,360.00
CAMPBELL SOUP CO VAR RT 03/16/2020 DD 03/16/18			2,972,000.000	2,972,125.30
CAMPING WORLD 11/16 COV-LITE TLB			1,865,198.800	1,583,423.21
CANADA HOUSING TRUST NO 1 2.350% 15-JUN-2023			3,470,000.000	2,680,837.09

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CANADIAN NATURAL RESOURCES LTD 3.850% 06/01/2027 DD 05/30/17			2,720,000.000	2,863,352.46	
CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07			515,000.000	656,060.10	
CANADIAN PACIFIC RR CO 9.450% 08/01/2021 DD 07/25/91			742,000.000	832,856.32	
CANTOR COMMERCIAL CF1 65B 144A VAR RT 05/15/2052 DD 04/01/19			972,000.000	1,003,641.71	
CANTOR COMMERCIAL CF1 65C 144A VAR RT 05/15/2052 DD 04/01/19			1,692,000.000	1,708,720.34	
CANYON CAPITAL CLO 2 2A E 144A VAR RT 10/15/2032 DD 09/27/19			1,000,000.000	1,000,000.00	
CAPITAL AUTO RECEIVA 1 A3 144A 2.790% 01/20/2022 DD 03/21/18			3,278,163.190	3,287,195.19	
CAPITAL AUTO RECEIVA 2 A2 144A 3.020% 02/22/2021 DD 10/31/18			1,125,270.240	1,127,495.68	
CAPITAL AUTO RECEIVA 2 A3 144A 3.270% 06/20/2023 DD 10/31/18			839,000.000	846,449.99	
CAPITAL ONE FINANCIAL CORP 3.900% 01/29/2024 DD 01/29/19			3,060,000.000	3,232,898.51	
CAPITAL ONE MULTI-ASSET A1 A1 2.000% 01/17/2023 DD 03/27/17			4,797,000.000	4,795,501.42	
CAPITAL ONE MULTI-ASSET A1 A1 2.840% 12/15/2024 DD 02/28/19			1,457,000.000	1,490,007.17	
CAPITAL ONE MULTI-ASSET A2 A2 1.720% 08/15/2024 DD 09/05/19			4,024,000.000	4,007,782.07	
CAPITAL ONE MULTI-ASSET A3 A3 2.060% 08/15/2028 DD 09/05/19			740,000.000	735,591.97	
CAPITAL ONE MULTI-ASSET A4 A4 1.990% 07/17/2023 DD 10/10/17			10,104,000.000	10,106,339.07	
CAPITAL ONE PRIME AUTO RE 2 A3 1.920% 05/15/2024 DD 09/18/19			1,077,000.000	1,077,671.83	
CAPITOL INVESTMENT MERGER 144A 10.000% 08/01/2024 DD 07/31/19			241,000.000	250,037.50	
CARBONITE 3/19 COVE-LITE TLB			1,152,525.750	1,152,041.69	
CARDINAL HEALTH INC 3.079% 06/15/2024 DD 06/12/17			2,250,000.000	2,277,647.04	
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			2,630,000.000	2,731,753.91	
CARMAX AUTO OWNER TRUST 3 A2A 2.210% 12/15/2022 DD 07/30/19			1,927,000.000	1,931,081.00	
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			3,142,000.000	2,977,045.00	
CARVANA AUTO RECEIVA 2A C 144A 3.000% 06/17/2024 DD 06/27/19			376,000.000	378,402.90	
CASCADE FUND S 4 LLC			2,754,899.690	2,887,572.74	
CATALENT PHARMA 5/19 INCREMENTAL TLB			786,050.000	787,771.45	
CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17			477,000.000	490,713.75	
CATALENT PHARMA SOLUTIONS 144A 5.000% 07/15/2027 DD 06/27/19			285,000.000	295,687.50	
CATALINA MARKETING 2/19 0.000% 02/15/2023 DD 02/19/19			154,144.150	127,939.64	
CATALINA MARKETING 2/19 0.000% 08/15/2023 DD 02/19/19			129,837.750	54,531.85	
CATALINA MARKETING 2/19 COMMON STOCK EQUITY			1,706.000	85.30	
CATERPILLAR FINANCIAL SERVICES 2.950% 02/26/2022 DD 02/26/19			3,560,000.000	3,643,639.21	
CBS RADIO 3/17 TLB1 0.000% 11/18/2024 DD 02/23/17			366,739.880	366,831.57	
CCO HOLDINGS LLC / CCO HO 144A 4.750% 03/01/2030 DD 10/01/19			1,983,000.000	2,013,161.43	
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			2,770,000.000	2,863,487.50	
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			3,769,000.000	3,933,893.75	
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			109,000.000	113,087.50	
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19			315,000.000	335,475.00	
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	142,446.40	
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			2,401,000.000	2,537,857.00	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			895,000.000	933,896.70
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			561,000.000	593,257.50
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			1,945,000.000	1,967,318.88
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			88,307.602	57,348.19
CD 2019-CD8 MORTGAGE TR CD8 A4 2.912% 08/15/2057 DD 08/01/19			816,000.000	842,561.78
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			1,513,000.000	1,575,335.60
CDK GLOBAL INC VAR RT 10/15/2024 DD 04/15/15			70,000.000	74,550.00
CDW LLC / CDW FINANCE CORP 5.000% 09/01/2023 DD 03/03/15			1,144,000.000	1,173,057.60
CEC ENTERTAINMENT INC 8.000% 02/15/2022 DD 08/15/14			430,000.000	407,425.00
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14			580,000.000	596,675.00
CEDAR FAIR LP 144A 5.250% 07/15/2029 DD 06/27/19			220,000.000	235,400.00
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	195,771.12
CELESTICA 6/18 COV-LITE TLB			701,125.000	681,844.06
CELGENE CORP 3.450% 11/15/2027 DD 11/09/17			1,165,000.000	1,234,318.77
GENOVUS ENERGY INC 5.700% 10/15/2019 DD 04/15/10			205,000.000	205,223.18
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18			2,038,000.000	2,132,257.50
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			877,000.000	900,240.50
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14			320,000.000	326,464.00
CENTENE CORP 5.625% 02/15/2021 DD 02/11/16			1,647,000.000	1,670,403.87
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			845,000.000	878,969.00
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			1,333,000.000	1,266,350.00
CENTENNIAL RESOURCE PRODU 144A 6.875% 04/01/2027 DD 03/15/19			791,000.000	789,022.50
CENTERLINE REIT INC RR3 B 144A 5.040% 09/21/2045 DD 09/01/04			117,284.770	117,132.30
CENTERPOINT ENERGY INC 2.500% 09/01/2022 DD 08/10/17			1,692,000.000	1,701,865.93
CENTERPOINT ENERGY INC 2.500% 09/01/2024 DD 08/14/19			1,072,000.000	1,071,676.35
CENTERPOINT ENERGY INC 3.600% 11/01/2021 DD 10/05/18			1,755,000.000	1,801,640.92
CENTERPOINT ENERGY INC 3.850% 02/01/2024 DD 10/05/18			460,000.000	485,377.48
CENTERPOINT ENERGY INC VAR RT 12/31/2049 DD 08/22/18			1,410,000.000	1,484,025.00
CENTURY ALUMINUM CO 144A 7.500% 06/01/2021 DD 06/04/13			348,000.000	342,780.00
CENTURYLINK 5/17 COV-LITE TLB			2,717,634.900	2,698,013.58
CENTURYLINK 5/17 TLA			880,824.880	882,806.74
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	501,112.50
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			1,311,000.000	1,381,466.25
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			1,803,000.000	2,016,385.05
CF BLACKROCK EX US SUPERFUND B FD			14,805,205.430	444,346,217.32
CF INDUSTRIES INC 5.150% 03/15/2034 DD 03/11/14			296,000.000	309,601.20
CF INDUSTRIES INC 5.375% 03/15/2044 DD 03/11/14			165,000.000	166,159.54
CF TRUST 2019-MF1 MF1 A 144A VAR RT 08/21/2032 DD 08/21/19			1,455,000.000	1,458,159.82
CF TRUST 2019-MF1 MF1 B 144A VAR RT 08/21/2032 DD 08/21/19			7,588,000.000	7,604,456.10

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CF TRUST 2019-MF1 MF1 D 144A VAR RT 08/21/2032 DD 08/21/19			5,714,000.000	5,726,356.52	
CGMS COMMERCIAL MO MDRA D 144A VAR RT 07/10/2030 DD 07/01/17			254,000.000	243,416.08	
CGMS COMMERCIAL MO MDRA E 144A VAR RT 07/10/2030 DD 07/01/17			937,000.000	848,787.08	
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13			2,000,000.000	2,099,398.60	
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			1,575,000.000	1,598,625.00	
CHARTER COMM OPERATING 12/17 TLA2			1,473,694.420	1,468,168.07	
CHARTER COMM OPERATING 12/17 TLB			140,437.670	141,210.08	
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19			3,735,000.000	3,975,548.46	
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17			385,000.000	419,483.39	
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			1,360,000.000	1,550,390.84	
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16			1,260,000.000	1,533,201.61	
CHARTER COMMUNICATIONS OPERATI VAR RT 02/01/2024 DD 07/03/18			2,538,000.000	2,601,111.78	
CHEMOURS CO/THE 5.375% 05/15/2027 DD 05/23/17			225,000.000	194,069.25	
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			94,000.000	92,825.00	
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			1,115,000.000	1,050,887.50	
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			490,000.000	536,243.76	
CHENIERE ENERGY PARTNERS 144A 4.500% 10/01/2029 DD 09/12/19			2,342,000.000	2,397,622.50	
CHENIERE ENERGY PARTNERS LP 5.625% 10/01/2026 DD 04/01/19			1,403,000.000	1,488,793.45	
CHESAPEAKE ENERGY CORP 7.500% 10/01/2026 DD 09/27/18			1,353,000.000	920,040.00	
CHESAPEAKE FUNDING 1A A1 144A 2.940% 04/15/2031 DD 03/26/19			6,109,031.991	6,186,121.25	
CHESAPEAKE FUNDING 2A A1 144A 1.880% 06/15/2028 DD 06/22/16			240,179.800	240,079.98	
CHG HEALTHCARE 12/17 COV-LITE TLB			620,360.880	619,200.80	
CHICAGO IL 5.432% 01/01/2042 DD 05/30/12			135,000.000	136,849.50	
CHICAGO IL 6.314% 01/01/2044 DD 03/24/14			130,000.000	142,981.80	
CHICAGO IL 7.375% 01/01/2033 DD 07/21/15			150,000.000	178,876.50	
CHINA OVERSEAS FINANCE CA REGS 3.950% 11/15/2022			675,000.000	696,660.92	
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19			460,000.000	458,850.00	
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			1,262,000.000	1,253,607.70	
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17			7,678,000.000	7,677,974.66	
CHT 2017-COSMO MOR CSMO B 144A VAR RT 11/15/2036 DD 12/15/17			400,000.000	399,997.88	
CHT 2017-COSMO MOR CSMO C 144A VAR RT 11/15/2036 DD 12/15/17			4,000,000.000	3,999,980.00	
CHUBB INA HOLDINGS INC 2.300% 11/03/2020 DD 11/03/15			675,000.000	677,180.25	
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15			300,000.000	314,923.10	
CIFC FUNDING 2015-I 4A DR 144A VAR RT 10/20/2027 DD 01/22/19			1,000,000.000	1,008,927.20	
CIGNA CORP 3.200% 09/17/2020 DD 03/17/19			1,275,000.000	1,287,356.99	
CIGNA CORP 3.400% 09/17/2021 DD 03/17/19			2,713,000.000	2,773,949.28	
CIGNA CORP 3.750% 07/15/2023 DD 07/15/19			2,763,000.000	2,893,348.22	
CIGNA CORP VAR RT 07/15/2023 DD 07/15/19			1,500,000.000	1,503,384.59	
CIGNA CORP VAR RT 09/17/2021 DD 06/17/19			2,960,000.000	2,960,103.69	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIGNA HOLDING CO 3.875% 10/15/2047 DD 09/14/17			1,710,000.000	1,691,256.81
CIMAREX ENERGY CO 4.375% 03/15/2029 DD 03/08/19			1,070,000.000	1,126,072.32
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12			1,535,000.000	1,554,187.50
CINEWORLD 2/18 (USD) COV-LITE 0.000% 02/28/2025 DD 01/18/18			999,895.490	992,776.23
CIRQUE DU SOLEIL 6/17 TL			1,361,413.130	1,287,815.14
CISION US 8/17 (USD) COV-LITE TL			1,098,040.840	1,095,636.13
CIT GROUP INC 4.125% 03/09/2021 DD 03/09/18			341,000.000	346,967.50
CIT GROUP INC 4.750% 02/16/2024 DD 08/17/18			479,000.000	507,519.66
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			57,000.000	60,385.80
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	5,324.48
CITIBANK CREDIT CARD ISS A1 A1 2.490% 01/20/2023 DD 01/31/18			295,000.000	297,170.29
CITIBANK CREDIT CARD ISS A1 A1 2.880% 01/23/2023 DD 01/24/14			3,750,000.000	3,795,501.00
CITIBANK CREDIT CARD ISS A3 A3 1.920% 04/07/2022 DD 04/11/17			4,072,000.000	4,069,311.26
CITIBANK NA VAR RT 02/19/2022 DD 02/19/19			5,660,000.000	5,734,419.20
CITIGROUP COMMERCIAL 375P A 144A 3.251% 05/10/2035 DD 05/01/13			2,575,000.000	2,669,478.81
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,483,820.56
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	537,116.28
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,538,796.825	586,943.28
CITIGROUP COMMERCIAL GC21 E 144A VAR RT 05/10/2047 DD 05/01/14			2,083,000.000	1,741,363.21
CITIGROUP COMMERCIAL GC23 E 144A VAR RT 07/10/2047 DD 08/01/14			2,317,000.000	1,962,908.42
CITIGROUP COMMERCIAL GC23 F 144A VAR RT 07/10/2047 DD 08/01/14			495,000.000	370,012.50
CITIGROUP COMMERCIAL GC29 E 144A VAR RT 04/10/2048 DD 04/01/15			5,082,000.000	4,324,393.74
CITIGROUP COMMERCIAL GC29 F 144A VAR RT 04/10/2048 DD 04/01/15			2,374,000.000	1,886,518.09
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	246,464.83
CITIGROUP COMMERCIAL MOR C3 A4 3.154% 11/15/2049 DD 11/01/16			861,000.000	906,930.39
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	1,089,777.00
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			1,136,000.000	977,938.21
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	267,140.00
CITIGROUP COMMERCIAL P3 G 144A VAR RT 04/15/2049 DD 04/01/16			1,442,000.000	533,540.00
CITIGROUP INC 4.050% 07/30/2022 DD 02/08/13			562,000.000	588,571.75
CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14			1,200,000.000	1,292,685.05
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15			3,038,000.000	3,314,686.40
CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03			130,000.000	162,491.95
CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18			425,000.000	464,432.31
CITIGROUP INC VAR RT 04/24/2025 DD 04/24/19			694,000.000	719,060.37
CITIGROUP INC VAR RT 04/25/2022 DD 04/25/17			3,000,000.000	3,031,692.00
CITIGROUP INC VAR RT 07/24/2023 DD 07/24/17			5,646,000.000	5,717,932.31
CITIGROUP INC VAR RT 10/27/2022 DD 10/27/17			1,307,000.000	1,308,659.89
CITIGROUP INC VAR RT 12/08/2021 DD 12/08/16			803,000.000	812,756.45



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITYMARK KATY TRAIL LLC 10.278% 07/15/2041 DD 07/01/16			2,100,993.558	2,100,117.07
CLEAN HARBORS 6/17 COV-LITE TL 0.000% 06/28/2024 DD 06/14/17			762,450.000	765,690.41
CLEAN HARBORS INC 144A 4.875% 07/15/2027 DD 07/02/19			538,000.000	561,537.50
CLEAN HARBORS INC 144A 5.125% 07/15/2029 DD 07/02/19			636,000.000	674,160.00
CLEAR CHANNEL 4/19 EXIT TL			843,639.930	848,625.84
CLEAR CHANNEL WORLDWIDE H 144A 5.125% 08/15/2027 DD 08/23/19			1,337,000.000	1,392,953.45
CLEAR CHANNEL WORLDWIDE H 144A 9.250% 02/15/2024 DD 02/12/19			2,168,000.000	2,381,894.88
CLEARWAY ENERGY OPERATING 144A 5.750% 10/15/2025 DD 10/01/18			1,055,000.000	1,110,387.50
CLEARWAY ENERGY OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			430,000.000	439,675.00
CLEARWAY ENERGY OPERATING LLC 5.375% 08/15/2024 DD 02/15/15			1,601,000.000	1,641,025.00
CLNS TRUST 2017-IK IKPR B 144A VAR RT 06/11/2032 DD 06/06/17			775,000.000	773,542.53
CMS ENERGY CORP 3.875% 03/01/2024 DD 02/27/14			1,185,000.000	1,248,980.79
CNAC HK FINBRIDGE CO LTD REGS 3.500% 07/19/2022			770,000.000	779,166.15
CNAC HK FINBRIDGE CO LTD REGS 4.125% 03/14/2021			1,163,000.000	1,182,174.12
CNH INDUSTRIAL CAPITAL LLC 4.200% 01/15/2024 DD 08/14/18			509,000.000	537,098.23
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			926,000.000	961,576.92
CNH INDUSTRIAL CAPITAL LLC 4.875% 04/01/2021 DD 03/17/16			682,000.000	705,992.76
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			1,021,000.000	1,081,861.81
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15			212,000.000	227,857.60
CNOOC CURTIS FUNDING NO 1 144A 4.500% 10/03/2023 DD 10/03/13			3,056,000.000	3,278,880.99
COCA-COLA CO/THE 2.125% 09/06/2029 DD 09/06/19			1,125,000.000	1,102,422.93
COINMACH 6/17 COV-LITE TLB1			1,285,412.520	1,262,917.80
COINSTAR FUNDING LL 1A A2 144A 5.216% 04/25/2047 DD 05/12/17			1,195,482.493	1,231,220.37
COLFAX 12/18 TLA2 0.000% 12/17/2020 DD 12/17/18			1,141,350.000	1,137,069.94
COLFAX CORP 144A 6.000% 02/15/2024 DD 02/05/19			642,000.000	679,460.70
COLFAX CORP 144A 6.375% 02/15/2026 DD 02/05/19			325,000.000	349,679.69
COLOMBIA GOVERNMENT INTERNATIO 4.000% 02/26/2024 DD 09/26/13			1,650,000.000	1,739,116.50
COLOMBIAN TES 10.000% 07/24/2024			8,336,400,000.000	2,888,709.88
COLOMBIAN TES 11.000% 07/24/2020			3,465,900,000.000	1,048,738.04
COLOMBIAN TES 7.000% 05/04/2022			7,423,000,000.000	2,245,138.25
COLT 2018-2 MORTGAGE 2 A1 144A VAR RT 07/27/2048 DD 05/01/18			501,408.050	504,371.42
COLUMBIA CENT CLO 27A A2A 144A VAR RT 10/25/2028 DD 10/25/18			500,000.000	496,262.86
COLUMBUS MCKINNON 2/18 TLB			773,122.970	775,055.78
COMCAST CORP 4.950% 10/15/2058 DD 10/05/18			105,000.000	133,450.42
COMETA ENERGIA SA DE CV 144A 6.375% 04/24/2035 DD 04/24/18			424,125.000	451,162.97
COMISION FEDERAL DE ELECT 144A 4.875% 01/15/2024 DD 10/24/13			1,650,000.000	1,746,954.00
COMISION FEDERAL DE ELECT 144A 4.875% 05/26/2021 DD 05/26/11			2,111,000.000	2,174,351.11
COMM 2013-CCRE10 M CR10 E 144A VAR RT 08/10/2046 DD 08/01/13			1,782,000.000	1,564,803.43
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13			2,650,000.000	2,428,675.18

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13			3,008,000.000	2,413,646.27
COMM 2013-CCRE11 M CR11 G 144A VAR RT 08/10/2050 DD 10/01/13			3,831,000.000	1,934,655.00
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			1,483,000.000	1,501,864.20
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	303,836.27
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,238,354.810	620,663.44
COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			348,176.310	359,187.94
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	992,555.00
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			2,855,055.779	1,370,426.78
COMM 2013-LC6 MORTG LC6 F 144A 3.500% 01/10/2046 DD 01/01/13			777,000.000	512,676.26
COMM 2014-CCRE16 MORTG CR16 A4 4.051% 04/10/2047 DD 04/01/14			637,000.000	683,961.48
COMM 2014-CCRE18 M CR18 E 144A 3.600% 07/15/2047 DD 06/01/14			941,000.000	762,008.91
COMM 2014-CCRE20 M CR20 E 144A 3.220% 11/10/2047 DD 10/01/14			7,567,000.000	6,572,582.70
COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14			7,763,000.000	7,121,625.60
COMM 2014-LC17 MOR LC17 E 144A 3.114% 10/10/2047 DD 09/01/14			1,695,800.000	1,229,488.58
COMM 2014-UBS5 MORTGAG UBS5 A4 3.838% 09/10/2047 DD 09/01/14			3,290,000.000	3,509,138.35
COMM 2014-UBS6 MORTGAG UBS6 A5 3.644% 12/10/2047 DD 12/01/14			1,212,000.000	1,283,940.32
COMM 2015-CCRE22 M CR22 F 144A 3.000% 03/10/2048 DD 03/01/15			540,000.000	384,163.56
COMM 2015-CCRE23 M CR23 E 144A 3.234% 05/10/2048 DD 05/01/15			563,000.000	485,836.97
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15			3,525,000.000	2,792,907.21
COMM 2015-CCRE25 M CR25 G 144A VAR RT 08/10/2048 DD 08/01/15			8,004,616.000	700,403.90
COMM 2015-CCRE25 MORTG CR25 A3 3.505% 08/10/2048 DD 08/01/15			3,115,000.000	3,311,875.48
COMM 2015-LC21 MORTGAG LC21 A3 3.445% 07/10/2048 DD 06/01/15			3,272,000.000	3,465,632.38
COMM 2015-LC21 MORTGAG LC21 A4 3.708% 07/10/2048 DD 06/01/15			4,117,000.000	4,416,870.75
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,620,749.55
COMM 2015-PC1 MORTG PC1 E 144A 3.400% 07/10/2050 DD 07/01/15			1,402,000.000	1,195,205.00
COMM 2015-PC1 MORTGAGE PC1 A2 3.148% 07/10/2050 DD 07/01/15			586,153.210	587,807.98
COMM 2015-PC1 MORTGAGE T PC1 D VAR RT 07/10/2050 DD 07/01/15			1,610,000.000	1,519,234.32
COMM 2016-CR28 MORTGAG CR28 A4 3.762% 02/10/2049 DD 02/01/16			1,194,000.000	1,291,601.38
COMM 2016-GCT MORTG GCT B 144A 3.086% 08/10/2029 DD 08/01/16			2,786,351.000	2,809,674.15
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	782,274.73
COMMIT TO PUR FNMA SF MTG 2.500% 10/01/2034 DD 10/01/19			3,265,000.000	3,292,739.74
COMMIT TO PUR FNMA SF MTG 3.000% 10/01/2049 DD 10/01/19			10,685,000.000	10,845,275.00
COMMIT TO PUR FNMA SF MTG 3.500% 10/01/2034 DD 10/01/19			3,115,000.000	3,221,591.40
COMMIT TO PUR FNMA SF MTG 3.500% 10/01/2049 DD 10/01/19			12,180,000.000	12,493,064.12
COMMIT TO PUR FNMA SF MTG 4.000% 10/01/2049 DD 10/01/19			2,865,000.000	2,972,773.24
COMMIT TO PUR FNMA SF MTG 4.500% 10/01/2049 DD 10/01/19			2,185,000.000	2,300,705.93
COMMIT TO PUR FNMA SF MTG 5.000% 10/01/2049 DD 10/01/19			2,570,000.000	2,752,510.17
COMMIT TO PUR GNMA II JUMBOS 3.000% 10/20/2049 DD 10/01/19			19,835,000.000	20,353,344.28
COMMIT TO PUR GNMA II JUMBOS 3.500% 10/20/2049 DD 10/01/19			19,460,000.000	20,159,723.81

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMIT TO PUR GNMA II JUMBOS 4.000% 10/20/2049 DD 10/01/19			11,990,000.000	12,468,897.50
COMMONSPIRIT HEALTH 2.760% 10/01/2024 DD 08/21/19			1,419,000.000	1,436,536.41
COMMONSPIRIT HEALTH 3.347% 10/01/2029 DD 08/21/19			805,000.000	813,904.92
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			1,101,000.000	1,187,450.27
COMMSCOPE 1/19 TLB 0.000% 02/06/2026 DD 01/28/19			895,000.000	891,008.30
COMMSCOPE INC 144A 5.500% 03/01/2024 DD 02/19/19			990,000.000	1,018,462.50
COMMSCOPE INC 144A 6.000% 03/01/2026 DD 02/19/19			753,000.000	779,204.40
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19			122,000.000	118,759.38
COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			1,105,000.000	1,000,025.00
COMPASS POWER 8/18 TLB			623,368.070	623,523.91
COMPUWARE 8/18 COV-LITE TLB 0.000% 08/25/2025 DD 07/30/18			750,883.600	753,076.18
CONAGRA BRANDS INC VAR RT 10/09/2020 DD 10/12/17			205,000.000	204,979.12
CONAGRA BRANDS INC VAR RT 10/22/2020 DD 10/22/18			4,500,000.000	4,500,920.16
CONCENTRA 1/18 COV-LITE TL 0.000% 06/01/2022 DD 01/24/18			1,213,832.570	1,219,901.73
CONCHO RESOURCES INC 3.750% 10/01/2027 DD 09/26/17			1,460,000.000	1,517,468.09
CONCHO RESOURCES INC 4.300% 08/15/2028 DD 07/02/18			1,776,000.000	1,912,800.94
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			727,000.000	753,567.94
CONNECT FINCO SARL / CONN 144A 6.750% 10/01/2026 DD 10/07/19			615,000.000	626,531.25
CONNECTICUT LIGHT & POWER CO/T 2.500% 01/15/2023 DD 01/15/13			435,000.000	441,442.75
CONSOLIDATED COMMUNICATIONS 0.000% 10/05/2023 DD 09/13/16			1,030,321.660	988,624.54
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			215,000.000	233,736.00
CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14			235,000.000	274,674.71
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15			545,000.000	646,896.99
CONSOLIDATED ENERGY 5/18 TLB			233,584.600	225,993.10
CONSORCIO TRANSMANTARO SA 144A 4.700% 04/16/2034 DD 04/16/19			400,000.000	435,000.00
CONSTELLATION BRANDS INC 3.700% 12/06/2026 DD 12/06/16			730,000.000	772,438.56
CONSTELLATION BRANDS INC 4.750% 12/01/2025 DD 12/04/15			240,000.000	268,928.44
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,452,000.000	1,513,710.00
CONSTELLIUM SE 144A 6.625% 03/01/2025 DD 02/16/17			1,668,000.000	1,738,890.00
CONSUMER LOAN UNDERL P1 A 144A 2.940% 07/15/2026 DD 06/27/19			1,112,561.360	1,116,121.56
CONSUMER LOAN UNDERL P2 A 144A 2.470% 10/15/2026 DD 09/12/19			1,725,000.000	1,723,079.56
CONSUMERS ENERGY CO 3.100% 08/15/2050 DD 09/03/19			270,000.000	271,916.31
CONSUMERS ENERGY CO 3.750% 02/15/2050 DD 05/28/19			210,000.000	234,370.56
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			12,425.710	54,107.99
CONTINENTAL AIRLINES 2012-1 CL 6.250% 10/11/2021 DD 03/22/12			37,228.940	37,705.47
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			2,835,000.000	2,889,019.62
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			3,840,000.000	3,965,878.32
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			2,813,000.000	2,920,337.95
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12			3,014,000.000	3,040,440.98

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COOPERATIEVE RABOBANK UA 3.950% 11/09/2022 DD 11/09/12			855,000.000	890,499.02
COOPERATIEVE RABOBANK UA 4.625% 12/01/2023 DD 11/29/13			695,000.000	746,069.43
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			1,326,000.000	1,322,685.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17			995,000.000	1,037,287.50
COVIA/UNIMIN 4/18 TL			893,687.500	727,542.05
COX COMMUNICATIONS INC 144A 2.950% 06/30/2023 DD 05/01/13			2,195,000.000	2,228,174.44
COX COMMUNICATIONS INC 144A 3.150% 08/15/2024 DD 08/07/17			148,000.000	151,567.09
COX COMMUNICATIONS INC 144A 3.250% 12/15/2022 DD 11/29/12			1,131,000.000	1,161,635.48
CPA GLOBAL 11/17 (USD) 0.000% 11/01/2024 DD 09/26/17			878,287.660	866,483.47
CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17			1,109,849.680	1,104,300.43
CPG MERGER SUB LLC 144A 8.000% 10/01/2021 DD 09/30/13			963,000.000	963,000.00
CPI INTERNATIONAL 7/17 TL			1,033,900.000	1,011,929.63
CPI PROPERTY GROUP SA REGS VAR RT 12/31/2049			445,000.000	494,101.46
CPM HOLDINGS 10/18 2ND LIEN 0.000% 10/24/2026 DD 10/10/18			435,000.000	429,201.45
CPM HOLDINGS 10/18 COV-LITE TL 0.000% 10/24/2025 DD 10/10/18			828,737.500	816,049.53
CPS AUTO RECEIVABLES A A 144A 2.160% 05/17/2021 DD 01/16/18			23,319.930	23,318.25
CPS AUTO RECEIVABLES A A 144A 3.180% 06/15/2022 DD 01/23/19			1,337,907.500	1,343,708.27
CPS AUTO RECEIVABLES A C 144A 3.890% 12/16/2024 DD 01/23/19			200,000.000	205,620.72
CPS AUTO RECEIVABLES B A 144A 2.890% 05/16/2022 DD 04/17/19			1,009,167.680	1,012,003.95
CPS AUTO RECEIVABLES C A 144A 2.550% 09/15/2022 DD 07/24/19			2,100,517.270	2,102,759.78
CPS AUTO RECEIVABLES C C 144A 2.840% 06/16/2025 DD 07/24/19			200,000.000	201,387.58
CPS AUTO RECEIVABLES C D 144A 3.170% 06/16/2025 DD 07/24/19			200,000.000	202,377.70
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17			900,000.000	915,473.70
CREATIVE ARTISTS 2/18 COV-LITE 0.000% 02/15/2024 DD 01/24/18			767,386.871	770,748.03
CREDIT ACCEPTANCE AU 1A A 144A 3.330% 02/15/2028 DD 02/21/19			1,933,000.000	1,974,959.24
CREDIT ACCEPTANCE AU 3A A 144A 3.550% 08/15/2027 DD 08/23/18			850,000.000	866,237.38
CREDIT SUISSE COMM SKLZ A 144A VAR RT 001/15/2034 DD 02/20/19			9,467,000.000	9,485,108.48
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07			14,045.444	13,636.79
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			1,005,564.049	524,602.77
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			20,505.679	0.00
CREDIT SUISSE GROUP FUNDING GU VAR RT 04/16/2021 DD 10/18/16			3,665,000.000	3,762,229.00
CREDIT SUISSE MORT ICE4 A 144A VAR RT 05/15/2036 DD 06/05/19			6,233,000.000	6,240,155.49
CREDIT SUISSE MORT ICE4 D 144A VAR RT 05/15/2036 DD 06/05/19			1,150,000.000	1,151,437.16
CRESTWOOD MIDSTREAM PARTN 144A 5.625% 05/01/2027 DD 04/15/19			800,000.000	816,752.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,950,000.000	2,047,500.00
CROWN CASTLE 1/16 TLA 0.000% 01/21/2021 DD 01/21/16			993,750.000	988,284.38
CROWN CASTLE INTERNATIONAL COR 3.800% 02/15/2028 DD 01/16/18			1,160,000.000	1,233,682.28
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,176,120.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			3,100,000.000	3,119,313.00
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	533,558.95
CSAIL 2019-C16 COMMERCIAL C16 A3 3.329% 06/15/2052 DD 06/01/19			826,000.000	879,600.54
CSC HOLDINGS LLC 144A 5.125% 12/15/2021 DD 06/15/18			1,095,000.000	1,095,219.00
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,280,000.000	2,402,550.00
CSC HOLDINGS LLC 144A 5.375% 07/15/2023 DD 07/15/18			709,000.000	727,611.25
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			1,935,000.000	2,046,049.65
CSC HOLDINGS LLC 144A 5.500% 05/15/2026 DD 05/15/18			1,536,000.000	1,616,486.40
CSC HOLDINGS LLC 144A 5.750% 01/15/2030 DD 07/10/19			3,375,000.000	3,527,280.00
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			1,671,000.000	1,857,274.73
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,893,000.000	2,026,077.90
CSC HOLDINGS LLC 144A 7.500% 04/01/2028 DD 10/01/18			3,083,000.000	3,471,920.45
CSMC 2017-HD TRUST HD A 144A VAR RT 002/15/2031 DD 03/29/17			209,000.000	208,745.39
CSMC TRUST 2015-GL GLPB A 144A 3.639% 11/15/2034 DD 12/01/15			1,320,837.590	1,384,157.23
CSMC TRUST 2017-PF PFHP G 144A VAR RT 12/15/2030 DD 12/19/17			3,657,000.000	3,650,682.17
CUMULUS MEDIA NEW HOLDING 144A 6.750% 07/01/2026 DD 06/26/19			705,000.000	738,487.50
CVS HEALTH CORP 2.625% 08/15/2024 DD 08/15/19			1,212,000.000	1,217,388.89
CVS HEALTH CORP 3.250% 08/15/2029 DD 08/15/19			1,299,000.000	1,304,960.98
CVS HEALTH CORP 3.350% 03/09/2021 DD 03/09/18			513,000.000	521,203.45
CVS HEALTH CORP 3.700% 03/09/2023 DD 03/09/18			1,015,000.000	1,056,552.09
CVS HEALTH CORP 4.000% 12/05/2023 DD 12/05/13			72,000.000	76,080.17
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18			650,000.000	702,867.94
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18			290,000.000	317,603.17
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13			275,000.000	320,229.80
CVS HEALTH CORP VAR RT 03/09/2021 DD 03/09/18			1,500,000.000	1,507,233.99
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			153,941.849	151,367.63
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			15,606.109	15,067.65
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05			42,746.130	41,580.97
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			14,957.820	14,365.20
CYRUSONE LP / CYRUSONE FINANCE 5.000% 03/15/2024 DD 09/15/17			665,000.000	688,275.00
CYRUSONE LP / CYRUSONE FINANCE 5.375% 03/15/2027 DD 09/15/17			2,479,000.000	2,643,233.75
CYXTERA 3/17 COV-LITE TLB			864,816.640	777,098.28
DAE FUNDING LLC 144A 4.000% 08/01/2020 DD 08/04/17			261,000.000	262,631.25
DAIMLER FINANCE NORTH AME 144A 1.750% 10/30/2019 DD 10/31/16			1,065,000.000	1,064,652.58
DAIMLER FINANCE NORTH AME 144A 2.300% 01/06/2020 DD 01/06/17			590,000.000	590,082.16
DAIMLER FINANCE NORTH AME 144A 2.550% 08/15/2022 DD 08/15/19			754,000.000	756,851.97
DAIMLER FINANCE NORTH AME 144A 2.700% 06/14/2024 DD 08/15/19			1,675,000.000	1,680,912.11
DAIMLER FINANCE NORTH AME 144A 2.875% 03/10/2021 DD 03/10/14			384,000.000	387,136.15
DAIMLER FINANCE NORTH AME 144A 3.750% 11/05/2021 DD 11/05/18			729,000.000	749,534.68

