

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total			334,701,372,828.7..	17,614,839,081.72
ALTERNATIVE INVESTMENTS			376,151,155.680	376,055,357.69
ARROWMARK FUND I			150,404,477.500	150,404,477.50
BLACKSTONE STRAT OPP			8,420,379.090	8,420,379.09
COATUE QUAL PARTNERS			904,189.840	904,189.84
CREDIT SUISSE			23,060,672.780	23,060,672.78
GOTHAM NEUTRAL STRATEGIES			18,881,316.360	18,881,316.36
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			30,015,400.020	30,015,400.02
H2O ALPHA-10 FUND			23,954,155.550	23,954,155.55
KNIGHTHEAD DOMESTIC FUND L P			471,648.970	471,648.97
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			2,977,413.120	2,977,413.12
MAGNETAR MTP EOF II			35,259,901.170	35,259,901.17
MYRIAD OPPORTUNITIES			63,998,284.210	63,998,284.21
NORTHERN TRUST LITIGATION CREDIT			2.000	0.00
PERSHING SQUAREÉÉÉÉ			95,795.990	0.00
PINE RIVER FUND LTD			476,265.660	476,265.66
PRUDENTIAL FUND I			701,164.040	701,164.04
SCOPIA VII			548,095.880	548,095.88
SRS PARTNERS USÉÉÉÉ			11,101,087.280	11,101,087.28
TRICADIA SELECTÉÉÉÉ			4,880,906.220	4,880,906.22
CASH & CASH EQUIVALENTS			841,699,487.500	831,905,455.35
AUTONATION INC DISC 04/11/2019			1,250,000.000	1,248,580.55
BEMIS CO INC DISC 04/02/2019			1,500,000.000	1,499,541.66
BLACKROCK MONEY MARKET FD B			91.340	91.34
BOSTON SCIENTIFIC DISC 04/23/2019			1,250,000.000	1,247,821.14
CANADIAN NAT RES DISC 04/25/2019			482,000.000	481,013.11
CANTOR REPO A TRI REPO 2.500% 04/01/2019 DD 03/29/19			427,800,000.000	427,800,000.00
CASH COLL WITH STATE STREET			-130,000.000	-130,000.00
CNH INDTL CAP LLC DISC 04/02/2019			500,000.000	499,809.03
CONSTEL BRDS 4(2) DISC 04/12/2019			1,250,000.000	1,247,031.25
CONSTEL BRDS 4(2) DISC 04/22/2019			1,000,000.000	997,502.78
COX ENTERPRISES DISC 04/08/2019			1,000,000.000	999,156.67
CVS CORP DISC 04/01/2019			2,000,000.000	1,999,724.67
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			258,061,396.160	258,061,396.16
ENABLE MIDSTREAM DISC 04/01/2019			1,000,000.000	999,750.00
ENERGY TRANSFER PRT DISC 04/01/2019			2,168,000.000	2,167,448.96
ENERGY CORP DISC 04/01/2019			250,000.000	249,945.83
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

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HUMANA INC DISC 04/12/2019			1,500,000.000	1,496,412.50
INSTITUTIONAL SEC DISC 04/02/2019			71,330,000.000	71,252,462.34
INSTITUTIONAL SEC DISC 04/03/2019			15,000,000.000	14,968,125.00
INSTITUTIONAL SEC DISC 04/29/2019			6,000,000.000	5,973,650.00
JPY/AUD SPOT OPTION 2019 PUT JUN 19 074.500 ED 060619			9,445,000.000	65,079.78
NASDAQ INC DISC 04/02/2019			1,250,000.000	1,249,620.84
PENTAIR FINANCE DISC 04/11/2019			1,500,000.000	1,498,075.00
ROYAL CARIBBEAN DISC 04/01/2019			750,000.000	749,899.35
SECURITIES LENDING POOL			0.000	0.00
SWAP COLLATERAL WITH GOLDMAN			20,000.000	20,000.00
U S TREASURY BILL 0.000% 05/30/2019 DD 11/29/18			29,594,000.000	29,443,983.08
U S TREASURY BILL 0.000% 07/18/2019 DD 07/19/18			460,000.000	456,741.48
UNION PACIFIC DISC 04/01/2019			750,000.000	749,837.50
WALGREENS BOOTS DISC 04/01/2019			321,000.000	320,930.45
WGL HOLDINGS INC DISC 05/02/2019			500,000.000	498,149.30
WILLIAMS COS INC DISC 05/01/2019			500,000.000	498,600.00
CONVERTIBLE OR EXCHANGEABLE SECURITIES			8,846,801.000	15,879,952.62
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			470,000.000	1,865,059.06
BAYER CAPITAL CORP BV 144A 5.625% 11/22/2019			1,700,000.000	1,359,097.64
BRAEMAR HOTELS & RESORTS INC PFD 5.500% CUMULATIVE			30,325.000	605,287.00
CHENIERE ENERGY INC 4.250% 03/15/2045 DD 03/09/15			1,985,000.000	1,552,021.88
CLEARWAY ENERGY INC 144A 3.250% 06/01/2020 DD 06/29/15			109,000.000	104,971.22
CROWN CASTLE INTERNATIONAL COR PFD 6.875% CUMULATIVE			2,296.000	2,720,300.80
DISH NETWORK CORP 3.375% 08/15/2026 DD 08/08/16			1,100,000.000	934,450.12
EPR PROPERTIES PFD 9.000% CUMULATIVE			11,738.000	445,222.34
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			4,150.000	113,544.00
FORTIVE CORP 144A 0.875% 02/15/2022 DD 02/22/19			1,045,000.000	1,098,353.66
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			4,147.000	203,269.47
NRG ENERGY INC 144A 2.750% 06/01/2048 DD 05/24/18			1,230,000.000	1,398,789.78
QTS REALTY TRUST INC PFD 6.500% CUMULATIVE			11,090.000	1,204,595.80
RLJ LODGING TRUST PFD 1.950% CUMULATIVE			10,895.000	274,118.20
RPT REALTY PFD 7.250% CUMULATIVE			17,160.000	860,574.00
TRICON CAPITAL GROUP INC 144A 5.750% 03/31/2022			570,000.000	595,650.00
VEREIT INC 3.750% 12/15/2020 DD 12/10/13			546,000.000	544,647.65
CONVERTIBLE SECURITIES			389,258.000	24,343,795.49
AMERICAN ELECTRIC POWER CO INC PFD 6.125%			68,345.000	3,519,767.50
AMG CAPITAL TRUST II PFD 5.150% CUMULATIVE			21,455.000	1,088,836.51
BECTON DICKINSON AND CO PFD 6.125% CUMULATIVE			42,520.000	2,635,574.60
CENTERPOINT ENERGY INC PFD 7.000%			74,007.000	3,920,506.76

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DOMINION ENERGY INC PFD 6.750% CUMULATIVE			74,764.000	3,738,947.64	
DTE ENERGY CO PFD 6.500% CUMULATIVE			4,511.000	249,683.85	
FORTIVE CORP PFD 5.000% CUMULATIVE			2,335.000	2,458,379.60	
NEXTERA ENERGY INC PFD 6.123%			90,747.000	5,613,609.42	
SEMPRA ENERGY PFD 6.000% CUMULATIVE			8,417.000	889,592.73	
SEMPRA ENERGY PFD 6.750% CUMULATIVE			2,157.000	228,896.88	
EQUITY			376,182,233.658	6,529,016,917.11	
1-800-FLOWERS.COM INC			3,355.000	61,161.65	
180 DEGREE CAPITAL CORP			1,493.000	2,776.98	
1ST SOURCE CORP			2,933.000	131,721.03	
3D SYSTEMS CORP			12,500.000	134,500.00	
3M CO			39,248.000	8,154,949.44	
4LICENSING CORP			1,848.000	3.70	
8X8 INC			11,497.000	232,239.40	
A-MARK PRECIOUS METALS INC			3,315.000	39,448.50	
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08	
AAC HOLDINGS INC			7,529.000	13,853.36	
AAIPHARMA INC COM			13,700.000	0.00	
AAON INC			12,916.000	596,460.88	
AAR CORP			4,014.000	130,495.14	
AARON'S INC			7,779.000	409,175.40	
ABACUS PROPERTY GROUP			53,031.000	140,134.52	
ABBOTT LABORATORIES			138,458.000	11,068,332.52	
ABBVIE INC			93,818.000	7,560,792.62	
ABEONA THERAPEUTICS INC			3,704.000	27,261.44	
ABERCROMBIE & FITCH CO			9,051.000	248,087.91	
ABIOMED INC			2,867.000	818,786.53	
ABLE LABRATORIES INC COM NEW			2,800.000	0.00	
ABM INDUSTRIES INC			8,369.000	304,213.15	
ABN AMRO BANK NV			384,933.000	8,687,662.58	
ABRAXAS PETROLEUM CORP			807.000	1,008.75	
ABSA GROUP LTD			410,300.000	4,327,407.84	
ACACIA RESEARCH CORP			5,794.000	18,888.44	
ACADIA PHARMACEUTICALS INC			5,673.000	152,320.05	
ACADIA REALTY TRUST			10,766.000	293,588.82	
ACCELERATE DIAGNOSTICS INC			4,025.000	84,605.50	
ACCENTURE PLC			138,421.000	24,364,864.42	
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93	
ACCESS WORLDWIDE COMMUNICATION			4,593.000	57.41	

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ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			14,632.000	125,249.92
ACCOM INC			306.000	0.61
ACCURAY INC			11,385.000	54,306.45
ACER THERAPEUTICS INC			800.000	19,440.00
ACETO CORP			3,861.000	671.43
ACHIEVE LIFE SCIENCES INC			36.000	116.28
ACHILLION PHARMACEUTICALS INC			13,520.000	40,019.20
ACI WORLDWIDE INC			15,117.000	496,895.79
ACLARIS THERAPEUTICS INC			2,329.000	13,950.71
ACMAT CORP			2,100.000	68,040.00
ACME UNITED CORP			238.000	3,808.00
ACORDA THERAPEUTICS INC			7,089.000	94,212.81
ACORN ENERGY INC			2,343.000	749.76
ACTIVISION BLIZZARD INC			48,581.000	2,211,892.93
ACTUA CORP			8,061.000	0.00
ACTUANT CORP			8,105.000	197,518.85
ACURA PHARMACEUTICALS INC			1,951.000	353.13
ADAMAS PHARMACEUTICALS INC			5,452.000	38,763.72
ADAMIS PHARMACEUTICALS CORP			24.000	50.64
ADAMS RESOURCES & ENERGY INC			3,205.000	125,187.30
ADDUS HOMECARE CORP			4,445.000	282,657.55
ADHERA THERAPEUTICS INC			4.000	1.24
ADOBE INC			37,947.000	10,112,496.03
ADTALEM GLOBAL EDUCATION INC			7,448.000	344,991.36
ADTRAN INC			7,538.000	103,270.60
ADVANCE AUTO PARTS INC			15,408.000	2,627,526.24
ADVANCED DRAINAGE SYSTEMS INC			3,784.000	97,513.68
ADVANCED EMISSIONS SOLUTIONS I			2,948.000	34,078.88
ADVANCED ENERGY INDUSTRIES INC			5,493.000	272,892.24
ADVANCED MICRO DEVICES INC			87,721.000	2,238,639.92
ADVANSOURCE BIOMATERIALS CORP			2,778.000	230.57
ADVANTA CORP			17,350.000	0.00
ADVAXIS INC			537.067	3,174.06
ADYEN NV			12,950.000	10,149,553.43
AEGION CORP			3,835.000	67,380.95
AEGLEA BIOTHERAPEUTICS INC			2,000.000	16,100.00
AEHR TEST SYSTEMS			1,884.000	2,599.92
AEOLUS PHARMACEUTICALS INC			328.000	0.39

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AEON FINANCIAL SERVICE CO LTD			406,500.000	8,274,332.68
AERIE PHARMACEUTICALS INC			3,158.000	150,005.00
AEROJET ROCKETDYNE HOLDINGS IN			8,309.000	295,218.77
AEROVIRONMENT INC			1,830.000	125,190.30
AES CORP/VA			42,124.000	761,601.92
AEW UK REIT PLC			21,909.000	26,321.72
AFFILIATED MANAGERS GROUP INC			3,311.000	354,641.21
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	1.61
AFFYMAX INC			1,106.000	29.86
AFLAC INC			86,349.000	4,317,450.00
AFRICAN PHOENIX INVESTMENTS LT			297,359.000	11,340.73
AG MORTGAGE INVESTMENT TRUST I			3,928.000	66,147.52
AG&E HOLDINGS INC			2,275.000	3.41
AGENUS INC			14,467.000	42,966.99
AGEX THERAPEUTICS INC			230.900	935.15
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			34,837.000	2,800,198.06
AGILYSYS INC			4,100.000	86,797.00
AGREE REALTY CORP			2,667.000	184,929.78
AGROFRESH SOLUTIONS INC			19,858.000	66,325.72
AGUAS ANDINAS SA			270,237.000	153,649.60
AH BELO CORP			1,418.000	5,274.96
AIA GROUP LTD HK/01299			3,134,600.000	31,206,439.41
AIMMUNE THERAPEUTICS INC			3,355.000	74,984.25
AIR PRODUCTS & CHEMICALS INC			21,183.000	4,045,105.68
AIR TRANSPORT SERVICES GROUP I			188,381.000	4,342,182.05
AIRBUS SE			94,310.000	12,485,136.45
AIRCASTLE LTD			32,698.000	661,807.52
AK STEEL HOLDING CORP			43,153.000	118,670.75
AKAMAI TECHNOLOGIES INC			40,587.000	2,910,493.77
AKEBIA THERAPEUTICS INC			1,569.000	12,850.11
AKORN INC			9,839.000	34,633.28
AKSYS LTD			9,696.000	0.97
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	27.57
ALAMO GROUP INC			1,391.000	139,016.54
ALARM.COM HOLDINGS INC			2,856.000	185,354.40
ALASKA AIR GROUP INC			7,831.000	439,475.72
ALASKA COMMUNICATIONS SYSTEMS			3,390.000	6,508.80
ALBANY INTERNATIONAL CORP			3,951.000	282,852.09

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ALBEMARLE CORP			15,324.000	1,256,261.52
ALBIREO PHARMA INC			790.000	25,445.90
ALDER BIOPHARMACEUTICALS INC			1,300.000	17,745.00
ALDEYRA THERAPEUTICS INC			1,600.000	14,448.00
ALEXANDER & BALDWIN INC			6,687.000	170,117.28
ALEXANDER'S INC			721.000	271,218.57
ALEXANDRIA REAL ESTATE EQUITIE			34,060.000	4,855,593.60
ALEXION PHARMACEUTICALS INC			24,166.000	3,266,759.88
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			86,200.000	15,727,190.00
ALICO INC			782.000	21,278.22
ALIGN TECHNOLOGY INC			4,629.000	1,316,163.57
ALITHYA GROUP INC			7,523.833	23,624.84
ALJ REGIONAL HOLDINGS INC			493.000	788.80
ALKERMES PLC			286,000.000	10,436,140.00
ALLEGHANY CORP			2,488.000	1,523,651.20
ALLEGHENY TECHNOLOGIES INC			12,944.000	330,978.08
ALLEGIANCE BANCSHARES INC			1,760.000	59,347.20
ALLEGIANTE TRAVEL CO			2,070.000	268,002.90
ALLEGION PLC			6,008.000	544,985.68
ALLERGAN PLC			59,512.000	8,713,151.92
ALLETE INC			7,162.000	588,931.26
ALLIANCE DATA SYSTEMS CORP			2,899.000	507,267.02
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			62,645.000	2,952,458.85
ALLIANZ SE			35,900.000	7,992,729.26
ALLIED HEALTHCARE PRODUCTS INC			113.000	205.66
ALLIED MOTION TECHNOLOGIES INC			2,755.000	94,716.90
ALLIN CORP			7.000	56.00
ALLSCRIPTS HEALTHCARE SOLUTION			23,423.000	223,455.42
ALLSTATE CORP/THE			33,740.000	3,177,633.20
ALLY FINANCIAL INC			35,117.000	965,366.33
ALPHA & OMEGA SEMICONDUCTOR LT			2,700.000	31,077.00
ALPHA TECHNOLOGIES GROUP INC			4,243.000	42.43
ALPHABET INC-CL A			24,045.000	28,298,320.05
ALPHABET INC-CL C			24,932.000	29,252,964.92
ALPHATEC HOLDINGS INC			248.000	657.20
ALTAREA SCA			1,687.000	348,162.78
ALTERYX INC			3,200.000	268,384.00

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ALTIGEN COMMUNICATIONS INC			1,737.000	2,275.47
ALTIMMUNE INC			1.666	4.84
ALTISOURCE ASSET MANAGEMENT CO			349.000	10,522.35
ALTISOURCE PORTFOLIO SOLUTIONS			2,255.000	53,375.85
ALTRA INDUSTRIAL MOTION CORP			2,603.000	80,823.15
ALTRIA GROUP INC			119,218.000	6,846,689.74
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			27.000	50.49
AMAG PHARMACEUTICALS INC			5,547.000	71,445.36
AMAZON.COM INC			32,133.000	57,220,839.75
AMB FINANCIAL CORP			627.000	10,909.80
AMBAC FINANCIAL GROUP INC			5,388.000	97,630.56
AMBARELLA INC			4,687.000	202,478.40
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMC ENTERTAINMENT HOLDINGS INC			1,690.000	25,096.50
AMCAST INDL CORP COM			11,100.000	0.00
AMDOCS LTD			20,882.000	1,129,925.02
AMEDISYS INC			4,858.000	598,797.08
AMEN PROPERTIES INC			11.000	8,250.00
AMEREN CORP			79,919.000	5,878,042.45
AMERICA'S CAR-MART INC/TX			2,386.000	217,937.24
AMERICAN AIRLINES GROUP INC			25,419.000	807,307.44
AMERICAN ASSETS TRUST INC			4,222.000	193,620.92
AMERICAN AXLE & MANUFACTURING			8,439.000	120,762.09
AMERICAN BILTRITE INC			15.000	7,620.00
AMERICAN CARESOURCE HOLDINGS I			275.000	1.71
AMERICAN EAGLE OUTFITTERS INC			26,804.000	594,244.68
AMERICAN ELECTRIC POWER CO INC			51,539.000	4,316,391.25
AMERICAN EQUITY INVESTMENT LIF			9,190.000	248,313.80
AMERICAN EXPRESS CO			56,309.000	6,154,573.70
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			86,398.000	3,720,297.88
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	32,859.72
AMERICAN ORIENTAL BIOENGINEERI			22.000	0.00
AMERICAN OUTDOOR BRANDS CORP			6,574.000	61,401.16

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AMERICAN PUBLIC EDUCATION INC			1,443.000	43,463.16
AMERICAN REALTY INVESTORS INC			633.000	7,659.30
AMERICAN RENAL ASSOCIATES HOLD			3,596.000	22,079.44
AMERICAN SHARED HOSPITAL SERVI			682.000	1,827.76
AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			6,510.000	77,794.50
AMERICAN STATES WATER CO			5,128.000	365,626.40
AMERICAN SUPERCONDUCTOR CORP			624.000	8,024.64
AMERICAN TOWER CORP			28,058.000	5,529,109.48
AMERICAN VANGUARD CORP			2,603.000	44,823.66
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			30,685.000	3,199,218.10
AMERICAN WOODMARK CORP			2,620.000	216,490.60
AMERICOLD REALTY TRUST			9,300.000	283,743.00
AMERIGAS PARTNERS LP			4,591.000	141,724.17
AMERIPRISE FINANCIAL INC			8,618.000	1,103,965.80
AMERIS BANCORP			4,082.000	140,216.70
AMERISAFE INC			2,299.000	136,560.60
AMERISERV FINANCIAL INC			3,577.000	14,379.54
AMERISOURCEBERGEN CORP			9,935.000	790,031.20
AMES NATIONAL CORP			548.000	15,020.68
AMETEK INC			72,451.000	6,011,259.47
AMGEN INC			42,138.000	8,005,377.24
AMICUS THERAPEUTICS INC			21,439.000	291,570.40
AMISTAR CORP			962.000	5.29
AMKOR TECHNOLOGY INC			17,490.000	149,364.60
AMN HEALTHCARE SERVICES INC			6,769.000	318,752.21
AMNEAL PHARMACEUTICALS INC			12,742.000	180,554.14
AMPAL-AMERICAN ISRAEL CORP			271.000	0.13
AMPCO-PITTSBURGH CORP			1,216.000	4,012.80
AMPHASTAR PHARMACEUTICALS INC			6,203.000	126,727.29
AMPHENOL CORP			32,184.000	3,039,456.96
AMREP CORP			962.000	5,531.50
AMTECH SYSTEMS INC			1,448.000	7,717.84
ANACOMP INC			3.000	2.25
ANADARKO PETROLEUM CORP			68,603.000	3,120,064.44
ANALOG DEVICES INC			23,426.000	2,466,055.02
ANC RENTAL CORP			1,750.000	0.18
ANDEAVOR LOGISTICS LP			190,387.000	6,713,045.62

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANDERSONS INC/THE			4,052.000	130,595.96
ANDREA ELECTRONICS CORP			4,974.000	218.86
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	107,259.12
ANI PHARMACEUTICALS INC			1,794.000	126,548.76
ANIKA THERAPEUTICS INC			2,341.000	70,791.84
ANIXA BIOSCIENCES INC			1,324.000	5,984.48
ANNALY CAPITAL MANAGEMENT INC			228,196.000	2,279,678.04
ANSYS INC			14,155.000	2,586,260.05
ANTA SPORTS PRODUCTS LTD HK/02020			1,581,000.000	10,754,896.49
ANTERO MIDSTREAM CORP			465,962.033	6,420,956.82
ANTHEM INC			24,728.000	7,096,441.44
ANTHERA PHARMACEUTICALS INC			425.000	42.08
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANWORTH MORTGAGE ASSET CORP			18,888.000	76,307.52
AO SMITH CORP			9,019.000	480,893.08
AON PLC			102,738.000	17,537,376.60
AP THAILAND PCL			28,312,700.000	6,289,728.53
APACHE CORP			77,216.000	2,676,306.56
APARTMENT INVESTMENT & MANAGEM			9,902.104	497,976.81
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APOGEE ENTERPRISES INC			4,736.000	177,552.64
APOLLO COMMERCIAL REAL ESTATE			8,405.000	152,971.00
APOLLO INVESTMENT CORP			9,051.000	137,032.14
APOLLO MEDICAL HOLDINGS INC			356.000	6,521.92
APPFOLIO INC			1,600.000	127,040.00
APPLE INC			379,511.000	72,088,114.45
APPLIED ENERGETICS INC			7,099.000	1,055.27
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			5,757.000	342,368.79
APPLIED MATERIALS INC			136,614.000	5,418,111.24
APPLIED OPTOELECTRONICS INC			1,879.000	22,923.80
APPLIEDTHEORY CORP			5,601.000	0.00
APPROACH RESOURCES INC			3,622.000	1,281.10
APTEVO THERAPEUTICS INC			3,647.000	3,282.30
APTIV PLC			125,539.000	9,979,095.11