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DANSKE BANK A/S 144A 2.000% 09/08/2021 DD 09/08/16			290,000.000	288,024.26
DANSKE BANK A/S 144A 2.750% 09/17/2020 DD 09/17/15			605,000.000	607,334.80
DANSKE BANK A/S 144A 2.800% 03/10/2021 DD 03/10/16			748,000.000	751,991.00
DANSKE BANK A/S 144A 5.000% 01/12/2022 DD 01/16/19			593,000.000	623,450.07
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19			3,300,000.000	3,624,822.63
DANSKE BANK A/S 144A VAR RT 09/20/2022 DD 09/20/19			965,000.000	968,536.35
DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18			490,000.000	517,477.24
DARLING INGREDIENTS INC 144A 5.250% 04/15/2027 DD 04/03/19			1,222,000.000	1,283,100.00
DATATEL 1/17 COV-LITE TLB			478,407.180	478,306.71
DAVITA 8/19 TLB			860,000.000	864,386.00
DAVITA INC 5.000% 05/01/2025 DD 04/17/15			55,000.000	54,783.85
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			387,000.000	393,288.75
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			899,787.540	845,800.29
DB MASTER FINANCE 1A A2I 144A 3.787% 05/20/2049 DD 04/30/19			1,197,000.000	1,232,670.60
DB MASTER FINANCE 1A A2II 144A 4.021% 05/20/2049 DD 04/30/19			643,387.500	666,999.82
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			2,063,250.000	2,137,444.47
DBGS 2018-BIOD MORTGAGE C1 XA VAR RT 10/15/2051 DD 10/01/18			84,171,068.180	1,406,237.62
DBUBS 2011-LC2 MOR LC2A F 144A VAR RT 07/10/2044 DD 06/01/11			2,364,000.000	2,238,959.30
DBUBS 2011-LC2 MOR LC2A G 144A 4.000% 07/10/2044 DD 06/01/11			1,717,729.611	1,335,534.77
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 11/19/2035 DD 12/27/18			1,336,000.000	1,338,855.84
DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13			1,020,000.000	926,466.00
DCP MIDSTREAM OPERATING LP 5.125% 05/15/2029 DD 05/10/19			2,182,000.000	2,222,912.50
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			3,227,000.000	3,436,755.00
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14			623,000.000	582,505.00
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			1,260,000.000	1,247,400.00
DELL 9/19 COV-LITE TLB			1,069,408.320	1,074,092.32
DELL INTERNATIONAL LLC / 144A 4.900% 10/01/2026 DD 03/20/19			490,000.000	525,232.68
DELL INTERNATIONAL LLC / 144A 5.300% 10/01/2029 DD 03/20/19			1,905,000.000	2,076,934.20
DELL INTERNATIONAL LLC / 144A 5.450% 06/15/2023 DD 06/01/16			5,881,000.000	6,400,165.50
DELL INTERNATIONAL LLC / 144A 5.875% 06/15/2021 DD 06/22/16			399,000.000	405,384.00
DELL INTERNATIONAL LLC / 144A 8.100% 07/15/2036 DD 06/01/16			1,699,000.000	2,167,176.10
DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16			3,113,000.000	4,105,882.64
DELPHI TECHNOLOGIES PLC 144A 5.000% 10/01/2025 DD 09/28/17			604,000.000	534,540.00
DENTALCORP 5/18 COV-LITE TL			632,461.230	621,393.16
DEUTSCHE TELEKOM INTERNAT 144A 2.225% 01/17/2020 DD 01/19/17			1,233,000.000	1,232,804.22
DIAMOND OFFSHORE DRILLING INC 7.875% 08/15/2025 DD 08/15/17			446,000.000	350,110.00
DIAMOND SPORTS GROUP LLC 144A 5.375% 08/15/2026 DD 08/02/19			3,868,000.000	4,013,050.00
DIAMOND SPORTS GROUP LLC 144A 6.625% 08/15/2027 DD 08/02/19			3,309,000.000	3,433,087.50
DIAMOND SPORTS/SINCLAIR/REGION SPORTS NETWORK 7/19 TLB			1,225,000.000	1,231,125.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIAMONDBACK ENERGY INC 4.750% 11/01/2024 DD 05/01/17			2,223,000.000	2,275,796.25
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			1,840,000.000	1,920,150.40
DIEBOLD 5/17(USD) TLB			286,986.700	271,681.70
DIEBOLD 8/18 TLA1			333,274.400	350,438.03
DIEBOLD 8/19 TLA 0.000% 04/22/2022 DD 07/25/19			800,000.000	788,000.00
DIGICERT 8/19 COV-LITE TLB			1,290,000.000	1,285,162.50
DIGITAL REALTY TRUST LP 3.600% 07/01/2029 DD 06/14/19			1,755,000.000	1,826,213.06
DIGITAL REALTY TRUST LP 3.950% 07/01/2022 DD 06/23/15			10,000.000	10,439.63
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17			2,228,000.000	2,253,932.13
DISCOVER CARD EXECUTION N A2 A 1.900% 10/17/2022 DD 04/29/15			1,201,000.000	1,200,226.20
DISCOVER CARD EXECUTION N A2 A VAR RT 12/15/2023 DD 07/30/19			1,360,000.000	1,361,350.34
DISCOVER FINANCIAL SERVICES 3.850% 11/21/2022 DD 11/21/12			4,232,000.000	4,415,879.68
DISCOVER FINANCIAL SERVICES 4.100% 02/09/2027 DD 02/09/17			2,610,000.000	2,777,233.11
DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17			220,000.000	240,559.23
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			526,000.000	531,417.80
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13			1,700,000.000	1,719,125.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			2,330,000.000	2,423,200.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	307,287.50
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,187,000.000	3,242,772.50
DIVVYPAY INC SERIES C			4,426.000	909.99
DIVVYPAY INC WARRANTS			24,542.000	4,595.44
DLL 2018-1 LLC 1 A3 144A 3.100% 04/18/2022 DD 05/09/18			1,765,000.000	1,779,407.17
DLL SECURITIZATION T A A3 144A 2.140% 12/15/2021 DD 11/16/17			4,845,180.150	4,842,190.67
DLL SECURITIZATION T A A4 144A 2.430% 11/17/2025 DD 11/16/17			610,000.000	612,985.89
DOLE FOOD 4/17 TLB			320,875.000	316,405.21
DOLLAR TREE INC 3.700% 05/15/2023 DD 04/19/18			204,000.000	211,568.08
DOLLAR TREE INC VAR RT 04/17/2020 DD 04/19/18			1,223,000.000	1,223,219.79
DOMINION ENERGY GAS HOLDINGS L 2.500% 12/15/2019 DD 12/08/14			775,000.000	774,941.97
DOMINION ENERGY INC 144A 2.450% 01/15/2023 DD 08/09/19			2,152,000.000	2,159,995.21
DOMINION ENERGY INC 2.850% 08/15/2026 DD 08/09/16			590,000.000	592,987.70
DOMINION ENERGY INC STEP 04/01/2021 DD 01/01/2016			1,388,000.000	1,422,084.22
DOMINION ENERGY INC STEP 08/15/2021 DD 05/15/2019			348,000.000	350,127.47
DOMINION ENERGY INC STEP 08/15/2024 DD 05/15/2019			3,332,000.000	3,413,155.32
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			530,000.000	562,399.62
DOMINION ENERGY SOUTH CAROLINA 5.300% 05/15/2033 DD 05/21/03			530,000.000	677,396.59
DOMINION ENERGY SOUTH CAROLINA 5.800% 01/15/2033 DD 01/23/03			235,000.000	306,038.30
DOMINO'S PIZZA MA 1A A2II 144A 3.082% 07/25/2047 DD 07/24/17			906,500.000	909,573.04
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			1,508,332.500	1,578,982.80
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB			666,500.020	555,414.46

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DONNELLEY FINANCIAL SOLUTIONS 0.000% 01/04/2024 DD 09/19/18			873,400.000	875,583.50
DP WORLD PLC 144A 5.625% 09/25/2048 DD 09/25/18			200,000.000	231,000.00
DR HORTON INC 4.750% 02/15/2023 DD 02/05/13			75,000.000	79,836.82
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13			979,000.000	1,087,203.96
DRIVE AUTO RECEIVABLE 3 D 144A 3.530% 12/15/2023 DD 10/25/17			8,974,000.000	9,074,837.25
DRIVE AUTO RECEIVABLES T 1 A2A 3.080% 09/15/2021 DD 01/23/19			833,485.050	834,223.43
DRIVE AUTO RECEIVABLES T 3 A2A 2.630% 09/15/2022 DD 06/19/19			1,572,000.000	1,574,719.41
DRIVE AUTO RECEIVABLES TR 4 A3 3.040% 11/15/2021 DD 09/19/18			426,612.600	426,748.61
DRIVE AUTO RECEIVABLES TRU 2 B 3.170% 11/15/2023 DD 03/20/19			1,731,000.000	1,754,001.70
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19			744,000.000	760,462.49
DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			432,000.000	445,868.97
DRIVE AUTO RECEIVABLES TRU 4 B 2.230% 01/16/2024 DD 09/18/19			1,875,000.000	1,872,649.69
DRIVE AUTO RECEIVABLES TRU 4 B 3.360% 10/17/2022 DD 09/19/18			5,749,000.000	5,767,046.12
DRIVE AUTO RECEIVABLES TRU 4 C 2.510% 11/17/2025 DD 09/18/19			1,737,000.000	1,738,820.55
DRIVE AUTO RECEIVABLES TRU 4 C 3.660% 11/15/2024 DD 09/19/18			1,235,000.000	1,249,702.79
DRIVE AUTO RECEIVABLES TRU 4 D 2.700% 02/16/2027 DD 09/18/19			1,455,000.000	1,455,385.13
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			349,000.000	358,953.16
DRIVE AUTO RECEIVABLES TRU 5 D 4.300% 04/15/2026 DD 11/20/18			3,721,000.000	3,855,697.97
DRIVETIME AUTOMOTIVE GROU 144A 8.000% 06/01/2021 DD 06/03/14			529,000.000	538,257.50
DT AUTO OWNER TRUST 1A A 144A 3.080% 09/15/2022 DD 02/14/19			1,590,096.090	1,595,898.51
DT AUTO OWNER TRUST 2A A 144A 2.850% 09/15/2022 DD 05/14/19			1,318,468.610	1,323,098.29
DT AUTO OWNER TRUST 3A A 144A 2.550% 08/15/2022 DD 07/31/19			1,000,677.770	1,001,605.00
DTE ENERGY CO 3.400% 06/15/2029 DD 06/13/19			1,100,000.000	1,146,369.22
DTE ENERGY CO 3.500% 06/01/2024 DD 05/13/14			510,000.000	532,692.25
DTE ENERGY CO VAR RT 10/01/2024 DD 07/01/19			4,414,000.000	4,427,141.23
DUFF & PHELPS 10/17 COV-LITE TLB			656,788.090	656,788.09
DUFF & PHELPS 12/17 COV-LITE 0.000% 02/13/2025 DD 11/29/17			906,200.000	889,888.40
DUKE ENERGY CORP VAR RT 12/31/2049 DD 09/12/19			1,485,000.000	1,522,125.00
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,595,000.000	1,583,215.54
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	318,161.56
DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19			800,000.000	797,778.00
DUN & BRADSTREET 1/19 COV-LITE TL			825,000.000	829,859.25
DUPONT DE NEMOURS INC 4.205% 11/15/2023 DD 11/28/18			251,000.000	268,975.44
DUPONT DE NEMOURS INC 5.319% 11/15/2038 DD 11/28/18			655,000.000	799,471.18
DUQUESNE LIGHT HOLDINGS I 144A 5.900% 12/01/2021 DD 05/31/11			718,000.000	763,412.42
DUQUESNE LIGHT HOLDINGS I 144A 6.400% 09/15/2020 DD 09/13/10			504,000.000	521,681.75
DYNATRACE 8/18 COV-LITE TL 0.000% 08/22/2025 DD 07/20/18			675,940.130	678,191.01
E.ON INTERNATIONAL FINANC REGS 6.000% 10/30/2019			100,000.000	123,679.30
EAB/ADVISORY BOARD 9/17 COV-LITE TL			936,786.850	923,512.58



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	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	344,565.00
EAGLE HOLDING CO II LLC 144A 7.750% 05/15/2022 DD 05/14/19			1,323,000.000	1,334,576.25
EAGLEVIEW TECHNOLOGY 7/18 0.000% 07/31/2025 DD 07/17/18			1,096,712.500	1,058,327.56
EASTMAN CHEMICAL CO 3.500% 12/01/2021 DD 11/06/18			1,200,000.000	1,226,799.24
ECOLAB INC 1.000% 01/15/2024			325,000.000	367,767.63
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19			1,651,000.000	1,853,701.08
EDP FINANCE BV 144A 4.125% 01/15/2020 DD 11/20/14			2,637,000.000	2,643,592.50
ELANCO ANIMAL HEALTH INC 3.912% 08/27/2021 DD 02/27/19			200,000.000	204,828.94
ELANCO ANIMAL HEALTH INC 4.272% 08/28/2023 DD 02/28/19			233,000.000	244,598.77
ELDORADO RESORTS 4/17 COV-LITE TLB			2,351,880.590	2,346,988.68
ELDORADO RESORTS INC 6.000% 04/01/2025 DD 03/29/17			1,060,000.000	1,118,300.00
ELDORADO RESORTS INC 6.000% 09/15/2026 DD 03/15/19			698,000.000	764,310.00
ELDORADO RESORTS INC 7.000% 08/01/2023 DD 02/01/16			865,000.000	903,925.00
ELECTRICITE DE FRANCE SA REGS VAR RT 12/31/2049			600,000.000	794,833.50
ELEMENT SOLUTIONS INC 144A 5.875% 12/01/2025 DD 11/24/17			2,689,000.000	2,809,729.38
ELI LILLY & CO 3.100% 05/15/2027 DD 05/09/17			1,335,000.000	1,403,825.83
ELIX AVIATION 2/17 SERIES B TL			914,402.920	922,691.34
ELIX AVIATION 2/17 SERIES C TL			727,508.313	654,757.48
ELLIE MAE 3/19 TL 0.000% 04/03/2026 DD 03/19/19			1,000,000.000	1,000,420.00
ELM CLO 2014-1 LTD 1A BRR 144A VAR RT 01/17/2029 DD 06/25/19			1,650,000.000	1,655,047.19
EMBRAER OVERSEAS LTD 144A 5.696% 09/16/2023 DD 09/16/13			690,000.000	761,587.50
EMDEON 3/17 COV-LITE TLB			815,732.470	811,449.88
EMERA INC VAR RT 06/15/2076 DD 06/16/16			2,357,000.000	2,586,807.50
EMERA US FINANCE LP 2.700% 06/15/2021 DD 12/15/16			2,111,000.000	2,123,403.39
EMPRESA DE TRANSMISION EL 144A 5.125% 05/02/2049 DD 05/02/19			400,000.000	459,750.00
EMPRESAS PUBLICAS DE MEDE 144A 8.375% 11/08/2027 DD 11/08/17			1,200,000,000.000	368,060.02
ENABLE MIDSTREAM PARTNERS LP 4.150% 09/15/2029 DD 09/13/19			2,010,000.000	1,940,418.00
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			3,115,000.000	3,407,471.96
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			2,552,000.000	2,654,488.32
ENBRIDGE INC VAR RT 03/01/2078 DD 03/01/18			972,000.000	1,030,004.18
ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17			2,710,000.000	2,727,536.54
ENBRIDGE/GRIZZLY ACQUISITIONS 9/18 COV-LITE TLB			886,050.000	878,110.99
ENCOMPASS HEALTH CORP 4.500% 02/01/2028 DD 09/18/19			544,000.000	549,984.00
ENCOMPASS HEALTH CORP 4.750% 02/01/2030 DD 09/18/19			644,000.000	650,697.60
ENCOMPASS HEALTH CORP 5.750% 09/15/2025 DD 09/16/15			760,000.000	792,946.00
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17			241,000.000	250,640.00
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			177,000.000	188,062.50
ENEL AMERICAS SA 4.000% 10/25/2026 DD 10/25/16			200,000.000	208,900.00
ENEL FINANCE INTERNATIONA 144A 2.650% 09/10/2024 DD 09/10/19			1,183,000.000	1,184,269.18

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENEL FINANCE INTERNATIONA 144A 2.750% 04/06/2023 DD 10/06/17			697,000.000	701,347.05
ENEL FINANCE INTERNATIONA 144A 4.250% 09/14/2023 DD 09/14/18			2,400,000.000	2,548,840.68
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,570,000.000	1,838,862.50
ENERGEN CORP 4.625% 09/01/2021 DD 08/05/11			549,000.000	564,783.75
ENERGIZER 12/18 TLB 0.000% 06/20/2025 DD 05/18/18			1,159,350.000	1,158,631.20
ENERGIZER HOLDINGS INC 144A 6.375% 07/15/2026 DD 07/06/18			454,000.000	486,297.56
ENERGIZER HOLDINGS INC 144A 7.750% 01/15/2027 DD 01/28/19			885,000.000	986,067.00
ENERGY TRANSFER OPERATING LP 4.250% 03/15/2023 DD 03/15/19			1,059,000.000	1,106,404.25
ENERGY TRANSFER OPERATING LP 5.500% 06/01/2027 DD 12/01/18			590,000.000	667,464.04
ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18			188,000.000	215,147.35
ENERGY TRANSFER OPERATING LP 5.875% 01/15/2024 DD 01/15/19			1,375,000.000	1,528,530.46
ENERGY TRANSFER OPERATING LP 6.050% 06/01/2041 DD 05/12/11			405,000.000	463,029.28
ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	59,974.06
ENERGY TRANSFER OPERATING LP 7.500% 10/15/2020 DD 10/15/18			3,169,000.000	3,330,289.52
ENERGY TRANSFER OPERATING LP VAR RT 11/01/2066 DD 11/01/13			1,933,000.000	1,449,943.30
ENERGY TRANSFER OPERATING LP VAR RT 12/31/2049 DD 11/16/17			352,000.000	326,480.00
ENERGY TRANSFER PARTNERS LP / 5.750% 09/01/2020 DD 09/11/13			18,000.000	18,399.85
ENI SPA 144A 4.150% 10/01/2020 DD 10/01/10			696,000.000	706,751.68
ENLINK MIDSTREAM LLC 5.375% 06/01/2029 DD 04/09/19			350,000.000	334,250.00
ENLINK MIDSTREAM PARTNERS LP 4.850% 07/15/2026 DD 07/14/16			500,000.000	475,000.00
ENNIS-FLINT 5/16 TLB			671,510.290	611,356.40
ENTEGRIS 10/18 TLB 0.000% 10/31/2025 DD 10/25/18			1,042,125.000	1,047,335.62
ENERGY LOUISIANA LLC 2.400% 10/01/2026 DD 10/04/16			490,000.000	489,978.68
ENERGY MISSISSIPPI LLC 2.850% 06/01/2028 DD 05/13/16			260,000.000	266,750.98
ENERGY TEXAS INC 4.000% 03/30/2029 DD 01/08/19			365,000.000	403,400.69
ENTERPRISE DEVELOPMENT AU 144A 12.000% 07/15/2024 DD 07/26/18			194,000.000	212,430.00
ENTERPRISE PRODUCTS OPERATING 3.125% 07/31/2029 DD 07/08/19			3,235,000.000	3,312,633.63
ENTERPRISE PRODUCTS OPERATING 4.150% 10/16/2028 DD 10/11/18			1,235,000.000	1,367,690.82
ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19			380,000.000	406,393.42
ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18			350,000.000	407,529.85
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15			240,000.000	282,051.94
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11			365,000.000	458,660.64
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18			695,000.000	670,694.91
ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17			2,276,000.000	2,237,484.84
ENVA 2018-A LLC A B 144A 7.370% 05/20/2026 DD 10/31/18			923,000.000	934,537.50
ENVISION HEALTHCARE 9/18 0.000% 10/10/2025 DD 06/11/18			1,244,978.060	1,011,930.62
EOG RESOURCES INC 4.150% 01/15/2026 DD 01/14/16			595,000.000	658,046.91
EPR PROPERTIES 5.250% 07/15/2023 DD 06/18/13			566,000.000	608,718.42
EQT CORP VAR RT 10/01/2020 DD 10/04/17			3,100,000.000	3,092,943.22

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EQUIFAX INC VAR RT 08/15/2021 DD 05/25/18			200,000.000	199,906.80
EQUINIX INC 5.375% 01/01/2022 DD 11/20/14			62,000.000	63,395.00
EQUINIX INC 5.375% 04/01/2023 DD 03/05/13			2,929,000.000	2,994,023.80
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			3,724,000.000	4,014,937.50
EQUINIX INC 5.750% 01/01/2025 DD 11/20/14			1,500,000.000	1,561,950.00
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			1,008,000.000	1,072,421.28
EQUINOR ASA 3.250% 11/10/2024 DD 11/10/14			440,000.000	465,863.28
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	25,331.40
ERP OPERATING LP 3.000% 07/01/2029 DD 06/26/19			1,265,000.000	1,306,102.71
ESH HOSPITALITY INC 144A 4.625% 10/01/2027 DD 09/18/19			725,000.000	727,718.75
ETERNA CAPITAL PTE LTD REGS 7.500% 12/11/2022			643,109.000	579,066.06
ETON 3/18 COV-LITE TL 0.000% 03/14/2025 DD 03/06/18			365,375.000	358,980.94
EUROPEAN FINANCIAL STABIL REGS 0.125% 10/17/2023			1,810,000.000	2,025,766.56
EUROPEAN FINANCIAL STABIL REGS 0.500% 01/20/2023			680,000.000	767,092.97
EUROPEAN FINANCIAL STABIL REGS 1.875% 05/23/2023			950,000.000	1,128,081.84
EUROPEAN INVESTMENT BANK REGS 1.500% 05/12/2022			13,350,000.000	1,467,182.77
EUROPEAN STABILITY MECHAN REGS 0.125% 04/22/2024			1,675,000.000	1,880,867.55
EVERGY INC 2.450% 09/15/2024 DD 09/09/19			497,000.000	496,616.29
EVERGY INC 2.900% 09/15/2029 DD 09/09/19			700,000.000	696,460.03
EVERSOURCE ENERGY 2.750% 03/15/2022 DD 03/10/17			4,206,000.000	4,260,127.73
EVERSOURCE ENERGY 3.300% 01/15/2028 DD 01/08/18			280,000.000	290,710.95
EVO PAYMENTS 6/18 COV-LITE TL			1,580,186.030	1,584,800.17
EVOQUA WATER 12/17 COV-LITE TL			1,664,388.520	1,669,598.06
EW SCRIPPS 3/19 INCREMENTAL 0.000% 04/03/2026 DD 03/26/19			1,363,150.000	1,363,150.00
EXAMWORKS 1/17 TLB			1,285,305.110	1,289,058.20
EXELON CORP 3.950% 06/15/2025 DD 12/15/15			1,115,000.000	1,193,865.39
EXETER AUTOMOBILE RE 2A A 144A 2.930% 07/15/2022 DD 04/24/19			1,607,482.520	1,613,712.00
EXETER AUTOMOBILE RE 2A D 144A 8.250% 04/17/2023 DD 05/18/16			4,230,000.000	4,463,377.56
EXETER AUTOMOBILE RE 3A A 144A 2.900% 01/18/2022 DD 07/25/18			334,953.370	335,185.16
EXGEN RENEWABLES/EXELON 11/17 0.000% 12/31/2020 DD 11/03/17			908,271.360	887,272.13
EXPEDIA GROUP INC 144A 3.250% 02/15/2030 DD 09/19/19			2,682,000.000	2,674,351.58
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			2,145,000.000	2,409,630.81
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	344,537.27
EXPRESS OIL 2/18 TL 0.000% 12/31/2021 DD 02/28/18			366,657.160	358,147.04
EXPRESS OIL/MAVIS TIRE 3/18 COV-LITE DELAYED TL			46,637.710	45,555.25
EXPRESS SCRIPTS HOLDING CO 4.500% 02/25/2026 DD 02/25/16			780,000.000	851,839.98
EXPRESS SCRIPTS HOLDING CO VAR RT 11/30/2020 DD 11/30/17			1,923,000.000	1,923,156.03
EXTENDED STAY 5/18 TLB			371,830.726	373,284.58
EXTENDED STAY 9/19 COV-LITE 0.000% 06/12/2026 DD 09/04/19			164,380.849	165,023.58

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			746,000.000	669,535.00
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2029 DD 05/10/17			891,159.260	892,584.67
FANNIE MAE CONNECTICUT C06 1M1 VAR RT 04/25/2029 DD 11/09/16			627,930.200	629,477.42
FEDERAL HOME LN BK CONS BD 3.250% 11/16/2028 DD 11/16/18			2,785,000.000	3,103,595.72
FEDERAL NATL MTG ASSN 2.250% 04/12/2022 DD 04/12/19			2,045,000.000	2,077,680.04
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,676,328.08
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			490,000.000	717,587.74
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15			270,000.000	290,516.90
FGLMC POOL #Q6-0459 4.500% 12/01/2048 DD 12/01/18			14,777.370	16,331.33
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			1,706,308.510	1,831,159.43
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			5,477.960	6,057.02
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10			55,754.340	59,587.22
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			33,795.810	38,932.68
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02			147,674.030	163,814.29
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			16,924.250	19,274.30
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			45,510.250	49,200.26
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			9,863.750	10,572.06
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			18,785.700	19,158.38
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02			2,712.540	2,759.96
FHLMC POOL #C7-0091 7.000% 08/01/2032 DD 08/01/02			9,648.050	11,152.86
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			1,525.310	1,630.28
FHLMC POOL #G0-1644 5.500% 02/01/2034 DD 01/01/04			79,756.940	90,225.36
FHLMC POOL #G0-1740 5.500% 12/01/2034 DD 11/01/04			91,773.150	103,838.27
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05			63,692.920	70,387.25
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05			352,697.040	389,835.47
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09			191,708.280	215,032.80
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10			78,761.480	87,087.77
FHLMC POOL #G0-7295 3.500% 05/01/2042 DD 02/01/13			754,744.278	792,937.97
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13			46,748.570	49,967.59
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05			52,805.840	59,750.84
FHLMC POOL #G0-8502 3.000% 08/01/2042 DD 08/01/12			364,802.260	376,126.50
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13			782,600.940	822,381.44
FHLMC POOL #G0-8537 3.000% 07/01/2043 DD 07/01/13			472,356.290	486,839.33
FHLMC POOL #G0-8588 4.000% 05/01/2044 DD 05/01/14			40,659.874	42,996.33
FHLMC POOL #G0-8655 4.000% 07/01/2045 DD 07/01/15			149,559.890	157,911.84
FHLMC POOL #G0-8686 3.000% 01/01/2046 DD 01/01/16			1,503,345.090	1,540,612.54
FHLMC POOL #G0-8688 4.000% 01/01/2046 DD 01/01/16			384,810.300	405,925.47
FHLMC POOL #G0-8697 3.000% 03/01/2046 DD 03/01/16			22,710.185	23,272.84
FHLMC POOL #G0-8701 3.000% 04/01/2046 DD 04/01/16			7,068.400	7,243.70

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G0-8705	3.000% 05/01/2046 DD 05/01/16	46,022.192	47,164.01
FHLMC	POOL #G0-8721	3.000% 08/01/2046 DD 08/01/16	21,690.969	22,259.36
FHLMC	POOL #G0-8726	3.000% 10/01/2046 DD 09/01/16	8,660.600	8,875.88
FHLMC	POOL #G0-8732	3.000% 11/01/2046 DD 10/01/16	34,171.328	35,020.80
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	1,286,471.162	1,316,860.26
FHLMC	POOL #G0-8738	3.500% 11/01/2046 DD 11/01/16	120,805.580	125,365.61
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	865,655.056	886,149.24
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	1,250,227.430	1,311,703.26
FHLMC	POOL #G0-8783	3.000% 09/01/2047 DD 09/01/17	1,716.318	1,755.92
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	3,401,672.210	3,473,687.31
FHLMC	POOL #G0-8816	3.500% 05/01/2048 DD 05/01/18	1,647,252.766	1,696,213.40
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	3,774.410	3,889.32
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	5,614.330	5,785.26
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	30,192.780	31,486.92
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	48,574.600	50,645.74
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	502,913.830	520,275.67
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	354,003.470	363,741.72
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	169,894.020	176,084.93
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	3,663,402.870	3,750,612.74
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	1,909,288.260	1,975,234.03
FHLMC	POOL #G6-0726	3.500% 10/01/2046 DD 10/01/16	2,248,492.140	2,344,971.34
FHLMC	POOL #G6-0855	4.500% 12/01/2045 DD 01/01/17	376,508.766	405,050.67
FHLMC	POOL #G6-0867	3.500% 02/01/2047 DD 01/01/17	229,984.608	239,853.32
FHLMC	POOL #G6-1080	4.500% 03/01/2047 DD 07/01/17	377,389.023	405,294.94
FHLMC	POOL #G6-1158	4.000% 09/01/2047 DD 09/01/17	2,418,733.300	2,561,261.42
FHLMC	POOL #G6-1281	3.500% 01/01/2048 DD 01/01/18	5,338,484.210	5,546,169.98
FHLMC	POOL #G6-1386	3.500% 06/01/2048 DD 05/01/18	2,430,917.690	2,505,583.09
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	2,632,029.680	2,777,437.24
FHLMC	POOL #G6-1479	4.000% 02/01/2045 DD 06/01/18	2,710,991.900	2,894,656.23
FHLMC	POOL #G6-2009	3.500% 08/01/2046 DD 05/01/19	3,659,194.316	3,842,996.38
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	402,492.400	407,935.37
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	509,296.870	514,643.07
FHLMC	POOL #J3-7902	2.500% 11/01/2032 DD 11/01/17	3,630,432.380	3,667,468.23
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	930,588.740	939,512.02
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	303,099.720	323,904.00
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	447,363.850	478,185.02
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	1,605,138.040	1,686,875.50
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	509,916.830	535,823.84
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	439,417.280	453,059.82

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	1,922,268.110	1,990,076.90
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	188,913.330	194,482.99
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	453,192.300	471,753.23
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	757,934.090	776,744.69
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	401,519.350	411,376.33
FHLMC	POOL #Q4-7597	4.000% 04/01/2047 DD 04/01/17	78,071.635	82,664.35
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	4,313,447.250	4,457,016.51
FHLMC	POOL #Q5-3832	3.500% 01/01/2048 DD 01/01/18	4,036,211.350	4,174,020.52
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	8,485,543.980	8,754,449.68
FHLMC	POOL #Q5-8472	4.500% 09/01/2048 DD 09/01/18	12,307.051	13,495.70
FHLMC	POOL #Q5-8517	4.500% 09/01/2048 DD 09/01/18	8,570.004	9,493.37
FHLMC	POOL #Q5-8518	4.500% 09/01/2048 DD 09/01/18	9,484.124	10,324.26
FHLMC	POOL #Q5-8519	4.500% 09/01/2048 DD 09/01/18	12,247.787	13,430.67
FHLMC	POOL #QN-0121	2.500% 06/01/2034 DD 06/01/19	230,819.677	232,811.70
FHLMC	POOL #SB-8008	2.500% 08/01/2034 DD 07/01/19	52,004.574	52,453.38
FHLMC	POOL #SB-8010	2.500% 09/01/2034 DD 09/01/19	4,480,988.000	4,519,659.82
FHLMC	POOL #SD-0035	3.000% 04/01/2047 DD 07/01/19	4,715,773.003	4,823,817.73
FHLMC	POOL #SD-8016	3.000% 09/01/2049 DD 09/01/19	9,661,177.403	9,808,472.10
FHLMC	POOL #V8-3480	3.500% 10/01/2047 DD 10/01/17	2,398,600.293	2,476,935.14
FHLMC	POOL #V8-4591	5.000% 08/01/2048 DD 08/01/18	3,862,862.598	4,153,793.44
FHLMC	POOL #V8-4877	4.500% 11/01/2048 DD 11/01/18	2,513,218.370	2,656,240.15
FHLMC	POOL #V8-5048	5.000% 12/01/2048 DD 12/01/18	2,721,901.338	2,912,585.96
FHLMC	POOL #ZA-5727	3.500% 01/01/2044 DD 10/01/18	910,132.584	955,719.87
FHLMC	POOL #ZA-5931	4.500% 11/01/2048 DD 11/01/18	2,972,380.461	3,158,392.80
FHLMC	POOL #ZA-7155	4.000% 06/01/2049 DD 06/01/19	11,589,126.287	12,076,269.99
FHLMC	POOL #ZM-0850	4.000% 03/01/2046 DD 10/01/18	437,631.934	460,686.35
FHLMC	POOL #ZN-4205	4.000% 03/01/2049 DD 03/01/19	4,433,877.935	4,679,723.30
FHLMC	POOL #ZS-3474	4.000% 04/01/2042 DD 09/01/18	181,991.827	194,458.31
FHLMC	POOL #ZS-4531	4.000% 09/01/2043 DD 09/01/18	897,157.586	954,924.23
FHLMC	POOL #ZS-4778	4.000% 07/01/2048 DD 09/01/18	868,479.299	906,098.06
FHLMC	POOL #ZS-8696	2.500% 05/01/2033 DD 09/01/18	275,149.775	277,554.27
FHLMC	POOL #ZS-9927	4.500% 12/01/2045 DD 09/01/18	20,410.567	21,946.12
FHLMC	POOL #ZT-0331	3.500% 06/01/2048 DD 09/01/18	71,826.685	73,990.69
FHLMC	POOL #ZT-1593	3.500% 01/01/2049 DD 01/01/19	2,084,620.891	2,141,790.33
FHLMC	POOL #ZT-1709	3.500% 02/01/2049 DD 02/01/19	2,580,044.689	2,651,034.78
FHLMC	MULTICLASS MTG 3838	FG VAR RT 03/15/2040 DD 04/15/11	113,168.740	113,577.65
FHLMC	MULTICLASS MTG 3896	PA 4.000% 03/15/2040 DD 07/01/11	49,368.003	51,201.17
FHLMC	MULTICLASS MTG 4212	JP 3.000% 12/15/2040 DD 06/01/13	384,976.497	393,626.41
FHLMC	MULTICLASS MTG 4384	LA 3.500% 09/15/2040 DD 09/01/14	40,385.226	41,507.97

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC MULTICLASS MTG 4681 DA 3.000% 04/15/2045 DD 05/01/17			786,893.710	810,845.74
FHLMC MULTICLASS MTG 4798 BA 4.000% 05/15/2044 DD 05/01/18			109,952.352	113,344.36
FHLMC MULTICLASS MTG 4821 MA 3.500% 10/15/2053 DD 08/01/18			184,564.752	191,961.66
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12			725,000.000	731,241.02
FHLMC MULTICLASS MTG K042 A2 2.670% 12/25/2024 DD 01/01/15			955,000.000	984,927.03
FHLMC MULTICLASS MTG K063 A2 VAR RT 01/25/2027 DD 03/01/17			2,000,000.000	2,175,554.60
FHLMC MULTICLASS MTG K064 A2 0.010% 03/25/2027 DD 05/01/17			600,000.000	644,847.55
FHLMC MULTICLASS MTG K065 A2 3.243% 04/25/2027 DD 07/01/17			1,100,000.000	1,185,161.78
FHLMC MULTICLASS MTG K068 A2 3.244% 08/25/2027 DD 10/01/17			975,000.000	1,052,029.39
FHLMC MULTICLASS MTG K070 A2 VAR RT 11/25/2027 DD 12/01/17			364,000.000	394,364.88
FHLMC MULTICLASS MTG K076 A2 3.900% 04/25/2028 DD 05/01/18			635,000.000	716,221.51
FHLMC MULTICLASS MTG K079 A2 3.926% 06/25/2028 DD 08/01/18			1,350,000.000	1,530,599.76
FHLMC MULTICLASS MTG K081 A2 VAR RT 08/25/2028 DD 10/01/18			1,000,000.000	1,131,923.30
FHLMC MULTICLASS MTG K083 A2 VAR RT 09/25/2028 DD 11/01/18			1,065,000.000	1,219,612.44
FHLMC MULTICLASS MTG K094 A2 2.903% 06/25/2029 DD 07/01/19			968,000.000	1,027,515.26
FHLMC MULTICLASS MTG K095 A2 2.785% 06/25/2029 DD 08/01/19			1,215,000.000	1,278,290.93
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			2,070,000.000	2,099,498.74
FHLMC MULTICLASS MTG KC01 X1 VAR RT 12/25/2022 DD 05/01/16			9,913,560.432	109,877.94
FIDELITY NATIONAL INFORMATION 1.500% 05/21/2027			1,100,000.000	1,284,429.38
FIDELITY NATIONAL INFORMATION 3.750% 05/21/2029 DD 05/21/19			1,755,000.000	1,903,801.69
FIFTH THIRD AUTO TRUST 2 1 A2A 2.660% 05/16/2022 DD 05/08/19			1,885,000.000	1,894,667.60
FIFTH THIRD AUTO TRUST 20 1 A3 2.640% 12/15/2023 DD 05/08/19			1,428,000.000	1,449,908.95
FIFTH THIRD AUTO TRUST 20 1 A4 2.690% 11/16/2026 DD 05/08/19			462,000.000	471,958.54
FILTRATION GROUP 3/18 (USD) TL 0.000% 03/28/2025 DD 03/16/18			2,260,497.310	2,264,927.88
FINLAND GOVERNMENT BOND 144A 0.500% 09/15/2028			1,400,000.000	1,648,122.94
FIRST INVESTORS AUTO 2A C 144A 4.030% 01/15/2025 DD 11/14/18			161,000.000	166,713.57
FIRST INVESTORS AUTO 2A D 144A 4.280% 01/15/2025 DD 11/14/18			102,000.000	106,493.98
FIRSTENERGY CORP 4.250% 03/15/2023 DD 03/05/13			1,176,000.000	1,243,858.45
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			1,500,000.000	1,618,218.14
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04			115,000.000	115,073.60
FISERV INC 1.125% 07/01/2027			395,000.000	447,814.55
FISERV INC 2.750% 07/01/2024 DD 06/24/19			751,000.000	764,049.68
FISERV INC 3.200% 07/01/2026 DD 06/24/19			1,350,000.000	1,397,108.59
FISERV INC 3.500% 07/01/2029 DD 06/24/19			2,062,000.000	2,169,465.91
FISERV INC 4.400% 07/01/2049 DD 06/24/19			139,000.000	155,098.81
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19			2,669,391.040	2,692,877.68
FLAGSHIP CREDIT AUTO 2 A 144A 2.830% 10/16/2023 DD 05/23/19			3,890,659.650	3,917,974.03
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			261,000.000	238,058.10
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18			831,000.000	762,442.50

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FLINT GROUP 5/14 (USD) 0.000% 09/07/2021 DD 04/19/14			1,281,702.690	1,074,797.43
FLORIDA POWER & LIGHT CO VAR RT 05/06/2022 DD 05/07/19			3,008,000.000	3,008,826.36
FLOWSERVE CORP 4.000% 11/15/2023 DD 11/01/13			196,000.000	202,194.99
FMC CORP 3.200% 10/01/2026 DD 09/20/19			1,805,000.000	1,821,707.17
FMG RESOURCES AUGUST 2006 144A 4.750% 05/15/2022 DD 05/12/17			78,000.000	80,047.50
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			6,519.990	7,198.61
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			11,480.230	12,371.37
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			420.000	467.92
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			964.230	1,076.70
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			494.400	554.16
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			967.200	1,090.52
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			3,138.650	3,523.97
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,722.520	1,919.06
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			926.790	1,032.54
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			596.280	692.64
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			1,143.540	1,311.86
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			26,543.190	31,409.77
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			38,417.730	45,556.93
FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03			62,171.070	67,141.93
FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04			49,887.210	53,878.30
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			73.460	82.10
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			361.320	402.55
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			942.820	1,050.40
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			2,614.450	2,921.92
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96			136.330	137.18
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02			321.650	358.35
FNMA POOL #0390557 7.000% 08/01/2027 DD 08/01/97			152.370	152.49
FNMA POOL #0441550 6.500% 09/01/2028 DD 08/01/98			2,430.100	2,707.38
FNMA POOL #0447954 6.500% 10/01/2028 DD 10/01/98			2,089.960	2,328.43
FNMA POOL #0452026 6.500% 11/01/2028 DD 11/01/98			2,353.040	2,621.52
FNMA POOL #0456832 6.500% 02/01/2029 DD 01/01/99			1,822.420	2,030.36
FNMA POOL #0479506 6.500% 04/01/2029 DD 04/01/99			465.260	518.35
FNMA POOL #0484719 6.500% 03/01/2029 DD 03/01/99			209.260	233.14
FNMA POOL #0484940 6.500% 06/01/2029 DD 06/01/99			3,375.340	3,760.47
FNMA POOL #0485336 6.500% 02/01/2029 DD 02/01/99			136.030	151.55
FNMA POOL #0489888 6.500% 05/01/2029 DD 06/01/99			962.540	1,072.37
FNMA POOL #0493076 7.000% 06/01/2029 DD 06/01/99			845.800	846.52
FNMA POOL #0504304 7.000% 08/01/2029 DD 07/01/99			179.120	180.80
FNMA POOL #0516846 7.000% 10/01/2029 DD 10/01/99			157.600	159.70



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	1,016.860	1,132.88
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	3,901.180	4,377.09
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	1,610.010	1,882.85
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	3,423.950	3,886.56
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	50,154.480	56,221.29
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	471.680	525.50
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	853.800	889.82
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	20,721.610	23,477.42
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	573.090	638.48
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	922.260	1,027.49
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,241.910	3,611.81
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	696.070	775.49
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	448.930	500.15
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	2,882.470	3,211.36
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	10,938.000	12,416.99
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,130.980	1,260.03
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,296.640	5,493.90
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	3,851.710	3,854.40
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	3,950.730	4,416.56
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	321.870	358.60
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	5,769.810	5,895.86
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	9,979.890	10,957.53
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	5,308.130	5,585.16
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	7,092.530	7,248.88
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	20,828.550	23,463.62
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	9,426.340	9,710.85
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	5,067.470	5,167.34
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	12,365.220	13,497.18
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	377.110	420.14
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	1,576.140	1,755.98
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	3,072.880	3,423.50
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	272,199.570	313,158.98
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	411,394.020	454,121.90
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	52,304.140	59,149.91
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	2,439.600	2,630.28
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	770,444.130	850,598.50
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	69,549.550	78,649.72
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	256,033.426	294,628.27
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	1,601.770	1,723.08

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	15,502.840	15,768.38
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,202.190	1,211.59
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	7,426.470	7,866.29
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	6,484.100	7,325.43
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	439.130	452.94
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	27,875.470	32,572.71
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	26,171.400	30,195.31
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	29,889.360	34,144.11
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	4,542.260	4,809.73
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	39,678.170	43,807.62
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,155.900	1,247.85
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	19,264.660	22,057.68
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	39,377.890	43,479.38
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	124,345.700	143,107.25
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,376.550	3,761.82
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	72,358.100	78,349.64
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	257,997.200	279,578.98
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	1,119,833.550	1,212,365.95
FNMA	POOL #0AB4530	4.000% 02/01/2042 DD 01/01/12	307,816.296	328,840.77
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	396,362.410	407,056.12
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	664,978.840	698,510.78
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	98,786.180	102,831.75
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	37,451.800	38,958.81
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	316,572.720	332,481.98
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	68,962.450	74,704.26
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	507,082.310	541,635.11
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	675,705.470	732,100.08
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	82,639.340	91,117.59
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,265,381.140	1,351,941.02
FNMA	POOL #0AK1799	4.000% 01/01/2042 DD 01/01/12	487,476.102	520,353.94
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	76,887.640	84,615.75
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	1,067,985.850	1,141,149.65
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	2,615,833.420	2,794,807.43
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	2,325,095.100	2,447,850.87
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	247,951.850	284,617.52
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,238,864.050	1,342,380.23
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	536,471.400	552,087.93
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	1,238,113.130	1,325,178.73
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	615,760.370	633,131.04

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	237,017.810	248,967.75
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,372,248.990	1,440,978.18
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	533,408.960	560,303.04
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	542,183.830	558,712.35
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	220,491.600	227,205.45
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,101,597.690	1,135,183.85
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	552,520.670	568,968.69
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	636,179.570	655,567.44
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	866,649.920	947,462.38
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	460,433.370	464,877.81
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	640,776.980	658,872.58
FNMA	POOL #0AS5696	3.500% 08/01/2045 DD 07/01/15	82,237.601	85,648.58
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	873,979.820	910,240.58
FNMA	POOL #0AS6192	3.500% 11/01/2045 DD 10/01/15	278,263.810	289,998.43
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	859,732.680	884,792.96
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,080,260.130	1,106,365.25
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	1,613,434.340	1,652,541.42
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	479,399.460	504,010.09
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	773,969.170	792,733.24
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	938,868.890	961,464.28
FNMA	POOL #0AS8949	3.500% 03/01/2047 DD 02/01/17	791,523.077	821,447.58
FNMA	POOL #0AS9980	4.000% 06/01/2044 DD 06/01/17	50,780.946	54,205.14
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	930,840.520	959,220.49
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	98,170.830	101,163.85
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	880,635.960	889,141.85
FNMA	POOL #0BA3693	4.000% 10/01/2045 DD 11/01/15	2,287,815.572	2,414,222.41
FNMA	POOL #0BA7196	4.000% 12/01/2045 DD 01/01/16	291,919.092	308,105.25
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	656,690.510	690,358.53
FNMA	POOL #0BC2389	4.000% 03/01/2046 DD 03/01/16	33,417.887	35,182.70
FNMA	POOL #0BC5175	4.000% 02/01/2046 DD 03/01/16	1,192,034.341	1,257,608.23
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	999,643.780	1,022,720.21
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	188,804.340	190,631.39
FNMA	POOL #0BD2357	4.500% 07/01/2046 DD 07/01/16	106,365.011	112,983.73
FNMA	POOL #0BD2440	3.500% 01/01/2047 DD 01/01/17	1,069,281.170	1,108,043.56
FNMA	POOL #0BD7043	4.000% 03/01/2047 DD 03/01/17	147,115.934	155,287.29
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	222,452.420	231,792.81
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	1,234,854.970	1,281,290.87
FNMA	POOL #0BJ1898	3.000% 11/01/2047 DD 11/01/17	6,246,375.300	6,374,946.25
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	10,933,192.400	11,170,092.27

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0BJ9251	3.500% 06/01/2048 DD 06/01/18	2,194,201.560	2,259,686.56
FNMA	POOL #0BK0277	4.500% 09/01/2048 DD 09/01/18	895,883.470	955,536.10
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	4,561,491.460	4,748,437.34
FNMA	POOL #0BK6454	4.500% 07/01/2048 DD 06/01/18	9,775.036	10,796.98
FNMA	POOL #0BK6466	4.500% 07/01/2048 DD 07/01/18	12,167.766	13,238.60
FNMA	POOL #0BK6470	4.500% 07/01/2048 DD 07/01/18	15,380.843	16,856.95
FNMA	POOL #0BK6474	4.500% 08/01/2048 DD 07/01/18	16,732.499	18,350.40
FNMA	POOL #0BK6516	4.500% 09/01/2048 DD 09/01/18	9,974.293	10,888.18
FNMA	POOL #0BK7660	4.500% 10/01/2048 DD 10/01/18	417,284.177	441,939.96
FNMA	POOL #0BM4533	4.000% 08/01/2027 DD 09/01/18	1,209,698.730	1,260,898.26
FNMA	POOL #0BM4830	3.500% 02/01/2047 DD 10/01/18	3,204,237.981	3,341,910.24
FNMA	POOL #0BN0489	4.500% 09/01/2048 DD 09/01/18	12,622.632	13,833.78
FNMA	POOL #0BN0490	4.500% 09/01/2048 DD 09/01/18	14,192.572	15,676.31
FNMA	POOL #0BN0855	4.500% 10/01/2048 DD 10/01/18	977,345.893	1,041,831.02
FNMA	POOL #0BN0891	4.500% 11/01/2048 DD 11/01/18	853,319.228	908,013.97
FNMA	POOL #0BN0904	4.000% 11/01/2048 DD 11/01/18	2,697,487.859	2,825,782.54
FNMA	POOL #0BN3257	4.500% 01/01/2049 DD 01/01/19	1,660,151.008	1,808,289.06
FNMA	POOL #0BN4305	4.000% 01/01/2034 DD 12/01/18	635,706.800	668,883.02
FNMA	POOL #0CA0862	3.500% 09/01/2047 DD 11/01/17	2,944,311.176	3,039,886.84
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	988,643.070	1,044,335.55
FNMA	POOL #0CA1053	3.500% 01/01/2048 DD 12/01/17	448,059.090	462,095.84
FNMA	POOL #0CA1189	3.500% 02/01/2048 DD 01/01/18	209,291.187	215,789.72
FNMA	POOL #0CA1255	4.000% 02/01/2048 DD 02/01/18	147,241.000	155,451.13
FNMA	POOL #0CA1951	4.000% 07/01/2048 DD 06/01/18	384,841.521	402,214.39
FNMA	POOL #0CA1952	4.500% 06/01/2048 DD 06/01/18	3,998,836.824	4,232,704.28
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	11,841,776.990	12,537,862.34
FNMA	POOL #0CA2169	4.500% 08/01/2048 DD 07/01/18	2,757,176.285	2,912,999.84
FNMA	POOL #0CA2375	4.000% 09/01/2048 DD 08/01/18	4,721,794.354	4,926,382.10
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	450,009.270	480,629.79
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	43,581.310	45,546.97
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	782,624.140	812,413.89
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	1,006,327.000	1,029,835.96
FNMA	POOL #0MA3154	2.500% 09/01/2032 DD 09/01/17	236,006.473	238,286.68
FNMA	POOL #0MA3187	2.500% 11/01/2032 DD 10/01/17	330,589.902	333,786.58
FNMA	POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	9,425,470.010	9,757,993.24
FNMA	POOL #0MA3312	3.000% 02/01/2033 DD 02/01/18	2,524,618.026	2,587,245.37
FNMA	POOL #0MA3334	4.500% 04/01/2048 DD 03/01/18	786,920.930	831,108.35
FNMA	POOL #0MA3339	3.000% 04/01/2033 DD 03/01/18	2,440,469.020	2,500,881.14
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	1,479,311.260	1,559,583.16

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #OMA3392	3.500% 06/01/2033 DD 05/01/18	1,399,082.831	1,446,140.24
FNMA	POOL #OMA3464	3.500% 09/01/2038 DD 08/01/18	945,780.430	980,142.13
FNMA	POOL #OMA3496	4.500% 06/01/2048 DD 09/01/18	625,678.150	658,508.38
FNMA	POOL #OMA3536	4.000% 11/01/2048 DD 11/01/18	3,507,014.200	3,644,678.57
FNMA	POOL #OMA3692	3.500% 06/01/2049 DD 06/01/19	7,150,430.004	7,355,569.91
FNMA	POOL #OMA3737	2.500% 08/01/2034 DD 07/01/19	8,605,021.461	8,679,284.51
FNMA	POOL #OMA3738	3.000% 07/01/2034 DD 07/01/19	2,787,516.147	2,850,966.42
FNMA	POOL #OMA3744	3.000% 07/01/2049 DD 07/01/19	7,276,431.560	7,387,368.33
FNMA	POOL #OMA3746	4.000% 08/01/2049 DD 07/01/19	4,790,033.980	4,976,240.28
FNMA	POOL #OMA3747	4.500% 07/01/2049 DD 07/01/19	3,772,967.375	3,974,611.24
FNMA	POOL #OMA3776	4.000% 09/01/2049 DD 08/01/19	4,393,947.631	4,573,259.85
FNMA	POOL #OMA3777	4.500% 09/01/2049 DD 08/01/19	2,886,386.470	3,047,622.82
FNMA	POOL #OMA3799	3.500% 09/01/2034 DD 09/01/19	1,079,000.000	1,118,739.81
FNMA	GTD REMIC P/T 06-104 FC VAR RT	11/25/2036 DD 10/25/06	92,981.747	92,896.20
FNMA	GTD REMIC P/T 17-41 MD 4.000%	05/25/2053 DD 05/01/17	85,373.894	89,396.60
FNMA	GTD REMIC P/T 18-11 PA 3.000%	06/25/2046 DD 02/01/18	1,247,284.457	1,306,752.49
FNMA	GTD REMIC P/T 18-3 PA 3.000%	04/25/2046 DD 01/01/18	990,935.670	1,025,838.71
FNMA	GTD REMIC P/T 18-44 PA 3.500%	06/25/2044 DD 05/01/18	664,388.500	680,891.24
FOCUS	BRANDS FUNDI 1A A2I 144A 3.857%	04/30/2047 DD 04/06/17	527,850.000	530,462.85
FOCUS	FINANCIAL PARTNERS 6/18 0.000%	07/03/2024 DD 06/18/18	128,278.100	128,689.87
FORD	CREDIT AUTO LEASE TR B A4 2.170%	02/15/2021 DD 10/30/17	11,336,000.000	11,334,314.34
FORD	CREDIT AUTO OWNE 1 A 144A 2.120%	07/15/2026 DD 01/21/15	3,843,000.000	3,841,456.65
FORD	CREDIT AUTO OWNE 2 A 144A 2.360%	03/15/2029 DD 09/15/17	3,903,000.000	3,920,365.62
FORD	CREDIT AUTO OWNE 2 A 144A 3.470%	01/15/2030 DD 07/24/18	4,615,000.000	4,830,796.94
FORD	CREDIT AUTO OWNER TR A A4 2.850%	08/15/2024 DD 03/22/19	1,599,000.000	1,635,842.40
FORD	CREDIT FLOORPLAN MAS 2 A1 1.980%	01/15/2022 DD 02/10/15	3,750,000.000	3,746,969.25
FORD	CREDIT FLOORPLAN MAST 1 A 2.840%	03/15/2024 DD 04/09/19	2,300,000.000	2,343,197.45
FORD	CREDIT FLOORPLAN MAST 2 A 3.060%	04/15/2026 DD 04/09/19	5,123,000.000	5,313,051.52
FORD	CREDIT FLOORPLAN MAST 5 A 2.390%	08/15/2022 DD 08/18/15	1,468,000.000	1,471,270.56
FORD	MOTOR CREDIT CO LLC 2.979%	08/03/2022 DD 08/03/17	200,000.000	198,354.57
FORD	MOTOR CREDIT CO LLC 3.339%	03/28/2022 DD 03/31/17	658,000.000	658,865.83
FORD	MOTOR CREDIT CO LLC 3.664%	09/08/2024 DD 09/08/14	755,000.000	743,639.71
FORD	MOTOR CREDIT CO LLC 4.542%	08/01/2026 DD 08/01/19	766,000.000	765,289.15
FORD	MOTOR CREDIT CO LLC 5.584%	03/18/2024 DD 03/18/19	4,490,000.000	4,773,183.76
FORD	MOTOR CREDIT CO LLC 5.875%	08/02/2021 DD 08/01/11	1,000,000.000	1,047,450.00
FORD	MOTOR CREDIT CO LLC VAR RT	08/03/2022 DD 08/03/17	200,000.000	195,718.20
FORD	MOTOR CREDIT CO LLC VAR RT	09/24/2020 DD 09/24/18	575,000.000	574,984.47
FORMULA	ONE 1/18 (USD) 0.000%	02/01/2024 DD 01/09/18	1,257,232.890	1,239,317.32
FORTIS	INC/CANADA 2.100%	10/04/2021 DD 04/04/17	696,000.000	693,707.03

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORTRESS TRANSPORTATION & 144A 6.500% 10/01/2025 DD 09/18/18			360,000.000	369,900.00
FOUR POINTS LLC			1,741,100.690	1,868,163.99
FOUR SEASONS 12/13 TL 0.000% 11/30/2023 DD 12/09/13			1,186,696.220	1,191,810.88
FRASERS PROPERTY TREASURY REGS VAR RT 12/31/2049			750,000.000	523,961.60
FREDDIE MAC STACR DNA1 M1 144A VAR RT 01/25/2049 DD 01/30/19			858,734.110	860,022.64
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15			1,061,340.090	1,068,244.42
FREED ABS TRUST 2018- 2 A 144A 3.990% 10/20/2025 DD 10/18/18			817,783.140	823,768.01
FREEMPORT-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12			183,000.000	183,457.50
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			2,792,000.000	2,861,241.60
FREEMPORT-MCMORAN INC 5.250% 09/01/2029 DD 08/15/19			670,000.000	667,906.25
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			2,276,000.000	2,050,676.00
FREMF 2014-K41 MO K41 X2B 144A 0.100% 11/25/2047 DD 12/01/14			9,902,000.000	44,169.86
FREMF 2014-K41 MORT K41 D 144A 0.000% 11/25/2047 DD 12/01/14			4,244,000.000	2,960,190.00
FREMF 2015-K45 MO K45 X2A 144A 0.100% 04/25/2048 DD 05/01/15			16,008,788.520	66,742.24
FREMF 2015-K45 MO K45 X2B 144A 0.100% 04/25/2048 DD 05/01/15			3,600,000.000	16,366.68
FREMF 2015-K45 MORT K45 D 144A 0.000% 04/25/2048 DD 05/01/15			1,500,000.000	1,027,500.00
FREMF 2015-K721 K721 X2A 144A 0.100% 11/25/2047 DD 12/01/15			56,683,417.920	107,698.49
FREMF 2015-K721 K721 X2B 144A 0.100% 11/25/2047 DD 12/01/15			15,286,651.000	36,687.96
FREMF 2015-K721 MO K721 D 144A 0.000% 11/25/2047 DD 12/01/15			5,558,881.000	4,558,282.42
FREMF 2015-KF11 MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15			1,440,461.840	1,426,057.22
FREMF 2016-KC01 MORTG KC01 X2A 0.100% 12/25/2022 DD 05/01/16			27,629,403.506	44,207.05
FREMF 2016-KC01 MORTG KC01 X2B 0.100% 01/25/2023 DD 05/01/16			3,164,000.000	8,542.80
FREMF 2016-KC01 MORTGAG KC01 B 0.000% 01/25/2023 DD 05/01/16			3,164,000.000	2,531,200.00
FREMF 2016-KW01 KW01 X2A 144A 0.010% 01/25/2026 DD 05/01/16			24,969,642.318	114,860.36
FREMF 2016-KW01 KW01 X2B 144A 0.010% 03/25/2029 DD 05/01/16			2,879,000.000	14,682.90
FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16			2,879,000.000	1,806,572.50
FREMF 2017-K61 MO K61 X2A 144A 0.100% 12/25/2049 DD 01/01/17			43,041,941.317	219,513.90
FREMF 2017-K61 MO K61 X2B 144A 0.100% 12/25/2049 DD 01/01/17			10,700,200.000	55,641.04
FREMF 2017-K61 MORT K61 D 144A 0.000% 12/25/2049 DD 01/01/17			4,063,400.000	2,305,979.50
FRESENIUS MEDICAL CARE US 144A 4.125% 10/15/2020 DD 10/29/14			308,000.000	311,828.73
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14			238,000.000	256,344.04
FRESENIUS MEDICAL CARE US 144A 5.750% 02/15/2021 DD 02/03/11			83,000.000	86,433.11
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			2,367,000.000	2,525,770.64
FRONTDOOR INC 144A 6.750% 08/15/2026 DD 08/16/18			1,119,000.000	1,225,327.38
FRONTERA GENERATION 4/18 TLB 0.000% 12/31/2021 DD 04/13/18			530,463.580	498,635.77
FRONTIER COMMUNICATIONS C 144A 8.500% 04/01/2026 DD 03/19/18			662,000.000	661,933.80
FRONTIER COMMUNICATIONS CORP 11.000% 09/15/2025 DD 03/15/16			270,000.000	123,525.00
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14			88,000.000	39,160.00
FRONTIER COMMUNICATIONS CORP 7.125% 01/15/2023 DD 08/15/12			689,000.000	304,882.50

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GAMING & LEISURE PROPERTIES 7/15 INCREMENTAL TLA			1,304,238.100	1,299,347.21
GARDA WORLD 5/17(USD) COV-LITE TL			1,241,919.330	1,241,720.63
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			2,913,000.000	3,047,726.25
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			3,031,000.000	3,019,633.75
GATEWAY CASINOS 3/18 (USD) TLB 0.000% 03/08/2025 DD 02/28/18			725,812.500	715,382.58
GATX CORP 4.350% 02/15/2024 DD 11/05/18			306,000.000	327,295.34
GAZPROM PJSC VIA GAZ CAPI 144A 6.510% 03/07/2022 DD 03/07/07			700,000.000	760,844.00
GCI LLC 6.875% 04/15/2025 DD 04/01/15			1,635,000.000	1,720,837.50
GE CAPITAL INTERNATIONAL FUNDI 2.342% 11/15/2020 DD 05/15/16			274,000.000	273,338.99
GENERAL ELECTRIC CO 2.700% 10/09/2022 DD 10/09/12			5,341,000.000	5,355,965.75
GENERAL ELECTRIC CO 3.100% 01/09/2023 DD 01/08/13			379,000.000	384,009.81
GENERAL ELECTRIC CO 3.150% 09/07/2022 DD 09/07/12			717,000.000	727,801.22
GENERAL ELECTRIC CO 3.375% 03/11/2024 DD 03/11/14			220,000.000	226,374.62
GENERAL ELECTRIC CO 3.450% 05/15/2024 DD 05/15/14			568,000.000	583,312.40
GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12			86,000.000	86,053.87
GENERAL ELECTRIC CO 4.375% 09/16/2020 DD 09/16/10			185,000.000	188,195.60
GENERAL ELECTRIC CO 4.625% 01/07/2021 DD 01/07/11			222,000.000	227,646.76
GENERAL ELECTRIC CO 4.650% 10/17/2021 DD 10/17/11			1,100,000.000	1,144,248.38
GENERAL ELECTRIC CO 5.300% 02/11/2021 DD 02/11/11			524,000.000	541,400.21
GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07			340,000.000	418,581.15
GENERAL ELECTRIC CO VAR RT 03/15/2023 DD 03/14/13			315,000.000	310,211.01
GENERAL MILLS INC VAR RT 04/16/2021 DD 04/17/18			1,213,000.000	1,215,754.05
GENERAL MILLS INC VAR RT 10/17/2023 DD 04/17/18			503,000.000	506,630.00
GENERAL MOTORS CO 5.000% 10/01/2028 DD 09/10/18			1,780,000.000	1,890,990.67
GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16			580,000.000	663,471.86
GENERAL MOTORS FINANCIAL CO IN 2.450% 11/06/2020 DD 11/07/17			398,000.000	397,807.43
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17			1,079,000.000	1,091,448.93
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			299,000.000	305,898.23
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			2,139,000.000	2,198,743.31
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			4,730,000.000	5,083,223.35
GENERATION BRANDS 11/17 TL			513,715.130	506,009.41
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			695,000.000	665,462.50
GENESIS SALES FINANC AA C 144A 6.880% 08/20/2023 DD 01/31/19			571,000.000	581,099.51
GENESIS SALES FINANC AA D 144A 9.540% 08/20/2023 DD 01/31/19			2,079,000.000	2,112,783.75
GENESYS 2/18 (USD) COV-LITE 0.000% 12/01/2023 DD 02/20/18			2,258,441.003	2,243,377.19
GENESYS TELECOMMUNICATION 144A 10.000% 11/30/2024 DD 12/01/16			2,432,000.000	2,629,137.92
GENTIVA HEALTH SERVICES/ KINDRED AT HOME 7/18 COV-LITE			1,141,896.580	1,147,606.06
GENWORTH HOLDINGS INC 4.800% 02/15/2024 DD 08/15/18			1,999,200.000	1,839,264.00
GENWORTH HOLDINGS INC 6.500% 06/15/2034 DD 06/15/04			3,463,000.000	3,220,590.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GEO GROUP INC/THE 5.125% 04/01/2023 DD 10/01/13			1,030,000.000	908,975.00
GEORGIA POWER CO 2.200% 09/15/2024 DD 09/10/19			1,485,000.000	1,469,100.07
GEORGIA POWER CO 2.650% 09/15/2029 DD 09/10/19			912,000.000	896,465.49
GFL ENVIRONMENTAL INC 144A 5.375% 03/01/2023 DD 02/26/18			306,000.000	309,763.80
GFL ENVIRONMENTAL INC 144A 7.000% 06/01/2026 DD 05/14/18			2,389,000.000	2,514,422.50
GFL ENVIRONMENTAL INC 144A 8.500% 05/01/2027 DD 04/23/19			1,120,000.000	1,241,800.00
GLAXOSMITHKLINE CAPITAL PLC 2.875% 06/01/2022 DD 03/25/19			3,360,000.000	3,432,832.16
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			1,046,000.000	1,091,082.60
GLENCORE FUNDING LLC 144A 3.000% 10/27/2022 DD 10/27/17			2,541,000.000	2,560,159.14
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			565,000.000	592,658.55
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			1,782,000.000	1,864,894.53
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			262,000.000	279,949.62
GLOBAL AIRCRAFT LEASING C 144A 6.500% 09/15/2024 DD 07/31/19			2,714,000.000	2,747,925.00
GLOBAL PARTNERS LP / GLP 144A 7.000% 08/01/2027 DD 07/31/19			365,000.000	375,950.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	164,800.00
GLOBAL PAYMENTS INC 2.650% 02/15/2025 DD 08/14/19			775,000.000	778,587.87
GLOBALLOGIC 7/18 TLB 0.000% 08/01/2025 DD 07/18/18			618,750.000	620,296.88
GLOBO COMUNICACAO E PARTI 144A 4.875% 04/11/2022 DD 04/11/12			625,000.000	646,881.25
GM FINANCIAL AUTOMOBILE 2 A2A 2.670% 06/21/2021 DD 05/08/19			1,404,000.000	1,408,691.74
GM FINANCIAL AUTOMOBILE L 2 A3 2.670% 03/21/2022 DD 05/08/19			758,000.000	763,901.48
GM FINANCIAL CONSUM 1A A3 144A 1.780% 10/18/2021 DD 04/12/17			1,312,758.880	1,310,549.51
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	256,580.70
GMR HYDERABAD INTERNATION 144A 5.375% 04/10/2024 DD 04/10/19			400,000.000	411,215.54
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			4,808.280	4,873.81
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			254.690	255.29
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			1,286.390	1,370.42
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			212.840	226.82
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			1,607.640	1,611.59
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			175.530	175.94
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			157.010	159.33
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			1,997.710	2,028.71
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			8,494.930	8,663.70
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			746.390	748.53
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			176.620	177.05
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			421.000	429.97
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			4,359.970	4,468.29
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,645.160	1,706.13
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			8,362.240	8,685.32
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			4,196.590	4,274.68



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	3,475.270	3,481.76
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	16,085.910	18,238.78
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	6,467.820	6,533.71
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	977.380	995.87
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	8,792.770	9,795.91
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	1,169.580	1,335.65
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	5,488.570	6,041.45
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	8,551.580	10,197.90
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	35,263.100	40,526.24
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	12,834.460	14,770.78
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,681.810	2,997.81
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	3,694.860	3,776.69
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	1,611.290	1,810.28
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	4,344.050	4,573.18
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	12,766.800	14,629.34
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	15,845.640	18,379.39
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	163,168.780	185,131.01
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	8,066.490	8,400.19
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	225,023.310	245,115.60
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	101,714.480	110,792.89
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	118,068.020	132,651.55
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	4,308.750	4,772.96
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	2,214.710	2,330.88
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	5,604.400	6,743.47
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	17,320.060	21,036.68
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	7,172.700	8,635.40
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	155,480.090	177,759.75
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	41,874.770	48,108.38
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	904,907.110	902,440.88
GNMA	GTD REMIC P/T 14-078 A	2.200% 04/16/2047 DD 05/01/14	115,984.890	115,573.57
GNMA	GTD REMIC P/T 17-89 AB	2.600% 07/16/2058 DD 06/01/17	982,971.520	988,704.01
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	126.390	142.90
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	169.730	175.18
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	124.490	132.44
GNMA II	POOL #0004833	4.000% 10/20/2040 DD 10/01/10	185,186.790	197,308.42
GNMA II	POOL #0004853	4.000% 11/20/2040 DD 11/01/10	314,836.410	335,447.87
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	42,837.130	47,848.25
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	78,855.860	86,183.11
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	104,649.820	114,253.68

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			379,982.070	393,236.14
GNMA II POOL #0MA0393 4.000% 09/20/2042 DD 09/01/12			906,034.080	966,192.10
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			852,464.420	882,199.58
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12			2,271,324.600	2,412,125.60
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			403,161.000	417,224.11
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13			322,231.860	333,472.39
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13			365,529.800	378,204.35
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13			401,278.460	415,153.06
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14			293,409.910	314,523.29
GNMA II POOL #0MA2074 4.000% 07/20/2044 DD 07/01/14			1,381,663.940	1,471,432.77
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			113,690.660	118,915.30
GNMA II POOL #0MA2679 4.000% 03/20/2045 DD 03/01/15			5,197,671.540	5,528,487.48
GNMA II POOL #0MA2754 3.500% 04/20/2045 DD 04/01/15			751,907.640	786,433.25
GNMA II POOL #0MA2755 4.000% 04/20/2045 DD 04/01/15			709,026.270	753,876.87
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			224,263.500	234,555.60
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15			850,955.700	890,093.54
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			2,057,582.690	2,186,498.10
GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15			888,404.030	932,476.93
GNMA II POOL #0MA3455 4.000% 02/20/2046 DD 02/01/16			597,159.270	634,574.89
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16			2,401,956.220	2,475,899.63
GNMA II POOL #0MA3803 3.500% 07/20/2046 DD 07/01/16			323,414.310	337,342.84
GNMA II POOL #0MA3873 3.000% 07/20/2046 DD 08/01/16			483,403.540	498,441.61
GNMA II POOL #0MA3874 3.500% 04/20/2046 DD 08/01/16			492,480.410	513,491.61
GNMA II POOL #0MA4004 3.500% 10/20/2046 DD 10/01/16			665,311.480	694,649.71
GNMA II POOL #0MA4195 3.000% 11/20/2046 DD 01/01/17			798,614.670	823,400.41
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			2,728,450.280	2,838,940.35
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			3,346,929.680	3,488,370.02
GNMA II POOL #0MA4510 3.500% 06/20/2047 DD 06/01/17			1,093,396.440	1,136,914.27
GNMA II POOL #0MA4588 4.500% 07/20/2047 DD 07/01/17			488,747.850	516,271.37
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			1,761,766.280	1,831,935.39
GNMA II POOL #0MA4719 3.500% 09/20/2047 DD 09/01/17			1,151,202.210	1,197,519.42
GNMA II POOL #0MA4836 3.000% 11/20/2047 DD 11/01/17			7,607,714.990	7,821,805.45
GNMA II POOL #0MA4902 4.500% 12/20/2047 DD 12/01/17			21,540.620	22,631.89
GNMA II POOL #0MA4962 3.500% 01/20/2048 DD 01/01/18			10,662,589.640	11,068,990.83
GNMA II POOL #0MA4964 4.500% 01/20/2048 DD 01/01/18			1,233,456.720	1,294,837.88
GNMA II POOL #0MA5079 4.500% 03/20/2048 DD 03/01/18			2,436,366.340	2,549,096.01
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			32,489.410	33,714.59
GNMA II POOL #0MA5528 4.000% 10/20/2048 DD 10/01/18			2,934,199.662	3,051,331.27
GNMA II POOL #0MA5650 3.500% 12/20/2048 DD 12/01/18			1,921,728.800	1,991,474.39