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
APYX MEDICAL CORP			1,860.000	11,736.60	
AQUACELL TECHNOLOGIES INC			3,700.000	0.00	
AQUINOX PHARMACEUTICALS INC			3,974.000	10,709.93	
ARADIGM CORP			102.000	15.30	
ARALEZ PHARMACEUTICALS INC			6,843.000	20.53	
ARAVIVE INC			1,055.166	7,428.36	
ARBOR REALTY TRUST INC			2,983.000	38,689.51	
ARC DOCUMENT SOLUTIONS INC			4,636.000	10,338.28	
ARCA BIOPHARMA INC			3.000	1.12	
ARCBEST CORP			3,245.000	99,913.55	
ARCH CAPITAL GROUP LTD			68,687.000	2,219,963.84	
ARCH COAL INC			2,101.000	191,758.27	
ARCHER-DANIELS-MIDLAND CO			87,377.000	3,768,570.01	
ARCHROCK INC			6,856.000	67,051.68	
ARCONIC INC			59,297.000	1,133,165.67	
ARDELYX INC			3,598.000	10,074.40	
ARDMORE SHIPPING CORP			3,100.000	19,096.00	
ARENA PHARMACEUTICALS INC			2,743.000	122,968.69	
ARES COMMERCIAL REAL ESTATE CO			3,703.000	56,248.57	
ARGAN INC			771.000	38,511.45	
ARGO GROUP INTERNATIONAL HOLDI			7,523.000	531,575.18	
ARISTA NETWORKS INC			3,324.000	1,045,265.04	
ARK RESTAURANTS CORP			940.000	18,320.60	
ARLINGTON ASSET INVESTMENT COR			776.000	6,176.96	
ARLO TECHNOLOGIES INC			8,558.835	35,347.99	
ARMADA HOFFLER PROPERTIES INC			88,152.000	1,374,289.68	
ARMATA PHARMACEUTICALS INC			2.000	0.60	
ARMOUR RESIDENTIAL REIT INC			5,266.000	102,844.98	
ARMSTRONG WORLD INDUSTRIES INC			4,141.000	328,878.22	
AROTECH CORP			440.000	1,289.20	
ARQULE INC			2,973.000	14,240.67	
ARRAY BIOPHARMA INC			8,950.000	218,201.00	
ARROW FINANCIAL CORP			3,313.510	108,981.34	
ARROW RESOURCES DEVELOPMENT IN			2,800.000	9.24	
ARROWHEAD PHARMACEUTICALS INC			7,398.000	135,753.30	
ARTESIAN RESOURCES CORP			3,894.000	145,129.38	
ARTHUR J GALLAGHER & CO			30,116.000	2,352,059.60	
ARTISAN PARTNERS ASSET MANAGEM			3,983.000	100,252.11	
ASBURY AUTOMOTIVE GROUP INC			6,813.000	472,549.68	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ASCENA RETAIL GROUP INC			20,485.000	22,123.80	
ASCENT CAPITAL GROUP INC			4,079.000	3,067.41	
ASFG INC			44.000	0.00	
ASGN INC			6,610.000	419,668.90	
ASHFORD HOSPITALITY TRUST INC			9,517.000	45,205.75	
ASHFORD INC			112.000	6,219.36	
ASHTREAD GROUP PLC			97,719.000	2,358,839.07	
ASSA ABLOY AB			446,934.000	9,670,808.87	
ASSEMBLY BIOSCIENCES INC			5,803.000	114,261.07	
ASSERTIO THERAPEUTICS INC			8,075.000	40,940.25	
ASSICURAZIONI GENERALI SPA			423,200.000	7,840,636.98	
ASSURA PLC			373,257.000	279,177.84	
ASSURANT INC			3,296.000	312,823.36	
ASTA FUNDING INC			168.000	784.56	
ASTEA INTERNATIONAL INC			1,475.000	8,850.00	
ASTEC INDUSTRIES INC			2,575.000	97,232.00	
ASTRAZENECA PLC			188,380.000	15,059,496.09	
ASTRONICS CORP			7,669.254	250,498.44	
ASTRONOVA INC			1,032.000	21,042.48	
ASTROTECH CORP			96.000	349.44	
ASURE SOFTWARE INC			1,333.000	8,144.63	
AT&T INC			510,200.000	15,999,872.00	
AT&T LATIN AMER CORP COM			30,700.000	33.77	
ATARA BIOTHERAPEUTICS INC			3,042.000	120,919.50	
ATHENEX INC			1,650.000	20,212.50	
ATLANTIA SPA			21,109.000	547,284.74	
ATLANTIC AMERICAN CORP			8,565.000	21,669.45	
ATLANTICA YIELD PLC			5,819.000	113,237.74	
ATLANTICUS HOLDINGS CORP			1,428.000	4,855.20	
ATLANTIS PLASTICS INC			1,094.000	0.11	
ATLAS AIR WORLDWIDE HOLDINGS I			3,727.000	188,437.12	
ATMOS ENERGY CORP			7,434.000	765,181.62	
ATN INTERNATIONAL INC			1,650.000	93,043.50	
ATNA RESOURCES LTD			1,222.000	0.00	
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00	
ATRICURE INC			5,454.000	146,112.66	
ATRION CORP			591.000	519,299.88	
ATRIUM EUROPEAN REAL ESTATE LT			56,933.000	212,877.64	
ATRM HOLDINGS INC			180.000	54.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AURIZON HOLDINGS LTD			163,023.000	526,905.42	
AUSNET SERVICES			1,128,189.000	1,422,501.08	
AUTODESK INC			22,251.000	3,467,150.82	
AUTOLIV INC			15,863.000	1,166,406.39	
AUTOMATIC DATA PROCESSING INC			27,707.000	4,425,916.18	
AUTOMOTIVE PROPERTIES REIT TR UNIT			88,603.000	714,952.16	
AUTOWEB INC			874.000	3,303.72	
AUTOZONE INC			2,781.000	2,848,077.72	
AVADO BRANDS INC COM			40,600.000	0.00	
AVALONBAY COMMUNITIES INC			16,370.000	3,285,950.10	
AVANOS MEDICAL INC			5,792.000	247,202.56	
AVAX TECHNOLOGIES INC			1,969.000	1.97	
AVERY DENNISON CORP			5,342.000	603,646.00	
AVIAT NETWORKS INC			949.000	14,576.64	
AVID BIOSERVICES INC			532.000	2,261.00	
AVID TECHNOLOGY INC			3,799.000	28,302.55	
AVINCI MEDIA CORP			4,781.000	0.48	
AVIS BUDGET GROUP INC			9,300.000	324,198.00	
AVISTA CORP			9,828.000	399,213.36	
AVIVA PLC			890,000.000	4,782,662.60	
AVX CORP			6,926.000	120,096.84	
AWARE INC/MA			4,395.000	15,909.90	
AXCELIS TECHNOLOGIES INC			4,318.000	86,878.16	
AXCESS INTERNATIONAL INC			2,712.000	0.00	
AXION INTERNATIONAL HOLDINGS I			122.000	0.09	
AXIS CAPITAL HOLDINGS LTD			123,520.000	6,766,425.60	
AXOGEN INC			1,530.000	32,221.80	
AXON ENTERPRISE INC			6,030.000	328,092.30	
AXOS FINANCIAL INC			6,973.000	201,938.08	
AXT INC			4,671.000	20,785.95	
AZZ INC			3,988.000	163,228.84	
B&G FOODS INC			6,626.000	161,806.92	
B&M EUROPEAN VALUE RETAIL SA			2,151,926.000	10,475,994.97	
B. RILEY FINANCIAL INC			1,608.000	26,837.52	
BABCOCK & WILCOX ENTERPRISES I			19,094.000	7,851.45	
BABCOCK INTERNATIONAL GROUP PL			835,000.000	5,369,510.71	
BADGER METER INC			6,779.000	377,183.56	
BADGER PAPER MILLS INC			2,800.000	23.80	
BAE SYSTEMS PLC			1,238,700.000	7,786,360.68	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAKER HUGHES CO			32,653.000	905,141.16
BALCHEM CORP			4,149.000	385,027.20
BALL CORP			37,778.000	2,185,835.08
BALLANTYNE STRONG INC			820.000	1,435.00
BANCA MEDIOLANUM SPA			768,085.000	5,446,335.39
BANCFIRST CORP			4,390.000	228,938.50
BANCO LATINOAMERICANO DE COMER			4,313.000	85,914.96
BANCORP INC/THE			1,544.000	12,475.52
BANCORPSOUTH BANK			12,568.000	354,668.96
BANK CENTRAL ASIA TBK PT			7,108,600.000	13,852,839.82
BANK HAPOALIM BM			1,201,200.000	7,953,169.57
BANK NEGARA INDONESIA PERSERO			9,825,700.000	6,486,091.95
BANK OF AMERICA CORP			691,732.000	19,084,885.88
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF MARIN BANCORP			1,954.000	79,508.26
BANK OF NEW YORK MELLON CORP/T			100,448.000	5,065,592.64
BANK OF NOVA SCOTIA			134,500.000	7,162,191.69
BANK OF NT BUTTERFIELD & SON L			1,800.000	64,584.00
BANK OF SOUTH CAROLINA CORP			1,477.000	26,925.71
BANKFINANCIAL CORP			2,282.000	33,933.34
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANNER CORP			3,412.000	184,828.04
BAOZUN INC ADR			245,000.000	10,177,300.00
BAR HARBOR BANKSHARES			2,264.000	58,569.68
BARNES & NOBLE EDUCATION INC			2,800.000	11,760.00
BARNES & NOBLE INC			8,480.000	46,046.40
BARNES GROUP INC			7,546.000	387,939.86
BARNWELL INDUSTRIES INC			1,786.000	2,643.28
BARRATT DEVELOPMENTS PLC			999,200.000	7,801,629.30
BARRETT BUSINESS SERVICES INC			3,920.000	303,133.60
BASIC ENERGY SERVICES INC			10.000	38.00
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	8.26
BASSETT FURNITURE INDUSTRIES I			1,710.000	28,061.10
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			61,597.000	5,008,452.07
BB LIQUIDATING INC			31,721.000	133.23
BB&T CORP			261,823.000	12,182,624.19
BBX CAPITAL CORP			105.000	623.70
BCB BANCORP INC			1,037.000	13,895.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BEACON ROOFING SUPPLY INC			8,514.000	273,810.24	
BEARD CO			1,181.000	0.24	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			450.000	1,791.00	
BEAZER HOMES USA INC			545.000	6,272.95	
BEBE STORES INC			399.000	2,374.05	
BECTON DICKINSON AND CO			19,382.000	4,840,266.86	
BEIERSDORF AG			30,114.000	3,135,864.45	
BEIJING ENTERPRISES HOLDINGS L HK/00392			1,489,000.000	8,440,881.76	
BEL FUSE INC			6,549.000	157,896.48	
BELDEN INC			5,946.000	319,300.20	
BELIEVING TODAY INC			3,700.000	0.00	
BELLICUM PHARMACEUTICALS INC			4,908.000	16,539.96	
BELMOND LTD			11,273.000	281,035.89	
BENCHMARK ELECTRONICS INC			7,760.000	203,700.00	
BERKSHIRE BANCORP INC/NY			2,213.000	28,990.30	
BERKSHIRE HATHAWAY INC			199,724.000	40,122,554.36	
BERKSHIRE HILLS BANCORP INC			4,662.000	126,992.88	
BEST BUY CO INC			37,168.000	2,641,158.08	
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.11	
BICOASTAL COMMUNICATIONS INC			16.000	0.00	
BIG 5 SPORTING GOODS CORP			909.000	2,890.62	
BIG LOTS INC			7,479.000	284,351.58	
BIGLARI HOLDINGS INC			486.000	94,840.04	
BIO-RAD LABORATORIES INC			15,210.000	4,649,392.80	
BIOANALYTICAL SYSTEMS INC			812.000	1,680.84	
BIOCRIST PHARMACEUTICALS INC			16,186.000	131,754.04	
BIODELIVERY SCIENCES INTERNATI			8,526.000	45,187.80	
BIOGEN INC			19,786.000	4,677,014.68	
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00	
BIOLASE INC			1,026.000	2,441.88	
BIOPURE CORP			374.000	4.49	
BIOSCRIP INC			13,670.000	27,340.00	
BIOSPECIFICS TECHNOLOGIES CORP			4,411.000	274,937.63	
BIOSTAGE INC			68.000	153.00	
BIOTELEMETRY INC			6,084.000	380,980.08	
BIOTIME INC			2,558.920	3,275.42	
BIRKS GROUP INC			432.000	479.52	
BJ'S RESTAURANTS INC			3,689.000	174,415.92	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BK TECHNOLOGIES CORP			1,135.000	4,517.30
BKF CAPITAL GROUP INC			18.000	180.00
BLACK HILLS CORP			7,667.000	567,894.69
BLACK KNIGHT INC			60,740.000	3,310,330.00
BLACKBAUD INC			6,415.000	511,467.95
BLACKROCK EMERGING MARKETS SMALL CAP			541,617.590	7,064,411.38
BLACKROCK INC			7,739.000	3,307,416.43
BLACKROCK MSCI CANADA SMALL CAP			191,736.240	2,335,966.52
BLACKROCK MSCI EAFE SMALL CAP			1,607,273.010	24,994,665.61
BLACKROCK TCP CAPITAL CORP			3,324.000	47,134.32
BLACKSTONE MORTGAGE TRUST INC			52,155.000	1,802,476.80
BLONDER TONGUE LABORATORIES IN			2,737.000	2,983.33
BLOOMIN' BRANDS INC			14,983.000	306,402.35
BLUCORA INC			3,613.000	120,601.94
BLUE HILLS BANCORP INC			3,068.000	73,325.20
BLUE RIVER BANCSHARES INC			962.000	4.81
BMC INDS INC MINN COM			26,300.000	0.00
BMC STOCK HOLDINGS INC			7,152.000	126,375.84
BNCCORP INC			818.000	21,881.50
BNP PARIBAS SA			99,600.000	4,765,326.00
BNS HOLDING INC			94.000	14.10
BOEING CO/THE			59,124.000	22,551,076.08
BOISE CASCADE CO			4,488.000	120,098.88
BOK FINANCIAL CORP			236.000	19,245.80
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	51.19
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	14.00
BOOKING HOLDINGS INC			3,383.000	5,903,030.53
BORGWARNER INC			31,817.000	1,222,090.97
BOSTON BEER CO INC/THE			1,733.000	510,767.09
BOSTON PRIVATE FINANCIAL HOLDI			9,615.000	105,380.40
BOSTON PROPERTIES INC			9,827.000	1,315,638.76
BOSTON SCIENTIFIC CORP			132,536.000	5,086,731.68
BOTTOMLINE TECHNOLOGIES DE INC			3,856.000	193,147.04
BOWL AMERICA INC			4,125.000	62,700.00
BOYD GAMING CORP			9,594.000	262,491.84
BOYDS COLLECTION LTD COM			52,800.000	0.00
BOYDS COLLECTION LTD/THE			833.000	0.01

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BP FLY CORP			2,067.000	16.74
BP MIDSTREAM PARTNERS LP			93,218.000	1,348,864.46
BP PLC			1,522,400.000	11,079,318.14
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPOST SA			30,136.000	325,354.38
BRADY CORP			6,898.000	320,136.18
BRAEMAR HOTELS & RESORTS INC			4,538.000	55,408.98
BRANDYWINE REALTY TRUST			23,681.000	375,580.66
BRIDGE BANCORP INC			3,369.000	98,711.70
BRIDGFORD FOODS CORP			3,162.000	73,548.12
BRIGGS & STRATTON CORP			6,078.000	71,902.74
BRIGHTHOUSE FINANCIAL INC			7,421.000	269,308.09
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42
BRINK'S CO/THE			6,459.000	487,073.19
BRISTOL-MYERS SQUIBB CO			228,817.000	10,916,859.07
BRISTOW GROUP INC			4,639.000	5,149.29
BRITISH AMERICAN TOBACCO PLC			126,667.000	5,271,806.70
BRIXMOR PROPERTY GROUP INC			35,167.000	646,017.79
BROADCOM INC			25,193.000	7,575,787.03
BROADRIDGE FINANCIAL SOLUTIONS			22,835.000	2,367,761.15
BROOKDALE SENIOR LIVING INC			23,700.000	155,946.00
BROOKFIELD ASSET MANAGEMENT IN			229,527.000	10,707,434.55
BROOKFIELD INFRASTRUCTURE PART			13,644.000	571,274.28
BROOKFIELD PROPERTY REIT INC			63,661.000	1,304,413.89
BROOKFIELD RENEWABLE PARTNERS			14,102.000	449,676.41
BROOKLINE BANCORP INC			13,721.000	197,582.40
BROOKS AUTOMATION INC			9,210.000	270,129.30
BROWN-FORMAN CORP			50,334.000	2,656,628.52
BRT APARTMENTS CORP			763.000	10,590.44
BRYN MAWR BANK CORP			2,385.000	86,170.05
BSML INC			1,459.000	0.00
BSQUARE CORP			1,406.000	2,741.70
BUCKEYE PARTNERS LP			138,657.000	4,717,111.14
BUCKLE INC/THE			4,686.000	87,721.92
BUILDERS FIRSTSOURCE INC			10,721.000	143,018.14
BUILDING MATLS HLDG CORP COM			12,400.000	50.84
BUNGE LTD			24,313.000	1,290,290.91
BUNZL PLC			499,500.000	16,480,116.39
BUTLER INTERNATIONAL INC			4,024.000	22.13

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
C&J ENERGY SERVICES INC			1,600.000	24,832.00
CABOT CORP			579.000	24,103.77
CABOT MICROELECTRONICS CORP			400.000	44,784.00
CABOT OIL & GAS CORP			69,176.000	1,805,493.60
CACHE INC			3,062.000	8.27
CACI INTERNATIONAL INC			3,449.000	627,786.98
CADENCE BANCORP			2,791.116	51,775.20
CADENCE DESIGN SYSTEMS INC			49,013.000	3,112,815.63
CADIZ INC			226.000	2,187.68
CAE INC			1,035,870.000	22,959,025.94
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			1,649.000	38,256.80
CAL DIVE INTERNATIONAL INC			9,001.000	4.50
CAL-MAINE FOODS INC			3,800.000	169,594.00
CALAMP CORP			8,252.000	103,810.16
CALAVO GROWERS INC			2,014.000	168,873.90
CALERES INC			10,694.000	264,034.86
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC			2,628.000	40,734.00
CALIFORNIA RESOURCES CORP			3,200.000	82,272.00
CALIFORNIA WATER SERVICE GROUP			6,776.000	367,801.28
CALITHERA BIOSCIENCES INC			400.000	2,696.00
CALIX INC			4,007.000	30,853.90
CALLAWAY GOLF CO			11,538.000	183,800.34
CALMARE THERAPEUTICS INC			1,369.000	39.70
CAMBEX CORP			5,237.000	13.09
CAMBREX CORP			10,205.000	396,464.25
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			2,924.000	121,989.28
CAMPBELL SOUP CO			37,418.000	1,426,748.34
CANADA GOOSE HOLDINGS INC			166,300.000	7,985,726.00
CANADIAN SOLAR INC			4,041.000	75,283.83
CANADIAN SOLAR INFRASTRUCTURE			528.000	479,414.56
CANADIAN TIRE CORP LTD CL A			73,700.000	7,943,458.22
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			5,281.000	353,246.09
CANTERBURY PARK HOLDING CORP			686.000	9,885.26
CAPITAL CITY BANK GROUP INC			1,515.000	32,996.70
CAPITAL ONE FINANCIAL CORP			40,968.000	3,346,675.92