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA5817 4.000% 03/20/2049 DD 03/01/19			5,577,664.011	5,820,660.30
GNMA II POOL #0MA5932 4.500% 05/20/2049 DD 05/01/19			8,417,128.407	8,830,936.41
GOLDEN CREDIT CARD T 2A A 144A 1.980% 04/15/2022 DD 04/25/17			1,783,000.000	1,781,261.58
GOLDEN CREDIT CARD T 4A A 144A 3.440% 10/15/2025 DD 09/17/18			883,000.000	926,270.97
GOLDEN ENTERTAINMENT 10/17 0.000% 08/15/2024 DD 06/12/17			1,027,725.000	1,030,294.32
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			1,059,000.000	1,202,018.83
GOLDMAN SACHS GROUP INC/THE 2.600% 04/23/2020 DD 01/23/15			1,387,000.000	1,389,575.69
GOLDMAN SACHS GROUP INC/THE 5.250% 07/27/2021 DD 07/27/11			539,000.000	568,037.70
GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/2022 DD 01/24/12			337,000.000	363,080.89
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			440,000.000	496,941.07
GOLDMAN SACHS GROUP INC/THE VAR RT 04/26/2022 DD 01/26/17			1,077,000.000	1,086,246.07
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18			959,000.000	1,046,834.83
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			958,000.000	970,388.26
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17			5,536,000.000	5,563,255.47
GOLDMAN SACHS GROUP INC/THE VAR RT 11/15/2021 DD 09/27/16			650,000.000	654,982.98
GOLDMAN SACHS GROUP INC/THE VAR RT 12/13/2019 DD 12/13/16			225,000.000	225,302.18
GOPHER RESOURCE 2/18 COV-LITE 0.000% 03/06/2025 DD 02/01/18			535,794.520	526,418.12
GOVERNMENT OF CANADA 0.750% 01-SEP-2020 SER E596			2,125,000.000	1,590,700.53
GOVERNMENT OF CANADA 2.250% 01-MAR-2024 SER J546			9,289,000.000	7,255,873.63
GRAFTECH 2/18 COV-LITE TLB 0.000% 02/12/2025 DD 01/23/18			1,057,361.110	1,026,517.89
GRAND AVENUE CRE 2 FL1 AS 144A VAR RT 06/15/2037 DD 06/06/19			706,000.000	706,644.22
GRAND AVENUE CRE 20 FL1 A 144A VAR RT 06/15/2037 DD 06/06/19			1,963,000.000	1,965,355.60
GRAY TELEVISION 10/18 0.000% 11/02/2025 DD 10/24/18			534,942.560	536,354.81
GRAY TELEVISION 2/17 TLB 0.000% 02/07/2024 DD 02/03/17			405,000.000	405,336.15
GREAT WOLF TRUST 2 WOLF A 144A VAR RT 09/15/2034 DD 09/29/17			14,863,000.000	14,858,234.92
GREATBATCH/INTEGER 11/17 TLB			423,377.910	424,436.36
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17			1,365,000.000	1,365,000.00
GREENKO MAURITIUS LTD 144A 6.250% 02/21/2023 DD 08/21/19			910,000.000	921,917.49
GREENKO SOLAR MAURITIUS L 144A 5.550% 01/29/2025 DD 07/29/19			625,000.000	624,830.34
GREENWAY MEDICAL 2/17 COV-LITE TL			1,058,819.420	928,235.22
GREYSTONE COMMERCIAL HC1 AS 144A VAR RT 09/15/2028 DD 09/21/18			412,000.000	410,837.79
GREYSTONE COMMERCIAL HC1 A 144A VAR RT 09/15/2028 DD 09/21/18			1,350,000.000	1,346,602.45
GREYWOLF CLO IV LTD 1A A2 144A VAR RT 04/17/2030 DD 04/17/19			409,000.000	410,022.91
GRIFFON CORP 5.250% 03/01/2022 DD 02/27/14			1,724,000.000	1,736,930.00
GRIFOLS 1/17 TLB 0.000% 01/31/2025 DD 01/12/17			1,050,128.780	1,055,179.90
GROUP 1 AUTOMOTIVE INC VAR RT 06/01/2022 DD 06/01/15			225,000.000	227,250.00
GRUPO AEROPORTUARIO DEL CENTRO 6.850% 06/07/2021			1,725,000.000	88,198.31
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	3,544.27
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	17,535.20

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	23,621.00
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			10,970.234	1,261.58
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			324,326.766	37,297.58
GS MORTGAGE SECURI 3PCK C 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	1,531,427.50
GS MORTGAGE SECURI 3PCK D 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	1,886,940.00
GS MORTGAGE SECURI 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	1,800,447.13
GS MORTGAGE SECURI BOCA A 144A VAR RT 06/15/2038 DD 06/26/19			1,544,000.000	1,544,961.45
GS MORTGAGE SECURI BOCA B 144A VAR RT 06/15/2038 DD 06/26/19			318,000.000	318,197.96
GS MORTGAGE SECURI BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,644,859.47
GS MORTGAGE SECURI FARM A 144A VAR RT 01/10/2043 DD 12/01/17			990,000.000	1,069,729.95
GS MORTGAGE SECURI FBLU A 144A VAR RT 11/15/2035 DD 11/30/18			1,333,000.000	1,332,986.93
GS MORTGAGE SECURI GC14 F 144A VAR RT 08/10/2046 DD 08/01/13			939,000.000	908,429.45
GS MORTGAGE SECURI GC14 G 144A VAR RT 08/10/2046 DD 08/01/13			1,674,000.000	1,099,197.11
GS MORTGAGE SECURI GC22 E 144A 3.582% 06/10/2047 DD 06/01/14			862,000.000	656,524.46
GS MORTGAGE SECURI GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			436,000.000	370,779.46
GS MORTGAGE SECURI GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	200,804.28
GS MORTGAGE SECURI KING D 144A VAR RT 12/10/2027 DD 02/01/13			1,000,000.000	998,790.20
GS MORTGAGE SECURI RIVR D 144A VAR RT 07/15/2035 DD 07/27/18			600,000.000	597,271.20
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			1,240,497.817	914,867.14
GS MORTGAGE SECURI STAY D 144A VAR RT 07/15/2032 DD 08/15/17			2,000,000.000	1,961,458.60
GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			5,477,000.000	5,619,719.67
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,367,004.38
GS MORTGAGE SECURIT G1 A1 144A 2.059% 04/10/2031 DD 03/01/13			97,928.748	97,654.44
GS MORTGAGE SECURIT SMP A 144A VAR RT 08/15/2032 DD 09/26/19			3,000,000.000	3,004,658.40
GS MORTGAGE SECURIT SMP B 144A VAR RT 08/15/2032 DD 09/26/19			7,215,000.000	7,226,189.02
GS MORTGAGE SECURITIES GC18 A3 3.801% 01/10/2047 DD 01/01/14			1,278,002.080	1,351,408.09
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			7,265,000.000	7,802,981.24
GS MORTGAGE SECURITIES GC22 A5 3.862% 06/10/2047 DD 06/01/14			7,378,000.000	7,891,422.47
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,914,120.56
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	578,602.06
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			985,396.120	989,238.87
GULFPORT ENERGY CORP 6.625% 05/01/2023 DD 04/21/15			546,000.000	425,880.00
GVC HOLDING 3/18 (USD) TLB 0.000% 03/29/2024 DD 03/05/18			443,250.000	443,387.41
H&E EQUIPMENT SERVICES INC 5.625% 09/01/2025 DD 03/01/18			1,022,000.000	1,052,046.80
H.B. FULLER 10/17 COV-LITE TLB			499,716.260	497,332.61
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18			638,000.000	638,162.76
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			500,000.000	500,137.06
HALLIBURTON CO 3.250% 11/15/2021 DD 11/14/11			2,895,000.000	2,953,876.51
HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15			475,000.000	530,430.70

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08			690,000.000	912,987.30
HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB			708,815.180	687,167.96
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			408,431.340	407,935.14
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			81,390.280	82,377.79
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			265,385.670	276,218.63
HARBOUR AIRCRAFT INVESTMEN 1 C 8.000% 11/15/2037 DD 11/15/17			7,591,679.201	7,629,637.60
HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB			989,811.060	988,078.89
HARLAND CLARKE 10/17 B7 COV-LITE TL			492,931.250	383,254.04
HARLEY-DAVIDSON FINANCIAL 144A VAR RT 03/02/2021 DD 11/28/18			900,000.000	900,973.34
HARLEY-DAVIDSON FINANCIAL 144A VAR RT 05/21/2020 DD 05/21/18			785,000.000	785,600.21
HARRAH'S 10/17 COV-LITE TL			1,892,450.100	1,891,163.23
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			510,000.000	694,186.35
HARVEST OPERATIONS CORP 144A 3.000% 09/21/2022 DD 09/21/17			1,550,000.000	1,578,659.50
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18			740,000.000	788,523.29
HASHEMITE KINGDOM OF JORDAN GO 2.578% 06/30/2022 DD 06/30/15			1,841,000.000	1,874,790.63
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	1,045,337.70
HAT HOLDINGS I LLC / HAT 144A 5.250% 07/15/2024 DD 07/02/19			150,000.000	157,687.50
HAWAII HOTEL TRUST MAUI A 144A VAR RT 05/15/2038 DD 05/24/19			1,727,000.000	1,728,614.91
HAWAII HOTEL TRUST MAUI B 144A VAR RT 05/15/2038 DD 05/24/19			571,000.000	571,531.43
HC2 HOLDINGS INC 144A 11.500% 12/01/2021 DD 11/20/18			865,000.000	761,200.00
HCA 3/18 B9 TL			545,481.050	546,779.29
HCA INC 5.000% 03/15/2024 DD 03/17/14			4,795,000.000	5,235,892.81
HCA INC 5.125% 06/15/2039 DD 06/12/19			310,000.000	338,110.80
HCA INC 5.250% 04/15/2025 DD 10/17/14			1,205,000.000	1,340,244.30
HCA INC 5.375% 02/01/2025 DD 01/16/15			4,916,000.000	5,370,730.00
HCA INC 5.625% 09/01/2028 DD 08/23/18			2,291,000.000	2,552,861.30
HCA INC 5.875% 02/01/2029 DD 01/30/19			725,000.000	814,341.75
HCA INC 7.500% 02/15/2022 DD 08/01/11			310,000.000	343,573.00
HCP INC 4.250% 11/15/2023 DD 11/12/13			28,000.000	29,890.43
HD SUPPLY 10/18 B5 TL 0.000% 10/17/2023 DD 10/10/18			370,610.430	371,692.62
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			1,471,489.410	1,457,701.54
HEALTHCARE TRUST OF AMERICA HO 3.700% 04/15/2023 DD 10/15/13			11,000.000	11,370.19
HEALTHPEAK PROPERTIES INC 4.200% 03/01/2024 DD 02/21/14			167,000.000	179,605.61
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			248,125.000	234,354.06
HEARTHSIDE FOOD 4/18 COV-LITE TL			1,185,000.000	1,110,345.01
HEARTLAND DENTAL 4/18 COV-LITE 0.000% 04/30/2025 DD 04/03/18			1,111,773.250	1,086,758.35
HECLA MINING CO 6.875% 05/01/2021 DD 11/01/13			658,000.000	651,420.00
HELMERICH & PAYNE INC 4.650% 03/15/2025 DD 03/15/19			132,000.000	142,660.92
HELP/SYSTEMS 3/18 COV-LITE TL 0.000% 03/28/2025 DD 03/13/18			889,395.110	886,059.88

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HEMPSTEAD II CLO LT 2A A1 144A VAR RT 08/10/2029 DD 08/10/17			6,000,000.000	5,996,575.20
HENRY COMPANY 9/16 COV-LITE TLB			646,024.870	645,217.34
HERC HOLDINGS INC 144A 5.500% 07/15/2027 DD 07/09/19			1,013,000.000	1,053,520.00
HERTZ CORP/THE 144A 5.500% 10/15/2024 DD 09/22/16			891,000.000	888,772.50
HERTZ CORP/THE 144A 7.125% 08/01/2026 DD 08/01/19			747,000.000	779,681.25
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			1,760,000.000	1,832,600.00
HESS CORP 3.500% 07/15/2024 DD 06/24/14			590,000.000	602,113.16
HESS CORP 7.875% 10/01/2029 DD 10/01/99			1,492,000.000	1,884,921.02
HESS INFRASTRUCTURE PARTN 144A 5.625% 02/15/2026 DD 11/22/17			300,000.000	313,500.00
HEWLETT PACKARD ENTERPRISE CO VAR RT 03/12/2021 DD 09/13/19			378,000.000	378,741.63
HEWLETT PACKARD ENTERPRISE CO VAR RT 10/05/2021 DD 09/19/18			7,539,000.000	7,539,686.05
HIGHPOINT OPERATING CORP 7.000% 10/15/2022 DD 03/12/12			586,000.000	527,400.00
HIGHWOODS REALTY LP 3.200% 06/15/2021 DD 05/27/14			79,000.000	79,989.52
HIGHWOODS REALTY LP 3.625% 01/15/2023 DD 12/18/12			1,142,000.000	1,182,252.20
HIGHWOODS REALTY LP 4.200% 04/15/2029 DD 03/07/19			295,000.000	316,446.95
HILEX POLY 12/16 COV-LITE TL			554,050.920	532,858.48
HILEX POLY/NOVOLEX 6/18 INCREMENTAL COV-LITE TL			342,481.400	329,316.42
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			1,096,000.000	1,139,840.00
HILTON DOMESTIC OPERATING CO I 5.125% 05/01/2026 DD 05/01/19			1,180,000.000	1,239,000.00
HILTON HOTELS 6/19 COV-LITE TLB2			22,000.000	22,124.74
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	567,331.80
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	617,827.16
HILTON USA TRUST 20 SFP A 144A 2.828% 11/05/2035 DD 11/01/16			3,121,000.000	3,114,012.08
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16			290,000.000	290,212.72
HOFFMASTER 6/18 COV-LITE TL			457,075.000	450,790.22
HOLCIM US FINANCE SARL & 144A 6.000% 12/30/2019 DD 09/29/09			2,109,000.000	2,125,674.47
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			1,707,000.000	1,781,681.25
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18			950,665.060	947,777.61
HORIZON PHARMA USA INC 144A 5.500% 08/01/2027 DD 07/16/19			284,000.000	295,360.00
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			1,195,000.000	1,275,609.16
HPS LOAN MANAGEMEN 16 A2R 144A VAR RT 01/20/2028 DD 08/29/19			1,187,000.000	1,182,706.39
HPS LOAN MANAGEMENT 19 E 144A VAR RT 07/22/2032 DD 08/22/19			1,500,000.000	1,451,390.85
HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08			410,000.000	592,454.22
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			2,667,000.000	2,779,098.14
HSBC HOLDINGS PLC VAR RT 05/22/2030 DD 05/22/19			1,102,000.000	1,176,596.29
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	146,069.56
HT GLOBAL IT SOLUTIONS HO 144A 7.000% 07/14/2021 DD 07/14/16			700,000.000	719,424.96
HUARONG FINANCE 2017 CO L REGS 3.375% 01/24/2020			400,000.000	401,108.00
HUARONG FINANCE II CO LTD REGS 4.500% 01/16/2020			200,000.000	200,826.47

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HUB INTERNATIONAL 4/18 (USD) 0.000% 04/25/2025 DD 04/16/18			1,317,897.500	1,301,608.29
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			1,403,000.000	1,441,161.60
HUBBARD RADIO 5/15 TLB			416,510.660	415,294.44
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			738,000.000	761,985.00
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			2,256,000.000	2,287,020.00
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,790,936.94
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			1,835,000.000	1,922,004.33
HUGHES SATELLITE SYSTEMS CORP 5.250% 08/01/2026 DD 02/01/17			1,055,000.000	1,128,850.00
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			1,415,000.000	1,535,925.90
HUNGARY GOVERNMENT INTERNATION 6.375% 03/29/2021 DD 03/29/11			2,500,000.000	2,652,755.00
HUNT COS INC 144A 6.250% 02/15/2026 DD 02/02/18			1,360,000.000	1,332,800.00
HUNTINGTON INGALLS INDUST 144A 5.000% 11/15/2025 DD 11/17/15			3,628,000.000	3,800,330.00
HUSKY ENERGY INC 4.000% 04/15/2024 DD 03/17/14			599,000.000	627,337.61
HUSKY IMS 3/18 COV-LITE TLB			448,175.000	429,638.49
HYUNDAI AUTO RECEIVABLES A A3 2.660% 06/15/2023 DD 04/10/19			1,365,000.000	1,381,247.86
HYUNDAI CAPITAL AMERICA 144A 3.000% 06/20/2022 DD 06/20/19			2,646,000.000	2,666,050.33
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			433,000.000	439,150.26
HYUNDAI CAPITAL AMERICA 144A 3.450% 03/12/2021 DD 03/12/18			166,000.000	168,087.04
HYUNDAI CAPITAL SERVICES 144A 3.000% 08/29/2022 DD 08/29/17			438,000.000	441,900.35
HYUNDAI FLOORPLAN MAS 1 A 144A 2.680% 04/15/2024 DD 05/22/19			9,130,000.000	9,265,727.50
IAA INC 144A 5.500% 06/15/2027 DD 06/06/19			235,000.000	247,925.00
IAA SPINCO 5/19 TLB			541,750.000	543,781.56
ICAHN ENTERPRISES LP / IC 144A 6.250% 05/15/2026 DD 05/10/19			2,530,000.000	2,653,337.50
ICAHN ENTERPRISES LP / ICAHN E 6.250% 02/01/2022 DD 01/18/17			847,000.000	869,022.00
IHEARTCOMMUNICATIONS INC 144A 5.250% 08/15/2027 DD 08/07/19			382,000.000	397,280.00
IHEARTCOMMUNICATIONS INC 6.375% 05/01/2026 DD 05/01/19			511,515.000	552,436.20
IHEARTCOMMUNICATIONS INC 8.375% 05/01/2027 DD 05/01/19			2,516,719.000	2,718,811.53
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			625,000.000	612,500.00
IHS MARKIT LTD 3.625% 05/01/2024 DD 04/08/19			2,214,000.000	2,293,925.40
IHS MARKIT LTD 4.125% 08/01/2023 DD 07/23/18			466,000.000	490,371.80
IHS MARKIT LTD 4.250% 05/01/2029 DD 04/08/19			3,960,000.000	4,258,702.80
IHS NETHERLANDS HOLDCO BV 144A 8.000% 09/18/2027 DD 09/18/19			400,000.000	408,580.00
ILFC (AERCAP) 2/18 TLB			669,921.000	671,408.22
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			385,193.330	386,225.65
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			637,090.910	666,900.40
ILLINOIS ST 6.125% 07/01/2021 DD 07/01/10			1,035,000.000	1,077,476.40
IMG WORLDWIDE 5/18 TLB 0.000% 05/18/2025 DD 05/02/18			2,876,103.823	2,788,382.65
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19			3,816,000.000	3,823,702.52
IMPERIAL BRANDS FINANCE P 144A 3.750% 07/21/2022 DD 07/21/15			455,000.000	468,408.83

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMPERVA 01/19 1ST LIEN 0.000% 11/20/2025 DD 11/07/18			1,112,212.500	1,078,846.13
INC RESEARCH / INVENTIV HEALTH /SYNEOS 4/18 TL			366,155.020	367,224.19
INDIGO NATURAL RESOURCES 144A 6.875% 02/15/2026 DD 02/06/18			481,000.000	433,501.25
INDONESIA ASAHAN ALUMINIU 144A 5.230% 11/15/2021 DD 11/15/18			1,677,000.000	1,760,111.44
INDONESIA ASAHAN ALUMINIU 144A 5.710% 11/15/2023 DD 11/15/18			3,135,000.000	3,448,500.00
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			1,230,000.000	1,441,516.96
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14			685,000.000	770,477.01
INDONESIA GOVERNMENT INTERNATI 4.450% 02/11/2024 DD 12/11/18			1,045,000.000	1,119,245.25
INDONESIA TREASURY BOND 5.625% 05/15/2023			3,240,000,000.000	221,766.03
INDONESIA TREASURY BOND 6.125% 05/15/2028			42,790,000,000.000	2,789,550.87
INDONESIA TREASURY BOND 6.500% 06/15/2025			10,715,000,000.000	744,045.40
INDONESIA TREASURY BOND 6.625% 05/15/2033			3,134,000,000.000	200,837.76
INDONESIA TREASURY BOND 7.000% 05/15/2022			24,885,000,000.000	1,776,599.85
INDONESIA TREASURY BOND 7.000% 05/15/2027			12,300,000,000.000	860,207.33
INDONESIA TREASURY BOND 7.000% 09/15/2030			23,481,000,000.000	1,614,466.02
INDONESIA TREASURY BOND 7.500% 05/15/2038			10,364,000,000.000	713,918.81
INDONESIA TREASURY BOND 7.500% 06/15/2035			7,286,000,000.000	504,330.80
INDONESIA TREASURY BOND 7.500% 08/15/2032			2,130,000,000.000	148,559.09
INDONESIA TREASURY BOND 8.250% 05/15/2029			6,476,000,000.000	486,931.72
INDONESIA TREASURY BOND 8.250% 07/15/2021			15,118,000,000.000	1,100,749.09
INDONESIA TREASURY BOND 8.375% 03/15/2024			9,770,000,000.000	730,932.87
INDONESIA TREASURY BOND 8.375% 09/15/2026			18,629,000,000.000	1,405,954.48
INDONESIA TREASURY BOND 8.750% 05/15/2031			16,817,000,000.000	1,291,650.72
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,494,000,000.000	506,241.34
INEOS 10/17 (USD) TLB			343,875.000	339,576.56
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			1,427,000.000	1,464,815.50
INFOR (LAWSON) 2/17 (USD) B6 TLB			126,329.040	126,427.58
INFOR US INC 6.500% 05/15/2022 DD 11/15/15			183,000.000	185,973.75
INFORMATICA 1/18 (USD) COV-LITE TLB1			615,431.570	617,739.44
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			1,631,000.000	1,659,542.50
ING BANK NV 144A 5.800% 09/25/2023 DD 09/25/13			700,000.000	776,750.76
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	93,514.13
INNOCOR 2/17 COV-LITE TL			217,983.980	215,259.18
INSTITUTO COSTARRICENSE D 144A 6.950% 11/10/2021 DD 11/10/11			220,000.000	226,052.20
INTEL CORP 4.100% 05/11/2047 DD 05/11/17			175,000.000	204,983.26
INTEL CORP 4.100% 05/19/2046 DD 05/19/16			310,000.000	361,352.85
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18			1,313,000.000	1,322,440.47
INTERNATIONAL AIRPORT FIN 144A 12.000% 03/15/2033 DD 03/14/19			400,000.000	443,500.00
INTERNATIONAL BANK FOR RECONST 2.500% 03/12/2020			565,000.000	383,426.70



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			5,330,000.000	3,672,649.05
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	830,852.59
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			1,725,000.000	1,154,717.59
INTERNATIONAL BANK FOR RECONST 7.450% 08/20/2021			4,475,000,000.000	318,150.63
INTERNATIONAL BUSINESS MACHINE 3.300% 05/15/2026 DD 05/15/19			3,951,000.000	4,166,413.18
INTERNATIONAL BUSINESS MACHINE 3.500% 05/15/2029 DD 05/15/19			2,419,000.000	2,596,130.47
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			1,645,000.000	1,047,351.13
INTERNATIONAL GAME TECHNO 144A 6.250% 01/15/2027 DD 09/26/18			141,000.000	156,157.50
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			1,115,000.000	1,176,623.27
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			4,113,000.000	4,565,717.91
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10			2,925,000.000	3,129,544.05
INTERNATIONAL LEASE FINANCE CO 8.625% 01/15/2022 DD 12/22/11			2,864,000.000	3,250,665.77
INTERNET BRANDS 8/17 COV-LITE 0.000% 09/13/2024 DD 08/03/17			901,600.000	894,414.25
INTERSTATE POWER & LIGHT CO 3.250% 12/01/2024 DD 11/24/14			725,000.000	756,205.34
INTESA SANPAOLO SPA 144A 6.500% 02/24/2021 DD 02/24/11			1,438,000.000	1,510,442.59
INTRAWEST 7/17 (USD) TLB1			2,241,923.460	2,244,725.87
INVITATION HOMES 2/17 TLB			1,055,000.000	1,028,625.00
ION MEDIA 7/19 TLB 0.000% 12/17/2024 DD 07/09/19			1,215,354.070	1,212,315.69
IQVIA INC 144A 5.000% 05/15/2027 DD 05/10/19			701,000.000	734,297.50
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,493,910.58
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			1,220,000.000	1,226,100.00
IRELAND GOVERNMENT BOND REGS 3.400% 03/18/2024			4,200,000.000	5,378,534.41
IRELAND GOVERNMENT BOND REGS 3.900% 03/20/2023			4,395,000.000	5,535,403.76
IRI 11/18 TLB 0.000% 11/07/2025 DD 10/23/18			2,416,737.500	2,321,590.55
IRON MOUNTAIN 3/18 TLB			778,150.000	770,368.50
IRON MOUNTAIN INC 144A 4.875% 09/15/2029 DD 09/09/19			1,160,000.000	1,177,748.00
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			370,000.000	382,476.40
IRON MOUNTAIN INC 5.750% 08/15/2024 DD 08/10/12			1,532,000.000	1,547,320.00
ISRAEL ELECTRIC CORP LTD 144A 5.000% 11/12/2024			825,000.000	907,912.50
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			565,000.000	643,145.15
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			1,425,000.000	1,993,520.31
ISTAR INC 4.625% 09/15/2020 DD 09/20/17			680,000.000	688,289.20
ISTAR INC 4.750% 10/01/2024 DD 09/16/19			650,000.000	661,427.00
ISTAR INC 6.000% 04/01/2022 DD 03/13/17			856,000.000	881,337.60
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18			825,000.000	832,935.98
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	214,276.60
J.P. MORGAN CHASE C PHH A 144A VAR RT 06/15/2035 DD 08/07/18			552,378.840	551,418.92
J.P. MORGAN CHASE ICON A 144A 3.884% 01/05/2034 DD 04/01/19			804,000.000	856,171.56
J.P. MORGAN CHASE ICON B 144A 4.235% 01/05/2034 DD 04/01/19			227,000.000	241,661.93

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
J.P. MORGAN CHASE ICON C 144A 4.536% 01/05/2034 DD 04/01/19			211,000.000	224,573.63
J.P. MORGAN CHASE ICON D 144A 5.038% 01/05/2034 DD 04/01/19			216,000.000	229,370.40
J.P. MORGAN CHASE ICON XA 144A VAR RT 01/05/2034 DD 04/01/19			31,755,000.000	1,637,608.53
J.P. MORGAN CHASE ICON XB 144A VAR RT 01/05/2034 DD 04/01/19			24,003,000.000	594,945.56
J.P. MORGAN CHASE NINE A 144A VAR RT 09/06/2038 DD 09/01/16			1,935,000.000	1,995,353.81
J.P. MORGAN CHASE WIKI C 144A 3.554% 10/05/2031 DD 10/01/16			200,000.000	202,659.42
JACK OHIO FINANCE LLC / J 144A 6.750% 11/15/2021 DD 11/08/16			888,000.000	906,870.00
JAGGED PEAK ENERGY LLC 5.875% 05/01/2026 DD 11/01/18			1,175,000.000	1,177,937.50
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,950,000.000	2,015,812.50
JAMES HARDIE INTERNATIONA 144A 4.750% 01/15/2025 DD 12/13/17			672,000.000	692,160.00
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			339,000.000	351,712.50
JAMESTOWN CLO VI-R 6RA A1 144A VAR RT 04/25/2030 DD 05/18/18			4,600,000.000	4,572,532.94
JAPAN GOVERNMENT FIVE YEAR BON 0.100% 12/20/2023			710,150,000.000	6,697,127.06
JBS INVESTMENTS II GMBH 144A 7.000% 01/15/2026 DD 10/26/18			395,000.000	426,201.05
JBS USA LUX SA / JBS USA 144A 5.500% 01/15/2030 DD 08/06/19			333,000.000	352,973.34
JBS USA LUX SA / JBS USA 144A 5.750% 06/15/2025 DD 06/04/15			1,634,000.000	1,702,333.88
JBS USA LUX SA / JBS USA 144A 5.875% 07/15/2024 DD 06/25/14			583,000.000	600,519.15
JD POWER 10/18 COV-LITE TL			957,793.810	958,196.09
JDA SOFTWARE 10/16 TLB			257,712.500	257,712.50
JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13			2,138,000.000	2,320,169.49
JEFFERIES GROUP LLC 6.875% 04/15/2021 DD 06/28/10			1,026,000.000	1,090,281.16
JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			1,537,000.000	1,678,739.08
JO-ANN STORES 9/16 TL			1,228,501.180	838,452.06
JOHNSON & JOHNSON 2.450% 03/01/2026 DD 03/01/16			1,285,000.000	1,307,529.86
JOHNSON CONTROLS INTERNATIONAL 5.000% 03/30/2020 DD 09/30/16			10,000.000	10,133.05
JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016			140,000.000	147,641.09
JOSEPH T RYERSON & SON IN 144A 11.000% 05/15/2022 DD 05/24/16			430,000.000	453,112.50
JOSTENS/CHAMP ACQUISITION 0.000% 12/19/2025 DD 11/27/18			415,275.000	413,979.34
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,392,694.76
JP MORGAN CHASE CO C13 NR 144A VAR RT 01/15/2046 DD 07/01/13			1,276,000.000	686,814.15
JP MORGAN CHASE CO MARG A 144A VAR RT 05/15/2034 DD 05/30/19			789,000.000	791,193.42
JP MORGAN CHASE CO WLDN A 144A 3.905% 05/05/2030 DD 05/01/12			4,086,661.567	4,209,478.82
JP MORGAN CHASE COM AON A 144A 4.128% 07/05/2031 DD 06/01/18			4,491,000.000	4,807,368.94
JP MORGAN CHASE COM AON D 144A VAR RT 07/05/2031 DD 06/01/18			4,104,000.000	4,368,186.39
JP MORGAN CHASE COM LAQ A 144A VAR RT 06/15/2032 DD 07/06/18			1,449,836.340	1,448,465.08
JP MORGAN CHASE COM LAQ D 144A VAR RT 06/15/2032 DD 07/06/18			2,288,765.190	2,303,817.03
JP MORGAN CHASE COM LC9 E 144A VAR RT 12/15/2047 DD 12/01/12			1,343,000.000	1,321,189.41
JP MORGAN CHASE COM LC9 G 144A VAR RT 12/15/2047 DD 12/01/12			927,000.000	763,013.70
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,328,754.66

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JP MORGAN CHASE COM UES B 144A 4.142% 05/05/2032 DD 05/01/19			983,000.000	1,047,492.18
JP MORGAN CHASE COMMER CB18 AJ VAR RT 06/12/2047 DD 03/01/07			8,708,000.000	7,224,809.03
JP MORGAN CHASE COMMER LD11 AJ VAR RT 06/15/2049 DD 07/01/07			4,261,682.800	2,141,325.14
JP MORGAN CHASE COMMER LDP9 AJ 5.411% 05/15/2047 DD 12/01/06			1,466,704.661	1,730,711.50
JP MORGAN CHASE COMMERC CB18 B VAR RT 06/12/2047 DD 03/01/07			1,356,736.428	97,060.92
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			52,743.560	2,637.18
JP MORGAN CHASE COMMERC C8 A3 2.829% 10/15/2045 DD 10/01/12			11,773.700	11,980.63
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			403,743.810	416,957.46
JPMBB COMMERCIAL MO C23 E 144A VAR RT 09/15/2047 DD 09/01/14			929,000.000	785,565.93
JPMBB COMMERCIAL MO C23 F 144A VAR RT 09/15/2047 DD 09/01/14			201,000.000	122,533.54
JPMBB COMMERCIAL MO C26 E 144A 4.000% 01/15/2048 DD 12/01/14			3,047,000.000	2,618,937.02
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14			7,235,000.000	7,781,835.05
JPMORGAN CHASE & CO 3.200% 06/15/2026 DD 06/07/16			980,000.000	1,017,376.06
JPMORGAN CHASE & CO 3.625% 12/01/2027 DD 11/16/16			1,795,000.000	1,889,772.80
JPMORGAN CHASE & CO 3.875% 09/10/2024 DD 09/10/14			1,704,000.000	1,813,097.90
JPMORGAN CHASE & CO 4.125% 12/15/2026 DD 12/09/14			615,000.000	671,047.28
JPMORGAN CHASE & CO REGS 2.750% 08/24/2022			515,000.000	606,305.02
JPMORGAN CHASE & CO VAR RT 01/15/2023 DD 12/08/16			221,000.000	222,723.98
JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17			495,000.000	521,959.40
JPMORGAN CHASE & CO VAR RT 06/07/2021 DD 06/07/16			7,575,000.000	7,668,702.75
JPMORGAN CHASE & CO VAR RT 07/23/2029 DD 07/23/18			970,000.000	1,075,048.50
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			1,340,000.000	1,480,503.34
JPMORGAN CHASE & CO VAR RT 10/15/2025 DD 09/12/19			2,972,000.000	2,960,762.13
JPMORGAN CHASE & CO VAR RT 10/15/2030 DD 09/12/19			817,000.000	811,261.29
JPMORGAN CHASE & CO VAR RT 10/24/2023 DD 10/24/16			3,100,000.000	3,149,151.09
JPMORGAN CHASE BANK NA VAR RT 02/01/2021 DD 02/01/18			1,210,000.000	1,212,005.90
JPMORGAN CHASE BANK NA VAR RT 04/26/2021 DD 04/26/18			4,220,000.000	4,240,763.07
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			138,015.580	29,673.35
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			159,510.741	97,284.00
JUICE PLUS+ 11/18 TL			856,625.000	721,706.56
K-MAC 3/18 TL 0.000% 03/14/2025 DD 02/22/18			837,801.630	821,397.47
KALLPA GENERACION SA 144A 4.125% 08/16/2027 DD 08/16/17			200,000.000	207,002.00
KAR AUCTION 5/17 B5 TL			31,076.540	31,193.08
KAR AUCTION 9/19 COV-LITE B6 TLB			1,103,235.590	1,107,372.73
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			1,370,000.000	1,417,950.00
KAZTRANS GAS JSC 144A 4.375% 09/26/2027 DD 09/26/17			200,000.000	209,497.60
KB HOME 6.875% 06/15/2027 DD 02/20/19			380,000.000	427,500.00
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			760,000.000	779,714.40
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			270,000.000	320,383.59

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KEURIG DR PEPPER INC 3.200% 11/15/2021 DD 11/15/11			470,000.000	475,444.46
KEURIG DR PEPPER INC 4.057% 05/25/2023 DD 05/25/19			996,000.000	1,053,318.88
KEYBANK NA/CLEVELAND OH 3.900% 04/13/2029 DD 03/13/19			640,000.000	694,337.88
KEYCORP 2.550% 10/01/2029 DD 09/11/19			510,000.000	498,855.34
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17			880,000.000	916,300.00
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,748,000.000	1,813,550.00
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			2,130,000.000	2,254,605.00
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			1,462,815.840	1,384,394.28
KILROY REALTY LP 3.050% 02/15/2030 DD 09/17/19			2,024,000.000	1,982,629.11
KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15			145,000.000	156,194.18
KINDER MORGAN ENERGY PARTNERS 3.950% 09/01/2022 DD 03/14/12			159,000.000	165,353.68
KINDER MORGAN INC/DE 4.300% 06/01/2025 DD 11/26/14			615,000.000	664,890.27
KINETIC CONCEPTS INC / KC 144A 12.500% 11/01/2021 DD 10/06/16			65,000.000	69,062.50
KINETIC CONCEPTS INC / KC 144A 7.875% 02/15/2021 DD 02/09/16			228,000.000	232,651.20
KINROSS GOLD CORP 5.125% 09/01/2021 DD 03/01/12			154,000.000	159,775.00
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			1,843,000.000	2,051,351.15
KLA CORP 4.100% 03/15/2029 DD 03/20/19			1,999,000.000	2,205,430.95
KLA CORP 4.650% 11/01/2024 DD 11/06/14			352,000.000	387,567.80
KLABIN AUSTRIA GMBH 144A 5.750% 04/03/2029 DD 04/03/19			550,000.000	576,125.00
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			497,000.000	392,630.00
KONTOOR 4/19 TLB			616,125.000	617,665.32
KOREA INTERNATIONAL BOND 3.500% 09/20/2028 DD 09/20/18			995,000.000	1,096,907.90
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			922,000.000	949,177.70
KRAFT HEINZ FOODS CO 144A 4.875% 10/01/2049 DD 09/25/19			510,000.000	514,972.08
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			740,000.000	706,507.03
KRAFT HEINZ FOODS CO VAR RT 02/10/2021 DD 08/10/17			5,910,000.000	5,897,224.95
KREDITANSTALT FUER WIEDERAUFBA 0.000% 09/15/2023			385,000.000	429,423.53
KREDITANSTALT FUER WIEDERAUFBA 0.375% 03/15/2023			795,000.000	895,690.88
KREDITANSTALT FUER WIEDERAUFBA 1.625% 05/29/2020 DD 05/31/17			1,095,000.000	1,092,810.44
KREDITANSTALT FUER WIEDERAUFBA 2.125% 08/15/2023			2,255,000.000	2,718,991.51
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			3,375,000.000	2,374,742.64
L BRANDS INC 5.250% 02/01/2028 DD 01/23/18			84,000.000	78,153.60
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			425,000.000	368,156.25
L BRANDS INC 7.500% 06/15/2029 DD 06/20/19			408,000.000	405,960.00
L3 TECHNOLOGIES INC 4.950% 02/15/2021 DD 02/07/11			1,450,000.000	1,489,610.26
LABL ESCROW ISSUER LLC 144A 6.750% 07/15/2026 DD 07/01/19			386,000.000	402,405.00
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			945,000.000	966,262.50
LAMAR FUNDING LTD 144A 3.958% 05/07/2025 DD 05/07/15			200,000.000	185,943.60
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			1,621,000.000	1,523,740.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LAS VEGAS SANDS CORP 3.200% 08/08/2024 DD 07/31/19			2,924,000.000	2,978,190.11
LB-S FORTIVA LLC			747,365.850	697,032.40
LB-T FOUNDATION LLC 10.278% 07/15/2041 DD 07/01/16			1,298,455.740	1,451,833.61
LB-U AFF LLC			755,117.710	890,792.08
LB-W CREDNINJ LLC			431,486.090	482,823.45
LB-Y PARK CITIES			536,072.630	570,354.14
LB-Z DIVVY LLC 0.000% 12/31/2050 DD 02/14/18			2,264,957.010	2,435,882.08
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			420,000.000	427,875.00
LCM XXIV LTD 24A A 144A VAR RT 03/20/2030 DD 03/23/17			896,000.000	898,464.00
LEARFIELD COMMUNICATIONS 11/16 COV-LITE TLB			386,542.960	387,509.32
LEARNING CARE 3/18 COV-LITE TLB			930,825.000	926,459.43
LENDMARK FUNDING TRU 2A A 144A 2.800% 05/20/2026 DD 11/17/17			1,428,000.000	1,427,458.65
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,547,000.000	1,629,764.50
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18			565,000.000	605,962.50
LENNAR CORP 5.000% 06/15/2027 DD 12/15/17			297,000.000	317,790.00
LENNAR CORP 5.250% 06/01/2026 DD 06/01/18			318,000.000	343,837.50
LENNAR CORP 5.875% 11/15/2024 DD 05/15/18			45,000.000	49,837.50
LENNAR CORP 6.250% 12/15/2021 DD 12/15/17			813,000.000	859,747.50
LEVEL 3 2/17 TLB			900,000.000	901,314.00
LEVEL 3 FINANCING INC 5.375% 01/15/2024 DD 01/15/16			1,459,000.000	1,487,961.15
LEVEL 3 PARENT LLC 5.750% 12/01/2022 DD 12/01/14			94,000.000	94,376.00
LGI HOMES INC 144A 6.875% 07/15/2026 DD 07/06/18			250,000.000	260,000.00
LIBERTY CABLEVISION 6/14 TL			895,000.000	891,643.75
LIFE TIME FITNESS 1/17 TL			1,150,882.580	1,150,099.98
LIGHTSTONE 2/18 COV-LITE TLB 0.000% 01/30/2024 DD 01/29/18			775,899.280	742,799.42
LIGHTSTONE 2/18 COV-LITE TLC 0.000% 01/30/2024 DD 01/29/18			43,761.993	41,895.11
LIMA METRO LINE 2 FINANCE 144A 4.350% 04/05/2036 DD 08/01/19			400,000.000	425,500.00
LINCOLN NATIONAL CORP 3.050% 01/15/2030 DD 08/19/19			3,114,000.000	3,109,785.45
LIONS GATE 3/18 TLA 0.000% 03/20/2023 DD 03/02/18			1,038,375.000	1,020,203.44
LISTRINDO CAPITAL BV 144A 4.950% 09/14/2026 DD 09/13/16			400,000.000	405,600.00
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			464,000.000	480,721.41
LLOYDS BANK PLC 144A 6.500% 09/14/2020 DD 09/14/10			722,000.000	747,420.26
LLOYDS BANK PLC 2.250% 08/14/2022 DD 08/14/19			965,000.000	962,615.92
LLPL CAPITAL PTE LTD 144A 6.875% 02/04/2039 DD 02/04/19			395,280.000	458,959.60
LMREC 2019-CRE3 IN CRE3 A 144A VAR RT 12/22/2035 DD 04/04/19			1,782,000.000	1,791,187.99
LOANCORE 2019-CRE CRE3 AS 144A VAR RT 04/15/2034 DD 05/30/19			394,000.000	394,531.90
LOANCORE 2019-CRE2 CRE2 A 144A VAR RT 05/15/2036 DD 05/30/19			1,868,000.000	1,870,521.80
LOANCORE 2019-CRE3 CRE3 A 144A VAR RT 04/15/2034 DD 05/30/19			1,891,000.000	1,892,489.16
LOCKHEED MARTIN/LEIDOS 6/16 (ABACUS) COV-LITE TLB			757,597.870	760,438.87

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LOGAN QUAKER LLC			2,674,100.000	2,734,508.14
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			108,172.640	110,100.95
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,763,587.620	1,439,986.92
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	83,650.00
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	345,358.60
LOUISVILLE GAS & ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			345,000.000	405,491.06
LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12			150,000.000	169,230.71
LSTAR COMMERCIAL MOR 5 A2 144A 2.776% 03/10/2050 DD 03/01/17			3,768,064.000	3,795,986.10
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			2,210,000.000	2,268,012.50
LUCID ENERGY GROUP 2/18 TL 0.000% 02/17/2025 DD 01/23/18			373,880.300	352,071.86
LUKOIL INTERNATIONAL FINA 144A 6.125% 11/09/2020 DD 11/09/10			200,000.000	207,980.00
LUMOS NETWORKS 10/17 COV-LITE TLB			369,375.000	365,064.39
LYONDELLBASELL INDUSTRIES NV 6.000% 11/15/2021 DD 05/15/12			553,000.000	589,687.59
M/I HOMES INC 6.750% 01/15/2021 DD 12/01/15			343,000.000	346,430.00
M360 2019-CRE2 LL CRE2 AS 144A VAR RT 09/15/2034 DD 08/29/19			7,616,000.000	7,639,846.46
M360 2019-CRE2 LLC CRE2 A 144A VAR RT 09/15/2034 DD 08/29/19			2,496,000.000	2,502,697.52
MACDONALD DETTWILER (MDA) 7/17 TLB			2,206,657.890	1,940,292.22
MACQUARIE BANK LTD 144A 6.625% 04/07/2021 DD 04/07/11			999,000.000	1,058,857.04
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			854,000.000	900,981.98
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			227,000.000	231,363.49
MADISON PARK FUND 10A ER2 144A VAR RT 01/20/2029 DD 06/06/19			1,000,000.000	981,433.30
MADISON PARK FUND 16A A2R 144A VAR RT 04/20/2026 DD 12/22/16			250,000.000	250,349.50
MAGELLAN MIDSTREAM PARTNERS LP 4.250% 02/01/2021 DD 08/11/10			750,000.000	769,134.23
MAGNETITE XVIII LT 18A AR 144A VAR RT 11/15/2028 DD 11/15/18			1,231,000.000	1,231,771.23
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			330,000.000	330,000.00
MALAYSIA GOVERNMENT BOND 3.620% 11/30/2021			1,640,000.000	395,657.25
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	484,959.70
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			9,098,000.000	2,226,372.09
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	662,143.72
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	785,644.04
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			8,205,000.000	2,024,002.26
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021			4,020,000.000	977,366.23
MANITOWOC 10/18 TLB			508,595.398	509,231.14
MANUFACTURERS & TRADERS TRUST VAR RT 12/28/2020 DD 12/28/05			250,000.000	250,121.57
MARATHON OIL CORP 4.400% 07/15/2027 DD 07/24/17			2,970,000.000	3,167,079.91
MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07			195,000.000	247,098.54
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			690,000.000	741,547.71
MARATHON PETROLEUM CORP 5.375% 10/01/2022 DD 04/01/19			2,179,000.000	2,206,277.13
MARRIOTT INTERNATIONAL INC/MD VAR RT 12/01/2020 DD 11/16/18			1,163,000.000	1,166,750.44

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARRIOTT OWNERSHIP RESORT 144A 4.750% 01/15/2028 DD 10/01/19			246,000.000	248,460.00
MARRIOTT OWNERSHIP RESORTS 0.000% 08/29/2025 DD 07/24/18			853,550.000	857,109.31
MARTIN MARIETTA MATERIALS INC 4.250% 07/02/2024 DD 07/02/14			500,000.000	534,970.36
MARTIN MARIETTA MATERIALS INC VAR RT 05/22/2020 DD 05/22/17			750,000.000	751,029.84
MARTIN MARIETTA MATERIALS INC VAR RT 12/20/2019 DD 12/20/17			800,000.000	800,135.90
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			210,000.000	195,039.60
MARVELL TECHNOLOGY GROUP LTD 4.200% 06/22/2023 DD 06/22/18			510,000.000	534,546.24
MASERGY COMMUNICATIONS 6/17 TL B			932,131.340	915,819.04
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			440,000.000	521,341.80
MASTER CREDIT CARD T 1A A 144A 2.260% 07/21/2021 DD 01/31/17			3,013,000.000	3,013,347.70
MASTER CREDIT CARD T 1A B 144A 3.570% 07/21/2022 DD 01/24/19			200,000.000	202,413.58
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			1,876,000.000	1,879,564.40
MATCH GROUP 8/17 TL			150,000.000	150,000.00
MATCH GROUP INC 144A 5.625% 02/15/2029 DD 02/15/19			710,000.000	761,475.00
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	754,950.00
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			872,000.000	909,879.68
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			1,325,000.000	1,361,371.25
MAXLINEAR 4/17 COV-LITE TLB			483,459.150	481,041.86
MCDONALD'S CORP 3.700% 01/30/2026 DD 12/09/15			1,005,000.000	1,078,745.96
MCDONALD'S CORP VAR RT 10/28/2021 DD 05/22/18			725,000.000	725,143.63
MEDCO OAK TREE PTE LTD 144A 7.375% 05/14/2026 DD 05/14/19			1,505,000.000	1,517,040.00
MEDCO STRAITS SERVICES PT 144A 8.500% 08/17/2022 DD 08/17/17			200,000.000	213,798.69
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			893,000.000	910,860.00
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			110,000.000	134,529.25
MERCEDES-BENZ MASTER BA A 144A 2.610% 05/15/2024 DD 05/22/19			1,361,000.000	1,382,903.39
MERCER FIELD II CLO 1A A1 144A VAR RT 04/15/2029 DD 03/27/17			537,998.000	537,727.82
MEREDITH 10/18 TLB			656,867.309	657,359.96
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			890,000.000	938,950.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,196,715.00
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	327,750.00
MERRILL COMMUNICATIONS 9/19 COV-LITE TLB			675,000.000	669,937.50
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			338,136.312	342,928.04
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			2,159,110.236	1,835,243.70
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			200,000.000	201,250.00
MEXICO GOVERNMENT INTERNATIONA 3.750% 01/11/2028 DD 01/11/18			885,000.000	911,992.50
MEXICO GOVERNMENT INTERNATIONA 4.125% 01/21/2026 DD 01/21/16			1,085,000.000	1,150,110.85
MEXICO GOVERNMENT INTERNATIONA 4.500% 01/31/2050 DD 07/31/19			395,000.000	415,599.25
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			2,072,000.000	2,266,250.00
MGM 6/18 2ND LIEN COV-LITE TL			755,000.000	745,562.50

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MGM GROWTH PROPERTIES OPE 144A 5.750% 02/01/2027 DD 01/25/19			1,298,000.000	1,457,394.40
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			377,000.000	391,137.50
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			304,000.000	322,240.00
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			683,000.000	748,738.75
MGM RESORT 4/16 COV-LITE TLB			441,281.470	441,956.63
MGM RESORTS 4/16 (250MM) TLA			1,798,000.000	1,789,010.00
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			585,000.000	644,494.50
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			1,436,000.000	1,555,690.60
MICHAELS STORES 5/18 TLB			1,277,226.700	1,245,934.64
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			42,545.580	41,942.71
MICRO FOCUS 6/17 (SEATTLE 0.000% 06/21/2024 DD 04/06/17			287,320.940	283,249.60
MICROCHIP TECHNOLOGY 5/18 TLB 0.000% 05/29/2025 DD 05/08/18			488,270.500	489,032.20
MICROSOFT CORP 2.400% 08/08/2026 DD 08/08/16			1,070,000.000	1,089,746.33
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	132,113.80
MIDCONTINENT 7/19 TL			895,000.000	900,593.75
MIDWEST CONNECTOR CAPITAL 144A 3.625% 04/01/2022 DD 03/11/19			526,000.000	539,576.52
MIDWEST CONNECTOR CAPITAL 144A 3.900% 04/01/2024 DD 03/11/19			2,772,000.000	2,919,747.63
MILACRON 1/17 COV-LITE TLB			2,697,388.080	2,694,016.35
MILFORD CROSSING LLC			1,022,069.504	1,091,924.55
MINEJESA CAPITAL BV 144A 4.625% 08/10/2030 DD 08/10/17			400,000.000	410,413.77
MISSION BROADCASTING 10/18 COV-LITE TLB3			25,321.490	25,333.39
MISSISSIPPI POWER CO VAR RT 03/27/2020 DD 03/27/18			500,000.000	500,191.17
MISYS 6/17 (USD) COV-LITE TLB			597,998.020	581,266.04
MITEL NETWORKS 7/18 TL 0.000% 11/30/2025 DD 06/26/18			794,000.000	734,450.00
MITSUBISHI UFJ FINANCIAL GROUP 2.623% 07/18/2022 DD 07/18/19			1,500,000.000	1,513,555.76
MITSUBISHI UFJ FINANCIAL GROUP 3.195% 07/18/2029 DD 07/18/19			1,105,000.000	1,141,790.10
MITSUBISHI UFJ FINANCIAL GROUP 3.218% 03/07/2022 DD 03/07/19			1,481,000.000	1,515,845.01
MIZUHO FINANCIAL GROUP INC VAR RT 07/16/2023 DD 07/16/19			715,000.000	720,954.77
MIZUHO FINANCIAL GROUP INC VAR RT 09/13/2025 DD 09/13/19			925,000.000	922,460.24
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			563,136.468	396,060.69
MOLSON COORS BREWING CO 1.250% 07/15/2024			715,000.000	808,945.36
MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16			883,324.340	840,818.77
MONDELEZ INTERNATIONAL HO 144A 2.125% 09/19/2022 DD 09/19/19			1,900,000.000	1,894,827.52
MONDELEZ INTERNATIONAL HO 144A 2.250% 09/19/2024 DD 09/19/19			2,843,000.000	2,829,278.66
MONEYGRAM PAYMENT 6/19 TLB			974,302.760	915,844.60
MONONGAHELA POWER CO 144A 4.100% 04/15/2024 DD 11/27/13			3,200,000.000	3,430,503.01
MONTAGE RESOURCES CORP 8.875% 07/15/2023 DD 01/15/16			508,000.000	388,620.00
MORGAN STANLEY 2.625% 11/17/2021 DD 11/17/16			740,000.000	747,039.97



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN STANLEY 4.875% 11/01/2022 DD 10/23/12			3,551,000.000	3,808,268.03
MORGAN STANLEY BANK C13 F 144A 3.707% 11/15/2046 DD 12/01/13			1,015,000.000	810,090.58
MORGAN STANLEY BANK C15 F 144A 4.000% 04/15/2047 DD 04/01/14			795,000.000	737,325.93
MORGAN STANLEY BANK C17 D 144A VAR RT 08/15/2047 DD 08/01/14			2,741,000.000	2,678,862.90
MORGAN STANLEY BANK C19 E 144A 3.250% 12/15/2047 DD 12/01/14			1,734,000.000	1,440,502.47
MORGAN STANLEY BANK C21 D 144A VAR RT 03/15/2048 DD 02/01/15			278,000.000	260,341.61
MORGAN STANLEY BANK C5 H 144A 4.500% 08/15/2045 DD 07/01/12			1,044,000.000	943,066.70
MORGAN STANLEY BANK C6 G 144A VAR RT 11/15/2045 DD 10/01/12			1,340,000.000	1,262,782.10
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 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	1,501,824.06
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	512,315.50
MORGAN STANLEY BANK OF A C8 A4 3.134% 12/15/2048 DD 02/01/13			85,000.000	87,373.83
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	580,694.64
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	500,844.60
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,659,775.19
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,025,000.000	1,072,954.32
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,858,021.81
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,786,877.57
MORGAN STANLEY CAP 150E A 144A 3.912% 09/09/2032 DD 09/01/14			4,283,000.000	4,587,958.16
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			2,640,000.000	2,638,595.00
MORGAN STANLEY CAPI CLS C 144A VAR RT 11/15/2034 DD 12/18/17			605,000.000	605,000.85
MORGAN STANLEY CAPI CPT A 144A 3.350% 07/13/2029 DD 07/01/14			1,500,000.000	1,526,157.45
MORGAN STANLEY VAR RT 01/20/2022 DD 01/20/17			877,000.000	885,496.37
MORGAN STANLEY VAR RT 07/22/2025 DD 07/23/19			411,000.000	415,117.66
MORGAN STANLEY VAR RT 10/24/2023 DD 10/24/16			3,850,000.000	3,919,377.00
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	1,121,101.88
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10			2,341,000.000	2,361,252.79
MOUNTAIN VIEW CLO X 1A A1 144A VAR RT 04/15/2029 DD 03/25/19			524,000.000	524,541.92
MP CLO IV LTD 2A BRR 144A VAR RT 07/25/2029 DD 07/25/17			550,000.000	550,240.57
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			2,003,000.000	1,845,263.75
MPLX LP 144A 5.250% 01/15/2025 DD 07/15/19			3,824,000.000	4,036,462.36
MPLX LP 144A 6.375% 05/01/2024 DD 05/01/19			1,838,000.000	1,927,892.53
MPLX LP 4.000% 03/15/2028 DD 02/08/18			665,000.000	693,311.64
MPLX LP 4.700% 04/15/2048 DD 02/08/18			690,000.000	720,164.02
MPLX LP 4.800% 02/15/2029 DD 11/15/18			1,010,000.000	1,114,996.03
MPLX LP 5.500% 02/15/2049 DD 11/15/18			160,000.000	185,554.63
MPLX LP VAR RT 09/09/2022 DD 09/09/19			1,242,000.000	1,245,918.51
MPT OPERATING PARTNERSHIP LP / 4.625% 08/01/2029 DD 07/26/19			1,350,000.000	1,390,500.00
MPT OPERATING PARTNERSHIP LP / 5.000% 10/15/2027 DD 09/21/17			250,000.000	261,875.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MPT OPERATING PARTNERSHIP LP / 5.250% 08/01/2026 DD 07/22/16			195,000.000	204,311.25
MRC 5/18 COV-LITE TLB			240,712.500	240,712.50
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14			944,000.000	974,680.00
MTS SYSTEMS CORP 144A 5.750% 08/15/2027 DD 07/16/19			236,000.000	245,440.00
MULTIPLAN 6/16 COV-LITE TL			1,003,559.080	954,424.82
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16			1,112,000.000	1,162,040.00
MURPHY OIL CORP VAR RT 12/01/2022 DD 11/30/12			80,000.000	81,000.00
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			652,475.290	672,626.79
MWI HOLDINGS 4/18 COV-LITE TLB 0.000% 09/30/2024 DD 04/04/18			367,500.000	354,869.02
MYLAN INC 4.550% 04/15/2028 DD 10/15/18			1,050,000.000	1,114,447.58
MYLAN NV 5.250% 06/15/2046 DD 12/15/16			250,000.000	266,377.72
NABORS INDUSTRIES INC 5.750% 02/01/2025 DD 08/01/18			1,834,000.000	1,357,160.00
NAI ENTERTAINMENT 4/18 0.000% 04/25/2025 DD 04/10/18			1,238,963.900	1,239,744.44
NASCAR 7/19 COV-LITE TLB			645,000.000	648,928.05
NATGASOLINE 10/18 TLB 0.000% 10/31/2025 DD 10/18/18			689,787.500	688,063.03
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	602,097.83
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	551,152.50
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			265,000.000	272,407.41
NATIONAL FUEL GAS CO 4.900% 12/01/2021 DD 12/01/11			102,000.000	105,687.82
NATIONAL GAS CO OF TRINID 144A 6.050% 01/15/2036 DD 01/20/06			670,000.000	697,644.20
NATIONAL OILWELL VARCO INC 2.600% 12/01/2022 DD 11/20/12			4,142,000.000	4,164,203.28
NATIONAL RURAL UTILITIES COOPE 2.300% 09/15/2022 DD 08/30/17			1,800,000.000	1,808,658.40
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			395,000.000	421,393.73
NATIONSTAR MORTGAGE HOLDI 144A 8.125% 07/15/2023 DD 07/13/18			2,990,000.000	3,117,075.00
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	519,286.30
NATURA COSMETICOS SA 144A 5.375% 02/01/2023 DD 02/01/18			410,000.000	427,941.60
NAVICURE/ZIRMED 10/17 COV-LITE TLB			1,358,911.040	1,356,791.14
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14			813,000.000	823,162.50
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			1,343,000.000	1,386,647.50
NAVIENT CORP 5.875% 03/25/2021 DD 03/27/15			335,000.000	346,934.38
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			1,010,000.000	1,075,650.00
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			2,224,000.000	2,335,200.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	338,335.00
NAVIENT CORP 7.250% 09/25/2023 DD 09/16/16			19,000.000	20,653.00
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			97,000.000	98,818.75
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,032,846.030	1,026,710.92
NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/31/2049 DD 03/19/13			1,832,000.000	1,886,960.00
NBK SPC LTD 144A 2.750% 05/30/2022 DD 05/30/17			200,000.000	200,372.00
NBTY 8/17 2ND LIEN COV-LITE TL			395,000.000	340,853.40

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NBTY 8/17 COV-LITE TL			1,592,500.000	1,471,071.88
NCL CORP LTD 144A 4.750% 12/15/2021 DD 12/14/16			211,000.000	215,422.56
NCR CORP 144A 5.750% 09/01/2027 DD 08/21/19			657,000.000	679,995.00
NCR CORP 144A 6.125% 09/01/2029 DD 08/21/19			819,000.000	863,266.95
NCR CORP 5.000% 07/15/2022 DD 01/15/13			705,000.000	712,931.25
NCR CORP 5.875% 12/15/2021 DD 06/15/14			1,095,000.000	1,103,212.50
NCR CORP 6.375% 12/15/2023 DD 06/15/14			1,479,000.000	1,519,672.50
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,374,960.60
NETFLIX INC 144A 5.375% 11/15/2029 DD 04/29/19			232,000.000	241,860.00
NETFLIX INC 144A 6.375% 05/15/2029 DD 10/26/18			49,000.000	54,267.50
NETFLIX INC 4.375% 11/15/2026 DD 10/27/16			135,000.000	136,761.75
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			1,717,000.000	1,746,961.65
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			1,518,000.000	1,666,976.52
NETFLIX INC 5.875% 11/15/2028 DD 04/26/18			1,446,000.000	1,570,789.80
NEW GOLD INC 144A 6.250% 11/15/2022 DD 11/14/12			402,000.000	403,085.40
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			1,420,000.000	1,657,722.20
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	172,539.40
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			100,000.000	161,130.00
NEW ORLEANS HOTEL HNLA A 144A VAR RT 04/15/2032 DD 05/15/19			1,439,000.000	1,438,821.14
NEW ORLEANS HOTEL HNLA D 144A VAR RT 04/15/2032 DD 05/15/19			285,000.000	285,719.80
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			421,389.590	427,564.25
NEW SOUTH WALES TREASURY REGS 4.000% 04/08/2021			675,000.000	476,670.19
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2116 DD 06/28/16			740,000.000	905,699.82
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	356,470.20
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10			285,000.000	374,911.80
NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09			80,000.000	101,886.40
NEW YORK LIFE GLOBAL FUND 144A 3.250% 08/06/2021 DD 08/06/18			1,946,000.000	1,987,776.94
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	18,958.20
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			1,245,000.000	1,247,863.50
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			1,809,000.000	1,228,970.89
NEWELL BRANDS INC 4.700% 08/15/2020 DD 08/10/10			85,000.000	86,357.62
NEWELL BRANDS INC 5.000% 11/15/2023 DD 05/15/16			236,000.000	242,305.32
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			2,597,000.000	2,673,351.80
NEWFIELD EXPLORATION CO 5.375% 01/01/2026 DD 03/10/15			1,130,000.000	1,227,500.97
NEWMONT GOLDCORP CORP 3.500% 03/15/2022 DD 03/08/12			570,000.000	584,822.43
NEWMONT GOLDCORP CORP 3.700% 03/15/2023 DD 03/15/19			1,305,000.000	1,358,333.49
NEXSTAR BROADCASTING 10/18 COV-LITE TLB3			127,111.450	127,171.19
NEXSTAR BROADCASTING 6/19 COV-LITE TLB4			1,005,000.000	1,009,080.30
NEXSTAR BROADCASTING INC 5.875% 11/15/2022 DD 11/15/15			845,000.000	864,012.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXTEER AUTOMOTIVE GROUP 144A 5.875% 11/15/2021 DD 11/13/14			790,000.000	803,680.76
NEXTERA ENERGY CAPITAL HOLDING 2.403% 09/01/2021 DD 08/08/19			2,295,000.000	2,309,159.81
NEXTERA ENERGY CAPITAL HOLDING 2.900% 04/01/2022 DD 04/04/19			1,949,000.000	1,984,092.51
NEXTERA ENERGY CAPITAL HOLDING 3.250% 04/01/2026 DD 04/04/19			940,000.000	976,489.05
NEXTERA ENERGY CAPITAL HOLDING 3.300% 08/15/2022 DD 03/06/19			1,575,000.000	1,617,516.32
NEXTERA ENERGY CAPITAL HOLDING 3.342% 09/01/2020 DD 08/09/18			4,111,000.000	4,157,304.33
NEXTERA ENERGY CAPITAL HOLDING VAR RT 02/25/2022 DD 02/27/19			2,225,000.000	2,245,158.50
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/01/2079 DD 04/04/19			755,000.000	820,175.61
NEXTERA ENERGY CAPITAL HOLDING VAR RT 05/04/2021 DD 05/04/18			141,000.000	141,216.84
NEXTERA ENERGY CAPITAL HOLDING VAR RT 06/15/2067 DD 06/12/07			2,597,000.000	2,197,283.03
NEXTERA ENERGY CAPITAL HOLDING VAR RT 08/21/2020 DD 08/28/18			400,000.000	400,020.56
NEXTERA ENERGY CAPITAL HOLDING VAR RT 09/28/2020 DD 03/27/19			1,000,000.000	1,000,424.82
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17			1,725,000.000	1,750,979.19
NEXTERA ENERGY OPERATING 144A 3.875% 10/15/2026 DD 09/23/19			500,000.000	501,185.00
NEXTERA ENERGY OPERATING 144A 4.250% 07/15/2024 DD 06/27/19			642,000.000	661,260.00
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,125,000.000	1,150,312.50
NEXTGEAR FLOORPLAN 1A A2 144A 2.540% 04/18/2022 DD 05/03/17			990,000.000	990,875.75
NEXTGEAR FLOORPLAN 2A A2 144A 2.560% 10/17/2022 DD 10/25/17			5,137,000.000	5,157,571.64
NEXTGEAR FLOORPLAN 2A A2 144A 3.690% 10/15/2023 DD 10/18/18			900,000.000	926,604.63
NEXTGEAR FLOORPLAN M 2A B 144A 4.010% 10/15/2023 DD 10/18/18			359,000.000	368,475.45
NFP CORP 144A 6.875% 07/15/2025 DD 07/12/17			1,580,000.000	1,568,150.00
NGL ENERGY PARTNERS LP / 144A 7.500% 04/15/2026 DD 04/09/19			300,000.000	301,350.00
NGL ENERGY PARTNERS LP / NGL E 6.125% 03/01/2025 DD 02/22/17			265,000.000	252,412.50
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			2,187,000.000	2,267,055.59
NIAGARA MOHAWK POWER CORP 144A 3.508% 10/01/2024 DD 09/25/14			365,000.000	385,019.58
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			1,100,000.000	1,104,125.00
NIELSEN FINANCE LLC / NIE 144A 5.000% 04/15/2022 DD 04/11/14			4,134,000.000	4,145,575.20
NISOURCE INC 2.650% 11/17/2022 DD 11/17/17			3,739,000.000	3,783,531.56
NISOURCE INC 2.950% 09/01/2029 DD 08/12/19			260,000.000	261,408.54
NISOURCE INC 3.650% 06/15/2023 DD 12/15/18			1,960,000.000	2,046,130.87
NISOURCE INC VAR RT 12/31/2049 DD 12/15/18			370,000.000	371,850.00
NISSAN AUTO LEASE TRUST 2 B A3 2.050% 09/15/2020 DD 10/10/17			6,786,838.222	6,786,629.18
NISSAN AUTO RECEIVABLES A A2A 2.820% 01/18/2022 DD 02/13/19			1,868,000.000	1,875,535.88
NISSAN MASTER OWNER TRUST B A VAR RT 04/18/2022 DD 05/15/17			3,750,000.000	3,755,502.75
NISSAN MOTOR ACCEPTANCE C 144A 2.150% 09/28/2020 DD 09/28/17			455,000.000	454,319.41
NISSAN MOTOR ACCEPTANCE C 144A 2.600% 09/28/2022 DD 09/28/17			311,000.000	312,024.26
NISSAN MOTOR ACCEPTANCE C 144A 2.650% 07/13/2022 DD 07/13/17			159,000.000	159,825.56
NISSAN MOTOR ACCEPTANCE C 144A 2.800% 01/13/2022 DD 01/13/17			2,649,000.000	2,665,001.68
NISSAN MOTOR ACCEPTANCE C 144A VAR RT 09/28/2022 DD 09/28/17			805,000.000	803,602.03

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NN 9/16 TLB			922,388.190	906,246.40
NOBLE ENERGY INC 3.250% 10/15/2029 DD 10/01/19			1,360,000.000	1,346,413.60
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			2,000,000.000	2,090,682.70
NORDEA BANK ABP 144A 4.875% 05/13/2021 DD 05/13/11			1,160,000.000	1,200,405.31
NORDEA EIENDOMSKREDITT AS VAR RT 06/19/2024			9,000,000.000	993,759.60
NORDEA EIENDOMSKREDITT AS VAR RT 06/21/2023			10,000,000.000	1,104,419.46
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,244,224.40
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13			1,114,000.000	1,034,780.94
NORTH AMERICAN BANCARD 12/17 0.000% 07/01/2024 DD 12/11/17			875,591.080	872,307.62
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	551,463.42
NORTHROP GRUMMAN CORP 2.930% 01/15/2025 DD 10/13/17			885,000.000	912,296.23
NORTHROP GRUMMAN CORP 3.200% 02/01/2027 DD 12/01/16			1,055,000.000	1,104,744.76
NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17			1,180,000.000	1,238,406.92
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	283,460.63
NORWAY GOVERNMENT BOND 144A 2.000% 05/24/2023			14,065,000.000	1,586,393.98
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			48,790,000.000	5,591,747.12
NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13			1,483,000.000	1,499,683.75
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			2,091,000.000	2,192,831.70
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			702,000.000	733,590.00
NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17			498,525.000	308,018.65
NRG ENERGY INC 144A 3.750% 06/15/2024 DD 05/28/19			1,167,000.000	1,200,854.89
NRG ENERGY INC 144A 4.450% 06/15/2029 DD 05/28/19			650,000.000	677,213.48
NRG ENERGY INC 144A 5.250% 06/15/2029 DD 05/14/19			971,000.000	1,044,116.30
NRG ENERGY INC 5.750% 01/15/2028 DD 07/15/18			270,000.000	290,250.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			826,000.000	894,847.10
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			1,430,000.000	1,566,207.50
NUMERICABLE / YPSO / ALTICE 0.000% 08/14/2026 DD 07/09/18			982,575.000	979,303.03
NUMERICABLE / YPSO / ALTICE 3/ 0.000% 07/31/2025 DD 03/16/17			258,670.020	251,960.12
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			307,912.500	299,574.23
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			521,000.000	550,306.25
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19			1,061,000.000	1,148,320.30
NVENT FINANCE SARL 3.950% 04/15/2023 DD 10/15/18			789,000.000	803,983.01
NXP BV / NXP FUNDING LLC 144A 3.875% 06/18/2026 DD 06/18/19			1,965,000.000	2,069,360.52
NXP BV / NXP FUNDING LLC 144A 4.125% 06/01/2021 DD 05/23/16			2,964,000.000	3,041,148.00
NXP BV / NXP FUNDING LLC 144A 4.300% 06/18/2029 DD 06/18/19			1,223,000.000	1,306,528.58
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			700,000.000	745,123.08
NXP BV / NXP FUNDING LLC 144A 4.875% 03/01/2024 DD 12/06/18			324,000.000	351,182.99
NXP BV / NXP FUNDING LLC 144A 5.350% 03/01/2026 DD 12/06/18			1,055,000.000	1,184,221.65
NYKREDIT REALKREDIT A/S 1.000% 01/01/2024			23,500,000.000	3,645,740.73