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CAPITAL SENIOR LIVING CORP			6,455.000	25,755.45	
CAPITALAND COMMERCIAL TRUST			159,243.000	228,077.83	
CAPITOL BANCORP LTD			1,356.000	4.07	
CAPITOL FEDERAL FINANCIAL INC			17,418.000	232,530.30	
CAPRI HOLDINGS LTD			9,708.000	444,141.00	
CAPRICOR THERAPEUTICS INC			55.000	24.75	
CAPSTEAD MORTGAGE CORP			13,611.000	116,918.49	
CAPSTONE THERAPEUTICS CORP			6,299.000	195.27	
CAPSTONE TURBINE CORP			1,035.000	931.50	
CARBO CERAMICS INC			9,118.000	31,913.00	
CARBONITE INC			4,776.000	118,492.56	
CARDINAL HEALTH INC			18,954.000	912,635.10	
CARDIOVASCULAR SYSTEMS INC			5,206.000	201,263.96	
CARDTRONICS PLC			6,307.000	224,403.06	
CARE.COM INC			3,200.000	63,232.00	
CAREER EDUCATION CORP			4,254.000	70,276.08	
CARETRUST REIT INC			3,462.000	81,218.52	
CARGURUS INC			5,900.000	236,354.00	
CARLSBERG A/S			76,055.000	9,508,233.37	
CARMAX INC			10,818.000	755,096.40	
CARNIVAL CORP			50,458.000	2,559,229.76	
CAROLINA FINANCIAL CORP			328.000	11,345.52	
CARPENTER TECHNOLOGY CORP			6,038.000	276,842.30	
CARRIAGE SERVICES INC			4,249.000	81,793.25	
CARRIZO OIL & GAS INC			5,864.000	73,124.08	
CASELLA WASTE SYSTEMS INC			3,777.000	134,310.12	
CASH TECHNOLOGIES INC			787.000	0.00	
CASI PHARMACEUTICALS INC			447.000	1,282.89	
CASS INFORMATION SYSTEMS INC			2,740.800	129,639.84	
CASSAVA SCIENCES INC			682.000	879.78	
CATALINA LIGHTING INC			910.000	0.91	
CATALYST BIOSCIENCES INC			2,041.000	16,552.51	
CATASYS INC			2.000	24.46	
CATERPILLAR INC			62,136.000	8,418,806.64	
CATHAY GENERAL BANCORP			9,366.000	317,601.06	
CATO CORP/THE			5,153.000	77,191.94	
CATSKILL LITIGATION TRUST			3,760.000	0.00	
CAVCO INDUSTRIES INC			1,156.000	135,864.68	
CBIZ INC			14,791.000	299,369.84	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CBL & ASSOCIATES PROPERTIES IN			17,895.000	27,737.25
CBOE GLOBAL MARKETS INC			7,137.000	681,155.28
CBRE GROUP INC			30,034.000	1,485,181.30
CBS CORP			22,113.000	1,051,030.89
CCR SA			91,231.000	274,511.14
CCUR HOLDINGS INC			1,052.000	3,503.16
CDK GLOBAL INC			152,013.000	8,941,404.66
CDW CORP/DE			10,189.000	981,913.93
CECO ENVIRONMENTAL CORP			1,233.000	8,877.60
CEDAR FAIR LP			7,363.000	387,441.06
CEDAR REALTY TRUST INC			24,036.000	81,722.40
CEL-SCI CORP			27.000	95.58
CELADON GROUP INC			3,024.000	5,443.20
CELANESE CORP			13,969.000	1,377,483.09
CELCUITY INC			700.000	15,337.00
CELGENE CORP			44,671.000	4,214,262.14
CELLDEX THERAPEUTICS INC			136.533	671.74
CELLULAR BIOMEDICINE GROUP INC			2,269.000	39,253.70
CENTENE CORP			72,313.000	3,839,820.30
CENTERPOINT ENERGY INC			96,747.000	2,970,132.90
CENTERSTATE BANK CORP			6,708.000	159,717.48
CENTRAL GARDEN & PET CO			6,318.000	153,139.74
CENTRAL PACIFIC FINANCIAL CORP			2,886.000	83,232.24
CENTRIC BRANDS INC			39.000	175.50
CENTRUS ENERGY CORP			396.000	1,104.84
CENTURIA INDUSTRIAL REIT			135,988.000	290,763.21
CENTURIA METROPOLITAN REIT			229,582.000	407,708.93
CENTURY ALUMINUM CO			5,101.000	45,296.88
CENTURY BANCORP INC/MA			794.000	57,962.00
CENTURY CASINOS INC			269.000	2,437.14
CENTURY COMMUNITIES INC			2,324.000	55,706.28
CENTURYLINK INC			117,179.000	1,404,976.21
CENVEO INC			1,035.000	0.00
CERBCO INC CL A			500.000	0.00
CERNER CORP			28,060.000	1,605,312.60
CERUS CORP			14,261.000	88,846.03
CESCA THERAPEUTICS INC			111.000	32.29
CEVA INC			2,313.000	62,358.48
CF BLACKROCK ACWI EX-US SUPERFUND A			36,230,048.490	987,667,822.88

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CF INDUSTRIES HOLDINGS INC			14,176.000	579,514.88	
CH ROBINSON WORLDWIDE INC			22,159.000	1,927,611.41	
CHAMPION ENTERPRISES INC			21,400.000	149.80	
CHAMPION INDUSTRIES INC/WV			20.000	280.00	
CHANNELL COMMERCIAL CORP			3,181.000	0.00	
CHARLES & COLVARD LTD			1,039.000	1,174.07	
CHARLES SCHWAB CORP/THE			75,450.000	3,226,242.00	
CHART INDUSTRIES INC			5,841.000	528,727.32	
CHARTER COMMUNICATIONS INC			22,402.000	7,771,477.82	
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94	
CHASE CORP			1,423.000	131,684.42	
CHATHAM LODGING TRUST			5,847.000	112,496.28	
CHAZAK VALUE CORP COM			216.000	0.00	
CHECK POINT SOFTWARE TECHNOLOG			29,472.000	3,727,913.28	
CHEESECAKE FACTORY INC/THE			6,954.000	340,189.68	
CHEGG INC			11,800.000	449,816.00	
CHEMBIO DIAGNOSTICS INC			2,000.000	11,100.00	
CHEMICAL FINANCIAL CORP			8,716.000	358,750.56	
CHEMOCENTRYX INC			3,300.000	45,837.00	
CHENIERE ENERGY INC			52,750.000	3,605,990.00	
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	13,824.86	
CHEROKEE INC			2,949.000	2,067.25	
CHESAPEAKE LODGING TRUST			5,136.000	142,832.16	
CHESAPEAKE UTILITIES CORP			2,906.000	265,056.26	
CHESTER BANCORP INC			84.000	1,533.00	
CHEVRON CORP			149,090.000	18,364,906.20	
CHICAGO RIVET & MACHINE CO			213.000	6,013.09	
CHICO'S FAS INC			17,290.000	73,828.30	
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00	
CHILDREN'S PLACE INC/THE			4,175.000	406,144.00	
CHIMERIX INC			2,364.000	4,964.40	
CHINA BIOLOGIC PRODUCTS HOLDIN			4,500.000	410,625.00	
CHINA CGAME INC			1,663.000	3.66	
CHINA COMMUNICATIONS SERVICES HK/00552			7,790,000.000	6,946,541.04	
CHINA RESOURCES CEMENT HOLDING HK/01313			7,354,000.000	7,588,252.13	
CHINA SKY ONE MEDICAL INC			581.000	0.00	
CHINA TELECOM CORP LTD HK/00728			20,714,000.000	11,504,919.10	
CHIPOTLE MEXICAN GRILL INC			4,187.000	2,974,067.97	
CHRISTOPHER & BANKS CORP			3,462.000	1,180.54	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHUBB LTD			38,084.000	5,334,806.72
CHURCH & DWIGHT CO INC			36,980.000	2,634,085.40
CHURCHILL DOWNS INC			5,841.000	527,208.66
CHUY'S HOLDINGS INC			1,814.000	41,304.78
CIA DE SANEAMENTO DO PARANA			3,070.000	59,077.60
CIBL INC			22.000	0.00
CIENA CORP			16,897.000	630,933.98
CIGNA CORP			30,084.621	4,838,208.75
CIM COMMERCIAL TRUST CORP			355.000	6,492.95
CIMAREX ENERGY CO			18,727.359	1,309,042.40
CIMPRESS NV			3,152.000	252,569.76
CINCINNATI BELL INC			5,402.290	51,537.85
CINCINNATI FINANCIAL CORP			35,629.000	3,060,531.10
CINEMARK HOLDINGS INC			13,174.000	526,828.26
CINTAS CORP			13,135.000	2,654,714.85
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	49.48
CIRCOR INTERNATIONAL INC			2,027.000	66,080.20
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			9,019.000	379,429.33
CISCO SYSTEMS INC			327,609.000	17,687,609.91
CIT GROUP INC			18,108.000	868,640.76
CITI TRENDS INC			3,099.000	59,841.69
CITIGROUP INC			157,626.000	9,807,489.72
CITIZENS & NORTHERN CORP			568.000	14,222.72
CITIZENS COMMUNITY BANCORP INC			106.000	1,264.58
CITIZENS FINANCIAL GROUP INC			75,977.000	2,469,252.50
CITIZENS INC/TX			3,931.000	26,219.77
CITRIX SYSTEMS INC			20,481.000	2,041,136.46
CITY BANK/LYNNWOOD WA			1,072.000	5.36
CITY HOLDING CO			2,230.000	169,903.70
CITY OFFICE REIT INC			52,090.000	589,137.90
CIVEO CORP			6,356.000	13,347.60
CIVITAS SOLUTIONS INC			1,928.000	34,222.00
CLARUS CORP			1,902.000	24,364.62
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00
CLEAN ENERGY FUELS CORP			10,244.000	31,653.96
CLEARFIELD INC			2,788.000	40,983.60
CLEARSIDE BIOMEDICAL INC			2,766.000	3,817.08

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLEARSTORY SYSTEMS INC			219.000	0.22
CLEARWATER PAPER CORP			2,723.000	53,044.04
CLEARWAY ENERGY INC			4,690.000	69,529.25
CLEVELAND BIOLABS INC			52.000	85.80
CLEVELAND-CLIFFS INC			40,231.000	401,907.69
CLOROX CO/THE			23,009.000	3,692,024.14
CLOUD PEAK ENERGY INC			6,172.000	648.07
CLOUDERA INC			2,292.885	25,084.16
CLOVIS ONCOLOGY INC			2,130.000	52,866.60
CLST HOLDINGS INC			3,920.000	5.49
CME GROUP INC			45,672.000	7,516,697.76
CMS ENERGY CORP			73,706.000	4,093,631.24
CMTSU LIQUIDATION INC			7,875.000	17.33
CNA FINANCIAL CORP			9,199.000	398,776.65
CNB FINANCIAL CORP/PA			2,053.000	51,879.31
CNO FINANCIAL GROUP INC			36,144.000	584,809.92
COCA-COLA CO/THE			270,981.000	12,698,169.66
COCA-COLA CONSOLIDATED INC			1,246.000	358,636.18
COCA-COLA EUROPEAN PARTNERS PL			180,423.000	9,298,787.62
COCHLEAR LTD			63,000.000	7,754,635.22
CODEXIS INC			892.000	18,312.76
CODORUS VALLEY BANCORP INC			1,902.601	40,620.53
COEUR MINING INC			16,325.000	66,606.00
COFINIMMO SA			4,841.000	643,588.87
COGENT COMMUNICATIONS HOLDINGS			9,837.000	533,657.25
COGNIZANT TECHNOLOGY SOLUTIONS			68,758.000	4,981,517.10
COHEN & CO INC			33.000	219.12
COHEN & STEERS INC			3,840.000	162,316.80
COHERUS BIOSCIENCES INC			1,817.000	24,783.88
COHU INC			4,415.000	65,121.25
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			67,896.000	4,653,591.84
COLLECTORS UNIVERSE INC			2,907.000	50,930.64
COLLEGIUM PHARMACEUTICAL INC			1,500.000	22,710.00
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLUMBIA BANKING SYSTEM INC			8,093.000	264,560.17
COLUMBIA PROPERTY TRUST INC			15,100.000	339,901.00
COLUMBUS MCKINNON CORP/NY			3,054.000	104,904.90
COMARCO INC			3,575.000	42.90

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMCAST CORP			582,851.000	23,302,382.98
COMDIAL CORP			222.000	0.44
COMERICA INC			33,445.000	2,452,187.40
COMFORT SYSTEMS USA INC			5,219.000	273,423.41
COMFORTDELGRO CORP LTD			238,430.000	452,392.10
COMMERCIAL INTERNATIONAL BANK			353,280.000	1,389,269.02
COMMERCIAL METALS CO			16,601.000	283,545.08
COMMUNICATIONS SYSTEMS INC			1,795.000	4,756.75
COMMUNITY BANK SYSTEM INC			6,720.000	401,654.40
COMMUNITY HEALTH SYSTEMS INC			14,028.000	52,324.44
COMMUNITY TRUST BANCORP INC			3,945.000	161,981.70
COMMUNITY WEST BANCSHARES			895.000	9,111.10
COMMVault SYSTEMS INC			5,582.000	361,378.68
COMPASS GROUP PLC			292,814.000	6,885,092.91
COMPASS MINERALS INTERNATIONAL			3,760.000	204,431.20
COMPUTER PROGRAMS & SYSTEMS IN			3,931.000	116,711.39
COMPUTER SERVICES INC			1,732.000	97,425.00
COMPUTER TASK GROUP INC			5,316.000	22,858.80
COMPX INTERNATIONAL INC			1,012.000	14,805.56
COMSCORE INC			14,460.000	292,815.00
COMSTOCK RESOURCES INC			1,054.000	7,304.22
COMTECH TELECOMMUNICATIONS COR			3,491.000	81,061.02
COMTrex SYSTEMS CORP NEScRow CONTRA			367.000	0.00
CONAGRA BRANDS INC			76,028.000	2,109,016.72
CONCENTRADORA FIBRA HOTELERA M			406,499.000	199,084.45
CONCERT PHARMACEUTICALS INC			7,514.000	90,693.98
CONCHO RESOURCES INC			33,471.000	3,713,942.16
CONDUENT INC			467,190.000	6,461,237.70
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			3,125.000	259,937.50
CONN'S INC			1,694.000	38,724.84
CONNECTICUT WATER SERVICE INC			2,552.000	175,194.80
CONNECTONE BANCORP INC			873.000	17,198.10
CONOCOPHILLIPS			122,506.000	8,176,050.44
CONRAD INDUSTRIES INC			1,998.000	27,972.00
CONSOL ENERGY INC			3,024.000	103,481.28
CONSOLIDATED COMMUNICATIONS HO			11,656.000	127,166.96
CONSOLIDATED EDISON INC			52,096.000	4,418,261.76
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONSOLIDATED WATER CO LTD			7,950.000	102,316.50
CONSOLIDATED-TOMOKA LAND CO			2,568.000	151,640.40
CONSTELLATION BRANDS INC			15,196.000	2,664,314.68
CONSUMER PORTFOLIO SERVICES IN			3,851.000	13,439.99
CONTACT ENERGY LTD			371,924.000	1,760,346.04
CONTANGO OIL & GAS CO			7,906.000	24,903.90
CONTINENTAL BUILDING PRODUCTS			2,419.000	59,967.01
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTINENTAL MATERIALS CORP			751.000	14,043.70
COOPER COS INC/THE			11,147.000	3,301,406.99
COOPER TIRE & RUBBER CO			10,344.000	309,182.16
COOPER-STANDARD HOLDINGS INC			1,846.000	86,651.24
COPART INC			41,738.000	2,528,905.42
CORCEPT THERAPEUTICS INC			12,102.000	142,077.48
CORE-MARK HOLDING CO INC			6,060.000	225,007.80
CORECIVIC INC			11,993.000	233,263.85
COREPOINT LODGING INC			5,660.000	63,222.20
CORESITE REALTY CORP			1,357.000	145,226.14
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE ONDEMAND INC			6,540.000	358,261.20
CORNING INC			109,089.000	3,610,845.90
CORP INMOBILIARIA VESTA SAB DE			108,451.000	156,547.39
CORPORATE OFFICE PROPERTIES TR			10,411.000	284,220.30
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			5,803.000	378,587.72
COSTAR GROUP INC			2,030.000	946,832.60
COSTCO WHOLESALE CORP			33,117.000	8,018,950.38
COTY INC			121,972.000	1,402,678.00
COUNTY BANCORP INC			554.000	9,750.40
COUPA SOFTWARE INC			5,900.000	536,782.00
COUSINS PROPERTIES INC			37,579.000	363,013.14
COVANTA HOLDING CORP			57,630.000	997,575.30
COVENANT TRANSPORTATION GROUP			1,866.000	35,416.68
COVETRUS INC			1.200	38.22
COVIVIO			13,894.000	1,475,843.04
COWEN INC			371.000	5,375.79
CPI AEROSTRUCTURES INC			1,047.000	6,805.50
CPI CORP			1,363.000	0.00
CRA INTERNATIONAL INC			3,735.000	188,766.90

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CRACKER BARREL OLD COUNTRY STO			3,617.000	584,543.37	
CRAFT BREW ALLIANCE INC			1,907.000	26,659.86	
CRAWFORD & CO			6,711.000	61,271.43	
CRAY INC			4,788.000	124,727.40	
CRAZY WOMAN CREEK BANCORP INC			437.000	7,525.14	
CREE INC			11,315.000	647,444.30	
CREXENDO INC			1,395.000	3,836.25	
CRH PLC			261,462.000	8,117,559.07	
CROCS INC			9,190.000	236,642.50	
CROSS COUNTRY HEALTHCARE INC			11,595.000	81,512.85	
CROSSROADS SYSTEMS INC			77.000	538.23	
CROWN CASTLE INTERNATIONAL COR			26,431.000	3,383,168.00	
CROWN CRAFTS INC			3,403.000	17,559.48	
CRYOLIFE INC			5,594.000	163,176.98	
CSG SYSTEMS INTERNATIONAL INC			9,506.000	402,103.80	
CSL LTD			185,300.000	25,659,534.06	
CSP INC			821.000	8,875.01	
CSS INDUSTRIES INC			2,060.000	12,339.40	
CSX CORP			58,463.000	4,374,201.66	
CT REIT UNIT			95,245.000	1,023,779.49	
CTI INDUSTRIES CORP			179.000	515.52	
CTS CORP			4,394.000	129,051.78	
CUBIC CORP			3,285.000	184,748.40	
CULP INC			4,138.000	79,573.74	
CUMMINS INC			13,160.000	2,077,569.20	
CUMULUS CLASS A			8,884.000	169,240.20	
CURIS INC			1,868.000	3,717.32	
CUSTOMERS BANCORP INC			1,410.000	25,817.10	
CUTERA INC			7,301.000	128,935.66	
CV HOLDINGS INC/UNITED STATES			5,499.000	71.49	
CVB FINANCIAL CORP			13,874.000	292,047.70	
CVR ENERGY INC			2,915.000	120,098.00	
CVS HEALTH CORP			89,615.458	4,832,961.65	
CYBERAGENT INC			260,000.000	10,605,773.29	
CYBERARK SOFTWARE LTD			3,934.000	468,342.70	
CYBERCARE INC COM			5,500.000	825.00	
CYBEROPTICS CORP			1,596.000	27,291.60	
CYTOKINETICS INC			8,939.000	72,316.51	
CYTORI THERAPEUTICS INC			8.000	2.08	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CYTOSORBENTS CORP			1,800.000	13,626.00	
DAILY JOURNAL CORP			227.000	48,600.70	
DAIMLER AG			108,500.000	6,365,577.01	
DAIWA HOUSE INDUSTRY CO LTD			307,600.000	9,779,504.13	
DAKTRONICS INC			6,647.000	49,520.15	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			20,490.000	363,492.60	
DANAHER CORP			55,936.000	7,384,670.72	
DARDEN RESTAURANTS INC			26,975.000	3,276,653.25	
DARLING INGREDIENTS INC			15,647.000	338,757.55	
DASAN ZHONG SOLUTIONS INC			257.000	2,747.33	
DASSAULT SYSTEMES SE			76,860.000	11,456,623.82	
DATA I/O CORP			3,451.000	19,153.05	
DATATEC SYS INC COM			25,900.000	0.00	
DATATRAK INTERNATIONAL INC			59.000	371.70	
DAVE & BUSTER'S ENTERTAINMENT			4,567.000	227,756.29	
DAVITA INC			32,467.000	1,762,633.43	
DAWSON GEOPHYSICAL CO			11,979.000	35,098.47	
DAXOR CORP			1,616.000	17,808.32	
DBS GROUP HOLDINGS LTD			564,600.000	10,516,691.03	
DCP MIDSTREAM LP			24,810.000	819,970.50	
DEAN FOODS CO			13,666.000	41,407.98	
DECKERS OUTDOOR CORP			4,425.000	650,430.75	
DECORATOR INDUSTRIES INC			831.000	8.31	
DEERE & CO			20,257.000	3,237,878.88	
DELICATH SYSTEMS INC			1,002.000	230.46	
DELEK US HOLDINGS INC			12,123.000	441,519.66	
DELIA*S INC			3,437.000	0.00	
DELPHAX TECHNOLOGIES INC			7,074.000	28.30	
DELTA AIR LINES INC			72,397.000	3,739,305.05	
DELTA APPAREL INC			3,232.000	71,815.04	
DELTAGEN INC			13,680.000	0.14	
DELUXE CORP			6,484.000	283,480.48	
DENBURY RESOURCES INC			34,044.000	69,790.20	
DENNY'S CORP			9,259.000	169,902.65	
DENTSPLY SIRONA INC			54,035.000	2,679,595.65	
DES SURGICAL ESCROW			149.000	0.00	
DESTINATION MATERNITY CORP			3,060.000	6,670.80	
DESTINATION XL GROUP INC			4,460.000	10,927.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DETERMINE INC			423.000	50.68
DEUTSCHE BOERSE AG			67,000.000	8,598,897.59
DEVON ENERGY CORP			27,877.000	879,798.12
DEXCOM INC			2,963.000	352,893.30
DHI GROUP INC			15,785.000	38,357.55
DHT HOLDINGS INC			1,036.000	4,620.56
DIADEXUS INC			148.000	0.18
DIAGEO PLC			733,535.000	29,994,032.69
DIAMOND HILL INVESTMENT GROUP			820.000	114,800.00
DIAMOND OFFSHORE DRILLING INC			7,466.000	78,318.34
DIAMONDBACK ENERGY INC			9,828.000	997,836.84
DIAMONDROCK HOSPITALITY CO			26,578.000	287,839.74
DICERNA PHARMACEUTICALS INC			2,463.000	36,082.95
DIEBOLD NIXDORF INC			7,882.000	87,253.74
DIGI INTERNATIONAL INC			7,626.000	96,621.42
DIGIMARC CORP			3,347.000	105,028.86
DIGITAL GARAGE INC			79,900.000	2,342,462.88
DIGITAL INFO SECURITY CO			18.000	0.65
DIGITAL REALTY TRUST INC			13,218.000	1,572,942.00
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DILLARD'S INC			1,881.000	135,469.62
DIME COMMUNITY BANCSHARES INC			5,665.000	106,105.45
DINE BRANDS GLOBAL INC			2,307.000	210,606.03
DIODES INC			4,128.000	143,241.60
DIOS FASTIGHETER AB			67,631.000	556,342.68
DIPLOMAT PHARMACY INC			4,370.000	25,389.70
DISCOVER FINANCIAL SERVICES			20,886.000	1,486,247.76
DISCOVERY INC			285,347.000	7,269,499.94
DISH NETWORK CORP			14,594.000	462,483.86
DITECH HLDG CORP WT EXP SER A			453.000	2.72
DITECH HLDG CORP WT EXP SER B 01/31/2028			360.000	0.76
DITECH HOLDING CORP			265.000	38.43
DIVERSICARE HEALTHCARE SERVICE			1,976.000	8,002.80
DIVINE INC			6,229.000	3.92
DIXIE GROUP INC/THE			1,371.000	1,288.74
DMC GLOBAL INC			1,649.000	81,856.36
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			23,885.000	2,849,480.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOLLAR TREE INC			27,153.000	2,852,151.12
DOMINION ENERGY INC			65,803.725	5,044,513.56
DOMMO ENERGIA SA ADR			719.000	14,595.42
DOMTAR CORP			9,147.000	454,148.55
DONEGAL GROUP INC			6,549.000	85,767.77
DONNELLEY FINANCIAL SOLUTIONS			460.000	6,844.80
DORIAN LPG LTD			545.000	3,498.90
DORMAN PRODUCTS INC			6,576.000	579,279.84
DOUGLAS DYNAMICS INC			1,629.000	62,016.03
DOVA PHARMACEUTICALS INC			700.000	6,223.00
DOVER CORP			34,610.000	3,246,418.00
DOVER MOTORSPORTS INC			5,962.000	12,043.24
DOWDUPONT INC			155,262.000	8,277,017.22
DR HORTON INC			57,452.000	2,377,363.76
DREAM GLOBAL REIT UNIT			74,157.000	786,559.89
DREAM INDUSTRIAL REIT UNIT			92,406.000	825,183.27
DRI CORP			787.000	0.55
DRIL-QUIP INC			4,491.000	205,912.35
DRIVE SHACK INC			4,615.000	20,721.35
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			2,555.000	35,948.85
DSV PANALPINA A/S			95,000.000	7,864,453.66
DSW INC			8,871.000	197,113.62
DTE ENERGY CO			37,948.000	4,733,633.52
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.04
DUCOMMUN INC			2,048.000	89,128.96
DUKE ENERGY CORP			69,365.000	6,242,850.00
DUKE REALTY CORP			81,625.000	2,496,092.50
DULUTH HOLDINGS INC			1,699.000	40,504.16
DURECT CORP			7,621.000	4,769.98
DXC TECHNOLOGY CO			25,932.000	1,667,686.92
DYCOM INDUSTRIES INC			4,694.000	215,642.36
DYNACQ HEALTHCARE INC			16.000	0.00
DYNAVAX TECHNOLOGIES CORP			14,177.000	103,633.87
DYNEX CAPITAL INC			8,422.000	51,289.98
E*TRADE FINANCIAL CORP			15,666.000	727,372.38
EACO CORP			16.000	250.08
EAGLE BANCORP INC			3,446.000	172,989.20
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	0.36