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			300,000.000	358,805.13
OAKTOWN RE LTD 1A B1 144A VAR RT 04/25/2027 DD 05/02/17			496,000.000	522,660.00
OAKTREE CLO 2014-1 1A A1R 144A VAR RT 05/13/2029 DD 05/15/17			320,000.000	320,352.54
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			179,362.620	192,187.17
OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14			2,837,000.000	2,645,502.50
OCCIDENTAL PETROLEUM 11/17 TL			520,000.000	460,631.60
OCCIDENTAL PETROLEUM CORP 2.700% 08/15/2022 DD 08/08/19			888,000.000	896,263.20
OCCIDENTAL PETROLEUM CORP 2.900% 08/15/2024 DD 08/08/19			2,862,000.000	2,883,417.60
OCCIDENTAL PETROLEUM CORP 3.500% 06/15/2025 DD 06/23/15			565,000.000	580,883.26
OCCIDENTAL PETROLEUM CORP 3.500% 08/15/2029 DD 08/08/19			2,191,000.000	2,222,113.30
OCCIDENTAL PETROLEUM CORP 4.850% 03/15/2021 DD 09/15/19			518,000.000	535,679.34
OCCIDENTAL PETROLEUM CORP 5.550% 03/15/2026 DD 09/15/19			2,818,000.000	3,178,329.43
OCCIDENTAL PETROLEUM CORP 6.200% 03/15/2040 DD 09/15/19			585,000.000	705,035.26
OCCIDENTAL PETROLEUM CORP 6.950% 07/01/2024 DD 07/01/19			2,387,000.000	2,800,001.20
OCCIDENTAL PETROLEUM CORP VAR RT 08/15/2022 DD 08/08/19			384,000.000	386,534.40
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			353,000.000	331,820.00
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	332,502.01
OCP CLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18			2,225,000.000	2,227,581.00
OCP CLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18			1,525,000.000	1,525,911.95
OCTAGON INVESTMENT P 1A E 144A VAR RT 07/20/2032 DD 07/24/19			1,000,000.000	979,502.21
OCWEN FINANCIAL 12/16 TLB			865,290.480	850,147.89
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	24.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OKLAHOMA GAS & ELECTRIC CO 3.800% 08/15/2028 DD 08/17/18			320,000.000	348,785.67
OLD REPUBLIC INTERNATIONAL COR 4.875% 10/01/2024 DD 09/25/14			825,000.000	903,481.78
OLYMPIC TOWER 2017-O OT A 144A 3.566% 05/10/2039 DD 05/01/17			570,000.000	613,146.38
ON SEMICONDUCTOR 9/19 TLB			715,000.000	717,952.95
ONE MARKET PLAZA T 1MKT A 144A 3.614% 02/10/2032 DD 02/01/17			2,244,000.000	2,324,613.45
ONE OK 11/18 TLA			839,166.670	838,646.39
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19			1,503,000.000	1,531,350.64
ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19			339,000.000	349,026.26
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	207,299.24
OPTION CARE/BIOSCRIP 5/19 0.000% 12/31/2022 DD 05/07/19			620,000.000	617,675.00
ORACLE CORP VAR RT 10/08/2019 DD 07/08/14			1,192,000.000	1,192,169.23
ORANGE LAKE TIMESHARE A A 144A 3.060% 04/09/2038 DD 05/29/19			271,356.190	275,628.91
OREC 2018-CRE1 LTD CRE1 A 144A VAR RT 06/15/2036 DD 12/05/18			1,364,000.000	1,366,659.80
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	13,817.50
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11			2,055,000.000	2,169,636.00
ORYX SOUTHERN/ORYX MIDSTREAM 5/19 TLB			603,487.500	587,271.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OUTFRONT MEDIA CAPITAL LL 144A 5.000% 08/15/2027 DD 06/14/19			562,000.000	589,875.20
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			490,000.000	504,087.50
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14			1,369,000.000	1,411,781.25
OWENS CORNING 3.950% 08/15/2029 DD 08/12/19			1,760,000.000	1,789,516.48
OWENS CORNING 4.200% 12/01/2024 DD 11/12/14			2,261,000.000	2,380,052.41
OWENS-BROCKWAY GLASS CONT 144A 5.000% 01/15/2022 DD 12/03/14			195,000.000	201,132.75
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18			2,300,000.000	1,949,250.00
OZLM VIII LTD 8A A1RR 144A VAR RT 10/17/2029 DD 11/15/18			6,001,000.000	5,992,997.67
PACIFICORP 4.150% 02/15/2050 DD 03/01/19			1,440,000.000	1,681,268.21
PACIFICORP 6.350% 07/15/2038 DD 07/17/08			365,000.000	518,451.45
PALMER SQUARE LOAN 5A A1 144A VAR RT 01/20/2027 DD 12/20/18			1,273,783.740	1,271,827.97
PALMER SQUARE LOAN 5A A2 144A VAR RT 01/20/2027 DD 12/20/18			250,000.000	248,472.33
PANASONIC CORP 144A 2.536% 07/19/2022 DD 07/19/19			1,130,000.000	1,136,845.29
PANASONIC CORP 144A 2.679% 07/19/2024 DD 07/19/19			1,430,000.000	1,447,857.25
PANERA BREAD 6/17 TLA 0.000% 06/13/2022 DD 05/11/17			1,907,845.580	1,868,896.91
PANTHER BF AGGREGATOR 2 L 144A 6.250% 05/15/2026 DD 04/01/19			411,000.000	432,577.50
PANTHER BF AGGREGATOR 2 L 144A 8.500% 05/15/2027 DD 04/01/19			870,000.000	880,875.00
PAR PETROLEUM LLC / PAR P 144A 7.750% 12/15/2025 DD 12/21/17			270,000.000	267,975.00
PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19			854,000.000	782,477.50
PAREXEL INTERNATIONAL 8/17 TLB			1,071,781.840	1,016,092.06
PARK AEROSPACE HOLDINGS L 144A 3.625% 03/15/2021 DD 09/25/17			208,000.000	209,539.20
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			727,000.000	752,299.60
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			4,158,000.000	4,382,116.20
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			1,795,000.000	1,939,318.00
PARK PLACE LLC			987,685.130	1,281,219.46
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,159,000.000	1,176,048.89
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			1,272,000.000	1,287,900.00
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			3,987,000.000	4,116,577.50
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			783,000.000	810,405.00
PARTY CITY 2/18 COV-LITE TL 0.000% 08/19/2022 DD 02/07/18			315,336.903	312,315.97
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,217,000.000	1,245,903.75
PAYPAL HOLDINGS INC 2.650% 10/01/2026 DD 09/26/19			706,000.000	710,863.20
PAYPAL HOLDINGS INC 2.850% 10/01/2029 DD 09/26/19			1,765,000.000	1,775,981.16
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			900,000.000	897,750.00
PEABODY ENERGY CORP 144A 6.000% 03/31/2022 DD 02/15/17			141,000.000	141,705.00
PEAK 10 7/17 2ND LIEN TL			140,000.000	100,800.00
PEAK 10 7/17 TL 0.000% 07/24/2024 DD 07/12/17			740,258.300	637,547.47
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	781,767.74
PENN NATIONAL GAMING 8/18 TL 0.000% 10/15/2025 DD 08/07/18			674,900.000	677,734.58

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PENSKE AUTOMOTIVE GROUP INC 3.750% 08/15/2020 DD 08/15/17			1,120,000.000	1,124,256.00
PENSKE TRUCK LEASING CO L 144A 2.700% 11/01/2024 DD 09/17/19			622,000.000	623,308.88
PENSKE TRUCK LEASING CO L 144A 3.450% 07/01/2024 DD 05/01/19			2,399,000.000	2,493,110.59
PENTAIR FINANCE SARL 2.650% 12/01/2019 DD 11/26/12			15,000.000	15,000.65
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	657,950.51
PERFORMANCE FOOD GROUP IN 144A 5.500% 10/15/2027 DD 09/27/19			707,000.000	744,117.50
PERKINELMER INC 5.000% 11/15/2021 DD 10/25/11			791,000.000	830,724.75
PERTAMINA PERSERO PT 144A 3.650% 07/30/2029 DD 07/30/19			490,000.000	503,170.02
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,250,000.000	1,313,371.26
PERU LNG SRL 144A 5.375% 03/22/2030 DD 03/22/18			200,000.000	207,500.00
PERUSAHAAN LISTRIK NEGARA 144A 4.875% 07/17/2049 DD 07/17/19			400,000.000	434,447.80
PERUSAHAAN LISTRIK NEGARA 144A 5.450% 05/21/2028 DD 05/21/18			1,155,000.000	1,329,724.35
PERUSAHAAN LISTRIK NEGARA 144A 5.500% 11/22/2021 DD 11/22/11			106,000.000	112,360.00
PERUSAHAAN PENERBIT SBSN 144A 3.400% 03/29/2022 DD 03/29/17			2,220,000.000	2,266,398.00
PETROBRAS GLOBAL FINANCE 144A 5.093% 01/15/2030 DD 09/18/19			2,642,500.900	2,756,524.81
PETROBRAS GLOBAL FINANCE BV 6.900% 03/19/2049 DD 03/19/19			1,050,000.000	1,204,350.00
PETSMART 9/16 TLB			624,201.580	608,209.54
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			1,984,000.000	1,979,040.00
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			958,000.000	900,520.00
PETVET CARE 2/18 COV-LITE DELAYED TL			145,367.690	140,522.58
PETVET CARE 2/18 TL 0.000% 02/14/2025 DD 01/03/18			490,932.970	474,570.17
PFP 2019-5 LTD 5 A 144A VAR RT 04/14/2036 DD 04/25/19			2,549,764.230	2,554,455.80
PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL			1,811,429.710	1,812,045.60
PHILIPPINE GOVERNMENT BOND 3.375% 01/12/2020			13,830,000.000	266,736.86
PHILIPPINE GOVERNMENT BOND 3.375% 08/20/2020			9,800,000.000	188,329.68
PHILIPPINE GOVERNMENT BOND 3.500% 03/20/2021			115,400,000.000	2,207,723.33
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			53,340,000.000	1,000,626.19
PHILIPPINE GOVERNMENT BOND 3.875% 11/22/2019			38,230,000.000	737,774.01
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	701,297.32
PHILIPPINE GOVERNMENT BOND 4.250% 04/11/2020			22,165,000.000	428,640.67
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			4,855,000.000	84,080.63
PHILIPPINE GOVERNMENT BOND 5.500% 03/08/2023			29,000,000.000	582,753.15
PHILIPPINE GOVERNMENT BOND 6.250% 03/12/2024			49,930,000.000	1,039,840.06
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			10,580,000.000	211,481.51
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	56,462.07
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			165,690,000.000	4,045,977.79
PHILIPPINE GOVERNMENT INTERNAT 0.875% 05/17/2027			1,995,000.000	2,248,897.26
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			17,865,000.000	348,131.39
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	1,234,716.94



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PHILLIPS 66 144A VAR RT 04/15/2020 DD 04/21/17			715,000.000	715,243.08
PHILLIPS 66 VAR RT 02/26/2021 DD 03/01/18			1,309,000.000	1,309,058.55
PIKE 7/19 COV-LITE TL			576,696.080	578,299.30
PLA ADMINISTRADORA INDUST 144A 4.962% 07/18/2029 DD 07/18/19			400,000.000	407,504.00
PLAINS ALL AMERICAN PIPELINE L 3.550% 12/15/2029 DD 09/16/19			2,633,000.000	2,573,844.61
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13			100,000.000	103,577.95
PLAINS ALL AMERICAN PIPELINE L 4.500% 12/15/2026 DD 11/22/16			230,000.000	243,894.21
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			5,865,000.000	6,269,251.69
PLAINS ALL AMERICAN PIPELINE L VAR RT 12/31/2049 DD 10/10/17			1,535,000.000	1,445,908.60
PLANET FITNESS MA 1A A2II 144A 4.666% 09/05/2048 DD 08/01/18			3,434,309.999	3,598,573.04
PLANTRONICS 5/18 COV-LITE TLB			587,953.940	586,237.11
PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15			925,000.000	927,312.50
PLAZA MEXICO PREF LLC			851,905.110	987,403.58
PLY GEM/PISCES MIDCO 3/18 TL 0.000% 03/16/2025 DD 03/13/18			1,561,079.100	1,525,954.82
PNC FINANCIAL SERVICES GROUP I 2.600% 07/23/2026 DD 07/23/19			3,415,000.000	3,457,696.69
PNC FINANCIAL SERVICES GROUP I 3.500% 01/23/2024 DD 01/23/19			660,000.000	696,814.63
PNM RESOURCES INC 3.250% 03/09/2021 DD 03/09/18			336,000.000	339,172.81
PODS 5/18 TLB			956,342.380	953,951.53
POLARIS INTERMEDIATE CORP 144A 8.500% 12/01/2022 DD 11/21/17			285,180.000	242,403.00
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	274,377.60
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,740,000.000	1,980,280.26
PORTUGAL OBRIGACOES DO TE 144A 3.850% 04/15/2021			1,420,000.000	1,654,285.66
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			1,196,000.000	1,240,371.60
POST HOLDINGS INC 144A 5.500% 03/01/2025 DD 02/14/17			3,598,000.000	3,768,905.00
POST HOLDINGS INC 144A 5.500% 12/15/2029 DD 07/03/19			762,000.000	794,385.00
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			1,726,000.000	1,829,560.00
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			4,082,000.000	4,327,736.40
POWER SOLUTIONS 4/19 (USD) COV-LITE TL			1,090,714.000	1,079,130.62
PPC INDUSTRIES/SPECTRUM 0.000% 01/09/2022 DD 01/09/18			605,036.220	533,442.28
PPL CAPITAL FUNDING INC 3.400% 06/01/2023 DD 05/24/13			695,000.000	715,298.01
PPL CAPITAL FUNDING INC 3.500% 12/01/2022 DD 10/15/12			211,000.000	217,608.20
PPL CAPITAL FUNDING INC 3.950% 03/15/2024 DD 03/10/14			140,000.000	147,777.33
PPL CAPITAL FUNDING INC VAR RT 03/30/2067 DD 03/20/07			296,000.000	261,704.16
PPL ELECTRIC UTILITIES CORP 3.000% 10/01/2049 DD 09/06/19			125,000.000	120,944.59
PPL WEM LTD / WESTERN POW 144A 5.375% 05/01/2021 DD 04/21/11			2,951,000.000	3,045,134.24
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			1,210,000.000	1,246,300.00
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			851,000.000	880,785.00
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,441,356.964	1,044,983.80
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			131,371.328	89,332.50

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			491,363.711	344,270.84
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			112,000.000	84,000.00
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			646,187.517	467,473.32
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			4,081,160.557	2,859,627.57
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,037,519.740	752,201.81
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	647,999.99
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,221,782.016	958,175.85
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			88,520.722	66,661.06
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			116,159.749	74,543.78
PREGIS 7/19 COV-LITE TLB 0.000% 07/24/2026 DD 07/02/19			830,000.000	826,887.50
PREMIER DISTRIBUTION LLC			14,182.510	12,840.51
PRESTIGE AUTO RECEIV 1A D 144A 3.010% 08/15/2025 DD 07/23/19			154,000.000	155,925.25
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			1,733,000.000	1,802,320.00
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,829,947.36
PRINCE MINERALS 3/18 COV-LITE 0.000% 03/31/2025 DD 03/07/18			783,926.700	629,101.17
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	628,402.26
PRO MACH 2/18 TLB 0.000% 03/07/2025 DD 02/15/18			758,450.000	737,357.51
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			210,060.000	220,877.85
PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB			1,703,331.020	1,677,781.06
PROJESCT ALPHA (QLIK) 3/19 INCREMENTAL COV-LITE TLB			1,195,509.740	1,194,015.35
PROMETRIC 1/18 COV-LITE TL 0.000% 01/29/2025 DD 01/08/18			1,073,953.240	1,053,816.61
PROSUS NV 144A 6.000% 07/18/2020 DD 07/18/13			1,617,000.000	1,656,082.89
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			3,555,000.000	2,851,947.73
PROV OF ONTARIO 2.900% 02-JUN-2028 MTN			1,655,000.000	1,334,437.50
PROV OF ONTARIO 3.450% 02-JUN-2045 BDS			1,480,000.000	1,343,066.46
PROV OF ONTARIO 3.500% 02-JUN-2024			4,965,000.000	4,026,224.99
PROV OF QUEBEC 3.000% 01-SEP-2023 MTN			2,790,000.000	2,201,676.66
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,369,000.000	1,331,352.50
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	564,282.49
PROVINCE OF ONTARIO CANADA 2.550% 02/12/2021 DD 02/12/18			2,105,000.000	2,123,569.16
PROVINCE OF QUEBEC CANADA 2.500% 04/09/2024 DD 04/09/19			770,000.000	795,547.23
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	438,120.70
PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19			1,295,000.000	1,340,750.73
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18			245,000.000	280,226.80
PSEG POWER LLC 3.850% 06/01/2023 DD 06/06/18			212,000.000	223,938.27
PTC INC 6.000% 05/15/2024 DD 05/12/16			843,000.000	883,042.50
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17			620,000.000	687,598.25
PUBLIC SERVICE ENTERPRISE GROU 2.650% 11/15/2022 DD 11/06/17			1,885,000.000	1,911,336.81
PUGET ENERGY INC 5.625% 07/15/2022 DD 06/15/12			86,000.000	91,983.92

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PUGET ENERGY INC 6.000% 09/01/2021 DD 06/03/11			551,000.000	586,132.92
PUGET ENERGY INC 6.500% 12/15/2020 DD 12/06/10			654,000.000	684,741.01
PUGET SOUND ENERGY INC 3.250% 09/15/2049 DD 08/30/19			405,000.000	403,828.96
PYXUS INTERNATIONAL INC 9.875% 07/15/2021 DD 08/01/13			820,000.000	565,800.00
QATAR GOVERNMENT INTERNAT 144A 4.000% 03/14/2029 DD 03/14/19			1,405,000.000	1,556,037.50
QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19			1,045,000.000	1,292,723.52
QEP RESOURCES INC 5.625% 03/01/2026 DD 11/21/17			585,000.000	504,738.00
QORVO INC 144A 4.375% 10/15/2029 DD 09/30/19			613,000.000	617,214.38
QUALITYTECH LP / QTS FINA 144A 4.750% 11/15/2025 DD 11/08/17			1,847,000.000	1,902,410.00
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			821,571.414	1,318,772.92
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			2,250,000.000	1,635,944.34
QUICKEN LOANS INC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	474,720.00
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			1,970,000.000	2,031,562.50
QUIKRETE 11/16 COV-LITE TLB			1,278,627.940	1,273,193.77
QUINCY NEWSPAPERS 10/15 TLB			251,036.500	249,362.08
RACKSPACE HOSTING 11/17 COV-LITE TLB			886,863.910	812,447.16
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			677,000.000	681,806.70
RADIATE HOLDCO LLC / RADI 144A 6.875% 02/15/2023 DD 01/24/18			624,000.000	641,940.00
RAIT 2017-FL7 TRUST FL7 A 144A VAR RT 06/15/2037 DD 06/23/17			161,756.040	161,674.79
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 09/15/17			452,000.000	395,500.00
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 08/15/17			2,543,000.000	2,384,062.50
RANGE RESOURCES CORP 5.750% 06/01/2021 DD 06/01/17			376,000.000	373,180.00
RANGE RESOURCES CORP 5.875% 07/01/2022 DD 07/01/17			140,000.000	134,050.00
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			6,047,000.000	6,196,366.95
RCN CABLE 12/16 COV-LITE TL			1,865,103.850	1,856,617.63
RCO V MORTGAGE LLC 2 1 A1 144A VAR RT 005/25/2023 DD 05/30/18			2,697,983.330	2,704,421.53
READY CAPTIAL MORTG FL3 A 144A VAR RT 03/25/2034 DD 04/09/19			1,203,000.000	1,206,025.55
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			857,952.980	856,880.19
RECKITT BENCKISER TREASUR 144A VAR RT 006/24/2022 DD 06/26/17			1,107,000.000	1,103,164.87
RED VENTURES 10/18 COV-LITE TLB1			886,666.460	889,255.52
REDROOF INN MEZZ 2.0 LLC			1,558,548.276	2,004,349.34
REFINITIV US HOLDINGS INC 144A 8.250% 11/15/2026 DD 10/01/18			1,530,000.000	1,688,737.50
REFINITIV/THOMSON REUTERS (F&R) 10/18 (USD) COV-LITE TLB			3,455,276.880	3,472,553.26
REGATTA VI FUNDING 1A AR 144A VAR RT 07/20/2028 DD 10/22/18			750,000.000	749,609.33
REGIONALCARE HOSPITAL PAR 144A 9.750% 12/01/2026 DD 11/16/18			350,000.000	374,465.00
REGIONALCARE/LIFEPOINT HEALTH 0.000% 11/14/2025 DD 10/30/18			1,156,262.500	1,156,447.50
REGIONS BANK/BIRMINGHAM AL VAR RT 04/01/2021 DD 01/26/18			800,000.000	798,886.43
REGIONS BANK/BIRMINGHAM AL VAR RT 08/13/2021 DD 08/13/18			2,315,000.000	2,328,729.50
RELIANCE HOLDING USA INC 144A 5.400% 02/14/2022 DD 02/14/12			1,250,000.000	1,328,740.31

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RENAISSANCE LEARNING 5/18 TL			676,437.500	662,665.24
REPUBLIC OF AUSTRIA GOVER 144A 0.500% 02/20/2029			1,410,000.000	1,657,580.24
RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18			225,000.000	237,375.00
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			4,650.140	5,370.91
RESTON PLAZA LLC			1,368,067.310	1,490,364.13
RETL 2019-RVP RVP A 144A VAR RT 03/15/2036 DD 03/29/19			642,368.400	642,767.31
RETL 2019-RVP RVP C 144A VAR RT 03/15/2036 DD 03/29/19			330,000.000	331,029.01
REYNOLDS AMERICAN INC 4.850% 09/15/2023 DD 09/17/13			484,000.000	523,792.00
REYNOLDS GROUP 1/17 (USD) TL			516,192.620	516,837.86
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			3,533,366.720	3,540,786.79
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			2,668,000.000	2,731,365.00
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			1,072,000.000	1,110,860.00
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			1,544,000.000	1,611,550.00
ROCKET SOFTWARE 11/18 COV-LITE TL			661,675.000	620,320.31
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,076,000.000	1,081,380.00
ROCKWELL COLLINS INC 3.200% 03/15/2024 DD 04/10/17			500,000.000	519,316.79
ROCKWELL COLLINS INC 3.500% 03/15/2027 DD 04/10/17			1,445,000.000	1,541,745.21
ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17			795,000.000	928,759.25
ROGERS COMMUNICATIONS INC 7.500% 08/15/2038 DD 08/06/08			315,000.000	475,592.88
ROMANIAN GOVERNMENT INTER 144A 4.875% 01/22/2024 DD 01/22/14			590,000.000	648,301.44
ROMANIAN GOVERNMENT INTER 144A 6.750% 02/07/2022 DD 02/07/12			864,000.000	949,637.96
ROPER TECHNOLOGIES INC 2.350% 09/15/2024 DD 08/26/19			1,970,000.000	1,972,575.62
ROPER TECHNOLOGIES INC 3.650% 09/15/2023 DD 08/28/18			419,000.000	439,847.32
ROWAN COS INC 4.750% 01/15/2024 DD 01/15/14			441,000.000	257,985.00
ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12			273,000.000	295,402.74
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12			1,968,000.000	2,131,647.56
ROYALTY PHARMA 3/17 B6 TLB			663,095.270	666,410.75
ROYALTY PHARMA 5/18 TLA4 0.000% 05/04/2022 DD 05/04/18			1,000,000.000	998,750.00
RP CROWN PARENT LLC 144A 7.375% 10/15/2024 DD 10/06/16			285,000.000	296,400.00
RUMO LUXEMBOURG SARL 144A 5.875% 01/18/2025 DD 01/18/18			600,000.000	632,256.00
RWE AG REGS VAR RT 07/30/2075			1,070,000.000	1,193,281.12
RYDER SYSTEM INC 3.400% 03/01/2023 DD 02/26/18			700,000.000	723,174.74
RYMAN HOSPITALITY PROPERT 144A 4.750% 10/15/2027 DD 09/19/19			579,000.000	595,669.41
SABIC CAPITAL II BV 144A 4.000% 10/10/2023 DD 10/10/18			645,000.000	678,069.15
SABINE PASS LIQUEFACTION LLC 5.000% 03/15/2027 DD 03/15/17			595,000.000	656,057.51
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			4,934,000.000	5,499,494.77
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			5,191,000.000	5,640,395.15
SABRA HEALTH CARE LP 5.125% 08/15/2026 DD 07/14/16			680,000.000	726,880.50
SABRE 2/18 TLB 0.000% 02/22/2024 DD 02/20/18			851,992.480	854,991.49

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SALEM FIELDS CLO L 2A A1R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,796,498.88
SALEM FIELDS CLO L 2A A2R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,802,453.92
SALLY BEAUTY 6/17 (FIXED 4.5%) 0.000% 07/05/2024 DD 06/08/17			405,000.000	394,368.75
SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12			120,000.000	144,008.40
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	262,498.35
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			198,217.140	194,340.78
SANTANDER DRIVE AUTO RECEI 1 B 3.210% 09/15/2023 DD 02/20/19			1,287,000.000	1,301,890.47
SANTANDER DRIVE AUTO RECEI 3 C 2.490% 10/15/2025 DD 08/21/19			1,952,000.000	1,958,680.13
SANTANDER DRIVE AUTO RECEI 4 D 3.530% 08/16/2021 DD 08/26/15			2,313,725.740	2,321,447.57
SANTANDER DRIVE AUTO RECEI 4 D 3.980% 12/15/2025 DD 08/22/18			5,620,000.000	5,795,093.91
SANTANDER DRIVE AUTO RECEI 5 B 3.520% 12/15/2022 DD 10/24/18			887,000.000	893,453.28
SANTANDER DRIVE AUTO RECEI 5 C 3.810% 12/16/2024 DD 10/24/18			822,000.000	837,053.70
SANTANDER HOLDINGS USA INC 3.500% 06/07/2024 DD 06/07/19			2,441,000.000	2,504,243.82
SANTANDER RETAIL AUTO B D 144A 3.310% 06/20/2024 DD 07/24/19			645,000.000	649,290.08
SANTANDER UK GROUP HOLDINGS PL 2.875% 08/05/2021 DD 08/05/16			365,000.000	366,303.79
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			947,000.000	961,908.63
SAUDI ARABIAN OIL CO 144A 2.875% 04/16/2024 DD 04/16/19			1,203,000.000	1,216,443.30
SAUDI ARABIAN OIL CO 144A 3.500% 04/16/2029 DD 04/16/19			2,980,000.000	3,109,337.84
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19			1,995,000.000	2,150,683.87
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19			1,580,000.000	1,725,898.13
SBA COMMUNICATIONS CORP 4.000% 10/01/2022 DD 04/01/18			590,000.000	601,800.00
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			3,287,000.000	3,402,045.00
SBA TOWER TRUST 144A 3.168% 04/09/2047 DD 04/17/17			1,395,000.000	1,408,542.80
SBA TOWER TRUST 144A 3.448% 03/15/2048 DD 03/09/18			2,500,000.000	2,574,086.50
SCANA CORP 4.125% 02/01/2022 DD 01/25/12			154,000.000	158,954.33
SCANA CORP 4.750% 05/15/2021 DD 05/12/11			798,000.000	817,227.80
SCANA CORP 6.250% 04/01/2020 DD 03/12/08			436,000.000	442,461.00
SCF EQUIPMENT LEASI 1A A1 144A 3.040% 03/20/2023 DD 04/10/19			766,046.640	768,708.80
SCF EQUIPMENT LEASI 1A A2 144A 3.230% 10/20/2024 DD 04/10/19			1,170,000.000	1,180,228.02
SCHLUMBERGER HOLDINGS COR 144A 3.750% 05/01/2024 DD 02/04/19			3,931,000.000	4,139,888.43
SCHLUMBERGER HOLDINGS COR 144A 3.900% 05/17/2028 DD 04/11/19			1,790,000.000	1,894,636.81
SCIENTIFIC GAMES 1/18 B5 0.000% 08/14/2024 DD 01/24/18			1,007,100.960	997,664.42
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			2,747,000.000	2,834,354.60
SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19			1,223,000.000	1,297,419.55
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14			2,443,000.000	2,540,720.00
SCIENTIFIC GAMES INTERNATIONAL 6.250% 09/01/2020 DD 08/20/12			463,000.000	464,157.50
SCIENTIFIC GAMES INTERNATIONAL 6.625% 05/15/2021 DD 05/15/15			488,000.000	494,100.00
SCOTTS MIRACLE-GRO CO/THE 6.000% 10/15/2023 DD 10/15/16			612,000.000	631,278.00
SCRIPPS ESCROW INC 144A 5.875% 07/15/2027 DD 07/26/19			384,000.000	390,240.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14			282,000.000	301,740.00
SEAWORLD 3/17 B5 TLB			1,578,764.370	1,573,696.53
SEDGWICK CMS 12/18 COV-LITE TL			868,437.500	853,239.84
SELECT MEDICAL CORP 144A 6.250% 08/15/2026 DD 08/01/19			1,085,000.000	1,133,825.00
SEMGROUP CORP / ROSE ROCK FINA 5.625% 11/15/2023 DD 11/15/15			458,000.000	468,305.00
SEMGROUP CORP 7.250% 03/15/2026 DD 09/20/17			1,542,000.000	1,669,215.00
SEMPRA ENERGY 2.400% 02/01/2020 DD 01/12/18			680,000.000	680,035.47
SEMPRA ENERGY 2.875% 10/01/2022 DD 09/24/12			30,000.000	30,365.22
SEMPRA ENERGY VAR RT 01/15/2021 DD 01/12/18			648,000.000	647,298.47
SEMPRA ENERGY VAR RT 03/15/2021 DD 10/13/17			884,000.000	881,114.76
SENSATA TECHNOLOGIES BV 144A 5.625% 11/01/2024 DD 10/14/14			19,000.000	20,662.50
SENSATA TECHNOLOGIES INC 144A 4.375% 02/15/2030 DD 09/20/19			312,000.000	311,610.00
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			839,000.000	893,535.00
SERVICE CORP INTERNATIONAL/US 5.125% 06/01/2029 DD 05/21/19			100,000.000	106,875.00
SESI LLC 7.125% 12/15/2021 DD 06/15/12			1,003,000.000	683,293.75
SESI LLC 7.750% 09/15/2024 DD 03/15/18			416,000.000	235,040.00
SEVEN GENERATIONS ENERGY 144A 6.750% 05/01/2023 DD 04/30/15			712,000.000	719,120.00
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15			2,624,000.000	2,683,040.00
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			937,912.500	920,326.64
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			630,000.000	603,716.96
SHELTER GROWTH CRE FL2 A 144A VAR RT 05/15/2036 DD 06/05/19			855,000.000	855,807.98
SHELTER GROWTH CRE FL2 AS 144A VAR RT 05/15/2036 DD 06/05/19			373,000.000	373,574.83
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			3,590,000.000	3,659,824.56
SI GROUP/ADDIVANT 7/18 TL 0.000% 10/15/2025 DD 07/30/18			1,022,275.000	992,884.59
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,352,869.264	3,093,318.85
SILVERSEA CRUISE FINANCE 144A 7.250% 02/01/2025 DD 01/30/17			1,579,000.000	1,686,372.00
SIMON PROPERTY GROUP LP 2.450% 09/13/2029 DD 09/13/19			1,189,000.000	1,163,272.49
SINCLAIR TELEVISION 12/16 TLB2			664,746.840	665,996.57
SINCLAIR TELEVISION 7/19 (600MM) TLB			775,000.000	777,263.00
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			10,390,000.000	7,620,825.25
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	741,220.37
SIRIUS COMPUTER 5/19 COV-LITE 0.000% 05/22/2026 DD 05/08/19			857,850.000	859,016.68
SIRIUS XM RADIO INC 144A 4.625% 07/15/2024 DD 07/02/19			513,000.000	531,893.79
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			3,625,000.000	3,742,812.50
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			1,044,000.000	1,081,845.00
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			1,020,000.000	1,070,857.20
SITE CENTERS CORP 4.625% 07/15/2022 DD 06/22/12			146,000.000	152,606.61
SITEONE LANDSCAPE 8/18 COV-LITE TLE			523,837.008	524,167.02
SKY LTD 144A 3.750% 09/16/2024 DD 09/16/14			1,995,000.000	2,134,847.88