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EAGLE PHARMACEUTICALS INC/DE			1,808.000	91,285.92
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	0.00
EARTHSTONE ENERGY INC			5,369.000	38,012.52
EASTERLY GOVERNMENT PROPERTIES			62,449.000	1,124,706.49
EASTERN CO/THE			749.000	20,612.48
EASTGROUP PROPERTIES INC			3,836.000	428,251.04
EASTMAN CHEMICAL CO			23,899.000	1,813,456.12
EASTMAN KODAK CO			4,573.000	13,536.08
EATON CORP PLC			43,246.000	3,483,897.76
EBAY INC			54,697.000	2,031,446.58
EBIX INC			4,519.000	223,103.03
EBT INTL INC COM NEW			69.000	0.00
ECOLAB INC			23,847.000	4,209,949.38
ECOLOGY AND ENVIRONMENT INC			298.000	3,278.00
EDCI HOLDINGS INC			1,189.000	392.37
EDISON INTERNATIONAL			47,746.000	2,956,432.32
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATIONAL DEVELOPMENT CORP			1,652.000	12,505.64
EDWARDS LIFESCIENCES CORP			19,435.000	3,718,498.55
EGAIN CORP			1,590.000	16,615.50
EHEALTH INC			3,564.000	222,179.76
EIGER BIOPHARMACEUTICALS INC			1,328.000	18,565.44
EL PASO ELECTRIC CO			7,865.000	462,619.30
ELDORADO RESORTS INC			8,443.000	394,203.67
ELECTRO-SENSORS INC			212.000	727.16
ELECTROMED INC			2,900.000	14,935.00
ELECTRONIC ARTS INC			19,056.000	1,936,661.28
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	16.62
ELECTRONICS FOR IMAGING INC			6,353.000	170,895.70
ELI LILLY & CO			75,638.000	9,814,786.88
ELLIE MAE INC			4,781.000	471,836.89
ELLINGTON RESIDENTIAL MORTGAGE			2,303.000	27,405.70
EMAGIN CORP			5,889.000	4,938.52
EMAK WORLDWIDE INC			1,137.000	11.37
EMC INSURANCE GROUP INC			2,569.000	81,899.72
EMCOR GROUP INC			7,836.000	572,654.88
EMCORE CORP			1,144.000	4,175.60
EMERGENT BIOSOLUTIONS INC			7,496.000	378,697.92

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EMERSON ELECTRIC CO			64,060.000	4,386,188.20
EMERSON RADIO CORP			4,687.000	6,093.10
EMISPHERE TECHNOLOGIES INC			6,412.000	39,177.32
EMPIRE RESORTS INC			104.000	1,045.20
EMPIRE STATE REALTY TRUST INC			6,187.000	97,754.60
EMPLOYERS HOLDINGS INC			5,558.000	222,931.38
ENAGAS SA			18,997.000	553,320.47
ENANTA PHARMACEUTICALS INC			3,085.000	294,679.20
ENBRIDGE INC			70,684.635	2,563,024.84
ENCORE CAPITAL GROUP INC			3,121.000	84,984.83
ENCORE WIRE CORP			3,917.000	224,130.74
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDESA SA			5,730.000	146,307.58
ENDO INTERNATIONAL PLC			28,700.000	230,461.00
ENDOLOGIX INC			1,462.500	9,667.12
ENDURANCE INTERNATIONAL GROUP			7,984.000	57,884.00
ENEL CHILE SA ADR			105,751.000	547,790.18
ENEL SPA			1,171,928.000	7,505,889.93
ENER1 INC			8,865.000	0.00
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			96.000	116.16
ENERGY RECOVERY INC			5,828.000	50,878.44
ENERGY TRANSFER LP			1,336,789.000	20,546,446.93
ENERSYS			4,773.000	311,008.68
ENGIE SA			141,847.000	2,115,144.17
ENGLOBAL CORP			4,402.000	2,245.46
ENHERENT CORP			9,218.000	11.98
ENLINK MIDSTREAM LLC			300,800.000	3,844,224.00
ENNIS INC			3,710.000	77,019.60
ENOVA INTERNATIONAL INC			3,389.000	77,336.98
ENPRO INDUSTRIES INC			2,422.000	156,097.90
ENSCO PLC			46,027.000	180,886.11
ENSIGN GROUP INC/THE			5,409.000	276,886.71
ENSTAR GROUP LTD			1,438.000	250,212.00
ENTEGRIS INC			23,452.000	837,001.88
ENTERCOM COMMUNICATIONS CORP			6,842.000	35,920.50
ENERGY CORP			44,967.000	4,300,194.21
ENTERPRISE BANCORP INC/MA			515.000	14,795.95
ENTERPRISE FINANCIAL SERVICES			454.000	18,509.58

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENTERPRISE PRODUCTS PARTNERS L			784,441.000	22,827,233.10
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			7,652.000	24,792.48
ENVESTNET INC			6,091.000	398,290.49
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,499.75
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,079.000	11,135.67
ENZON PHARMACEUTICALS INC			10,765.000	2,475.95
EOG RESOURCES INC			47,465.000	4,517,718.70
EPIRUS BIOPHARMACEUTICALS INC			80.000	0.13
EPIX PHARMACEUTICALS INC			6,452.000	0.65
EPIZYME INC			9,164.000	113,541.96
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			5,626.000	498,126.04
EQM MIDSTREAM PARTNERS LP			207,752.000	9,591,909.84
EQUIFAX INC			7,677.000	909,724.50
EQUIFIN INC			394.000	2.76
EQUINIX INC			5,300.000	2,401,748.00
EQUINOR ASA			321,972.000	7,060,756.71
EQUITRANS MIDSTREAM CORP			14,996.000	326,612.88
EQUITY BANCSHARES INC			1,631.000	46,972.80
EQUITY COMMONWEALTH			9,102.000	297,544.38
EQUITY RESIDENTIAL			42,762.000	3,220,833.84
ERA GROUP INC			6,737.000	77,744.98
ERBA DIAGNOSTICS INC			3,427.000	771.08
EROOMSYSTEM TECHNOLOGIES INC			65.000	58.50
ERSTE GROUP BANK AG			328,110.000	12,069,383.95
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC ENTRPRIZE CORP			962.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			1,892.000	21,133.64
ESCALERA RESOURCES CO			9,249.000	0.92
ESCO TECHNOLOGIES INC			3,921.000	262,824.63
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESPEY MANUFACTURING & ELECTRON			318.000	7,870.50
ESSENT GROUP LTD			8,884.000	386,009.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ESSEX PROPERTY TRUST INC			14,442.000	4,177,204.08
ESTEE LAUDER COS INC/THE			29,570.000	4,895,313.50
ETHAN ALLEN INTERIORS INC			3,900.000	74,607.00
ETSY INC			12,246.000	823,176.12
EUROBANCSHARES INC			3,146.000	0.00
EUTELSAT COMMUNICATIONS SA			78,507.000	1,374,723.98
EVANS & SUTHERLAND COMPUTER CO			3,651.000	2,701.74
EVANS BANCORP INC			400.000	14,260.00
EVERCEL INC			2,040.000	4,549.20
EVEREST RE GROUP LTD			9,469.000	2,044,925.24
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERGY INC			74,723.000	4,337,670.15
EVERI HOLDINGS INC			12,114.000	127,439.28
EVERSOURCE ENERGY			48,977.000	3,474,918.15
EVERTEC INC			8,372.000	232,825.32
EVINE LIVE INC			3,429.000	1,607.17
EVOLENT HEALTH INC			5,300.000	66,674.00
EVOLUTION PETROLEUM CORP			10,186.000	68,755.50
EVOLVING SYSTEMS INC			7,263.000	8,715.60
EVONIK INDUSTRIES AG			222,200.000	6,057,793.71
EW SCRIPPS CO/THE			6,241.000	131,061.00
EXANTAS CAPITAL CORP			3,084.000	32,782.92
EXELON CORP			134,513.000	6,743,136.69
EXLSERVICE HOLDINGS INC			3,985.000	239,179.70
EXPEDIA GROUP INC			50,504.000	6,009,976.00
EXPEDITORS INTERNATIONAL OF WA			28,286.000	2,146,907.40
EXPERIAN PLC			355,000.000	9,617,095.38
EXPONENT INC			12,774.000	737,315.28
EXPRESS INC			11,146.000	47,704.88
EXTENDED STAY AMERICA INC			27,978.000	502,205.10
EXTERRAN CORP			3,428.000	57,761.80
EXTRA SPACE STORAGE INC			8,097.000	825,165.27
EXTREME NETWORKS INC			11,183.000	83,760.67
EXXON MOBIL CORP			297,137.000	24,008,669.60
EZCORP INC			5,023.000	46,814.36
EZENIA! INC			5,456.000	21.82
F5 NETWORKS INC			13,074.000	2,051,702.82
FAB INDS INC COM			4,400.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FABRINET			4,424.000	231,640.64
FACEBOOK INC			171,981.000	28,667,512.89
FACTORY 2-U STORES INC			5,731.000	16.05
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,036.000	333.51
FAMOUS DAVE'S OF AMERICA INC			2,467.000	14,012.56
FARMER BROTHERS CO			2,093.000	41,880.93
FARO TECHNOLOGIES INC			2,251.000	98,841.41
FASTENAL CO			42,122.000	2,708,865.82
FBL FINANCIAL GROUP INC			3,696.000	231,813.12
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			1,401.000	101,474.43
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			4,730.000	652,030.50
FEDERAL SCREW WORKS			815.000	6,723.75
FEDERAL SIGNAL CORP			9,859.000	256,235.41
FEDERATED INVESTORS INC			11,600.000	339,996.00
FEDEX CORP			21,900.000	3,972,879.00
FEDNAT HOLDING CO			946.000	15,173.84
FERGUSON PLC			117,157.000	7,455,984.19
FERRO CORP			10,684.000	202,248.12
FERROGLOBE PLC			8,671.000	17,775.55
FFD FINANCIAL CORP			676.000	35,821.24
FGL HOLDINGS			662,078.000	5,210,553.86
FIBERCORE INC			7,424.000	7.42
FIBERMARK INC COM			6,800.000	0.00
FIDELITY NATIONAL FINANCIAL IN			24,875.000	909,181.25
FIDELITY NATIONAL INFORMATION			31,524.000	3,565,364.40
FIDELITY SOUTHERN CORP			2,250.000	61,627.50
FIESTA RESTAURANT GROUP INC			1,632.000	21,395.52
FIFTH THIRD BANCORP			119,441.201	3,012,307.09
FINANCIAL INSTITUTIONS INC			671.000	18,237.78
FINECOBANK BANCA FINECO SPA			700,000.000	9,215,791.38
FINISAR CORP			14,009.000	324,588.53
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			23,400.000	392,886.00
FIRST ACCEPTANCE CORP			5,086.000	6,306.64
FIRST BANCORP INC/ME			1,965.000	48,967.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST BANCORP/PUERTO RICO			8,183.000	93,777.18
FIRST BANCORP/SOUTHERN PINES N			2,141.000	74,421.16
FIRST BUSEY CORP			1,240.000	30,256.00
FIRST BUSINESS FINANCIAL SERVI			1,068.000	21,381.36
FIRST COMMONWEALTH FINANCIAL C			13,748.000	173,224.80
FIRST COMMUNITY BANKSHARES INC			421.000	13,951.94
FIRST DEFIANCE FINANCIAL CORP			7,198.000	206,870.52
FIRST FINANCIAL BANCORP			14,115.000	339,606.90
FIRST FINANCIAL BANKSHARES INC			9,987.000	577,048.86
FIRST FINANCIAL CORP/IN			2,712.000	113,904.00
FIRST FOUNDATION INC			3,971.000	53,886.47
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			15,220.000	538,179.20
FIRST INTERSTATE BANCSYSTEM IN			1,737.000	69,167.34
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			6,820.000	251,317.00
FIRST MIDWEST BANCORP INC/IL			12,438.000	254,481.48
FIRST NBC BANK HOLDING CO			1,118.000	19.01
FIRST OF LONG ISLAND CORP/THE			4,826.000	105,834.18
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST REPUBLIC BANK/CA			10,480.000	1,052,820.80
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,516.000	26,166.16
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	47.26
FIRSTCASH INC			6,899.000	596,763.50
FIRSTENERGY CORP			131,425.000	5,468,594.25
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			40,337.000	3,560,950.36
FIVE BELOW INC			7,692.000	955,731.00
FIVE PRIME THERAPEUTICS INC			6,599.000	88,426.60
FIVE STAR SENIOR LIVING INC			655.000	638.63
FIVE9 INC			6,900.000	364,527.00
FLAGSTAR BANCORP INC			2,087.000	68,704.04
FLANIGAN'S ENTERPRISES INC			102.000	2,390.88
FLEETCOR TECHNOLOGIES INC			5,461.000	1,346,627.99
FLEETWOOD ENTERPRISES INC COM			17,000.000	17,000.00
FLEXION THERAPEUTICS INC			4,173.000	52,079.04
FLEXSTEEL INDUSTRIES INC			1,453.000	33,695.07

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FLIR SYSTEMS INC			8,616.000	409,949.28
FLOOR & DECOR HOLDINGS INC			5,300.000	218,466.00
FLOTEK INDUSTRIES INC			6,231.000	20,188.44
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOWSERVE CORP			8,331.000	376,061.34
FLUIDIGM CORP			7,871.000	104,605.59
FLUOR CORP			8,877.000	326,673.60
FLUSHING FINANCIAL CORP			3,552.000	77,895.36
FLYI INC COM			29,300.000	87.90
FMC CORP			8,564.000	657,886.48
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FONAR CORP			3,379.000	69,168.13
FOOT LOCKER INC			7,180.000	435,108.00
FOOTBALL EQUITIES INC			5,500.000	0.55
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			296,765.000	2,605,596.70
FORESTAR GROUP INC			450.000	7,780.50
FORMFACTOR INC			5,759.000	92,662.31
FORRESTER RESEARCH INC			2,560.000	123,776.00
FORTINET INC			9,225.000	774,623.25
FORTIVE CORP			42,234.000	3,543,010.26
FORTUNE BRANDS HOME & SECURITY			23,288.000	1,108,741.68
FORTUNE REAL ESTATE INVESTMENT HK/00778			1,463,916.000	1,928,278.70
FORUM ENERGY TECHNOLOGIES INC			6,770.000	34,594.70
FORWARD AIR CORP			3,546.000	229,532.58
FOSSIL GROUP INC			4,110.000	56,389.20
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			7,062.000	209,035.20
FOX CORP			38,361.667	1,399,686.49
FOX FACTORY HOLDING CORP			4,308.000	301,086.12
FRANCESCA'S HOLDINGS CORP			6,810.000	4,606.29
FRANK'S INTERNATIONAL NV			4,400.000	27,324.00
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			5,577.000	141,098.10
FRANKLIN ELECTRIC CO INC			5,874.000	300,102.66
FRANKLIN FINANCIAL NETWORK INC			2,943.000	85,376.43
FRANKLIN RESOURCES INC			44,292.000	1,467,836.88
FRANKLIN STREET PROPERTIES COR			9,484.000	68,189.96

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FRASERS CENTREPOINT TRUST			747,457.000	1,313,361.13
FRASERS LOGISTICS & INDUSTRIAL			2,686,580.000	2,300,799.41
FRED'S INC			3,539.000	8,741.33
FREEDOM HOLDING CORP/NV			299.000	2,466.75
FREEMPORT-MCMORAN INC			145,603.000	1,876,822.67
FREIGHTCAR AMERICA INC			4,152.000	25,576.32
FREQUENCY ELECTRONICS INC			2,941.000	34,850.85
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE INC			4,100.000	110,823.00
FRIEDMAN INDUSTRIES INC			2,475.000	18,983.25
FRIEDMANS INC CL A			10,900.000	0.00
FRONT YARD RESIDENTIAL CORP			632.000	5,858.64
FRONTIER COMMUNICATIONS CORP			10,473.000	20,841.27
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	43,017.14
FRP HOLDINGS INC			3,126.000	148,703.82
FS KKR CAPITAL CORP			29,511.000	178,541.55
FTD COS INC			4,670.000	2,381.70
FTI CONSULTING INC			5,634.000	432,803.88
FUBON FINANCIAL HOLDING CO LTD			4,355,000.000	6,499,894.56
FUEL TECH INC			2,314.000	3,864.38
FUELCELL ENERGY INC			508.000	125.07
FULTON FINANCIAL CORP			21,544.000	333,501.12
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			6,586.000	88,252.40
G-III APPAREL GROUP LTD			4,686.000	187,252.56
GA EXPRESS INC			1,881.000	0.00
GABS 114A AELTUS CBO			8,180.000	0.00
GAINSCO INC			435.000	12,619.35
GALAGEN INC			100.000	0.00
GALMED PHARMACEUTICALS LTD			1,600.000	13,072.00
GAMCO INVESTORS INC			5,879.000	120,519.50
GAMETECH INTERNATIONAL INC			4,418.000	22.09
GAMING AND LEISURE PROPERTIES			10,997.000	424,154.29
GAMING PARTNERS INTERNATIONAL			204.000	2,656.08
GANNETT CO INC			14,852.000	156,540.08
GAP INC/THE			13,586.000	355,681.48

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GARGOYLES INC			187.000	0.02
GARMIN LTD			7,712.000	665,931.20
GARTNER INC			5,706.000	865,486.08
GASLOG LTD			2,296.000	40,088.16
GATX CORP			5,521.000	421,638.77
GCI LIBERTY INC			180,447.000	10,034,657.67
GCP APPLIED TECHNOLOGIES INC			7,054.000	208,798.40
GDI PROPERTY GROUP			99,328.000	98,075.13
GEMPHIRE THERAPEUTICS INC			6,700.000	7,705.00
GENASYS INC			1,806.000	5,147.10
GENERAC HOLDINGS INC			8,857.000	453,744.11
GENERAL DATACOMM INDUSTRIES IN			1,255.000	6.28
GENERAL DYNAMICS CORP			22,118.000	3,744,135.04
GENERAL ELECTRIC CO			553,664.000	5,531,103.36
GENERAL MILLS INC			50,430.000	2,609,752.50
GENERAL MOLY INC			5,187.000	1,126.22
GENERAL MOTORS CO			104,201.000	3,865,857.10
GENERAL STEEL HOLDINGS INC			1,145.000	164.42
GENESCO INC			2,854.000	129,999.70
GENESIS HEALTHCARE INC			2,781.000	4,004.64
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			3,643.000	30,965.50
GENMAB A/S			32,891.000	5,713,807.30
GENMARK DIAGNOSTICS INC			8,217.000	58,258.53
GENOMIC HEALTH INC			5,049.000	353,682.45
GENTHERM INC			4,839.000	178,365.54
GENUINE PARTS CO			24,334.000	2,726,138.02
GENVEC CORP INC			66.000	78.54
GENWORTH FINANCIAL INC			65,862.000	252,251.46
GEO GROUP INC/THE			24,039.000	461,548.80
GEOGLOBAL RESOURCES INC			2,056.000	0.21
GEOPETRO RESOURCES CO			1,269.000	2.03
GEOSPACE TECHNOLOGIES CORP			4,444.000	57,505.36
GERMAN AMERICAN BANCORP INC			2,543.000	74,764.20
GERON CORP			7,288.000	12,098.08
GETTY REALTY CORP			4,369.000	139,939.07
GIBRALTAR INDUSTRIES INC			4,028.000	163,577.08
GIBSON ENERGY INC			2,470.000	42,468.58
GIGA-TRONICS INC			1,580.000	521.40