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			717,000.000	731,462.24
SL GREEN OPERATING PARTNERSHIP VAR RT 08/16/2021 DD 08/07/18			700,000.000	700,117.38
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			468,000.000	492,667.85
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			467,659.440	477,696.02
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,742,181.280	4,737,699.45
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,918,489.840	2,917,556.50
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,823,691.320	1,825,958.90
SLIDE 2018-FUN FUN D 144A VAR RT 06/15/2031 DD 09/28/18			1,093,825.520	1,099,289.84
SLIDE 2018-FUN FUN XCP 144A VAR RT 12/15/2020 DD 09/28/18			17,485,637.476	201,667.10
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	187,748.70
SM ENERGY CO 6.125% 11/15/2022 DD 05/15/15			629,000.000	602,802.15
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18			482,000.000	415,725.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,380,000.000	1,207,500.00
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	325,945.00
SMITHFIELD FOODS INC 144A 2.650% 10/03/2021 DD 10/03/17			176,000.000	174,315.36
SMITHFIELD FOODS INC 144A 2.700% 01/31/2020 DD 02/01/17			233,000.000	232,862.14
SMITHFIELD FOODS INC 144A 3.350% 02/01/2022 DD 02/01/17			338,000.000	339,007.75
SOFI CONSUMER LOAN PR 3 A 144A 2.900% 05/25/2028 DD 06/07/19			1,806,989.010	1,819,812.67
SOLARWINDS 3/18 TLB 0.000% 02/05/2024 DD 02/21/18			2,405,655.070	2,407,411.19
SOLENIS 6/18 (USD) COV-LITE TL			564,300.000	547,957.87
SOLENIS 6/18 2ND LIEN COV-LITE TL			245,000.000	240,406.25
SOLERA 3/16 (USD) COV-LITE TL			711,896.610	708,080.85
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			2,764,000.000	2,921,879.68
SOPHIA LP / SOPHIA FINANC 144A 9.000% 09/30/2023 DD 09/30/15			2,477,000.000	2,535,828.75
SOTERA HEALTH HOLDINGS LL 144A 6.500% 05/15/2023 DD 05/15/15			1,743,000.000	1,780,038.75
SOTERA HEALTH TOPCO INC 144A 8.125% 11/01/2021 DD 11/01/16			329,000.000	329,411.25
SOUND PHYSICIANS 6/18 TL			493,750.000	492,268.75
SOUND POINT CLO XII 2A BR 144A VAR RT 10/20/2028 DD 03/01/19			500,000.000	501,815.20
SOUND POINT CLO XV 1A AR 144A VAR RT 01/23/2029 DD 09/30/19			1,934,048.000	1,934,048.00
SOUTHCROSS HOLDINGS CLASS A-II 0.000% 05/11/2020 DD 05/11/16			166.000	747.00
SOUTHCROSS HOLDINGS EQUITY			166.000	166.00
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			1,499,999.960	1,475,850.62
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			255,000.000	283,953.61
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			1,030,000.000	1,078,173.69
SOUTHERN CO/THE VAR RT 03/15/2057 DD 12/08/16			365,000.000	379,808.01
SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12			310,000.000	349,253.27
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05			190,000.000	254,125.00
SOUTHERN POWER CO 144A VAR RT 12/20/2020 DD 11/20/17			2,260,000.000	2,260,190.18
SOUTHERN STAR CENTRAL COR 144A 5.125% 07/15/2022 DD 06/16/14			1,211,000.000	1,220,082.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			799,000.000	814,980.00	
SPECTRA ENERGY PARTNERS LP 4.600% 06/15/2021 DD 06/09/11			222,000.000	230,121.26	
SPECTRA ENERGY PARTNERS LP VAR RT 06/05/2020 DD 06/07/17			425,000.000	425,792.10	
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			1,475,000.000	1,539,147.75	
SPEEDCAST 4/18 COV LITE TLB 0.000% 04/18/2023 DD 04/18/18			1,225,799.340	1,029,671.44	
SPIRIT AEROSYSTEMS INC VAR RT 06/15/2021 DD 05/30/18			2,070,000.000	2,068,269.73	
SPIRIT REALTY LP 3.200% 01/15/2027 DD 09/16/19			815,000.000	808,794.45	
SPRINGLEAF FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			877,000.000	934,005.00	
SPRINGLEAF FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			1,467,000.000	1,578,858.75	
SPRINGLEAF FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			311,000.000	342,683.13	
SPRINGLEAF FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			769,000.000	853,070.93	
SPRINGS WINDOW FASHIONS 5/18 TL			641,875.000	630,642.19	
SPRINT COMMUNICATIONS 11/18 TL			401,962.500	400,579.75	
SPRINT COMMUNICATIONS 2/17 TL			936,000.000	928,689.84	
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	161,413.75	
SPRINT COMMUNICATIONS INC 7.000% 08/15/2020 DD 08/14/12			750,000.000	774,157.50	
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			1,349,000.000	1,453,952.20	
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			3,183,000.000	3,501,300.00	
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	810,152.50	
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			67,000.000	73,596.82	
SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18			180,000.000	195,300.00	
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	188,947.50	
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	752,400.00	
SRI LANKA GOVERNMENT INTE 144A 5.750% 04/18/2023 DD 04/18/18			500,000.000	496,272.60	
SRS DISTRIBUTION 5/18 COV-LITE TLB			851,400.000	828,693.17	
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			419,231.250	420,279.33	
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			276,911.970	277,604.25	
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19			1,865,000.000	1,948,971.63	
ST MARYS CEMENT INC CANAD 144A 5.750% 01/28/2027 DD 10/03/16			405,000.000	450,056.25	
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18			3,774,000.000	3,901,934.75	
STANDARD CHARTERED PLC 144A VAR RT 09/10/2022 DD 09/10/19			639,000.000	639,658.18	
STARFRUIT FINCO BV / STAR 144A 8.000% 10/01/2026 DD 10/01/18			2,700,000.000	2,703,375.00	
STARS GROUP HOLDINGS BV / 144A 7.000% 07/15/2026 DD 07/10/18			1,059,000.000	1,127,835.00	
STARWOOD MORTGAGE IMC1 A1 144A VAR RT 03/25/2048 DD 07/01/18			921,164.210	934,644.62	
STARWOOD PROPERTY 7/19 TLB 0.000% 07/10/2026 DD 06/26/19			715,000.000	715,000.00	
STARWOOD PROPERTY TRUST INC 4.750% 03/15/2025 DD 03/15/18			475,000.000	491,292.50	
STATE GRID OVERSEAS INVES REGS 2.125% 05/18/2021			1,140,000.000	1,134,213.83	
STATION CASINOS 5/16 TLB			1,284,688.950	1,288,889.88	
STERICYCLE INC 144A 5.375% 07/15/2024 DD 06/14/19			1,005,000.000	1,032,637.50	



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STERIGENICS-NORDION 3/17 TL			1,692,350.190	1,671,195.81
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			487,000.000	518,046.25
STONEMONT PORTFOLI MONT A 144A VAR RT 08/20/2030 DD 09/28/17			3,800,438.220	3,798,042.04
STORE MASTER FUNDIN 1A A1 144A 3.960% 10/20/2048 DD 10/22/18			1,353,863.340	1,434,412.53
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,058,834.620	917,660.20
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			834,246.810	835,135.53
STUDIO CITY CO LTD 144A 7.250% 11/30/2021 DD 11/30/16			200,000.000	204,800.00
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17			670,000.000	684,753.40
SUMITOMO MITSUI BANKING CORP 2.514% 01/17/2020 DD 01/17/18			950,000.000	950,999.44
SUMITOMO MITSUI FINANCIAL GROU 2.696% 07/16/2024 DD 07/16/19			5,637,000.000	5,699,891.61
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19			1,089,000.000	1,113,916.71
SUMITOMO MITSUI FINANCIAL GROU 3.202% 09/17/2029 DD 09/17/19			565,000.000	572,619.62
SUMMIT MATERIALS 11/17 0.000% 11/21/2024 DD 11/06/17			532,232.880	532,733.18
SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14			1,225,000.000	1,294,062.64
SUNOCO LOGISTICS PARTNERS OPER 5.950% 12/01/2025 DD 11/17/15			95,000.000	108,556.77
SUNOCO LP / SUNOCO FINANCE COR 4.875% 01/15/2023 DD 07/15/18			956,000.000	981,095.00
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18			637,000.000	664,817.79
SUNOCO LP / SUNOCO FINANCE COR 5.875% 03/15/2028 DD 09/15/18			835,000.000	886,143.75
SUNTRUST BANK/ATLANTA GA 3.200% 04/01/2024 DD 03/18/19			1,070,000.000	1,112,350.82
SUNTRUST BANK/ATLANTA GA VAR RT 01/29/2021 DD 02/02/18			3,335,000.000	3,337,802.46
SUNTRUST BANK/ATLANTA GA VAR RT 08/02/2022 DD 07/26/18			820,000.000	821,717.48
SUNTRUST BANK/ATLANTA GA VAR RT 08/02/2024 DD 07/26/18			455,000.000	476,980.34
SUZANO AUSTRIA GMBH 144A 5.750% 07/14/2026 DD 07/14/16			560,000.000	618,917.60
SWEDBANK AB 144A 2.650% 03/10/2021 DD 03/10/16			200,000.000	200,678.06
SWEDBANK AB 144A 2.800% 03/14/2022 DD 03/14/17			570,000.000	574,811.63
SWEDEN GOVERNMENT INTERNA 144A 0.125% 04/24/2023			2,855,000.000	3,193,633.30
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			14,389,000.000	3,903,483.45
SYNCHRONY CREDIT CARD MAST 1 A 2.370% 03/15/2023 DD 03/17/15			8,963,000.000	8,972,325.10
SYNCHRONY CREDIT CARD MAST 1 B 2.190% 06/15/2023 DD 06/15/17			3,750,000.000	3,745,731.00
SYNCHRONY CREDIT CARD MAST 2 A 3.470% 05/15/2026 DD 06/01/18			5,319,000.000	5,567,406.34
SYNCHRONY FINANCIAL 2.850% 07/25/2022 DD 07/25/19			1,420,000.000	1,431,949.64
SYNCHRONY FINANCIAL 5.150% 03/19/2029 DD 03/19/19			285,000.000	315,960.06
SYNEOS HEALTH INC / INVEN 144A 7.500% 10/01/2024 DD 10/14/16			847,000.000	876,645.00
SYNGENTA FINANCE NV 144A 3.698% 04/24/2020 DD 04/24/18			583,000.000	584,937.24
SYNGENTA FINANCE NV 144A 3.933% 04/23/2021 DD 04/24/18			800,000.000	814,654.73
SYNGENTA FINANCE NV 144A 4.441% 04/24/2023 DD 04/24/18			860,000.000	898,712.34
SYNGENTA FINANCE NV 144A 4.892% 04/24/2025 DD 04/24/18			2,513,000.000	2,661,405.59
SYNOVUS FINANCIAL CORP 3.125% 11/01/2022 DD 11/01/17			387,000.000	389,205.90
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	705,780.30

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18			896,000.000	922,252.80
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			974,000.000	1,019,291.00
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			2,628,000.000	2,825,100.00
T-MOBILE USA INC 6.000% 04/15/2024 DD 04/01/16			566,000.000	587,225.00
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	237,234.84
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			3,180,000.000	3,419,104.20
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			909,000.000	640,845.00
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	397,575.00
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05			3,571,000.000	2,321,150.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			756,935.510	643,395.18
TACALA 1/18 COV-LITE TL 0.000% 01/31/2025 DD 01/18/18			882,537.800	869,079.10
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			2,649,025.000	2,812,681.76
TAKEDA PHARMACEUTICAL CO 144A 4.400% 11/26/2023 DD 11/26/18			635,000.000	683,876.69
TALEN ENERGY SUPPLY LLC 144A 7.250% 05/15/2027 DD 05/21/19			275,000.000	279,482.50
TALEN ENERGY SUPPLY LLC 6.500% 06/01/2025 DD 12/01/15			250,000.000	190,000.00
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			990,000.000	967,626.00
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			400,000.000	398,000.00
TAMKO BUILDING 4/19 COV-LITE T 0.000% 05/29/2026 DD 04/23/19			360,000.000	359,550.00
TARGA RESOURCES PARTNERS 144A 6.500% 07/15/2027 DD 01/17/19			332,000.000	362,241.88
TARGA RESOURCES PARTNERS 144A 6.875% 01/15/2029 DD 01/17/19			259,000.000	282,975.63
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	301,242.50
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			3,053,000.000	3,087,498.90
TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			505,000.000	519,316.75
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			1,970,000.000	2,036,487.50
TARGA RESOURCES PARTNERS LP / 5.875% 04/15/2026 DD 04/12/18			1,750,000.000	1,854,475.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	125,190.00
TAYLOR MORRISON COMMUNITI 144A 5.750% 01/15/2028 DD 08/01/19			676,000.000	733,460.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,517,000.000	1,619,397.50
TCI-FLATIRON CLO 20 1A ER 144A VAR RT 07/17/2028 DD 03/05/19			1,000,000.000	985,069.60
TCI-SYMPHONY CLO 201 1A A 144A VAR RT 10/13/2029 DD 09/29/16			500,000.000	500,620.76
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14			430,000.000	534,566.34
TEAM HEALTH 1/17 COV-LITE TL 0.000% 02/06/2024 DD 11/01/16			733,021.880	601,686.35
TECHNIPFMC PLC 3.450% 10/01/2022 DD 04/01/18			223,000.000	227,250.70
TEGNA INC 144A 5.000% 09/15/2029 DD 09/13/19			984,000.000	997,648.08
TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17			936,963.750	904,319.93
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			400,000.000	426,000.00
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			422,000.000	455,105.90
TELENET 5/18 (USD) AN TL			580,000.000	579,640.40
TELESAT CANADA 2/17 TLB			1,020,755.220	1,021,520.78

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TELUS CORP 4.300% 06/15/2049 DD 05/28/19			190,000.000	215,897.32
TEMPO ACQUISITION 5/17 COV-LITE TLB			2,026,769.510	2,032,687.67
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			2,438,000.000	2,511,140.00
TENCENT HOLDINGS LTD 144A 3.280% 04/11/2024 DD 04/11/19			1,765,000.000	1,812,696.29
TENET HEALTHCARE CORP 144A 4.875% 01/01/2026 DD 08/26/19			1,550,000.000	1,590,687.50
TENET HEALTHCARE CORP 144A 5.125% 11/01/2027 DD 08/26/19			2,719,000.000	2,809,678.65
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			1,684,000.000	1,753,970.20
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			1,608,000.000	1,652,589.84
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17			2,147,000.000	2,176,628.60
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			1,286,000.000	1,350,531.48
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01			200,000.000	182,000.00
TENET HEALTHCARE CORP 7.000% 08/01/2025 DD 06/14/17			282,000.000	285,525.00
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			416,000.000	449,924.80
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			220,000.000	296,212.76
TENNESSEE VALLEY AUTH BD 4.250% 09/15/2065 DD 09/24/15			795,000.000	1,098,577.05
TERMOCANDELARIA POWER LTD 144A 7.875% 01/30/2029 DD 01/30/19			500,000.000	550,500.00
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17			885,000.000	902,700.00
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			1,285,000.000	1,336,400.00
TERVITA CORP 144A 7.625% 12/01/2021 DD 12/12/16			750,000.000	762,187.50
TEXAS CROSSING LLC			83,750.520	82,429.72
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			246,000.000	248,186.22
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			915,000.000	963,492.48
TEXAS GAS TRANSMISSION LL 144A 4.500% 02/01/2021 DD 01/19/11			220,000.000	224,236.40
THARALDSON HOTEL PO THL F 144A VAR RT 11/11/2034 DD 02/05/18			0.004	0.00
THERMO FISHER SCIENTIFIC INC 0.500% 03/01/2028			835,000.000	903,053.59
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	270,131.65
THERMO FISHER SCIENTIFIC INC 1.375% 09/12/2028			490,000.000	569,957.22
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	516,083.11
THERMO FISHER SCIENTIFIC INC 2.600% 10/01/2029 DD 10/08/19			1,950,000.000	1,942,429.32
THOMSON REUTERS 11/17 (IP&S) COV-LITE TL			1,047,483.370	1,053,160.73
TIBCO SOFTWARE 6/19 TLB			881,158.060	881,528.15
TIBCO SOFTWARE INC 144A 11.375% 12/01/2021 DD 12/05/14			1,123,000.000	1,171,780.32
TICP CLO VI 2016-2 6A AR 144A VAR RT 01/15/2029 DD 06/20/19			1,900,000.000	1,902,126.10
TIERPOINT 4/17 COV-LITE TL			623,381.130	577,213.52
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10			620,000.000	693,398.03
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07			815,000.000	978,415.92
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			160,000.000	189,431.90
TITAN INTERNATIONAL INC 6.500% 11/30/2023 DD 05/30/18			256,000.000	203,520.00
TKC HOLDINGS 1/17 COV-LITE TLB			694,010.460	680,622.99

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TNT CRANE 11/13 COV-LITE TL			515,745.340	468,466.97
TORONTO-DOMINION BANK/THE 2.650% 06/12/2024 DD 06/12/19			2,085,000.000	2,124,303.73
TOWD POINT MORTGAG HY2 A1 144A VAR RT 05/25/2058 DD 04/30/19			873,913.870	881,490.10
TOWD POINT MORTGAGE 2 A1 144A VAR RT 04/25/2057 DD 05/01/17			853,637.220	860,118.89
TOWD POINT MORTGAGE 3 A1 144A VAR RT 05/25/2058 DD 06/01/18			750,712.950	778,379.20
TOWD POINT MORTGAGE 3 A1 144A VAR RT 07/25/2057 DD 07/01/17			284,552.770	285,351.57
TOWD POINT MORTGAGE 4 A1 144A VAR RT 06/25/2058 DD 08/01/18			1,697,283.100	1,739,714.50
TOWD POINT MORTGAGE 5 A1 144A VAR RT 02/25/2057 DD 10/30/17			1,559,060.000	1,553,064.32
TPF 9/14 COV-LITE TL 0.000% 10/02/2023 DD 09/11/14			262,881.720	263,502.12
TPG REAL ESTATE FIN FL2 A 144A VAR RT 11/15/2037 DD 11/29/18			800,000.000	800,980.00
TRADE ME 5/19 COV-LITE TL			693,262.500	695,168.97
TRADER 3/17 TL			296,205.080	294,724.06
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			965,000.000	1,025,783.17
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			935,000.000	967,923.23
TRANSCANADA PIPELINES LTD 4.250% 05/15/2028 DD 05/07/18			610,000.000	674,321.05
TRANSCANADA PIPELINES LTD VAR RT 05/15/2067 DD 05/03/07			2,349,000.000	1,832,226.11
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			1,680,000.000	1,726,200.00
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			1,315,000.000	1,391,085.90
TRANSCANADA TRUST VAR RT 09/15/2079 DD 09/12/19			845,000.000	871,220.35
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			2,300,000.000	2,917,316.12
TRANSDIGM 2/18 TLG 0.000% 08/22/2024 DD 02/07/18			530,925.679	528,079.92
TRANSDIGM 5/18 COV-LITE TLE 0.000% 05/30/2025 DD 05/01/18			670,182.195	666,905.01
TRANSDIGM 5/18 COV-LITE TLF			2,239,750.830	2,232,359.66
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			3,101,000.000	3,329,698.75
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14			429,000.000	435,435.00
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,179,000.000	2,293,397.50
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			2,089,000.000	2,167,337.50
TRANSDIGM INC 7.500% 03/15/2027 DD 09/15/19			1,143,000.000	1,243,012.50
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,883,000.000	1,812,387.50
TRANSNET SOC LTD 144A 4.000% 07/26/2022 DD 07/26/12			200,000.000	201,000.00
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			477,930.000	479,124.83
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			771,630.000	783,204.45
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19			876,000.000	911,040.00
TRANSOCEAN SENTRY LTD 144A 5.375% 05/15/2023 DD 05/24/19			1,014,000.000	1,012,732.50
TRANSPORTADORA DE GAS DEL 144A 6.750% 05/02/2025 DD 05/02/18			200,000.000	175,000.00
TRANSUNION 6/18 INCREMENTAL TLB4			612,250.000	613,780.62
TRANSUNION 8/17 COV-LITE TLB3			1,180,207.190	1,183,488.16
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			386,044.291	269,121.90
TRAVERSE MIDSTREAM 9/17 TLB 0.000% 09/27/2024 DD 09/11/17			1,108,800.000	972,972.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15			445,000.000	473,925.00
TRICORBRAUN 11/16 COV-LITE TL			491,456.690	477,450.17
TRIMARK 9/17 COV-LITE TL			988,164.090	820,591.23
TRIMBLE INC 4.150% 06/15/2023 DD 06/15/18			423,000.000	441,867.48
TRIMBLE INC 4.750% 12/01/2024 DD 11/24/14			151,000.000	162,071.49
TRINSEO 5/18 COV-LITE TL			709,906.080	705,291.69
TRIUMPH GROUP INC 144A 6.250% 09/15/2024 DD 09/23/19			218,000.000	226,763.60
TRIUMPH GROUP INC 4.875% 04/01/2021 DD 02/26/13			216,000.000	216,172.80
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2026 DD 08/02/19			1,580,000.000	1,660,896.00
TRIVIUM PACKAGING FINANCE 144A VAR RT 08/15/2027 DD 08/02/19			420,000.000	454,125.00
TRONOX FINANCE 9/17 COV-LITE TLB			960,655.017	959,800.03
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	76,145.00
TRUIST FINANCIAL CORP 2.500% 08/01/2024 DD 07/29/19			2,189,000.000	2,206,563.01
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			5,138,000.000	5,082,509.60
TURKEY GOVERNMENT INTERNATIONA 7.500% 11/07/2019 DD 05/07/09			402,000.000	403,466.50
TURKIYE VAKIFLAR BANKASI 144A 5.625% 05/30/2022 DD 05/30/17			1,650,000.000	1,607,958.00
TXU/TCEH 10/16 COV-LITE TLB			1,433,917.390	1,438,104.42
TYSON FOODS INC VAR RT 08/21/2020 DD 08/23/17			850,000.000	849,995.37
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			3,010,000.000	3,238,807.02
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			4,455,000.000	4,797,826.15
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			5,325,000.000	5,978,560.58
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			9,240,000.000	10,368,651.58
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			5,595,000.000	6,414,798.65
U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19			2,545,000.000	2,968,205.65
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16			35,000.000	40,498.82
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17			1,405,000.000	1,665,528.71
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			9,010,000.000	10,742,665.26
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			570,000.000	671,108.20
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			7,350,000.000	8,709,462.91
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			14,740,000.000	17,580,328.87
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			3,955,000.000	4,926,292.39
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			4,290,000.000	5,466,230.87
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			570,000.000	736,858.60
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			2,975,000.000	3,836,936.52
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11			215,000.000	280,163.48
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			385,000.000	530,277.35
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			3,145,000.000	4,364,547.47
U S TREASURY BOND 4.375% 02/15/2038 DD 02/15/08			5,160,000.000	7,155,670.30
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10			175,000.000	246,127.93

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			2,540,000.000	3,590,131.25
U S TREASURY NOTE 1.250% 08/31/2024 DD 08/31/19			24,922,000.000	24,572,507.83
U S TREASURY NOTE 1.375% 08/31/2026 DD 08/31/19			17,997,000.000	17,708,063.75
U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16			895,000.000	887,867.97
U S TREASURY NOTE 1.500% 08/31/2021 DD 08/31/19			18,873,000.000	18,817,707.95
U S TREASURY NOTE 1.500% 09/15/2022 DD 09/15/19			8,082,000.000	8,066,846.26
U S TREASURY NOTE 1.500% 09/30/2021 DD 09/30/19			14,402,000.000	14,367,120.08
U S TREASURY NOTE 1.500% 09/30/2024 DD 09/30/19			91,503,000.000	91,274,242.50
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16			12,060,000.000	12,064,710.88
U S TREASURY NOTE 1.625% 06/30/2021 DD 06/30/19			11,149,000.000	11,136,805.78
U S TREASURY NOTE 1.625% 08/15/2029 DD 08/15/19			10,835,000.000	10,785,057.37
U S TREASURY NOTE 1.625% 09/30/2026 DD 09/30/19			10,303,000.000	10,305,414.82
U S TREASURY NOTE 1.750% 05/15/2023 DD 05/15/13			8,260,000.000	8,308,075.76
U S TREASURY NOTE 1.750% 06/30/2024 DD 06/30/19			11,118,000.000	11,212,242.39
U S TREASURY NOTE 1.750% 07/31/2021 DD 07/31/19			13,344,000.000	13,362,765.00
U S TREASURY NOTE 1.750% 07/31/2024 DD 07/31/19			11,959,000.000	12,064,575.49
U S TREASURY NOTE 1.875% 01/31/2022 DD 01/31/17			4,210,000.000	4,233,352.36
U S TREASURY NOTE 1.875% 04/30/2022 DD 04/30/17			3,575,000.000	3,599,159.17
U S TREASURY NOTE 1.875% 07/31/2026 DD 07/31/19			8,487,000.000	8,626,902.94
U S TREASURY NOTE 2.000% 05/31/2024 DD 05/31/17			9,785,000.000	9,980,317.80
U S TREASURY NOTE 2.000% 11/15/2026 DD 11/15/16			4,015,000.000	4,117,413.85
U S TREASURY NOTE 2.000% 11/30/2022 DD 11/30/15			7,990,000.000	8,090,499.18
U S TREASURY NOTE 2.125% 03/31/2024 DD 03/31/17			15,102,000.000	15,467,161.68
U S TREASURY NOTE 2.125% 05/31/2021 DD 05/31/19			24,349,000.000	24,514,497.23
U S TREASURY NOTE 2.125% 05/31/2026 DD 05/31/19			1,680,000.000	1,733,418.76
U S TREASURY NOTE 2.250% 02/15/2021 DD 02/15/18			10,000.000	10,065.23
U S TREASURY NOTE 2.250% 04/15/2022 DD 04/15/19			16,975,000.000	17,241,560.46
U S TREASURY NOTE 2.250% 04/30/2024 DD 04/30/19			16,529,000.000	17,026,807.03
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			6,675,000.000	6,978,243.18
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			11,695,000.000	12,077,371.65
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15			15,675,000.000	16,256,077.11
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			4,240,000.000	4,435,271.88
U S TREASURY NOTE 2.250% 12/31/2024 DD 12/31/17			1,530,000.000	1,581,398.44
U S TREASURY NOTE 2.375% 01/31/2023 DD 01/31/18			8,280,000.000	8,490,234.34
U S TREASURY NOTE 2.375% 02/29/2024 DD 02/28/19			19,984,000.000	20,674,853.08
U S TREASURY NOTE 2.375% 04/15/2021 DD 04/15/18			2,980,000.000	3,008,286.73
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19			9,335,000.000	9,913,332.38
U S TREASURY NOTE 2.500% 01/31/2021 DD 01/31/19			3,600,000.000	3,633,750.01
U S TREASURY NOTE 2.500% 01/31/2024 DD 01/31/19			17,794,000.000	18,482,822.47

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 2.500% 02/15/2022 DD 02/15/19			2,930,000.000	2,989,172.25
U S TREASURY NOTE 2.500% 02/28/2021 DD 02/28/19			19,265,000.000	19,462,165.33
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			2,515,000.000	2,721,996.30
U S TREASURY NOTE 2.625% 03/31/2025 DD 03/31/18			4,875,000.000	5,138,745.11
U S TREASURY NOTE 2.625% 05/15/2021 DD 05/15/18			6,125,000.000	6,213,286.12
U S TREASURY NOTE 2.625% 07/15/2021 DD 07/15/18			14,385,000.000	14,618,756.25
U S TREASURY NOTE 2.625% 08/31/2020 DD 08/31/18			5,470,000.000	5,508,247.28
U S TREASURY NOTE 2.625% 12/31/2023 DD 12/31/18			13,035,000.000	13,597,134.38
U S TREASURY NOTE 2.750% 04/30/2023 DD 04/30/18			890,000.000	926,121.49
U S TREASURY NOTE 2.750% 05/31/2023 DD 05/31/18			11,320,000.000	11,790,487.50
U S TREASURY NOTE 2.750% 07/31/2023 DD 07/31/18			15,475,000.000	16,147,195.32
U S TREASURY NOTE 2.750% 08/15/2021 DD 08/15/18			6,325,000.000	6,448,782.21
U S TREASURY NOTE 2.875% 05/31/2025 DD 05/31/18			11,495,000.000	12,286,628.35
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			6,600,000.000	7,065,609.41
U S TREASURY NOTE 2.875% 08/15/2028 DD 08/15/18			970,000.000	1,066,545.31
U S TREASURY NOTE 2.875% 10/31/2023 DD 10/31/18			17,960,000.000	18,881,151.52
U S TREASURY NOTE 2.875% 11/15/2021 DD 11/15/18			10,045,000.000	10,300,048.78
U S TREASURY NOTE VAR RT 10/31/2019 DD 10/31/17			3,830,000.000	3,829,863.99
U.S. RENAL CARE 6/19 TLB			715,000.000	673,887.50
U.S.I. 8/17 INCREMENTAL TLB			641,224.550	630,137.78
UBER 6/18 COV-LITE TLB			353,684.780	350,664.31
UBER TECHNOLOGIES INC 144A 7.500% 09/15/2027 DD 09/17/19			2,183,000.000	2,177,542.50
UBER TECHNOLOGIES INC 144A 7.500% 11/01/2023 DD 11/07/18			377,000.000	380,298.75
UBER TECHNOLOGIES INC 144A 8.000% 11/01/2026 DD 11/07/18			1,778,000.000	1,800,225.00
UBS AG REGS 5.125% 05/15/2024			4,000,000.000	4,302,000.00
UBS AG/LONDON 144A 2.450% 12/01/2020 DD 11/30/17			1,155,000.000	1,158,953.31
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			1,557,000.000	1,757,385.90
UBS COMMERCIAL MORTGAGE C8 A2 3.713% 02/15/2051 DD 02/01/18			7,414,000.000	7,749,619.18
UBS GROUP AG 144A 2.650% 02/01/2022 DD 08/10/16			792,000.000	798,714.27
UBS GROUP AG 144A 3.491% 05/23/2023 DD 03/23/17			381,000.000	391,098.24
UBS GROUP AG 144A VAR RT 05/23/2023 DD 03/23/17			950,000.000	960,951.19
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,913,514.91
UBS-BAMLL TRUST WRM D 144A VAR RT 06/10/2030 DD 07/01/12			2,156,000.000	2,119,211.31
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,149,895.24
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,882,132.76
UBS-BARCLAYS COMMERC C5 E 144A VAR RT 03/10/2046 DD 02/01/13			1,073,000.000	904,194.78
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	743,745.00
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,623,221.790	346,395.53
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	3,067,594.56

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	246,442.13
ULTIMATE SOFTWARE 3/19 0.000% 04/08/2026 DD 03/28/19			1,629,000.000	1,637,145.00
UNIFRAX 11/18 (USD) COV-LITE 0.000% 12/31/2021 DD 10/16/18			1,320,025.000	1,221,683.14
UNIFRAX 11/18 2ND LIEN 0.000% 11/05/2026 DD 11/05/18			305,000.000	275,515.65
UNILEVER CAPITAL CORP 2.125% 09/06/2029 DD 09/06/19			1,725,000.000	1,696,336.44
UNION ELECTRIC CO 3.250% 10/01/2049 DD 10/01/19			990,000.000	992,749.16
UNION ELECTRIC CO 3.500% 03/15/2029 DD 03/06/19			270,000.000	293,427.73
UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19			1,195,000.000	1,267,874.79
UNION PACIFIC CORP 4.800% 09/10/2058 DD 06/08/18			465,000.000	556,238.19
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14			111,062.110	114,305.12
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			703,989.800	736,575.02
UNITED AIRLINES 2019-2 CLASS A 2.700% 11/01/2033 DD 09/13/19			1,645,000.000	1,647,566.20
UNITED KINGDOM GILT REGS 3.750% 09/07/2020			810,000.000	1,028,011.27
UNITED PARCEL SERVICE INC 3.400% 09/01/2049 DD 08/16/19			995,000.000	1,001,197.64
UNITED RENTALS NORTH AMERICA I 4.625% 07/15/2023 DD 03/26/15			865,000.000	884,116.50
UNITED RENTALS NORTH AMERICA I 4.625% 10/15/2025 DD 09/22/17			228,000.000	232,671.16
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			2,705,000.000	2,813,200.00
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			2,696,000.000	2,857,760.00
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,597,000.000	1,702,881.10
UNITED RENTALS NORTH AMERICA I 6.500% 12/15/2026 DD 10/30/18			975,000.000	1,062,262.50
UNITED TECHNOLOGIES CORP 1.950% 11/01/2021 DD 11/01/16			725,000.000	724,429.09
UNITED TECHNOLOGIES CORP 3.650% 08/16/2023 DD 08/16/18			1,065,000.000	1,127,016.77
UNITED TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18			320,000.000	399,524.12
UNITED TECHNOLOGIES CORP 7.500% 09/15/2029 DD 09/17/99			700,000.000	985,229.76
UNITEDHEALTH GROUP INC 3.450% 01/15/2027 DD 12/20/16			525,000.000	558,491.80
UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13			1,540,000.000	1,732,315.48
UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11			320,000.000	378,547.33
UNIVAR 11/17 (USD) COV-LITE TLB3			532,785.490	533,893.69
UNIVERSAL HEALTH SERVICES 144A 4.750% 08/01/2022 DD 08/07/14			1,180,000.000	1,188,850.00
UNIVERSAL SERVICES 6/19 0.000% 06/26/2026 DD 06/13/19			304,819.820	304,963.08
UNIVERSAL SERVICES 6/19 DELAYED TL			30,180.180	30,194.37
UNIVISION 3/17 C5 COV-LITE TL			1,647,286.630	1,599,581.20
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	1,186,450.71
US BANCORP 3.000% 07/30/2029 DD 07/29/19			1,045,000.000	1,076,900.28
US BANCORP 3.150% 04/27/2027 DD 04/27/17			1,230,000.000	1,303,642.46
US BANCORP 3.375% 02/05/2024 DD 02/04/19			689,000.000	724,704.89
US BANCORP 3.600% 09/11/2024 DD 09/11/14			642,000.000	682,366.24



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US BANK NA/CINCINNATI OH 2.050% 10/23/2020 DD 10/24/17			20,000.000	20,027.17
US BANK NA/CINCINNATI OH 2.650% 05/23/2022 DD 05/23/19			1,830,000.000	1,860,762.21
US BANK NA/CINCINNATI OH 2.800% 01/27/2025 DD 01/27/15			786,000.000	810,884.11
US BANK NA/CINCINNATI OH 3.000% 02/04/2021 DD 02/04/19			1,870,000.000	1,893,003.21
US BANK NA/CINCINNATI OH 3.450% 11/16/2021 DD 11/16/18			4,010,000.000	4,123,610.84
US FOODS 6/16 COV-LITE TLB			0.020	0.02
US INFRASTRUCTURE 6/17 TLB			675,942.697	670,312.09
US SILICA 4/18 COV-LITE TLB 0.000% 12/31/2021 DD 04/04/18			221,620.510	209,615.32
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,934,710.005	7,855,492.24
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			44,181,727.500	43,796,521.59
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			96,781,770.000	96,328,881.65
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			29,787,450.000	29,847,245.03
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			86,265,929.997	86,751,230.20
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			31,062,004.998	31,530,731.27
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,685,074.000	6,703,894.22
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,352,614.000	6,378,256.07
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			12,753,907.500	12,715,047.87
USA COMPRESSION PARTNERS 144A 6.875% 09/01/2027 DD 03/07/19			675,000.000	696,937.50
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			681,000.000	706,537.50
USAA AUTO OWNER TRUST 201 1 A4 2.140% 11/15/2024 DD 07/31/19			1,247,000.000	1,256,346.51
USI INC/NY 144A 6.875% 05/01/2025 DD 04/18/17			117,000.000	118,752.66
UTEX INDUSTRIES 5/14 COV-LITE 2ND LIEN TL			73,000.000	56,210.00
UTEX INDUSTRIES 5/14 COV-LITE TLB			176,669.250	149,285.51
UTILITY ONE 4/17 COV-LITE TLB			327,854.480	331,133.02
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			786,842.050	600,620.14
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			1,100,000.000	1,267,750.00
VALEANT 5/18 TLB 0.000% 06/02/2025 DD 05/10/18			419,302.774	420,833.23
VALERO ENERGY CORP 3.400% 09/15/2026 DD 09/12/16			645,000.000	659,604.63
VALERO ENERGY CORP 4.350% 06/01/2028 DD 06/01/18			1,523,000.000	1,653,233.31
VALERO ENERGY PARTNERS LP 4.375% 12/15/2026 DD 12/09/16			1,535,000.000	1,666,948.63
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17			652,000.000	663,410.00
VALVOLINE INC 5.500% 07/15/2024 DD 07/15/17			877,000.000	912,080.00
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16			689,000.000	707,076.09
VEREIT OPERATING PARTNERSHIP L 4.600% 02/06/2024 DD 08/06/14			1,726,000.000	1,853,708.01
VERICREST OPPORT NPL5 A1A 144A VAR RT 09/25/2049 DD 08/27/19			1,622,682.940	1,627,734.19
VERICREST OPPORTU NPL3 A1 144A VAR RT 03/25/2049 DD 03/19/19			2,764,797.030	2,780,246.44
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			535,000.000	543,827.50
VERIZON COMMUNICATIONS INC 3.376% 02/15/2025 DD 08/16/17			1,000,000.000	1,054,867.12
VERIZON COMMUNICATIONS INC 4.016% 12/03/2029 DD 06/03/19			2,025,000.000	2,250,448.57