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GILEAD SCIENCES INC			81,125.000	5,273,936.25
GLACIER BANCORP INC			10,511.000	421,175.77
GLADSTONE COMMERCIAL CORP			3,765.000	78,199.05
GLASSBRIDGE ENTERPRISES INC			723.000	68.69
GLAUKOS CORP			3,569.000	279,702.53
GLAXOSMITHKLINE PLC			519,300.000	10,805,128.28
GLOBAL INDEMNITY LTD			782.000	23,757.16
GLOBAL NET LEASE INC			6,772.000	127,990.80
GLOBAL PAYMENTS INC			10,023.000	1,368,339.96
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41
GLOBALSTAR INC			48,178.000	20,716.54
GLOBANT SA			2,976.000	212,486.40
GLOBUS MEDICAL INC			9,177.000	453,435.57
GLOWPOINT INC			1,539.000	209.30
GLYCOMIMETICS INC			3,960.000	49,341.60
GMS INC			2,144.000	32,417.28
GN STORE NORD A/S			194,000.000	9,016,266.43
GNC HOLDINGS INC			6,676.000	18,225.48
GOLAR LNG LTD			9,792.000	206,513.28
GOLD RESOURCE CORP			10,854.000	42,439.14
GOLDEN OCEAN GROUP LTD			483.000	2,303.91
GOLDFIELD CORP/THE			2,125.000	4,696.25
GOLDMAN SACHS BDC INC			2,250.000	46,215.00
GOLDMAN SACHS GROUP INC/THE			24,235.000	4,652,877.65
GOLUB CAPITAL BDC INC			2,729.000	48,794.52
GOPRO INC			11,776.000	76,544.00
GORMAN-RUPP CO/THE			5,780.000	196,173.20
GP STRATEGIES CORP			1,649.000	20,035.35
GRAHAM CORP			3,125.000	61,343.75
GRAN TIERRA ENERGY INC			36,229.000	82,239.83
GRANITE BROADCASTING CORP			140.000	0.00
GRANITE CONSTRUCTION INC			5,675.000	244,876.25
GRAY TELEVISION INC			9,296.000	197,915.58
GREAT AMERICAN BANCORP INC			144.000	4,688.64
GREAT ELM CAPITAL GROUP INC			1,771.000	7,526.75
GREAT LAKES DREDGE & DOCK CORP			11,817.000	105,289.47
GREAT SOUTHERN BANCORP INC			1,964.000	101,931.60
GREAT WESTERN BANCORP INC			7,047.000	222,614.73
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GREEN BRICK PARTNERS INC			166.000	1,452.50	
GREEN DOT CORP			5,630.000	341,459.50	
GREEN PLAINS INC			4,829.000	80,547.72	
GREENBRIER COS INC/THE			4,751.000	153,124.73	
GREENHUNTER RESOURCES INC			1,231.000	0.00	
GREENLIGHT CAPITAL RE LTD			2,989.000	32,490.43	
GREIF INC			3,117.000	128,576.25	
GRIFFIN INDUSTRIAL REALTY INC			592.000	20,631.20	
GRIFFON CORP			8,877.000	164,046.96	
GROUP 1 AUTOMOTIVE INC			2,472.000	159,938.40	
GROUPON INC			39,622.000	140,658.10	
GROWTHPOINT PROPERTIES AUSTRAL			56,499.000	166,556.37	
GRUPO AEROPORTUARIO DEL PACIFI ADR			3,292.000	292,889.24	
GSE SYSTEMS INC			2,430.000	6,804.00	
GSV INC			770.000	11.55	
GTT COMMUNICATIONS INC			3,667.000	127,244.90	
GTX INC			2,789.000	3,346.80	
GUESS? INC			8,487.000	166,345.20	
GUIDED THERAPEUTICS INC			0.002	0.00	
GULF ISLAND FABRICATION INC			1,859.000	17,047.03	
GYRODYNE CO AMER INC			13,568.000	0.00	
GYRODYNE LLC			1,277.000	22,998.77	
H&E EQUIPMENT SERVICES INC			1,806.000	45,348.66	
H&R BLOCK INC			13,072.000	312,943.68	
HACKETT GROUP INC/THE			6,915.000	109,257.00	
HAEMONETICS CORP			33,875.000	2,963,385.00	
HALCON RESOURCES CORP			188.000	253.80	
HALLADOR ENERGY CO			2,337.000	12,292.62	
HALLIBURTON CO			55,496.000	1,626,032.80	
HALLMARK FINANCIAL SERVICES IN			1,002.000	10,420.80	
HALOZYME THERAPEUTICS INC			14,296.000	230,165.60	
HAMILTON BEACH BRANDS HOLDING			1,186.000	25,451.56	
HAMPSHIRE GROUP LTD			2,587.000	12.94	
HANCOCK WHITNEY CORP			9,443.000	381,497.20	
HANESBRANDS INC			22,988.000	411,025.44	
HANGER INC			5,167.000	98,431.35	
HANMI FINANCIAL CORP			2,062.000	43,858.74	
HANNON ARMSTRONG SUSTAINABLE I			2,392.000	61,330.88	
HARBOR DIVERSIFIED INC			1,094.000	39.49	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARBOURTON CAPITAL GROUP INC			233.000	4.66
HARLEY-DAVIDSON INC			10,147.000	361,842.02
HARMONIC INC			8,186.000	44,368.12
HARSCO CORP			9,852.000	198,616.32
HARTE-HANKS INC			579.000	2,067.03
HARTFORD FINANCIAL SERVICES GR			57,812.000	2,874,412.64
HARVARD BIOSCIENCE INC			8,691.000	37,458.21
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06
HASBRO INC			23,909.000	2,032,743.18
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	257.40
HAVERTY FURNITURE COS INC			2,272.000	49,711.36
HAWAIIAN HOLDINGS INC			6,678.000	175,297.50
HAWKINS INC			2,602.000	95,831.66
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			1,949.000	63,985.67
HB FULLER CO			7,883.000	383,429.12
HC2 HOLDINGS INC			306.000	749.70
HCA HEALTHCARE INC			23,066.000	3,007,345.08
HCL TECHNOLOGIES LTD			390,100.000	6,123,626.80
HCP INC			49,209.000	1,540,241.70
HDFC BANK LTD ADR			171,950.000	19,930,724.50
HEALTHCARE REALTY TRUST INC			11,351.000	364,480.61
HEALTHCARE SERVICES GROUP INC			9,783.000	322,741.17
HEALTHEQUITY INC			6,085.000	450,168.30
HEALTHPEAK PROPERTIES INC			106,379.000	3,329,662.70
HEALTHSTREAM INC			3,475.000	97,508.50
HEALTHWAREHOUSE.COM INC			409.000	106.75
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			11,787.000	227,253.36
HEARTLAND FINANCIAL USA INC			2,545.000	108,544.25
HECLA MINING CO			48,763.000	112,154.90
HEDGEPTH PHARMACEUTICALS INC			1,225.000	73.62
HEIDRICK & STRUGGLES INTERNATI			1,326.000	50,825.58
HELEN OF TROY LTD			4,036.000	468,014.56
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS & MATHESON ANALYTICS IN			0.648	0.00
HELIX ENERGY SOLUTIONS GROUP I			13,452.000	106,405.32
HELM CAP GROUP INC COM			600.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HELMERICH & PAYNE INC			6,958.000	386,586.48
HEMACARE CORP			391.000	5,376.25
HEMISPHERX BIOPHARMA INC			522.000	83.52
HENNESSY ADVISORS INC			2,183.000	20,192.75
HENRY SCHEIN INC			28,217.000	1,696,123.87
HERCULES CAPITAL INC			3,879.000	49,108.14
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,515.000	18,331.50
HERITAGE FINANCIAL CORP/WA			3,416.000	102,958.24
HERITAGE-CRYSTAL CLEAN INC			2,700.000	74,115.00
HERMAN MILLER INC			8,026.000	282,354.68
HERON THERAPEUTICS INC			4,168.000	101,865.92
HERSHA HOSPITALITY TRUST			5,172.000	88,648.08
HERSHEY CO/THE			20,092.000	2,307,164.36
HERTZ GLOBAL HOLDINGS INC			8,462.000	146,984.94
HESKA CORP			2,176.000	185,221.12
HESS CORP			49,593.000	2,986,986.39
HEWLETT PACKARD ENTERPRISE CO			214,183.000	3,304,843.69
HEXAGON AB			305,509.000	15,974,886.48
HFF INC			4,277.000	204,226.75
HG HOLDINGS INC			2,904.000	1,452.00
HHGREGG INC			6,832.000	12.99
HIBBETT SPORTS INC			3,212.000	73,265.72
HIGHPOINT RESOURCES CORP			5,622.000	12,424.62
HIKMA PHARMACEUTICALS PLC			500,000.000	11,672,070.37
HILL INTERNATIONAL INC			4,065.000	11,869.80
HILLENBRAND INC			8,166.000	339,133.98
HILLTOP HOLDINGS INC			8,579.000	156,566.75
HILTON WORLDWIDE HOLDINGS INC			33,349.000	2,771,635.39
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			116.000	19,953.16
HISPANIC EXPRESS INC			200.000	20.00
HKBN LTD HK/01310			456,738.000	727,294.43
HKN INC			44.000	253.00
HKT TRUST & HKT LTD HK/06823			429,182.000	689,975.96
HMN FINANCIAL INC			1,231.000	26,503.43
HMS HOLDINGS CORP			10,934.000	323,755.74
HNI CORP			6,821.000	247,534.09
HOLLYFRONTIER CORP			9,993.000	492,355.11

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOLLYSYS AUTOMATION TECHNOLOGI			7,867.000	164,734.98
HOLOGIC INC			46,201.000	2,236,128.40
HOLOGRAPHIC STORAGE LTD			43.000	23.65
HOME BANCORP INC			1,452.000	48,279.00
HOME BANCSHARES INC/AR			15,929.000	279,872.53
HOME DEPOT INC/THE			111,501.000	21,395,926.89
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			2,319.000	61,105.65
HONEYWELL INTERNATIONAL INC			54,397.000	8,644,771.24
HOOKER FURNITURE CORP			1,759.000	50,711.97
HOOPER HOLMES INC			820.000	1.40
HOPE BANCORP INC			15,362.000	200,934.96
HOPEWELL HOLDINGS LTD HK/00054			81,280.000	399,672.35
HOPFED BANCORP INC			1,340.000	26,398.00
HORACE MANN EDUCATORS CORP			7,619.000	268,264.99
HORIZON BANCORP INC/IN			5,614.000	90,329.26
HORIZON THERAPEUTICS PLC			23,186.000	612,805.98
HORMEL FOODS CORP			63,372.000	2,836,530.72
HORNBECK OFFSHORE SERVICES INC			4,414.000	5,473.36
HOST HOTELS & RESORTS INC			127,283.000	2,405,648.70
HOSTESS BRANDS INC			655,261.000	8,190,762.50
HOUGHTON MIFFLIN HARCOURT CO			15,220.000	110,649.40
HOULIHAN LOKEY INC			2,583.000	118,430.55
HOUSTON AMERICAN ENERGY CORP			3,012.000	659.63
HOUSTON WIRE & CABLE CO			678.000	4,291.74
HOVNIANIAN ENTERPRISES INC			237.240	2,602.52
HOYA CORP			100,300.000	6,623,234.50
HP INC			120,060.000	2,332,765.80
HUBSPOT INC			4,440.000	737,972.40
HUDSON GLOBAL INC			580.000	881.60
HUFFY CORP COM			5,000.000	0.00
HUHTAMAKI OYJ			71,223.000	2,652,695.97
HUMANA INC			16,010.000	4,258,660.00
HUNT COS FINANCE TRUST INC			3,721.000	12,986.29
HUNTINGTON BANCSHARES INC/OH			66,580.000	844,234.40
HUNTINGTON INGALLS INDUSTRIES			6,256.000	1,296,243.20
HURCO COS INC			1,300.000	52,429.00
HURON CONSULTING GROUP INC			2,689.000	126,974.58
HUTTIG BUILDING PRODUCTS INC			1,900.000	5,263.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HYBRID ENERGY HOLDINGS INC			141.000	0.01
HYCROFT MNG CORP			659.000	28.34
HYPERDYNAMICS CORP			406.000	1.62
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			1,295.000	80,756.20
IAC/INTERACTIVECORP			12,547.000	2,636,250.17
IBERIABANK CORP			5,415.000	388,309.65
ICAD INC			1,154.000	5,966.18
ICADE			15,099.000	1,278,324.98
ICF INTERNATIONAL INC			2,407.000	183,124.56
ICONIX BRAND GROUP INC			803.500	1,655.21
ID SYSTEMS INC			1,769.000	10,490.17
IDACORP INC			7,373.000	733,908.42
IDENTIV INC			369.000	1,859.76
IDERA PHARMACEUTICALS INC			1,277.000	3,256.35
IDEXX LABORATORIES INC			13,024.000	2,912,166.40
IDNA INC			2,887.000	0.00
IDT CORP			4,761.000	31,613.04
IEC ELECTRONICS CORP			2,639.000	18,077.15
IENTERTAINMENT NETWORK INC			831.000	10.06
IES HOLDINGS INC			254.000	4,513.58
IGB REAL ESTATE INVESTMENT TRU			1,620,979.000	734,552.64
IGO CORPORATIONS			26,400.000	0.00
IHS MARKIT LTD			120,521.000	6,553,931.98
II-VI INC			8,600.000	320,264.00
ILLINOIS TOOL WORKS INC			49,002.000	7,033,257.06
ILLUMINA INC			9,350.000	2,904,951.50
IMAGEWARE SYSTEMS INC			1,055.000	1,498.10
IMAGINON INC			667.000	0.00
IMAX CORP			7,843.000	177,879.24
IMMERSION CORP			2,637.000	22,229.91
IMMOBILIARE GRANDE DISTRIBUZIO			21,511.000	155,549.36
IMMUNE PHARMACEUTICALS INC			2.000	0.00
IMMUNOGEN INC			11,935.000	32,343.85
IMMUNOMEDICS INC			10,469.000	201,109.49
IMPAC MORTGAGE HOLDINGS INC			521.000	2,042.32
IMPATH INC COM			18,800.000	0.00
IMPERIAL BRANDS PLC			200,300.000	6,849,969.01
IMPINJ INC			2,557.000	42,842.54

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INCOMNET INC			300.000	0.00
INCYTE CORP			11,299.000	971,826.99
INDEPENDENCE CONTRACT DRILLING			6,200.000	17,174.00
INDEPENDENCE HOLDING CO			2,543.000	89,640.75
INDEPENDENCE REALTY TRUST INC			71,055.000	766,683.45
INDEPENDENT BANK CORP			5,411.000	438,345.11
INDEPENDENT BANK CORP/MI			170.000	3,655.00
INDEPENDENT BANK GROUP INC			408.150	20,934.02
INDUSTRIAL LOGISTICS PROPERTIE			3,725.601	75,145.38
INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			375,000.000	7,446,600.84
INFINERA CORP			14,745.000	63,993.30
INFINITY ENERGY RESOURCES INC			204.000	14.28
INFINITY PHARMACEUTICALS INC			8,219.000	15,451.72
INFORMA PLC			1,544,981.000	14,982,141.31
INFRATIL LTD			349,719.000	994,579.85
ING GROEP NV			367,400.000	4,448,778.41
INGERSOLL-RAND PLC			76,604.000	8,269,401.80
INGEVITY CORP			5,600.000	591,416.00
INGLES MARKETS INC			8,053.000	222,423.86
INGREDION INC			12,776.000	1,209,759.44
INNERWORKINGS INC			703.000	2,544.86
INNODATA INC			4,006.000	5,087.62
INNOPHOS HOLDINGS INC			2,157.000	65,011.98
INNOSPEC INC			2,654.000	221,210.90
INNOVATIVE SOLUTIONS & SUPPORT			2,621.000	7,889.21
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			9,281.000	130,212.43
INOGEN INC			2,112.000	201,421.44
INOVALON HOLDINGS INC			10,603.000	131,795.29
INOVIO PHARMACEUTICALS INC			13,274.000	49,512.02
INPHI CORP			6,160.000	269,438.40
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			2,914.000	13,754.08
INSIGHT ENTERPRISES INC			4,695.000	258,506.70
INSIGNIA SYSTEMS INC			1,967.000	2,616.11
INSPERITY INC			4,376.000	541,136.16
INSTALLED BUILDING PRODUCTS IN			1,516.000	73,526.00
INSTEEL INDUSTRIES INC			3,493.000	73,073.56

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INSYS THERAPEUTICS INC			2,100.000	9,702.00
INTEGER HOLDINGS CORP			5,310.000	400,480.20
INTEGRA BANK CORP			2,671.000	0.27
INTEGRAL VISION INC			4,289.000	8.58
INTEGRATED DEVICE TECHNOLOGY I			18,685.000	915,378.15
INTEL CORP			318,807.000	17,119,935.90
INTELLICHECK INC			158.000	557.74
INTER PARFUMS INC			3,571.000	270,931.77
INTERCONTINENTAL EXCHANGE INC			55,879.000	4,254,627.06
INTERDIGITAL INC			5,566.000	367,244.68
INTEREP NATIONAL RADIO SALES I			3,193.000	0.03
INTERFACE INC			7,516.000	115,145.12
INTERLINK ELECTRONICS INC			705.000	1,353.60
INTERMET CORP			20,500.000	0.00
INTERNAP CORP			1,352.000	6,705.92
INTERNATIONAL BANCSHARES CORP			6,865.000	261,075.95
INTERNATIONAL BUSINESS MACHINE			60,351.000	8,515,526.10
INTERNATIONAL FLAVORS & FRAGRA			15,560.000	2,003,972.40
INTERNATIONAL ISOTOPES INC			831.000	46.54
INTERNATIONAL PAPER CO			25,456.000	1,177,849.12
INTERNATIONAL SEAWAYS INC			1,181.000	20,242.34
INTERNATIONAL SPEEDWAY CORP			3,430.000	149,650.90
INTERPACE BIOSCIENCES INC			338.000	270.40
INTERPLAY ENTERTAINMENT CORP			12,923.000	129.23
INTERPUBLIC GROUP OF COS INC/T			89,986.000	1,890,605.86
INTERSECT ENT INC			7,842.000	252,120.30
INTERVEST OFFICES & WAREHOUSES			25,987.000	701,767.04
INTERVISUAL BOOKS INC			5,600.000	0.01
INTERXION HOLDING NV			164,020.000	10,945,054.60
INTEST CORP			1,323.000	8,890.56
INTEVAC INC			1,941.000	11,898.33
INTL. FCSTONE INC			2,940.000	113,954.40
INTRA-CELLULAR THERAPIES INC			3,500.000	42,630.00
INTREPID POTASH INC			6,449.000	24,441.71
INTREXON CORP			6,918.000	36,388.68
INTRICON CORP			2,083.000	52,158.32
INTRUSION INC			1,848.000	7,854.00
INTUIT INC			21,668.000	5,664,231.88
INTUITIVE SURGICAL INC			10,990.000	6,270,674.20

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INUVO INC			1,115.000	1,382.60
INVACARE CORP			7,750.000	64,867.50
INVERSIONES AGUAS METROPOLITAN			476,905.000	728,875.12
INVESCO LTD			44,368.000	856,746.08
INVESCO MORTGAGE CAPITAL INC			16,352.000	258,361.60
INVESTORS BANCORP INC			49,442.000	585,887.70
INVESTORS REAL ESTATE TRUST			4,828.400	289,269.45
INVESTORS TITLE CO			714.000	112,119.42
INVITAE CORP			1.000	23.42
INVIVO THERAPEUTICS HOLDINGS C			82.000	127.10
ION GEOPHYSICAL CORP			1,456.000	21,024.64
IOVANCE BIOTHERAPEUTICS INC			6,265.000	59,580.15
IPG PHOTONICS CORP			2,256.000	342,415.68
IQVIA HOLDINGS INC			19,122.000	2,750,699.70
IRADIMED CORP			7,538.000	211,742.42
IRHYTHM TECHNOLOGIES INC			600.000	44,976.00
IRIDEX CORP			5,112.000	23,310.72
IRIDIUM COMMUNICATIONS INC			4,572.000	120,883.68
IROBOT CORP			3,509.000	412,974.21
IRON MOUNTAIN INC			94,256.000	3,342,317.76
IRONWOOD PHARMACEUTICALS INC			15,700.000	212,421.00
ISHARES CORE S&P MIDCAP ETF			2,018,272.000	382,260,716.80
ISIGN SOLUTIONS INC			2.000	0.76
ISRAEL DISCOUNT BANK LTD			1,984,304.000	6,850,628.65
ISRAMCO INC			200.000	22,600.00
ISTAR INC			5,864.000	49,374.88
ITERIS INC			2,681.000	11,179.77
ITOCHU CORP			554,400.000	10,030,139.73
ITRON INC			5,651.000	263,619.15
ITZYOURMALL INC			17.000	0.00
J SAINSBURY PLC			1,713,143.000	5,261,556.99
J&J SNACK FOODS CORP			3,410.000	541,644.40
J2 GLOBAL INC			6,455.000	559,003.00
JACK HENRY & ASSOCIATES INC			4,908.000	680,935.92
JACK IN THE BOX INC			9,270.000	751,426.20
JACO ELECTRONICS INC			1,562.000	6.25
JACOBS ENGINEERING GROUP INC			7,454.000	560,466.26
JAKKS PACIFIC INC			8,349.000	8,432.49
JAPAN AIRLINES CO LTD			206,000.000	7,256,575.06