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			2,850,000.000	3,231,252.57
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			60,000.000	71,913.22
VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17			630,000.000	792,114.82
VERIZON OWNER TRUST 1A B 144A 2.450% 09/20/2021 DD 03/14/17			5,702,000.000	5,709,921.22
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19			1,538,000.000	1,565,789.04
VERSCEND 8/18 TLB 0.000% 08/08/2025 DD 07/31/18			1,066,623.860	1,069,290.41
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			1,079,000.000	1,148,994.73
VERTAFORE 5/18 TLB			942,875.000	914,947.05
VERTIV 3/17 COV-LITE TLB			2,015,661.360	1,914,878.29
VFH PARENT LLC / ORCHESTR 144A 6.750% 06/15/2022 DD 06/16/17			3,798,000.000	3,928,271.40
VIACOM INC 4.375% 03/15/2043 DD 03/15/13			1,170,000.000	1,206,701.03
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19			651,000.000	683,550.00
VIASAT INC 144A 5.625% 09/15/2025 DD 09/21/17			165,000.000	166,237.50
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			905,000.000	958,938.00
VIRGIN MEDIA 11/17 (USD) 0.000% 01/15/2026 DD 11/06/17			710,000.000	710,000.00
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			2,215,000.000	2,281,450.00
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15			1,700,000.000	1,742,274.75
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			766,000.000	803,572.30
VIRGINIA ELECTRIC & POWER CO 2.750% 03/15/2023 DD 03/14/13			720,000.000	735,001.48
VIRGINIA ELECTRIC & POWER CO 2.950% 11/15/2026 DD 11/16/16			1,585,000.000	1,634,357.53
VIRTU 3/19 TLB 0.000% 01/30/2026 DD 01/11/19			106,333.330	106,466.25
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			9,275.000	9,299.49
VISTRA ENERGY CORP 7.625% 11/01/2024 DD 05/01/15			261,000.000	271,766.25
VISTRA OPERATIONS CO LLC 144A 3.550% 07/15/2024 DD 06/11/19			8,076,000.000	8,129,601.95
VISTRA OPERATIONS CO LLC 144A 5.000% 07/31/2027 DD 06/21/19			3,369,000.000	3,468,991.92
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,502,000.000	1,571,392.40
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			2,099,000.000	2,210,351.95
VIVID SEATS 6/17 COV-LITE TLB			1,107,396.920	1,090,785.96
VIZIENT 4/19 TLB 0.000% 12/31/2022 DD 04/04/19			585,060.000	587,253.97
VMC FINANCE 2019-F FL3 AS 144A VAR RT 09/15/2036 DD 10/03/19			5,193,000.000	5,204,915.86
VMC FINANCE 2019-FL FL3 A 144A VAR RT 09/15/2036 DD 10/03/19			7,550,000.000	7,564,995.06
VMWARE INC 2.950% 08/21/2022 DD 08/21/17			1,995,000.000	2,022,942.61
VNDO 2012-6AVE MOR 6AVE A 144A 2.996% 11/15/2030 DD 11/01/12			7,400,000.000	7,571,964.16
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			1,270,000.000	1,311,402.00
VODAFONE GROUP PLC 3.750% 01/16/2024 DD 05/30/18			1,494,000.000	1,573,125.26
VODAFONEZIGGO 1/17 (USD) TLE			460,000.000	458,831.60
VOLKSWAGEN GROUP OF AMERI 144A 2.850% 09/26/2024 DD 09/26/19			870,000.000	874,511.28
VOLKSWAGEN GROUP OF AMERI 144A 4.250% 11/13/2023 DD 11/13/18			909,000.000	968,453.04
VOLT LXXI LLC NPL7 A1A 144A VAR RT 09/25/2048 DD 10/04/18			1,890,220.858	1,899,326.05

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VOLT LXXV LLC NPL1 A1A 144A VAR RT 01/25/2049 DD 01/28/19			2,677,528.640	2,695,817.23
VOYA CLO 2013-2 LTD 2A DR 144A VAR RT 04/25/2031 DD 03/29/18			1,000,000.000	898,212.40
VULCAN MATERIALS CO VAR RT 03/01/2021 DD 02/23/18			3,727,000.000	3,730,080.88
VULCAN MATERIALS CO VAR RT 06/15/2020 DD 06/15/17			945,000.000	945,527.47
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18			2,569,371.990	2,593,336.52
WABASH NATIONAL 11/17 COV-LITE TLB			0.180	0.18
WACHOVIA BANK COMMERCIAL C24 C VAR RT 03/15/2045 DD 03/01/06			928,900.000	940,854.29
WACHOVIA BANK COMMERCIAL C24 D VAR RT 03/15/2045 DD 03/01/06			1,445,000.000	1,442,455.79
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19			472,000.000	472,012.88
WALNUT BIDCO PLC 144A 9.125% 08/01/2024 DD 08/02/19			685,000.000	713,427.50
WARNER MUSIC 6/18 COV-LITE TLF			1,055,000.000	1,055,527.50
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			134,687.810	132,499.13
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			769,074.980	756,577.51
WASHINGTON GAS LIGHT CO 3.650% 09/15/2049 DD 09/13/19			680,000.000	695,639.15
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			915,000.000	943,328.40
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13			252,000.000	255,780.00
WEA FINANCE LLC / WESTFIE 144A 3.750% 09/17/2024 DD 09/17/14			490,000.000	519,246.46
WEA FINANCE LLC 144A 3.150% 04/05/2022 DD 04/05/17			2,337,000.000	2,384,329.61
WEB.COM 8/18 TL 0.000% 10/10/2025 DD 09/05/18			1,031,347.030	1,013,391.28
WEC ENERGY GROUP INC 3.375% 06/15/2021 DD 06/07/18			2,205,000.000	2,252,828.26
WEC ENERGY GROUP INC VAR RT 05/15/2067 DD 05/11/07			1,847,000.000	1,553,788.75
WEIBO CORP 3.500% 07/05/2024 DD 07/05/19			825,000.000	838,075.29
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			642,000.000	686,940.00
WELLCARE HEALTH PLANS INC 144A 5.375% 08/15/2026 DD 08/13/18			464,000.000	495,227.20
WELLCARE HEALTH PLANS INC 5.250% 04/01/2025 DD 03/22/17			774,000.000	805,927.50
WELLS FARGO & CO 2.625% 07/22/2022 DD 07/24/17			5,361,000.000	5,420,520.45
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	765,842.78
WELLS FARGO & CO 3.750% 01/24/2024 DD 01/24/19			492,000.000	520,604.78
WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19			1,025,000.000	1,059,109.24
WELLS FARGO & CO VAR RT 07/26/2021 DD 07/25/16			125,000.000	126,542.42
WELLS FARGO & CO VAR RT 07/27/2021			1,790,000.000	1,219,624.69
WELLS FARGO BANK NA VAR RT 07/23/2021 DD 07/23/18			5,745,000.000	5,795,678.88
WELLS FARGO BANK NA VAR RT 09/09/2022 DD 09/11/19			3,303,000.000	3,295,393.36
WELLS FARGO COMMERC C32 D 144A VAR RT 01/15/2059 DD 02/01/16			797,000.000	754,142.05
WELLS FARGO COMMERC LC5 F 144A VAR RT 10/15/2045 DD 09/01/12			2,020,000.000	1,895,002.20
WELLS FARGO COMMERC SMP A 144A VAR RT 12/15/2034 DD 12/21/17			1,340,000.000	1,335,801.51
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			800,000.000	861,590.96
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			1,043,000.000	1,088,229.07
WELLS FARGO COMMERCIAL C42 A4 3.589% 12/15/2050 DD 12/01/17			1,223,000.000	1,323,192.81

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WELLS FARGO COMMERCIAL C49 A4 3.760% 03/15/2052 DD 03/01/19			338,000.000	372,604.28
WELLS FARGO COMMERCIAL LC12 A4 VAR RT 07/15/2046 DD 07/01/13			739,247.000	790,257.26
WELLS FARGO COMMERCIAL LC12 B VAR RT 07/15/2046 DD 07/01/13			6,959,000.000	7,262,433.28
WELLS FARGO COMMERCIAL LC25 A4 3.640% 12/15/2059 DD 12/01/16			920,000.000	995,210.00
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD 11/01/13			1,529,000.000	1,220,013.57
WELLTOWER INC 3.950% 09/01/2023 DD 08/16/18			837,000.000	886,571.25
WELLTOWER INC 4.500% 01/15/2024 DD 10/07/13			68,000.000	73,454.48
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			1,111,000.000	1,147,107.50
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16			185,000.000	221,642.48
WEST CORP 10/17 COV-LITE TL			974,756.780	869,083.40
WEST CORP 3/18 INCREMENTAL 0.000% 10/10/2024 DD 03/28/18			215,339.520	189,576.30
WEST STREET MERGER SUB IN 144A 6.375% 09/01/2025 DD 08/24/17			278,000.000	255,760.00
WESTERN MIDSTREAM OPERATING LP 3.950% 06/01/2025 DD 06/04/15			855,000.000	826,443.83
WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18			200,000.000	173,475.24
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			2,191,000.000	2,333,475.75
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 09/15/2021 DD 09/14/18			497,000.000	497,014.64
WESTINGHOUSE/BROOKFIELD WEC 0.000% 08/01/2025 DD 07/10/18			1,066,937.500	1,069,476.81
WESTLAKE AUTOMOBIL 1A A2A 144A 3.060% 05/16/2022 DD 02/20/19			2,735,982.160	2,747,410.36
WESTLAKE AUTOMOBIL 2A A2A 144A 2.570% 02/15/2023 DD 06/17/19			9,259,000.000	9,287,082.55
WESTLAKE AUTOMOBILE 2A C 144A 2.840% 07/15/2024 DD 06/17/19			1,355,000.000	1,366,238.78
WESTLAKE AUTOMOBILE 2A D 144A 3.200% 11/15/2024 DD 06/17/19			758,000.000	764,186.11
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	964,661.24
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			615,000.000	759,384.78
WEX INC 144A 4.750% 02/01/2023 DD 01/30/13			525,000.000	530,250.00
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			689,858.380	639,589.81
WF ACP LLC			4,052,720.400	4,069,184.66
WF RR3 COLLAPSE LLC 10.278% 07/15/2041 DD 07/01/16			668,890.615	696,405.60
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			78,886.543	171,631.71
WFRBS COMMERCIAL MO C14 D 144A VAR RT 06/15/2046 DD 06/01/13			294,000.000	283,424.20
WFRBS COMMERCIAL MO C14 E 144A 3.250% 06/15/2046 DD 06/01/13			4,726,000.000	3,892,180.48
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	973,143.52
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	227,942.86
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	449,183.70
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14			6,919,000.000	5,699,163.69
WFRBS COMMERCIAL MOR C4 E 144A VAR RT 06/15/2044 DD 08/01/11			1,159,000.000	1,160,641.61
WFRBS COMMERCIAL MOR C4 F 144A VAR RT 06/15/2044 DD 08/01/11			972,000.000	801,509.16
WFRBS COMMERCIAL MOR C7 H 144A VAR RT 06/15/2045 DD 06/01/12			1,937,010.065	600,473.12
WFRBS COMMERCIAL MORTGA C12 AS 3.560% 03/15/2048 DD 03/01/13			7,536,000.000	7,808,494.22
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	892,932.43

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,567,521.67
WFRBS COMMERCIAL MORTGA C21 A4 3.410% 08/15/2047 DD 08/01/14			7,566,000.000	7,924,368.12
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,275,856.38
WGL HOLDINGS INC VAR RT 03/12/2020 DD 03/14/18			172,000.000	171,732.78
WGL HOLDINGS INC VAR RT 11/29/2019 DD 11/29/17			1,750,000.000	1,749,434.88
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			324,702.500	323,809.57
WHEELABRATOR TECHNOLOGIES 10/14 TLB			1,818,106.050	1,819,996.88
WHEELABRATOR TECHNOLOGIES 10/14 TLC			245,522.590	245,777.94
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			720,067.360	712,866.68
WIDEPENWEST 6/17 TLB			2,345,701.270	2,260,669.60
WILLIAM LYON HOMES INC 7.000% 08/15/2022 DD 08/11/14			155,000.000	155,387.50
WILLIAMS COS INC/THE 3.600% 03/15/2022 DD 03/03/15			1,655,000.000	1,699,983.74
WILLIAMS COS INC/THE 4.300% 03/04/2024 DD 03/04/14			535,000.000	568,669.09
WILLIAMS COS INC/THE 4.500% 11/15/2023 DD 11/15/13			172,000.000	184,064.37
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			2,207,000.000	2,375,407.48
WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14			160,000.000	179,282.26
WILLIAMS COS INC/THE 6.300% 04/15/2040 DD 02/09/10			2,075,000.000	2,541,928.35
WILLIAMS COS INC/THE 7.875% 09/01/2021 DD 08/21/01			94,000.000	103,488.00
WILLIAMS SCOTSMAN INTERNA 144A 7.875% 12/15/2022 DD 11/29/17			1,048,000.000	1,095,160.00
WILLIS NORTH AMERICA INC 3.875% 09/15/2049 DD 09/10/19			180,000.000	176,043.31
WILLIS TOWERS WATSON PLC 5.750% 03/15/2021 DD 03/17/11			150,000.000	157,242.65
WORLD FINANCIAL NETWORK CR A A 3.070% 12/16/2024 DD 02/28/18			8,416,000.000	8,520,636.97
WORLD FINANCIAL NETWORK CR C A 2.310% 08/15/2024 DD 11/15/17			12,850,000.000	12,873,649.14
WORLD FINANCIAL NETWORK CR C A 3.550% 08/15/2025 DD 11/07/18			1,537,000.000	1,583,081.72
WORLD FINANCIAL NETWORK CR C M 3.950% 08/15/2025 DD 11/07/18			371,000.000	382,327.03
WORLD OMNI AUTO RECEIVABL B A3 2.590% 07/15/2024 DD 05/15/19			2,126,000.000	2,156,130.31
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			200,000.000	204,866.66
WORLD OMNI AUTO RECEIVABL D A4 3.440% 12/16/2024 DD 10/17/18			410,000.000	428,515.97
WORLD OMNI SELECT AU 1A B 144A 3.680% 07/15/2023 DD 11/14/18			172,000.000	175,711.18
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			620,000.000	641,398.74
WORLDSTRIDES / LAKELAND TOURS 0.000% 12/31/2020 DD 11/28/17			1,236,853.860	1,239,426.51
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			1,489,000.000	1,515,057.50
WPX ENERGY INC 5.250% 10/15/2027 DD 09/24/19			824,000.000	828,120.00
WPX ENERGY INC 5.750% 06/01/2026 DD 05/23/18			2,646,000.000	2,712,150.00
WRIGHT EXPRESS 5/19 COV-LITE TLB3			260,169.880	261,377.07
WSA (DELTA) GLENCAR VIII			5,336,762.734	6,357,150.17
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			851,400.000	856,721.25
WYNDHAM DESTINATIONS INC 5.625% 03/01/2021 DD 03/01/11			215,000.000	222,256.25
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			190,000.000	195,225.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			1,059,000.000	1,114,915.20	
WYNN RESORTS FINANCE LLC 144A 5.125% 10/01/2029 DD 09/20/19			393,000.000	411,824.70	
XCEL ENERGY INC 2.400% 03/15/2021 DD 03/08/16			1,833,000.000	1,841,349.89	
XPLORNET 9/16 TL			899,982.498	897,732.55	
XPO LOGISTICS 3/19 INCREMENTAL TLB1			110,000.000	110,635.80	
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			1,719,000.000	1,752,520.50	
YUM BRANDS 3/18 TLB			907,954.610	908,708.21	
YUM! BRANDS INC 144A 4.750% 01/15/2030 DD 09/11/19			507,000.000	523,558.62	
ZAYO GROUP LLC / ZAYO CAP 144A 5.750% 01/15/2027 DD 01/27/17			1,027,000.000	1,049,902.10	
ZAYO GROUP LLC / ZAYO CAPITAL 6.000% 04/01/2023 DD 10/01/15			1,070,000.000	1,098,087.50	
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,238,000.000	1,274,892.40	
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			429,000.000	452,058.75	
ZELIS/REDCARD 9/19 TLB 0.000% 12/31/2022 DD 09/10/19			795,000.000	788,043.75	
ZF NORTH AMERICA CAPITAL 144A 4.000% 04/29/2020 DD 04/29/15			1,957,000.000	1,969,740.56	
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			1,762,000.000	1,803,024.67	
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			2,761,000.000	2,877,929.67	
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,719,000.000	1,794,206.25	
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			2,379,000.000	2,479,393.80	
ZIMMER BIOMET HOLDINGS INC 3.700% 03/19/2023 DD 03/19/18			171,000.000	178,171.20	
ZIMMER BIOMET HOLDINGS INC VAR RT 03/19/2021 DD 03/19/18			2,993,000.000	2,993,052.50	
ZIONS BANCORP NA 3.350% 03/04/2022 DD 03/04/19			557,000.000	569,452.18	
ZIONS BANCORP NA VAR RT 12/31/2049 DD 05/21/13			1,440,000.000	1,461,600.00	
ZUFFA 4/19 TL			2,304,043.630	2,308,213.95	
<b>FUTURES CONTRACTS</b>			<b>-564.000</b>	<b>568,397.89</b>	
E-MINI RUSS 2000 FUTURE (CME) EXP DEC 19			166.000	-395,859.08	
US 10YR NOTE FUTURE (CBT) EXP DEC 19			-145.000	172,535.80	
US 2YR TREAS NTS FUT (CBT) EXP DEC 19			862.000	-437,723.60	
US 5YR TREAS NTS FUTURE (CBT) EXP DEC 19			-1,429.000	1,162,728.06	
US LONG BOND FUTURE (CBT) EXP DEC 19			-14.000	43,859.38	
US ULTRA BOND (CBT) EXP DEC 19			-4.000	22,857.33	
<b>NATURAL RESOURCES</b>			<b>163,741,235.200</b>	<b>163,741,235.20</b>	
BTG PACTUAL BRAZIL TIMBERLAND IB LP			34,162,979.200	34,162,979.20	
KAYNE ANDERSON ENER FD VII LP			78,333,382.000	78,333,382.00	
TAURUS MINING FINANCE FD LLC			51,244,874.000	51,244,874.00	
<b>OTHER</b>			<b>41,537,113.859</b>	<b>479,753,665.07</b>	
PIMCO ALL ASSET FUND-INST			41,537,113.859	479,753,665.07	
<b>PREFERRED SECURITIES</b>			<b>18,124,383.000</b>	<b>90,252,453.52</b>	
AES GENER SA 144A VAR RT 03/26/2079 DD 03/26/19			835,000.000	873,618.75	
ALGONQUIN POWER & UTILITIES CO PFD 6.200% CUMULATIVE			15,017.000	411,766.14	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN HOMES 4 RENT PFD 5.875% CUMULATIVE			46,000.000	1,216,205.34
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			36,054.000	958,675.86
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			9,882.000	267,802.20
ARMADA HOFFLER PROPERTIES INC PFD 6.750% CUMULATIVE			12,768.000	344,097.60
AUSNET SERVICES HOLDINGS REGS VAR RT 03/17/2076			835,000.000	875,048.70
BNSF FUNDING TRUST I VAR RT 12/15/2055 DD 12/15/05			595,000.000	657,475.00
BROOKFIELD PROPERTY PARTNERS L PFD 6.375% CUMULATIVE			44,972.000	1,167,473.12
BROOKFIELD PROPERTY PARTNERS L PFD 6.500% CUMULATIVE			49,018.000	1,285,742.14
BROOKFIELD PROPERTY REIT INC PFD 6.375% CUMULATIVE			22,302.000	558,888.12
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			23,480.000	453,107.25
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE			36,926.000	317,932.86
CEDAR REALTY TRUST INC PFD 6.500% CUMULATIVE			21,698.000	478,657.88
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			6,179.000	154,166.05
CIA DE TRANSMISSAO DE ENERGIA			30,696.000	181,063.22
CIT GROUP INC VAR RT 12/31/2049 DD 06/07/17			255,000.000	258,825.00
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			33,698.000	888,616.26
CMS ENERGY CORP PFD 5.875% CUMULATIVE			22,831.000	644,975.75
COLONY CAPITAL INC PFD 7.125% CUMULATIVE			55,571.000	1,280,415.92
COLONY CAPITAL INC PFD 7.150% CUMULATIVE			1,542.000	35,404.32
COLONY CAPITAL INC PFD 7.500% CUMULATIVE			7,942.000	187,272.36
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			405,000.000	437,400.00
DIGITAL REALTY TRUST INC PFD 5.250% CUMULATIVE			23,519.000	609,377.29
DIGITAL REALTY TRUST INC PFD 5.850% CUMULATIVE			34,450.000	930,494.50
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			53,520.000	1,425,237.60
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			20,700.000	529,506.00
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			35,106.000	920,479.32
DTE ENERGY CO PFD 5.250% NOT APPLICABLE			23,985.000	667,502.55
DTE ENERGY CO PFD 6.000% CUMULATIVE			33,247.000	928,588.71
DUKE ENERGY CORP PFD 5.750% CUMULATIVE			37,225.000	1,028,526.75
ENERGY TRANSFER OPERATING LP PFD 7.600% CUMULATIVE			15,301.000	387,727.34
ENERGY ARKANSAS LLC PFD 4.875% NOT APPLICABLE			24,169.000	646,037.37
ENERGY LOUISIANA LLC PFD 4.875% CUMULATIVE			6,430.000	170,137.80
ENERGY TEXAS INC PFD 5.375% CUMULATIVE			7,349.000	191,588.43
EPR PROPERTIES PFD 5.750% CUMULATIVE			31,245.000	810,807.75
FIRST HORIZON BANK 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,420,800.00
GEORGIA POWER CO PFD 5.000% NON-CUMULATIVE			45,054.000	1,220,062.32
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			80,765.000	2,019,575.15
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			15,402.000	391,826.88
INTEGRYS HOLDING INC PFD 6.000%			53,221.000	1,463,577.50

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INVESTORS REAL ESTATE TRUST PFD 6.625% CUMULATIVE			52,332.000	1,366,911.84
KIMCO REALTY CORP PFD 5.250% CUMULATIVE			23,865.000	616,910.25
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			25,653.000	663,899.64
MID-AMERICA APARTMENT COMMUNIT PFD 8.500% CUMULATIVE			708.000	46,303.20
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			48,583.000	1,217,004.15
NATIONAL RETAIL PROPERTIES INC PFD 5.200% CUMULATIVE			12,973.000	335,092.59
NATIONAL RURAL UTILITIES COOPE PFD 5.500% CUMULATIVE			19,812.000	543,443.16
NATIONAL STORAGE AFFILIATES TR PFD 6.000% CUMULATIVE			24,347.000	647,386.73
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			5,262.000	133,865.28
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			29,572.000	809,089.92
NEXTERA ENERGY CAPITAL HOLDING PFD 5.650%			16,849.000	464,189.95
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06			1,377,000.000	1,156,680.00
NGL ENERGY PARTNERS LP PFD 9.000% CUMULATIVE			24,708.000	602,875.20
NISOURCE INC PFD 6.500% CUMULATIVE			32,090.000	890,818.40
NUSTAR ENERGY LP PFD 7.625% CUMULATIVE			17,524.000	369,756.40
NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			32,456.000	776,022.96
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PEBBLEBROOK HOTEL TRUST PFD 6.300% CUMULATIVE			36,977.000	937,736.72
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			33,870.000	908,054.70
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			39,619.000	1,023,754.96
PS BUSINESS PARKS INC PFD 5.200% CUMULATIVE			25,891.000	676,790.74
PS BUSINESS PARKS INC PFD 5.250% CUMULATIVE			19,585.000	514,497.95
PUBLIC STORAGE PFD 4.875% CUMULATIVE			25,334.000	665,270.84
PUBLIC STORAGE PFD 5.600% CUMULATIVE			14,898.000	418,931.76
REXFORD INDUSTRIAL REALTY INC PFD 5.625% CUMULATIVE			25,176.000	638,966.88
ROYAL CAPITAL BV REGS VAR RT 12/31/2049			600,000.000	604,500.00
SAUL CENTERS INC PFD 6.000% CUMULATIVE			17,467.000	450,997.94
SAUL CENTERS INC PFD 6.125% CUMULATIVE			13,109.000	338,867.65
SEMPRA ENERGY PFD 5.750% CUMULATIVE			59,941.000	1,607,018.21
SITE CENTERS CORP PFD 6.375% CUMULATIVE			31,425.000	847,218.00
SK E&S CO LTD 144A VAR RT 12/31/2049 DD 11/26/14			540,000.000	537,300.00
SOUTH JERSEY INDUSTRIES INC PFD 5.625%			34,037.000	881,558.30
SOUTHERN CO/THE PFD 5.250% CUMULATIVE			59,879.000	1,605,850.46
SPIRE INC PFD 5.900% CUMULATIVE			13,825.000	391,247.50
SSE PLC REGS VAR RT 09/16/2077			535,000.000	537,273.75
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			6,485.000	169,388.20
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,575.000	33,342.75
SUMMIT HOTEL PROPERTIES INC PFD 6.250% CUMULATIVE			49,060.000	1,312,845.60
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			15,928.000	418,826.77



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			36,477.000	934,905.51
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE			7,510.000	207,200.90
UMH PROPERTIES INC PFD 6.750% CUMULATIVE			30,766.000	803,915.58
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			14,917.000	387,842.00
URSTADT BIDDLE PROPERTIES INC PFD 5.875%			19,427.000	484,703.65
URSTADT BIDDLE PROPERTIES INC PFD 6.250% CUMULATIVE			21,122.000	575,574.50
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE			13,695.000	347,853.00
US BANCORP PFD 3.500% NON-CUMULATIVE			2,874.000	2,450,085.00
US BANCORP PFD 5.500% NON-CUMULATIVE			50,250.000	1,358,006.25
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			4,575,000.000	3,900,187.50
VOLKSWAGEN AG			80,374.000	13,674,560.05
VORNADO REALTY TRUST PFD 5.250% CUMULATIVE			55,493.000	1,434,494.05
WACHOVIA CAPITAL TRUST III VAR RT 12/31/2049 DD 02/01/06			5,210,000.000	5,229,537.50
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			49,799.000	1,315,689.58
ZIONS BANCORP NA PFD 6.950%			44,980.000	1,290,926.00
<b>PRIVATE EQUITY</b>			<b>2,897,324,759.204</b>	<b>2,912,065,717.54</b>
AMERRA AGRI FUND II			30,377,803.300	30,377,803.30
AMERRA-KRS AGRI HOLDING CO LP			68,026,170.100	68,026,170.10
ARBOR INVESTMENTS II LP			136,007.310	136,007.31
ARCANO FUND LP			26,820,311.200	26,820,311.20
ARES SPECIAL SIT IV LP			35,582,721.790	35,582,721.79
BARINGS RE EUR VAL ADD I SCSP			66,943,144.010	72,981,415.60
BAY HILLS EMERGING PARTNERS I LP			10,224,671.000	10,224,671.00
BAY HILLS EMERGING PARTNERS II LP			85,614,104.000	85,614,104.00
BAY HILLS EMERGING PARTNERS III LP			97,741,400.420	97,741,400.42
BAY HILLS EMERGING PTNRS II-B LP			63,634,770.350	63,634,770.35
BDCM OPPORTUNITY FD IV LP			59,492,004.000	59,492,004.00
BLACKSTONE CAP PARTNERS VI LP			77,881,216.920	77,881,216.92
BLACKSTONE CAPITAL V LP			2,680,295.510	2,680,295.51
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			44,779.000	848,907.02
BSP COINVEST VEHICLE K LP			17,497,444.000	17,497,444.00
BSP PRIVATE CREDIT FUND			91,943,923.000	91,943,923.00
CERBERUS KRS LEVERED LOAN OPP			133,085,439.000	133,085,439.00
CM GROWTH CAPITAL PARTNERS LP			9,227,793.000	9,227,793.00
COLUMBIA CAP EQUITY PTRS IV			4,196,395.000	4,196,395.00
CRESTVIEW CAPITAL PARTNERS II LP			35,651,773.000	35,651,773.00
CRESTVIEW PARTNERS III LP			45,469,235.000	45,469,235.00
CVC CAPITAL PARTNERS VI LP			34,172,854.020	37,255,245.46
DAG VENTURE II			3,597,394.970	3,597,394.97

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DAG VENTURES III LP			3,190,744.430	3,190,744.43
DAG VENTURES IV LP			57,980,571.010	57,980,571.01
DAG VENTURES V LP			50,155,429.650	50,155,429.65
DANIEL BOONE LLC			136,409,998.000	136,409,998.00
DCM VI LP			12,921,619.000	12,921,619.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			12,543,076.000	12,543,076.00
GREEN EQUITY INVESTORS IV LP			81,940.000	81,940.00
GREEN EQUITY INVESTORS V LP			39,611,796.000	39,611,796.00
GREEN EQUITY INVESTORS VI LP			64,878,605.420	64,878,605.42
GREEN EQUITY INVESTORS VII LP			39,775,984.510	39,775,984.51
GTCR FUND IX			190,649.000	190,649.00
H&F SPOCK I LP			7,357,663.000	7,357,663.00
HARVEST PARTNERS V LP			5,055,783.000	5,055,783.00
HARVEST PARTNERS VI LP			20,270,207.000	20,270,207.00
HARVEST PARTNERS VII LP			35,307,202.000	35,307,202.00
HELLMAN & FRIEDMAN VI L P			1,242,290.000	1,242,290.00
HIG BIOVENTURES II			22,217,458.070	22,217,458.07
HIG CAPITAL PARTNERS V L P			18,200,809.060	18,200,809.06
HIG VENTURE PARTNERS II LP			6,591,640.630	6,591,640.63
HORSLEY BRIDGE INTERNATIONAL V			87,830,624.000	87,830,624.00
INSTITUTIONAL VENTURE PARTNERS XII LP			6,363,142.000	6,363,142.00
JW CHILDS EQUITY PTNRS III LP			772.000	772.00
KEYHAVEN CAPITAL PARTNERS III GP LP			19,676,164.100	21,450,954.11
KEYHAVEN CAPITAL PARTNERS IV			5,840,952.010	6,367,805.88
KEYHAVEN IV CO-INVEST LP			7,788,048.090	8,490,530.03
LEVINE LEICHTMAN CAP PTNRS VI LP			24,891,811.920	24,891,811.92
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			59,456,916.110	59,456,916.11
MARATHON BLUEGRASS LP			496,888,333.150	496,888,333.15
MATLIN PATTERSON GLOB PTRS III			14,310,091.000	14,310,091.00
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,473,842.000	1,473,842.00
MERIT MEZZANINE FUND IV LP			641,681.870	641,681.87
MESA WEST CORE LENDING FUND LP			98,052,180.140	98,052,180.14
MHR INSTITUTIONAL PARTNERS III			1,111,986.000	1,111,986.00
MILL ROAD CAPITAL I LP			10,103,766.084	10,103,766.08
NEW MOUNTAIN PARTNERS II LP			417,991.000	417,991.00
NEW MOUNTAIN PTNRS III LP			31,625,152.000	31,625,152.00
NEW MOUNTAIN PTNRS IV LP			36,310,383.000	36,310,383.00
NEWPORT COLONELS LLC			9,005.040	9,005.04
OAK HILL CAP PT II			1,996,546.200	1,996,546.20

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2019

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
OAK HILL III			8,656,080.250	8,656,080.25	
OBERLAND CAP HEALTHCARE LP			5,268,553.000	5,268,553.00	
OCM OPP FUND VIIB (CAYMAN) LTD			162,842.000	162,842.00	
RIVERSIDE CAPITAL APPREC FUND VI LP			39,835,645.000	39,835,645.00	
SECONDARY OPP FUND III LP			72,460,249.030	72,460,249.03	
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			21,904,183.010	21,904,183.01	
SUN CAPITAL PARTNERS IV LP			275,635.000	275,635.00	
TCV VI LP			553,464.000	553,464.00	
TPF II LP			862,809.000	862,809.00	
TRITON FUND IV LP			20,089,151.610	21,901,193.08	
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			8,080,346.140	8,080,346.14	
VANTAGEPOINT VENTURE PART IV-Q			2,674,153.800	2,674,153.80	
VISTA EQUITY PARTNERS FUND III			5,055,230.000	5,055,230.00	
VISTA EQUITY PARTNERS FUND IV LP			35,558,000.000	35,558,000.00	
VISTA EQUITY PTNRS FD VI LP			57,650,064.000	57,650,064.00	
WARBURG PINCUS PE IX LP			3,215,000.000	3,215,000.00	
WARBURG PINCUS PRIVATE EQUITY X LP			19,484,898.250	19,484,898.25	
WAYZATA OPPORTUNITIES FUND II			1,120,368.000	1,120,368.00	
WAYZATA OPPORTUNITIES FUND III			9,550,811.000	9,550,811.00	
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			146,052,772.720	146,052,772.72	
<b>REAL ESTATE</b>			<b>887,532,956.770</b>	<b>889,444,235.42</b>	
DIVCOWEST FUND IV REIT LLC			5,493,044.430	5,493,044.43	
FUNDAMENTAL PARTNERS III			57,237,355.000	57,237,355.00	
GREENFIELD ACQUI PTNRS VI LP			2,743,634.000	2,743,634.00	
GREENFIELD ACQUI RTNRS VII LP			27,199,210.000	27,199,210.00	
H/2 CREDIT PARTNERS LP			116,299,296.560	116,299,296.56	
HARRISON STREET CORE PROPERTY FUND LP			119,160,022.000	119,160,022.00	
IFM US INFRA DEBT FUND			33,898,058.750	33,898,058.75	
LUBERT-ADLER RE FD VII LP			41,323,173.060	41,323,173.06	
LUBERT-ADLER RE FUND VII-B LP			38,529,946.430	38,529,946.43	
MESA WEST FUND IV			22,495,660.890	22,495,660.89	
MIDDLEGROUND PARTNERS I LP			15,844,652.000	15,844,652.00	
PATRON CAPITAL V LP			21,189,342.000	23,100,620.65	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			189,656,686.460	189,656,686.46	
RUBENSTEIN PROPERTIES FUND II LP			25,993,797.940	25,993,797.94	
STOCKBRIDGE FUND LP			129,276,921.060	129,276,921.06	
WALTON STREET RE FD VII-Q LP			18,796,191.250	18,796,191.25	
WALTON STREET REAL ESTATE FUND VI LP			15,095,964.940	15,095,964.94	