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JB HUNT TRANSPORT SERVICES INC			23,093.000	2,339,089.97
JBS SA			1,839,100.000	7,627,277.03
JEFFERIES FINANCIAL GROUP INC			16,727.000	314,300.33
JER INVESTORS TRUST INC			786.000	17.29
JM SMUCKER CO/THE			22,137.000	2,578,960.50
JOHN B SANFILIPPO & SON INC			652.000	46,859.24
JOHN BEAN TECHNOLOGIES CORP			3,732.000	342,933.48
JOHN WILEY & SONS INC			5,800.000	256,476.00
JOHN WOOD GROUP PLC			1,550,000.000	10,248,097.34
JOHNSON & JOHNSON			174,294.000	24,364,558.26
JOHNSON CONTROLS INTERNATIONAL			79,537.000	2,938,096.78
JOHNSON OUTDOORS INC			1,589.000	113,391.04
JOINT CORP/THE			2,300.000	36,225.00
JOUNCE THERAPEUTICS INC			1,500.000	9,300.00
JOURNAL REGISTER CO COM			18,400.000	36.80
JPMORGAN CHASE & CO			242,886.000	24,587,349.78
JUBILANT LIFE SCIENCES LTD			258,092.000	2,476,789.06
JULIUS BAER GROUP LTD			162,893.000	6,580,164.06
JUNIPER NETWORKS INC			71,592.000	1,895,040.24
JUST EAT PLC			925,000.000	9,051,962.59
K12 INC			2,530.000	86,348.90
KA WANG HOLDING INC			2.000	0.00
KADANT INC			1,853.000	162,989.88
KAISER ALUMINUM CORP			2,108.000	220,770.84
KALVISTA PHARMACEUTICALS INC			1,000.000	28,620.00
KAMAN CORP			3,320.000	194,020.80
KANSAS CITY LIFE INSURANCE CO			1,326.000	46,741.50
KANSAS CITY SOUTHERN			23,918.000	2,774,009.64
KAO CORP			94,600.000	7,451,080.20
KAR AUCTION SERVICES INC			8,716.000	447,217.96
KARYOPHARM THERAPEUTICS INC			6,445.000	37,638.80
KATY INDUSTRIES INC			5,499.000	1.65
KB FINANCIAL GROUP INC			119,600.000	4,409,533.95
KB HOME			8,210.000	198,435.70
KBC GROUP NV			306,120.000	21,407,307.71
KBR INC			15,740.000	300,476.60
KDDI CORP			414,300.000	8,927,185.38
KEARNY FINANCIAL CORP/MD			11,647.000	149,896.89
KELLOGG CO			40,591.000	2,329,111.58

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KELLY SERVICES INC			3,617.000	79,791.02
KEMET CORP			2,639.000	44,783.83
KEMPER CORP			7,697.000	586,049.58
KENEDIX RETAIL REIT CORP			42.000	102,566.74
KENNAMETAL INC			11,180.000	410,865.00
KENNEDY-WILSON HOLDINGS INC			10,425.000	222,990.75
KENTUCKY BANCSHARES INC			800.000	19,216.00
KEPPEL DC REIT			1,359,334.000	1,505,353.27
KEPPEL INFRASTRUCTURE TRUST			2,723,874.000	935,106.25
KEPPEL INFRASTRUCTURE TRUST RTS			321,416.000	5,695.08
KERING SA			22,520.000	12,926,500.72
KEWAUNEE SCIENTIFIC CORP			494.000	10,403.64
KEY TRONIC CORP			7,435.000	45,873.95
KEYCORP			64,162.000	1,010,551.50
KEYENCE CORP			18,200.000	11,340,778.04
KEYSIGHT TECHNOLOGIES INC			11,941.000	1,041,255.20
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			6,339.000	222,625.68
KID BRANDS INC			2,768.000	3.32
KIMBALL ELECTRONICS INC			4,225.000	65,445.25
KIMBALL INTERNATIONAL INC			5,634.000	79,664.76
KIMBERLY-CLARK CORP			32,372.000	4,010,890.80
KIMCO REALTY CORP			26,801.000	495,818.50
KINDER MORGAN INC/DE			702,898.000	14,064,988.98
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KIRKLAND'S INC			367.000	2,580.01
KITE REALTY GROUP TRUST			9,821.000	157,037.79
KKR REAL ESTATE FINANCE TRUST			37,470.000	750,149.40
KLA CORP			17,081.000	2,039,642.21
KLX ENERGY SERVICES HOLDINGS I			3,048.000	76,626.72
KNOLL INC			9,787.000	185,072.17
KNOWLES CORP			10,819.000	190,738.97
KOC HOLDING AS			2,373,800.000	6,760,556.87
KOHL'S CORP			30,895.000	2,124,649.15
KOMATSU LTD			287,900.000	6,686,063.70
KONA GRILL INC			1,503.000	1,367.73
KONINKLIJKE DSM NV			185,850.000	20,275,511.30
KOPIN CORP			9,182.000	12,303.88
KOPPERS HOLDINGS INC			3,895.000	101,192.10

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KOREAN REINSURANCE CO			532,200.000	4,290,046.64
KORN FERRY			6,145.000	275,173.10
KOSS CORP			5,540.000	11,357.00
KRAFT HEINZ CO/THE			58,667.000	1,915,477.55
KRATON CORP			4,384.000	141,077.12
KRATOS DEFENSE & SECURITY SOLU			2,777.000	43,404.51
KROGER CO/THE			125,517.000	3,087,718.20
KRONOS WORLDWIDE INC			7,006.000	98,224.12
KROTON EDUCACIONAL SA			2,600,000.000	7,001,567.44
KRUNG THAI BANK PCL			12,448,500.000	7,531,469.97
KRYSTAL BIOTECH INC			900.000	29,610.00
KULICKE & SOFFA INDUSTRIES INC			5,599.000	123,793.89
KURA ONCOLOGY INC			3,700.000	61,383.00
KVH INDUSTRIES INC			3,105.000	31,639.95
L BRANDS INC			14,524.000	400,571.92
L3 TECHNOLOGIES INC			15,828.000	3,266,424.36
L3HARRIS TECHNOLOGIES INC			29,300.000	4,679,503.00
LA JOLLA PHARMACEUTICAL CO			5,553.000	35,705.79
LA-Z-BOY INC			6,380.000	210,476.20
LABORATORY CORP OF AMERICA HOL			26,241.000	4,014,348.18
LADENBURG THALMANN FINANCIAL S			4,936.000	13,968.88
LAKELAND BANCORP INC			995.000	14,855.35
LAKELAND FINANCIAL CORP			2,915.000	131,816.30
LAKELAND INDUSTRIES INC			910.000	10,683.40
LAM RESEARCH CORP			9,705.000	1,737,292.05
LAMB WESTON HOLDINGS INC			9,318.000	698,290.92
LANCASTER COLONY CORP			3,365.000	527,261.85
LANDEC CORP			3,123.000	38,350.44
LANDS' END INC			2,805.000	46,591.05
LANNETT CO INC			9,078.000	71,443.86
LANTHEUS HOLDINGS INC			4,965.000	121,543.20
LANTRONIX INC			1,116.000	3,370.32
LAREDO PETROLEUM INC			8,374.000	25,875.66
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	188,756.46
LAUREATE EDUCATION INC			9,200.000	137,724.00
LAWSON PRODUCTS INC/DE			1,390.000	43,590.40
LAZARD EMERG MKT EQY-INST			8,290,991.159	143,185,417.32

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LAZARD LTD			10,191.000	368,302.74
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50
LB FOSTER CO			2,649.000	49,854.18
LCI INDUSTRIES			3,181.000	244,364.42
LEAR CORP			7,000.000	949,970.00
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	890.88
LECG CORP			659.000	3.30
LEGACYTEXAS FINANCIAL GROUP IN			9,541.000	356,737.99
LEGAL & GENERAL GROUP PLC			1,994,300.000	7,154,145.71
LEGG MASON INC			2,800.000	76,636.00
LEGGETT & PLATT INC			8,337.000	351,988.14
LEMAITRE VASCULAR INC			4,107.000	127,317.00
LENDINGCLUB CORP			39,377.000	121,674.93
LENDINGTREE INC			890.000	312,888.40
LENNAR CORP			55,740.000	2,736,276.60
LENOX GROUP INC COM			6,400.000	112.00
LEXICON PHARMACEUTICALS INC			6,932.000	38,541.92
LEXINGTON REALTY TRUST			45,148.000	409,040.88
LGI HOMES INC			2,200.000	132,528.00
LGL GROUP INC/THE			450.000	2,943.00
LHC GROUP INC			7,813.000	866,149.18
LIBBEY INC			2,374.000	6,742.16
LIBERTY BROADBAND CORP			76,309.000	7,000,587.66
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY LATIN AMERICA LTD			308,063.000	5,991,825.35
LIBERTY MEDIA CORP-LIBERTY SIR			123,705.000	4,730,479.20
LIBERTY TRIPADVISOR HOLDINGS I			8,909.000	126,418.71
LICT CORP			10.000	156,000.00
LIFETIME BRANDS INC			2,045.000	19,325.25
LIGAND PHARMACEUTICALS INC			6,053.000	760,922.63
LIGHTPATH TECHNOLOGIES INC			618.000	927.00
LIMELIGHT NETWORKS INC			5,980.000	19,315.40
LIMESTONE BANCORP INC			203.000	3,032.82
LINCOLN EDUCATIONAL SERVICES C			1,469.000	4,553.90
LINCOLN NATIONAL CORP			35,985.000	2,112,319.50
LINDE PLC			37,518.000	6,600,541.74
LINDSAY CORP			1,973.000	190,966.67
LINSCO LLC ESCROW			13,796.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LINTEC CORP			218,300.000	4,721,599.20	
LIPID SCIENCES INC			7,118.000	0.00	
LIQUIDITY SERVICES INC			3,641.000	28,072.11	
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	1,873.84	
LITHIA MOTORS INC			3,222.000	298,840.50	
LIVANOVA PLC			6,150.000	598,087.50	
LIVE MICROSYSTEMS INC			117.000	294.84	
LIVEPERSON INC			9,155.000	265,678.10	
LIVERAMP HOLDINGS INC			11,247.000	613,748.79	
LKQ CORP			324,801.000	9,217,852.38	
LOCALIZA RENT A CAR SA			1,139,200.000	9,575,052.56	
LOCKHEED MARTIN CORP			15,636.000	4,693,301.76	
LOEWS CORP			45,728.000	2,191,743.04	
LOGIC DEVICES INC			306.000	0.31	
LONDON STOCK EXCHANGE GROUP PL			238,700.000	14,777,417.05	
LONZA GROUP AG			46,710.000	14,483,430.06	
LOOKSMART GROUP INC			13.000	118.30	
LORAL SPACE & COMMUNICATIONS I			2,155.000	77,687.75	
LOUISIANA-PACIFIC CORP			19,757.000	481,675.66	
LOWE'S COS INC			56,940.000	6,233,221.80	
LS STARRETT CO/THE			905.000	6,968.50	
LSB INDUSTRIES INC			2,661.000	16,604.64	
LSC COMMUNICATIONS INC			460.000	3,003.80	
LSI INDUSTRIES INC			2,590.000	6,811.70	
LTC PROPERTIES INC			9,005.000	412,429.00	
LTV CORP			50,656.000	75.98	
LUBY'S INC			4,719.000	6,795.36	
LUKOIL PJSC ADR			163,400.000	14,609,594.00	
LULULEMON ATHLETICA INC			7,911.000	1,296,375.57	
LUMBER LIQUIDATORS HOLDINGS IN			6,321.000	63,842.10	
LUMENTUM HOLDINGS INC			9,602.401	542,919.75	
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00	
LUMINEX CORP			5,973.000	137,438.73	
LUNA INNOVATIONS INC			1,342.000	5,596.14	
LUNDIN PETROLEUM AB			389,910.000	13,233,390.57	
LUXOFT HOLDING INC			4,143.000	243,235.53	
LYDALL INC			2,961.000	69,465.06	
LYONDELLBASELL INDUSTRIES NV			24,166.000	2,031,877.28	
M&T BANK CORP			28,326.000	4,447,748.52	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
M/I HOMES INC			2,374.000	63,195.88
MABVAX THERAPEUTICS HOLDINGS I			1.000	0.04
MACATAWA BANK CORP			5,506.000	54,729.64
MACERICH CO/THE			29,146.000	1,263,479.10
MACK-CALI REALTY CORP			11,312.000	251,126.40
MACOM TECHNOLOGY SOLUTIONS HOL			5,150.000	86,056.50
MACQUARIE INFRASTRUCTURE CORP			17,968.000	740,640.96
MACQUARIE MEXICO REAL ESTATE M			104,314.000	113,953.54
MACROGENICS INC			6,296.000	113,202.08
MACY'S INC			69,778.000	1,676,765.34
MADISON SQUARE GARDEN CO/THE			10,300.000	3,019,239.00
MADRIGAL PHARMACEUTICALS INC			71.000	8,893.46
MAGAZINE LUIZA SA			211,000.000	9,311,933.09
MAGELLAN HEALTH INC			4,382.000	288,861.44
MAGELLAN MIDSTREAM PARTNERS LP			273,324.000	16,571,634.12
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			180,300.000	8,781,856.36
MAGNACHIP SEMICONDUCTOR CORP			2,414.000	17,863.60
MAGNITOGORSK IRON & STEEL WORK GDR			399,994.000	3,583,946.24
MAIDEN HOLDINGS LTD			13,276.000	9,860.08
MAIN STREET CAPITAL CORP			5,971.000	222,121.20
MAJESCO			259.000	1,825.95
MAKITA CORP			265,900.000	9,260,916.24
MALIBU BOATS INC			2,949.000	116,721.42
MALLINCKRODT PLC			6,500.000	141,310.00
MANHATTAN ASSOCIATES INC			11,770.000	648,644.70
MANHATTAN BRIDGE CAPITAL INC			399.000	2,533.65
MANITOWOC CO INC/THE COM NEW			4,475.000	73,434.75
MANNATECH INC			266.000	4,655.00
MANNKIND CORP			6,103.000	12,022.91
MANTECH INTERNATIONAL CORP/VA			3,040.000	164,220.80
MAPFRE SA			2,768,300.000	7,634,195.17
MAPLETREE COMMERCIAL TRUST			386,085.000	538,723.25
MAPLETREE INDUSTRIAL TRUST			373,894.000	579,680.62
MAPLETREE LOGISTICS TRUST			1,749,926.000	1,886,225.15
MARATHON OIL CORP			218,094.000	3,644,350.74
MARATHON PETROLEUM CORP			151,450.257	9,064,297.88
MARCHEX INC			2,413.000	11,413.49
MARCUS & MILLICHAP INC			840.000	34,213.20

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARCUS CORP/THE			2,877.000	115,223.85
MARINE PRODUCTS CORP			6,114.000	82,355.58
MARINEMAX INC			1,756.000	33,644.96
MARKEL CORP			2,243.000	2,234,566.32
MARLIN BUSINESS SERVICES CORP			1,413.000	30,379.50
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			55,666.000	6,963,259.94
MARRIOTT VACATIONS WORLDWIDE C			5,603.000	523,880.50
MARSH & MCLENNAN COS INC			46,252.000	4,343,062.80
MARTEN TRANSPORT LTD			5,091.000	90,772.53
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			3,971.000	798,885.78
MARVELL TECHNOLOGY GROUP LTD			47,220.000	939,205.80
MASCO CORP			32,087.000	1,261,339.97
MASONITE INTERNATIONAL CORP			3,907.000	194,920.23
MASTEC INC			8,383.000	403,222.30
MASTECH DIGITAL INC			1,362.000	7,831.50
MASTERCARD INC			65,810.000	15,494,964.50
MATADOR RESOURCES CO			9,303.000	179,826.99
MATAHARI DEPARTMENT STORE TBK			18,500,000.000	5,313,574.63
MATEON THERAPEUTICS INC			10.000	1.10
MATERION CORP			4,637.000	264,587.22
MATRIX SERVICE CO			5,821.000	113,975.18
MATSON INC			5,804.000	209,466.36
MATTEL INC			21,968.000	285,584.00
MATTHEWS INTERNATIONAL CORP			4,638.000	171,374.10
MAUI LAND & PINEAPPLE CO INC			319.000	3,646.17
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			50,443.000	2,682,054.31
MAXIMUS INC			8,795.000	624,269.10
MAXLINEAR INC			8,825.000	225,302.25
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MAXWELL TECHNOLOGIES INC			2,502.000	11,183.94
MBIA INC			16,537.000	157,432.24
MBT FINANCIAL CORP			2,005.000	20,090.10
MCCLATCHY CO/THE			677.000	3,385.00
MCCORMICK & CO INC/MD			18,014.000	2,713,448.82
MCDERMOTT INTERNATIONAL INC			22,913.994	170,480.12
MCDONALD'S CORP			61,884.000	11,751,771.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MCEWEN MINING INC			40,093.000	60,139.50
MCGRATH RENTCORP			3,501.000	198,051.57
MCKESSON CORP			63,209.000	7,399,245.54
MCRAE INDUSTRIES INC			1,002.000	23,496.90
MDC HOLDINGS INC			4,847.040	140,854.98
MECHANICAL TECHNOLOGY INC			734.000	734.00
MECKLERMEDIA CORP			970.000	0.10
MEDCATH CORP			2,594.000	0.00
MEDEQUITIES REALTY TRUST INC			61,660.000	686,275.80
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL PROPERTIES TRUST INC			100,301.000	1,856,571.51
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINES CO/THE			126,480.000	3,535,116.00
MEDICINOVA INC			6,249.000	51,741.72
MEDIDATA SOLUTIONS INC			7,582.000	555,305.68
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			1,700.000	100,249.00
MEDTRONIC PLC			234,997.000	21,403,526.76
MEET GROUP INC/THE			76.000	382.28
MEI PHARMA INC			100.000	307.00
MELINTA THERAPEUTICS INC			248.400	881.82
MELROSE INDUSTRIES PLC			1,240,623.000	2,960,791.54
MERCADOLIBRE INC			18,700.000	9,494,551.00
MERCANTILE BANK CORP			685.000	22,413.20
MERCK & CO INC			188,389.000	15,668,313.13
MERCURY GENERAL CORP			1,812.000	90,726.84
MERCURY NZ LTD			110,686.000	294,402.62
MERCURY SYSTEMS INC			6,432.000	412,162.56
MEREDITH CORP			10,085.000	557,297.10
MERIDIAN BANCORP INC			4,886.000	76,661.34
MERIDIAN BIOSCIENCE INC			5,957.000	104,902.77
MERIDIAN ENERGY LTD			329,250.000	939,735.48
MERIT MEDICAL SYSTEMS INC			6,413.000	396,515.79
MERITAGE HOMES CORP			4,480.000	200,300.80
MERITOR INC			9,815.000	199,735.25
MERRIMACK PHARMACEUTICALS INC			2,696.000	18,737.20
MESA AIR GROUP INC			29,700.000	98.01
MESTEK INC			2,231.000	62,356.45
META FINANCIAL GROUP INC			10,866.000	213,842.88

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			4,683.000	134,776.74
METLIFE INC			81,324.000	3,461,962.68
METRO AG			325,500.000	5,405,562.72
METRO ONE TELECOMMUNICATIONS			4,577.000	54.92
METROPOLITAN BANK HOLDING CORP			500.000	17,395.00
METTLER-TOLEDO INTERNATIONAL I			2,320.000	1,677,360.00
MEXCO ENERGY CORP			114.000	564.29
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			581,595.890	15,705,997.01
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			3,433,932.210	61,072,484.35
MGE ENERGY INC			5,443.000	369,960.71
MGIC INVESTMENT CORP			44,257.000	583,749.83
MGM GROWTH PROPERTIES LLC			98,696.000	3,182,946.00
MGM RESORTS INTERNATIONAL			89,717.000	2,302,138.22
MGP INGREDIENTS INC			3,063.000	236,310.45
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			0.400	3.10
MICROCHIP TECHNOLOGY INC			15,071.000	1,250,290.16
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,574.000	4,422.94
MICRON TECHNOLOGY INC			97,625.000	4,034,841.25
MICROSOFT CORP			564,908.000	66,625,249.52
MICROSTRATEGY INC			1,433.000	206,710.25
MICROVISION INC			227.000	219.92
MICROWAVE FILTER CO INC			1,944.000	835.92
MID-AMERICA APARTMENT COMMUNIT			13,591.000	1,485,904.03
MIDDLESEX WATER CO			5,056.000	283,085.44
MIDLAND STATES BANCORP INC			5.000	120.30
MIDSOUTH BANCORP INC			419.000	4,780.79
MILLENDO THERAPEUTICS INC			122.267	1,834.01
MILLER INDUSTRIES INC/TN			3,852.000	118,834.20
MIMECAST LTD			5,369.000	254,222.15
MIMEDX GROUP INC			13,248.000	46,500.48
MINERALS TECHNOLOGIES INC			5,316.000	312,527.64
MINERVA NEUROSCIENCES INC			6,049.000	47,545.14
MIRATI THERAPEUTICS INC			750.000	54,975.00
MISONIX INC			2,416.000	46,459.68
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,646.000	6,468.78

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MITEK SYSTEMS INC			1,390.000	17,013.60
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	6,248,588.43
MOBILE MINI INC			5,588.000	189,656.72
MODINE MANUFACTURING CO			1,999.000	27,726.13
MOELIS & CO			2,354.000	97,949.94
MOHAWK INDUSTRIES INC			13,066.000	1,648,275.90
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLSON COORS BREWING CO			26,205.000	1,563,128.25
MOMENTA PHARMACEUTICALS INC			10,245.000	148,859.85
MONARCH CASINO & RESORT INC			2,034.000	89,333.28
MONARCH CEMENT CO/THE			90.000	5,670.00
MONARCH SERVICES INC			350.000	1.79
MONDELEZ INTERNATIONAL INC			122,412.000	6,110,807.04
MONEYGRAM INTERNATIONAL INC			218.000	444.72
MONMOUTH REAL ESTATE INVESTMEN			5,915.000	77,959.70
MONOTARO CO LTD			375,700.000	8,353,414.77
MONOTYPE IMAGING HOLDINGS INC			6,237.000	124,053.93
MONRO INC			3,811.000	329,727.72
MONSTER BEVERAGE CORP			24,873.000	1,357,568.34
MOODY'S CORP			13,970.000	2,529,827.30
MOOG INC			5,925.000	515,178.75
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	52.91
MORGAN STANLEY			92,458.000	3,901,727.60
MOSAIC CO/THE			78,462.000	2,142,797.22
MOSSIMO INC			12,487.000	1,748.18
MOSYS INC			517.000	90.48
MOTOROLA SOLUTIONS INC			31,927.000	4,483,189.34
MOVADO GROUP INC			3,869.000	140,754.22
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			453,449.000	14,913,937.61
MRC GLOBAL INC			12,887.000	225,264.76
MSA SAFETY INC			4,365.000	451,341.00
MSC INDUSTRIAL DIRECT CO INC			5,859.000	484,597.89
MSCI INC			15,993.000	3,180,048.12
MSG NETWORKS INC			6,815.000	148,226.25
MTS SYSTEMS CORP			3,133.000	170,623.18
MTU AERO ENGINES AG			43,000.000	9,743,418.59
MUELLER INDUSTRIES INC			10,481.000	328,474.54

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MUELLER WATER PRODUCTS INC			21,299.000	213,841.96
MUENCHENER RUECKVERSICHERUNGS-			36,400.000	8,623,937.14
MULTI-COLOR CORP			1,908.000	95,190.12
MURPHY USA INC			2,715.000	232,458.30
MUTUALFIRST FINANCIAL INC			1,893.000	56,733.21
MYERS INDUSTRIES INC			4,290.000	73,401.90
MYLAN NV			32,796.000	929,438.64
MYOKARDIA INC			2,865.000	148,951.35
MYR GROUP INC			3,190.000	110,469.70
MYREXIS INC			3,666.000	91.28
MYRIAD GENETICS INC			9,934.000	329,808.80
N-VIRO INTERNATIONAL CORP			846.000	2.54
NABORS INDUSTRIES LTD			27,400.000	94,256.00
NACCO INDUSTRIES INC			1,186.000	45,328.92
NANOGEN INC			7,205.000	0.00
NANOMETRICS INC			3,441.000	106,258.08
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,023.78
NANOSTRING TECHNOLOGIES INC			3,990.000	95,480.70
NAPCO SECURITY TECHNOLOGIES IN			3,203.000	66,430.22
NASB FINANCIAL INC			2,121.000	84,840.00
NASDAQ INC			21,098.000	1,845,864.02
NATIONAL BANK HOLDINGS CORP			6,009.000	199,859.34
NATIONAL BANK OF CANADA			210,790.000	9,515,883.75
NATIONAL BEVERAGE CORP			1,256.000	72,508.88
NATIONAL CINEMEDIA INC			8,923.000	62,907.15
NATIONAL COMMERCE CORP			2,043.000	80,106.03
NATIONAL FUEL GAS CO			4,622.000	281,757.12
NATIONAL GENERAL HOLDINGS CORP			5,623.000	133,433.79
NATIONAL GRID PLC ADR			13,936.000	778,186.24
NATIONAL HEALTH INVESTORS INC			5,135.000	403,354.25
NATIONAL HEALTHCARE CORP			2,061.000	156,388.68
NATIONAL OILWELL VARCO INC			86,444.000	2,302,868.16
NATIONAL PRESTO INDUSTRIES INC			1,120.000	121,576.00
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			5,264.000	203,190.40
NATIONAL STORAGE REIT			271,546.000	340,455.61
NATIONAL WESTERN LIFE GROUP IN			359.000	94,226.73
NATURAL ALTERNATIVES INTERNATI			2,409.000	27,703.50
NATURAL GAS SERVICES GROUP INC			4,295.000	74,346.45

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATURE'S SUNSHINE PRODUCTS INC			2,655.000	24,426.00
NATURGY ENERGY GROUP SA			64,905.000	1,816,862.99
NATUS MEDICAL INC			7,929.000	201,238.02
NAUTILUS INC			3,695.000	20,544.20
NAVIDEA BIOPHARMACEUTICALS INC			525.000	72.45
NAVIENT CORP			8,600.000	99,502.00
NAVIGANT CONSULTING INC			5,380.000	104,748.60
NAVIGATORS GROUP INC/THE			2,630.000	183,758.10
NAVISTAR INTERNATIONAL CORP			7,478.000	241,539.40
NBT BANCORP INC			6,116.000	220,237.16
NCI BUILDING SYSTEMS INC			692.000	4,262.72
NCR CORP			245,476.000	6,699,040.04
NEENAH INC			3,467.000	223,136.12
NEKTAR THERAPEUTICS			26,407.000	887,275.20
NELNET INC			5,346.000	294,404.22
NEOGEN CORP			6,418.000	368,329.02
NEOGENOMICS INC			6,825.000	139,571.25
NEOMAGIC CORP			1,790.000	10.74
NEOPHOTONICS CORP			3,962.000	24,920.98
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.00
NESTE OYJ			114,010.000	12,161,532.21
NET 1 UEPS TECHNOLOGIES INC			4,656.000	16,715.04
NETAPP INC			42,531.000	2,949,099.54
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			41,293.000	14,723,432.08
NETGEAR INC			4,322.000	143,144.64
NETLINK NBN TRUST			2,706,217.000	1,658,294.66
NETLIST INC			1,400.000	692.83
NETMARBLE CORP			105,000.000	11,562,862.50
NETSCOUT SYSTEMS INC			11,037.000	309,808.59
NETSOL TECHNOLOGIES INC			5,222.000	33,995.22
NETWORK-1 TECHNOLOGIES INC			1,480.000	3,803.60
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	4.68
NEUROMETRIX INC			1.000	1.10
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			12,403.000	617,545.37
NEW MEDIA INVESTMENT GROUP INC			1,499.000	15,739.50
NEW MOUNTAIN FINANCE CORP			3,625.000	49,191.25

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW RELIC INC			4,956.000	489,157.20
NEW SENIOR INVESTMENT GROUP IN			4,769.000	25,991.05
NEW WEI INC			11,600.000	23.20
NEW YORK TIMES CO/THE			17,073.000	560,848.05
NEWELL BRANDS INC			24,740.000	379,511.60
NEWLINK GENETICS CORP			6,041.000	11,659.13
NEWMONT GOLDCORP CORP			94,212.000	3,369,963.24
NEWPARK RESOURCES INC			12,836.000	117,577.76
NEWRIVER REIT PLC			232,050.000	721,159.01
NEWS CORP			32,380.000	403,200.80
NEWSSTAR FINANCIAL INCCVR CONTRA			1,270.000	0.00
NEWTEK BUSINESS SERVICES CORP			881.000	17,302.84
NEXIEN BIOPHARMA INC			50.000	4.30
NEXON CO LTD			701,000.000	10,981,921.82
NEXPRISE INC			1,644.000	0.00
NEXSTAR MEDIA GROUP INC			5,470.000	592,783.90
NEXTERA ENERGY INC			60,081.000	11,614,858.92
NEXTERA ENTERPRISES INC			29,140.000	0.03
NEXTGEN HEALTHCARE INC			8,956.000	150,729.48
NEXUS REIT TR UNIT			295,708.000	444,906.68
NIC INC			8,730.000	149,195.70
NICOLET BANKSHARES INC			1,120.000	66,752.00
NIELSEN HOLDINGS PLC			55,531.000	1,314,418.77
NIKE INC			106,175.000	8,940,996.75
NIPPON TELEGRAPH & TELEPHONE C			234,300.000	9,955,395.18
NISOURCE INC			112,771.000	3,232,016.86
NITCHES INC			1,080.000	34.67
NL INDUSTRIES INC			5,887.000	22,841.56
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,118.000	15,863.82
NOBILITY HOMES INC			1,411.000	30,336.50
NOBLE CORP PLC			30,883.000	88,634.21
NOBLE ENERGY INC			104,931.000	2,594,943.63
NOBLE INTL LTD			5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP			38,179.000	1,374,825.79
NOMAD FOODS LTD			21,100.000	431,495.00
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN OFFSHORE LTD			53.800	158.71
NORDIC AMERICAN TANKERS LTD			11,998.000	24,235.96

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ALL KR2 AND KR3 - KR2GALLKRS00

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NORDSTROM INC			7,223.000	320,556.74
NORFOLK SOUTHERN CORP			23,438.000	4,380,327.82
NORTECH SYSTEMS INC			821.000	3,702.71
NORTHEAST INDIANA BANCORP INC			975.000	35,831.25
NORTHERN OIL AND GAS INC			6,818.000	18,681.32
NORTHERN TECHNOLOGIES INTERNAT			169.000	4,520.75
NORTHERN TRUST CORP			13,891.000	1,255,885.31
NORTHFIELD BANCORP INC			8,987.000	124,919.30
NORTHRIM BANCORP INC			997.000	34,316.74
NORTHROP GRUMMAN CORP			10,796.000	2,910,601.60
NORTHVIEW APARTMENT REIT TR UNIT			5,448.000	118,343.47
NORTHWEST BANCSHARES INC			11,394.000	193,356.18
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	1,781.60
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			159,564.000	1,392,654.10
NORTHWEST NATURAL HOLDING CO			3,784.000	248,343.92
NORTHWEST PIPE CO			4,255.000	102,120.00
NORTHWESTERN CORP			6,961.000	490,124.01
NORWEGIAN CRUISE LINE HOLDINGS			36,858.000	2,025,715.68
NOVANTA INC			2,638.000	223,517.74
NOVARTIS AG			304,463.000	29,281,520.36
NOVATION COS INC			1,726.000	86.30
NOVAVAX INC			33,171.000	18,273.91
NOVELION THERAPEUTICS INC			793.000	975.39
NOVELSTEM INTERNATIONAL CORP			3,839.000	326.32
NOW INC			13,560.000	189,297.60
NRG ENERGY INC			17,872.000	759,202.56
NSI NV			19,144.000	813,617.56
NTN BUZZTIME INC			146.000	588.38
NUCOR CORP			41,387.000	2,414,931.45
NUTROGANICS INC			831.000	2.49
NUVASIVE INC			6,885.000	390,999.15
NUVECTRA CORP			1,141.000	12,562.41
NVE CORP			1,660.000	162,497.40
NVIDIA CORP			38,543.000	6,920,781.08
NVR INC			318.000	879,906.00
NXXI INC			11,261.000	13.51
O'REILLY AUTOMOTIVE INC			6,752.000	2,621,801.60
OAKTREE SPECIALTY LENDING CORP			8,727.000	45,205.86
OCCIDENTAL PETROLEUM CORP			113,170.000	7,491,854.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
OCEANEERING INTERNATIONAL INC			10,918.000	172,176.86	
OCEANFIRST FINANCIAL CORP			3,588.000	86,327.28	
OCULAR THERAPEUTIX INC			3,438.000	13,648.86	
OCWEN FINANCIAL CORP			8,635.000	15,715.70	
ODYSSEY MARINE EXPLORATION INC			55.000	393.80	
OESTERREICHISCHE POST AG			31,331.000	1,326,286.50	
OFFICE DEPOT INC			68,445.000	248,455.35	
OFFICE PROPERTIES INCOME TRUST			3,681.890	101,767.44	
OFG BANCORP			3,170.000	62,734.30	
OHIO VALLEY BANC CORP			1,336.000	46,760.00	
OIL STATES INTERNATIONAL INC			5,246.000	88,972.16	
OIL-DRI CORP OF AMERICA			1,776.000	55,304.64	
OILSANDS QUEST INC			6,899.000	0.00	
OLD LINE BANCSHARES INC			282.000	7,030.26	
OLD NATIONAL BANCORP/IN			19,096.000	313,174.40	
OLD SECOND BANCORP INC			420.000	5,287.80	
OLLIE'S BARGAIN OUTLET HOLDING			5,442.000	464,365.86	
OLYMPIC STEEL INC			1,684.000	26,725.08	
OMEGA FLEX INC			1,986.000	150,538.80	
OMEGA HEALTHCARE INVESTORS INC			31,271.000	1,192,988.65	
OMEROS CORP			5,963.000	103,577.31	
OMNICELL INC			4,454.000	360,061.36	
OMNICOM GROUP INC			20,807.000	1,518,702.93	
OMNOVA SOLUTIONS INC			11,233.000	78,855.66	
ONCOCYTE CORP			128.000	505.60	
ONCOMED PHARMACEUTICALS INC			2,956.000	3,074.24	
ONE GAS INC			7,748.000	689,804.44	
ONE LIBERTY PROPERTIES INC			4,137.000	119,973.00	
ONE PRICE CLOTHING STORES INC			2,557.000	0.00	
ONEOK INC			226,581.000	15,824,417.04	
ONESPAN INC			6,317.000	121,412.74	
OPIANT PHARMACEUTICALS INC			1,400.000	18,368.00	
OPPENHEIMER HOLDINGS INC			1,018.000	26,488.36	
OPTICAL CABLE CORP			1,148.000	5,361.16	
OPTIMIZERX CORP			1,100.000	13,992.00	
OPUS BANK			1,968.000	38,966.40	
ORACLE CORP			162,068.000	8,704,672.28	
ORASURE TECHNOLOGIES INC			12,553.000	139,965.95	
ORBCOMM INC			7,053.000	47,819.34	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ORBIT INTERNATIONAL CORP			335.000	2,043.50	
ORCHID ISLAND CAPITAL INC			3,097.000	20,378.26	
OREXIGEN THERAPEUTICS INC			300.000	2.55	
ORGANOVO HOLDINGS INC			8,900.000	8,828.80	
ORION ENGINEERED CARBONS SA			7,193.000	136,595.07	
ORION GROUP HOLDINGS INC			4,979.000	14,538.68	
ORITANI FINANCIAL CORP			5,438.000	90,433.94	
ORLEANS HOMEBUILDERS INC			2,200.000	220.00	
ORMAT TECHNOLOGIES INC			5,588.000	308,178.20	
ORTHOFIX MEDICAL INC			4,374.000	246,737.34	
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51	
OSI SYSTEMS INC			3,779.000	331,040.40	
OSIRIS THERAPEUTICS INC			7,582.000	144,058.00	
OTONOMY INC			5,499.000	14,462.37	
OTTER TAIL CORP			4,546.000	226,481.72	
OUTFRONT MEDIA INC			15,000.000	351,000.00	
OVERSEAS SHIPHOLDING GROUP INC			447.000	1,023.63	
OVERSTOCK.COM INC			6,363.000	105,753.06	
OWENS & MINOR INC			8,483.000	34,780.30	
OWENS-ILLINOIS INC			16,100.000	305,578.00	
OXFORD IMMUNOTEC GLOBAL PLC			6,792.000	117,026.16	
OXFORD INDUSTRIES INC			1,959.000	147,434.34	
P&F INDUSTRIES INC			1,772.000	14,477.24	
P10 HOLDINGS INC			1,680.000	1,512.00	
PAB BANKSHARES INC			1,304.000	0.13	
PACCAR INC			22,052.000	1,502,623.28	
PACIFIC BIOSCIENCES OF CALIFOR			10,215.000	73,854.45	
PACIFIC ETHANOL INC			7,685.000	7,531.30	
PACIFIC MERCANTILE BANCORP			995.000	7,581.90	
PACIFIC PREMIER BANCORP INC			4,855.000	128,803.15	
PACIFICNET INC			245.000	0.00	
PACIRA BIOSCIENCES INC			4,811.000	183,106.66	
PACKAGED HOME SOLUTIONS INC			13.000	0.00	
PACKAGING CORP OF AMERICA			10,418.000	1,035,340.84	
PALM HARBOR HOMES INC			3,688.000	8.11	
PAM TRANSPORTATION SERVICES IN			1,361.000	66,607.34	
PAN PACIFIC INTERNATIONAL HOLD			223,300.000	14,787,812.47	
PANHANDLE OIL AND GAS INC			5,979.000	93,870.30	
PAPA JOHN'S INTERNATIONAL INC			7,536.000	399,031.20	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PAR PACIFIC HOLDINGS INC			7,490.000	133,247.10
PAR TECHNOLOGY CORP			2,781.000	68,023.26
PARAGON TECHNOLOGIES INC			1,680.000	2,402.40
PARATEK PHARMACEUTICALS INC			6,990.000	37,466.40
PARETEUM CORP			769.860	3,502.87
PARK CITY GROUP INC			3,249.000	25,959.51
PARK ELECTROCHEMICAL CORP			4,914.000	77,149.80
PARK NATIONAL CORP			1,379.000	130,660.25
PARK-OHIO HOLDINGS CORP			2,817.000	91,214.46
PARKER DRILLING CO			9.611	0.00
PARKER DRILLING CO-CW24 WTS EXP 09/26/2019			109.538	0.00
PARKER-HANNIFIN CORP			8,228.000	1,412,089.36
PARKERVISION INC			219.000	60.55
PARKWAY LIFE REAL ESTATE INVES			583,039.000	1,256,902.09
PARTNERS GROUP HOLDING AG			10,700.000	7,778,692.64
PATRICK INDUSTRIES INC			3,526.000	159,798.32
PATRIOT TRANSPORTATION HOLDING			953.000	17,916.40
PATTERN ENERGY GROUP INC			7,679.000	168,938.00
PATTERSON COS INC			9,200.000	201,020.00
PAUL MUELLER CO			119.000	3,332.00
PAYCHEX INC			35,385.000	2,837,877.00
PAYLOCITY HOLDING CORP			2,862.000	255,261.78
PAYPAL HOLDINGS INC			74,619.000	7,748,436.96
PC CONNECTION INC			3,756.000	137,732.52
PC-TEL INC			2,338.000	11,713.38
PCD INC COM			12,400.000	0.00
PCM INC			3,735.000	136,813.05
PDC ENERGY INC			5,043.000	205,149.24
PDF SOLUTIONS INC			6,088.000	75,186.80
PDL BIOPHARMA INC			18,491.000	68,786.52
PEABODY ENERGY CORP			9,600.000	271,968.00
PEAPACK GLADSTONE FINANCIAL CO			3,238.000	84,900.36
PEBBLEBROOK HOTEL TRUST			13,875.458	430,971.73
PEGASUS COS INC/THE			36.000	7,344.00
PEGATRON CORP			3,010,000.000	5,205,399.01
PENN NATIONAL GAMING INC			11,625.200	233,666.52
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	66,774.64

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PENNYMAC MORTGAGE INVESTMENT T			7,551.000	156,381.21
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			28,548.000	1,270,671.48
PENUMBRA INC			2,271.000	333,859.71
PEOPLE'S UNITED FINANCIAL INC			24,018.000	394,855.92
PEOPLES BANCORP INC/OH			1,695.000	52,494.15
PEOPLES FINANCIAL CORP/MS			675.000	7,661.25
PEOPLES FINANCIAL SERVICES COR			481.000	21,741.20
PEPSICO INC			98,959.000	12,127,425.45
PERCEPTRON INC			2,272.000	17,040.00
PERFICIENT INC			7,417.000	203,151.63
PERFORMANCE FOOD GROUP CO			11,100.000	440,004.00
PERKINELMER INC			7,047.000	679,048.92
PERMA-FIX ENVIRONMENTAL SERVIC			1,221.000	4,285.71
PERMA-PIPE INTERNATIONAL HOLDI			2,445.000	21,491.55
PERNIX THERAPEUTICS HOLDINGS I			671.000	40.36
PERRIGO CO PLC			29,213.000	1,406,898.08
PERSPECTA INC			15,800.000	319,476.00
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			12,884.000	293,497.52
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PFF BANCORP INC			6,255.000	9.38
PFIZER INC			394,934.000	16,772,846.98
PFSWEB INC			1,382.000	7,200.22
PH GLATFELTER CO			4,360.000	61,563.20
PHARMANETICS INC COM			6,690.000	16.73
PHARMCHEM INC			1,619.000	1,133.30
PHARMOS CORP			2,143.000	42.86
PHI INC			2,508.000	1,078.44
PHIBRO ANIMAL HEALTH CORP			2,864.000	94,512.00
PHILIP MORRIS INTERNATIONAL IN			98,872.000	8,739,296.08
PHILLIPS 66			60,589.000	5,766,255.13
PHILLIPS 66 PARTNERS LP			155,987.000	8,165,919.45
PHOENIX FOOTWEAR GROUP INC			1,137.000	205.80
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			5,511.000	52,078.95
PHYSICIANS REALTY TRUST			19,449.000	365,835.69
PICO HOLDINGS INC			1,529.000	15,137.10
PIER 1 IMPORTS INC			12,247.000	9,350.58

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PINNACLE WEST CAPITAL CORP			32,546.000	3,110,746.68
PIONEER ENERGY SERVICES CORP			6,369.000	11,273.13
PIONEER NATURAL RESOURCES CO			36,609.000	5,574,818.52
PIPER JAFFRAY COS			2,677.000	194,965.91
PITNEY BOWES INC			17,500.000	120,225.00
PIXELWORKS INC			1,454.000	5,699.68
PJT PARTNERS INC			1,589.000	66,420.20
PLA ADMINISTRADORA INDUSTRIAL			252,179.000	386,637.63
PLAINS ALL AMERICAN PIPELINE L			754,664.000	18,496,814.64
PLANET FITNESS INC			9,700.000	666,584.00
PLANTRONICS INC			5,569.000	256,786.59
PLAYA HOTELS & RESORTS NV			311.000	2,372.93
PLAZA RETAIL REIT TRUST UNIT			39.000	120.86
PLEXUS CORP			4,926.000	300,239.70
PLUG POWER INC			591.000	1,418.40
PNC FINANCIAL SERVICES GROUP I			57,253.000	7,022,652.98
PNM RESOURCES INC			11,536.000	546,114.24
POINT BLANK SOLUTIONS INC			5,587.000	670.44
POINT.360			3,662.000	95.21
POLARIS INDUSTRIES INC			1,981.000	167,255.83
POLARITYTE INC			1,793.000	19,185.10
PONIARD PHARMACEUTICALS INC			80.000	0.41
PORTLAND GENERAL ELECTRIC CO			13,053.000	676,667.52
PORTOLA PHARMACEUTICALS INC			4,240.000	147,128.00
POTLATCHDELTIC CORP			7,678.000	290,151.62
POWELL INDUSTRIES INC			1,390.000	36,904.50
POWER ASSETS HOLDINGS LTD HK/00006			296,355.000	2,055,621.97
POWER INTEGRATIONS INC			3,252.000	227,444.88
POWERTECH TECHNOLOGY INC			2,727,100.000	6,441,585.31
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			20,053.000	2,263,382.11
PPL CORP			115,820.000	3,676,126.80
PRA GROUP INC			7,781.000	208,608.61
PRECIPIO INC			20.000	2.50
PRECISION AUTO CARE ESCROW			1,153.000	0.00
PREFERRED APARTMENT COMMUNITIE			6,648.000	98,523.36
PREFERRED BANK/LOS ANGELES CA			527.000	23,699.19
PREFORMED LINE PRODUCTS CO			939.000	49,851.51
PREMIER FINANCIAL BANCORP INC			478.000	7,509.38

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PREMIER INC			177,868.000	6,134,667.32
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PRESTIGE CONSUMER HEALTHCARE I			7,630.000	228,213.30
PRGX GLOBAL INC			721.000	5,710.32
PRICESMART INC			2,283.000	134,423.04
PRIMECARE SYSTEMS INC			1,444.000	0.29
PRIMEENERGY RESOURCES CORP			3,280.000	466,809.60
PRIMERICA INC			6,356.000	776,385.40
PRIMO WATER CORP			307.000	4,746.22
PRIMO WATER CORP WTS EXP 12/31/2021			366.000	707.55
PRIMORIS SERVICES CORP			5,151.000	106,522.68
PRIMUS GUARANTY LTD			5,606.000	476.51
PRINCETON NATIONAL BANCORP INC			3,531.000	9.18
PRINCIPAL FINANCIAL GROUP INC			25,028.000	1,256,155.32
PRISM TECHNOLOGIES GROUP INC			294.000	18.23
PROASSURANCE CORP			1,700.000	58,837.00
PROCTER & GAMBLE CO/THE			170,846.000	17,776,526.30
PROGENICS PHARMACEUTICALS INC			10,463.000	48,548.32
PROGRESS SOFTWARE CORP			7,796.000	345,908.52
PROGRESSIVE CORP/THE			89,636.000	6,461,859.24
PROLIANCE INTERNATIONAL INC			4,794.000	0.00
PROLOGIS INC			74,214.000	5,339,697.30
PROOFPOINT INC			35,840.000	4,352,051.20
PROS HOLDINGS INC			2,481.000	104,797.44
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPECT CAPITAL CORP			44,600.000	290,792.00
PROTAGENIC THERAPEUTICS INC			2.000	2.90
PROTAGONIST THERAPEUTICS INC			2,200.000	27,654.00
PROTALIX BIOTHERAPEUTICS INC			16,864.000	7,420.16
PROTECTIVE INSURANCE CORP			2,691.000	49,837.32
PROTEON THERAPEUTICS INC			1,231.000	619.19
PROTHENA CORP PLC			397.000	4,815.61
PROTO LABS INC			3,052.000	320,887.28
PROVIDENCE SERVICE CORP/THE			3,232.000	215,315.84
PROVIDENT FINANCIAL HOLDINGS I			1,028.000	20,477.76
PROVIDENT FINANCIAL SERVICES I			7,800.000	201,942.00
PRUDENTIAL FINANCIAL INC			31,108.000	2,858,203.04
PRUDENTIAL PLC			402,624.000	8,066,327.77
PS BUSINESS PARKS INC			2,287.000	358,670.21

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

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PSYCHEMEDICS CORP			3,198.000	44,867.94
PTC THERAPEUTICS INC			6,203.000	233,480.92
PUBLIC SERVICE ENTERPRISE GROU			76,316.000	4,533,933.56
PUBLIC STORAGE			9,545.000	2,078,710.10
PULSE BIOSCIENCES INC			1,900.000	33,421.00
PULTEGROUP INC			16,216.000	453,399.36
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	118.56
PVH CORP			16,446.000	2,005,589.70
PYXIS TANKERS INC			199.000	230.84
PYXUS INTERNATIONAL INC			1,548.000	36,981.72
PZENA INVESTMENT MANAGEMENT IN			5,811.000	47,010.99
Q2 HOLDINGS INC			1,690.000	117,049.40
QAD INC			2,223.000	90,136.71
QC HOLDINGS INC			1,838.000	827.10
QCR HOLDINGS INC			1,331.000	45,147.52
QEP CO INC			485.000	11,518.75
QORVO INC			30,639.000	2,197,735.47
QTS REALTY TRUST INC			3,536.000	159,084.64
QUAD SYSTEMS CORP			8,400.000	0.84
QUAD/GRAPHICS INC			1,938.000	23,062.20
QUAKER CHEMICAL CORP			3,344.000	669,903.52
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			82,114.000	4,682,961.42
QUALSTAR CORP			333.000	1,809.86
QUALYS INC			3,302.000	273,207.48
QUANEX BUILDING PRODUCTS CORP			4,689.000	74,508.21
QUANTA SERVICES INC			8,990.000	339,282.60
QUANTUM CORP			1,740.000	4,141.20
QUEST DIAGNOSTICS INC			22,887.000	2,057,999.04
QUICKLOGIC CORP			2,652.000	1,619.32
QUIDEL CORP			5,147.000	336,974.09
QUMU CORP			2,187.000	5,358.15
QUOTIENT TECHNOLOGY INC			8,550.000	84,388.50
QURATE RETAIL INC			55,723.000	890,453.54
R1 RCM INC			6,128.000	59,135.20
RA PHARMACEUTICALS INC			1,100.000	24,640.00
RADIAN GROUP INC			26,256.000	544,549.44
RADIOIO INC			9.000	0.10

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
RADNET INC			8,660.000	107,297.40	
RAFAEL HOLDINGS INC			2,380.000	30,107.00	
RAINMAKER SYSTEMS INC			1,456.000	10.19	
RAIT FINANCIAL TRUST			270.000	480.60	
RALPH LAUREN CORP			3,355.000	435,076.40	
RAMBUS INC			16,240.000	169,708.00	
RAND WORLDWIDE INC			395.000	1,659.00	
RASER TECHNOLOGIES INC			6,049.000	0.00	
RAVEN INDUSTRIES INC			6,889.000	264,330.93	
RAYMOND JAMES FINANCIAL INC			13,071.000	1,051,039.11	
RAYTHEON CO			25,848.000	4,706,403.84	
RBC BEARINGS INC			3,147.000	400,203.99	
RCM TECHNOLOGIES INC			2,901.000	11,429.94	
RE/MAX HOLDINGS INC			2,500.000	96,350.00	
READING INTERNATIONAL INC			4,227.000	67,462.92	
REALNETWORKS INC			4,142.000	12,881.62	
REALTY INCOME CORP			43,593.000	3,206,701.08	
REATA PHARMACEUTICALS INC			1,502.000	128,375.94	
REC LTD			3,414,700.000	7,536,739.54	
RECRUIT HOLDINGS CO LTD			491,100.000	14,025,090.32	
RED ELECTRICA CORP SA			221,916.000	4,734,389.24	
RED HAT INC			16,983.000	3,102,794.10	
RED LION HOTELS CORP			1,902.000	15,368.16	
RED ROBIN GOURMET BURGERS INC			3,259.000	93,891.79	
REDWOOD TRUST INC			9,018.000	145,640.70	
REGENCY CENTERS CORP			21,411.000	1,445,028.39	
REGENERON PHARMACEUTICALS INC			4,985.000	2,046,940.70	
REGENT ASSISTED LIVING INC			2,362.000	0.00	
REGENXBIO INC			2,669.000	152,960.39	
REGIONS FINANCIAL CORP			225,298.000	3,187,966.70	
REGIS CORP			8,670.000	170,538.90	
RELIV INTERNATIONAL INC			185.000	795.50	
RELX PLC			449,821.000	9,621,475.86	
REN - REDES ENERGETICAS NACION			429,784.000	1,226,725.90	
RENASANT CORP			5,178.000	175,275.30	
RENEWABLE ENERGY GROUP INC			2,870.000	63,025.20	
RENT-A-CENTER INC/TX			6,309.000	131,668.83	
RENTOKIL INITIAL PLC			1,309,353.000	6,027,836.53	
REPLIGEN CORP			6,860.000	405,288.80	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REPUBLIC BANCORP INC/KY			2,970.000	132,818.40
REPUBLIC SERVICES INC			42,595.000	3,423,786.10
RESEARCH FRONTIERS INC			2,348.000	5,071.68
RESIDEO TECHNOLOGIES INC			0.999	19.27
RESMED INC			25,409.000	2,641,773.73
RESOLUTE FOREST PRODUCTS INC			8,379.000	66,194.10
RESONA HOLDINGS INC			1,395,700.000	6,048,853.05
RESOURCES CONNECTION INC			5,588.000	92,425.52
RESPIRERX PHARMACEUTICALS INC			34.000	22.10
RESTRICTED HAMILTON BEACH BRANDS CL B			1,386.000	29,743.56
RETAIL OPPORTUNITY INVESTMENTS			9,913.000	171,891.42
RETAIL PROPERTIES OF AMERICA I			13,915.000	169,623.85
RETROPHIN INC			2,130.000	48,201.90
REUNION INDUSTRIES INC			1,969.000	19.69
REVANCE THERAPEUTICS INC			3,557.000	56,058.32
REVLON INC			1,252.000	24,263.76
REX AMERICAN RESOURCES CORP			3,092.000	249,246.12
REXAHN PHARMACEUTICALS INC			470.000	239.70
REXFORD INDUSTRIAL REALTY INC			9,763.000	349,613.03
REXNORD CORP			14,550.000	365,787.00
RF INDUSTRIES LTD			1,330.000	8,964.20
RH			4,344.000	447,214.80
RIBBON COMMUNICATIONS INC			4,900.000	25,235.00
RICHARDSON ELECTRONICS LTD/UNI			1,390.000	9,424.20
RIGEL PHARMACEUTICALS INC			6,760.000	17,373.20
RIGNET INC			3,913.000	38,230.01
RING ENERGY INC			5,783.000	33,946.21
RIO TINTO LTD			131,200.000	9,125,008.35
RIO TINTO PLC			207,895.000	12,084,741.03
RIOT BLOCKCHAIN INC			6.000	19.62
RIVERVIEW BANCORP INC			3,542.000	25,892.02
RLI CORP			6,589.000	472,760.75
RLJ LODGING TRUST			21,624.000	379,933.68
RMR GROUP INC/THE			144.000	8,781.12
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			7,573.000	493,456.68
ROCHE HOLDING AG			65,495.000	18,042,527.61
ROCK CREEK PHARMACEUTICALS INC			413.000	0.29
ROCKFORD CORP/ARIZONA			4,168.000	41,721.68

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROCKWELL AUTOMATION INC			10,270.000	1,801,974.20
ROCKWELL MEDICAL INC			10,533.000	59,932.77
ROCKY BRANDS INC			447.000	10,710.12
ROCKY MOUNTAIN CHOCOLATE FACTO			3,436.000	30,992.72
ROGERS COMMUNICATIONS INC CL B			89,180.000	4,797,609.65
ROGERS CORP			4,047.000	642,987.36
ROLLINS INC			9,374.000	390,145.88
ROPER TECHNOLOGIES INC			14,654.000	5,011,228.38
ROSETTA STONE INC			8,844.000	193,241.40
ROSS STORES INC			39,827.000	3,707,893.70
ROWAN COS PLC			12,687.000	136,892.73
ROWE COS/THE			5,035.000	0.00
ROYAL CARIBBEAN CRUISES LTD			22,925.000	2,627,663.50
ROYALE ENERGY INC			2,193.000	570.18
RPM INTERNATIONAL INC			6,768.000	392,814.72
RPT REALTY			7,899.000	94,866.99
RR DONNELLEY & SONS CO			1,294.000	6,107.68
RTI SURGICAL HOLDINGS INC			7,703.000	46,295.03
RTW RETAILWINDS INC			3,758.000	9,019.20
RUBICON TECHNOLOGY INC			381.000	3,074.67
RUDOLPH TECHNOLOGIES INC			7,561.000	172,390.80
RUSH ENTERPRISES INC			7,707.000	322,229.67
RUTH'S HOSPITALITY GROUP INC			6,023.000	154,128.57
RYANAIR HOLDINGS PLC ADR			80,144.000	6,005,991.36
RYMAN HOSPITALITY PROPERTIES I			11,269.000	926,762.56
S&P GLOBAL INC			40,074.000	8,437,580.70
S&T BANCORP INC			5,576.000	220,419.28
SAAB AB			206,882.000	6,644,544.93
SABRA HEALTH CARE REIT INC			36,737.000	715,269.39
SABRE CORP			349,319.000	7,471,933.41
SAFEGUARD SCIENTIFICS INC			1,764.000	19,139.40
SAFETY INSURANCE GROUP INC			1,505.000	131,145.70
SAGA COMMUNICATIONS INC			1,346.000	44,673.74
SAGE GROUP PLC/THE			1,235,000.000	11,284,178.45
SAIA INC			2,930.000	179,023.00
SALEM MEDIA GROUP INC			2,272.000	5,804.97
SALESFORCE.COM INC			90,856.000	14,388,864.72
SALLY BEAUTY HOLDINGS INC			18,000.000	331,380.00
SAMPO OYJ			315,241.000	14,303,861.30

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAMSUNG ELECTRONICS CO LTD			325,000.000	12,784,121.03
SANCHEZ ENERGY CORP			6,989.000	1,390.81
SANDERSON FARMS INC			4,009.000	528,546.56
SANDY SPRING BANCORP INC			3,519.000	110,074.32
SANGAMO THERAPEUTICS INC			10,331.000	98,557.74
SANMINA CORP			9,489.000	273,757.65
SANOFI			239,583.000	21,182,301.85
SAP SE			74,000.000	8,558,362.70
SAPPI LTD			1,187,000.000	5,485,901.04
SARATOGA INVESTMENT CORP			3,296.000	73,434.88
SAS AB			2,321,500.000	4,680,393.07
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			1,963.000	100,839.31
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			7,160.000	1,429,565.60
SCAN OPTICS			8,600.000	0.00
SCANSOURCE INC			2,931.000	104,988.42
SCENTRE GROUP			328,452.000	958,928.26
SCHEID VINEYARDS INC			578.000	47,540.50
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			88,152.000	3,840,782.64
SCHNITZER STEEL INDUSTRIES INC			4,062.000	97,488.00
SCHOLASTIC CORP			4,330.000	172,160.80
SCHULMAN A INC CVR			3,108.000	1,625.48
SCHWEITZER-MAUDUIT INTERNATION			5,417.000	209,746.24
SCIENCE APPLICATIONS INTERNATI			5,972.000	459,545.40
SCIENTIFIC GAMES CORP			8,425.000	172,038.50
SCO GROUP INC/THE			6,400.000	128.00
SCOPE INDUSTRIES			304.000	55,024.00
SEACHANGE INTERNATIONAL INC			3,420.000	4,548.60
SEACOAST BANKING CORP OF FLORI			357.000	9,406.95
SEACOR HOLDINGS INC			2,619.000	110,731.32
SEACOR MARINE HOLDINGS INC			3,634.000	48,368.54
SEADRILL LTD			92.000	764.52
SEAGATE TECHNOLOGY PLC			42,126.000	2,017,414.14
SEALED AIR CORP			21,425.000	986,835.50
SEASPINE HOLDINGS CORP			2,078.000	31,336.24
SEAWORLD ENTERTAINMENT INC			8,330.000	214,580.80
SECURE ENERGY SERVICES INC 144A			6,800.000	11,105.39

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SECURITY NATIONAL FINANCIAL CO			1,266.300	5,976.94
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SELECT MEDICAL HOLDINGS CORP			10,888.000	153,411.92
SELECTA BIOSCIENCES INC			2,304.000	5,460.48
SELECTIVE INSURANCE GROUP INC			7,816.000	494,596.48
SEMGROUP CORP			5,304.000	78,180.96
SEMLER SCIENTIFIC INC			500.000	20,500.00
SEMPRA ENERGY			41,650.000	5,242,069.00
SEMTECH CORP			8,578.000	436,705.98
SENSIENT TECHNOLOGIES CORP			6,942.000	470,598.18
SEQUENTIAL BRANDS GROUP INC			508.000	650.24
SERVICENOW INC			25,781.000	6,354,758.69
SERVISFIRST BANCSHARES INC			4,522.000	152,662.72
SERVOTRONICS INC			92.000	1,105.84
SEVERN BANCORP INC			984.000	9,298.80
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,857,000.000	6,223,568.28
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	335,627.76
SHERWIN-WILLIAMS CO/THE			5,189.000	2,234,954.19
SHILOH INDUSTRIES INC			3,246.000	17,853.00
SHIP FINANCE INTERNATIONAL LTD			5,480.000	67,623.20
SHISEIDO CO LTD			136,900.000	9,878,667.53
SHOE CARNIVAL INC			3,877.000	131,934.31
SHOLOGGE INC			1,650.000	511.50
SHOPIFY INC			43,000.000	8,884,660.00
SHORE BANCSHARES INC			1,499.000	22,350.09
SHUTTERFLY INC			4,696.000	190,845.44
SHUTTERSTOCK INC			2,834.000	132,149.42
SIEBERT FINANCIAL CORP			5,035.000	59,463.35
SIEMENS AG			51,900.000	5,590,991.29
SIENNA BIOPHARMACEUTICALS INC			1,620.000	3,758.40
SIENNA SENIOR LIVING INC			23,520.000	333,271.16
SIENTRA INC			2,184.000	18,738.72
SIERRA BANCORP			378.000	9,185.40
SIERRA WIRELESS INC			739.000	9,141.43
SIFCO INDUSTRIES INC			1,012.000	2,793.12
SIGA TECHNOLOGIES INC			1,073.000	6,448.73

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIGHT RESOURCE CORP			200.000	0.00
SIGMA DESIGNS INC			3,189.000	511.84
SIGMATRON INTERNATIONAL INC			535.000	1,556.85
SIKA AG			64,352.000	8,988,214.88
SILGAN HOLDINGS INC			7,800.000	231,114.00
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			5,925.000	479,095.50
SILVERBOW RES INC WTS 04/22/2019			379.000	6.83
SILVERBOW RES INC WTS 04/22/2020			379.000	75.80
SILVERBOW RESOURCES INC			764.000	17,572.00
SIMCLAR INC			700.000	7.70
SIMMONS FIRST NATIONAL CORP			7,994.000	195,693.12
SIMON PROPERTY GROUP INC			19,651.000	3,580,608.71
SIMPSON MANUFACTURING CO INC			5,959.000	353,189.93
SIMULATIONS PLUS INC			2,022.000	42,684.42
SINCLAIR BROADCAST GROUP INC			8,541.000	328,657.68
SIRIUS REAL ESTATE LTD			918,927.000	759,156.57
SIRIUS XM HOLDINGS INC			216,176.000	1,225,717.92
SITE CENTERS CORP			57,315.000	780,630.30
SITEONE LANDSCAPE SUPPLY INC			3,068.000	175,336.20
SJW GROUP			3,070.000	189,541.80
SK TELECOM CO LTD			38,400.000	8,508,152.45
SKF AB			519,700.000	8,651,114.22
SKYLINE CHAMPION CORP			2,843.000	54,017.00
SKYWEST INC			7,584.000	411,735.36
SKYWORKS SOLUTIONS INC			28,455.000	2,346,968.40
SL GREEN REALTY CORP			18,247.000	1,640,770.24
SLATE OFFICE REIT TR UNIT			70,534.000	322,588.97
SLEEP NUMBER CORP			7,036.000	330,692.00
SM ENERGY CO			7,962.000	139,255.38
SMF ENERGY CORP			441.000	60.02
SMITH MICRO SOFTWARE INC			636.000	1,780.80
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAM SPA			513,335.000	2,639,327.37
SNAP-ON INC			12,139.000	1,899,996.28
SOCKET MOBILE INC			511.000	1,022.00
SOFTECH INC			157.000	23.71
SOJITZ CORP			2,916,400.000	10,275,972.50
SOLAR CAPITAL LTD			2,352.000	49,015.68

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOLAREEDGE TECHNOLOGIES INC			3,468.000	130,674.24
SOLIGENIX INC			5.000	4.58
SOLITARIO ZINC CORP			40.000	16.96
SONIC AUTOMOTIVE INC			9,941.000	147,226.21
SOPHOS GROUP PLC			2,450,000.000	9,602,957.28
SORRENTO THERAPEUTICS INC			3,277.000	15,565.75
SOTHEBY'S			8,799.000	332,162.25
SOUTH JERSEY INDUSTRIES INC			11,056.000	354,565.92
SOUTH STATE CORP			3,297.000	225,316.98
SOUTHERN CO/THE			186,476.000	9,637,079.68
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			606.000	18,664.80
SOUTHERN NATIONAL BANCORP OF V			66.000	966.90
SOUTHSIDE BANCSHARES INC			2,622.000	87,129.06
SOUTHWEST AIRLINES CO			31,637.000	1,642,276.67
SOUTHWEST GAS HOLDINGS INC			7,031.000	578,370.06
SOUTHWESTERN ENERGY CO			49,900.000	234,031.00
SP PLUS CORP			1,976.000	67,421.12
SPANISH BROADCASTING SYSTEM IN			375.000	75.00
SPARK ENERGY INC			5,204.000	46,367.64
SPARK INFRASTRUCTURE GROUP			1,382,533.000	2,239,147.69
SPARK THERAPEUTICS INC			2,500.000	284,700.00
SPARTAN MOTORS INC			4,493.000	39,673.19
SPARTANNASH CO			9,421.000	149,511.27
SPECTRUM BRANDS HOLDINGS INC			2,426.000	132,896.28
SPECTRUM GROUP INTERNATIONAL I			1.000	655.00
SPEED COMMERCE INC			303.000	5.21
SPEEDUS CORP			1,690.000	8.45
SPEEDWAY MOTORSPORTS LLC			4,848.000	70,150.56
SPIRE CORP			3,525.000	35.25
SPIRE INC			6,404.000	526,985.16
SPOK HOLDINGS INC			4,978.000	67,800.36
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPRING BANK PHARMACEUTICALS IN			1,400.000	14,686.00
SPS COMMERCE INC			1,866.000	197,907.96
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX CORP			5,864.000	204,008.56
SPX FLOW INC			4,888.000	155,927.20
SRC ENERGY INC			19,425.000	99,456.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SRTI BLOCKCHAIN GENERATION INC			8,049.000	56.34
SSE PLC			16,698.000	258,271.37
ST JOE CO/THE			6,156.000	101,512.44
STAAR SURGICAL CO			7,030.000	240,355.70
STAG INDUSTRIAL INC			105,023.000	3,113,931.95
STAGE STORES INC			6,066.000	6,247.98
STAMPS.COM INC			1,940.000	157,935.40
STANDARD DIVERSIFIED B			195.000	0.00
STANDARD DIVERSIFIED INC			195.000	3,742.05
STANDARD MOTOR PRODUCTS INC			2,789.000	136,939.90
STANDEX INTERNATIONAL CORP			4,333.000	318,042.20
STANLEY BLACK & DECKER INC			17,318.000	2,358,192.06
STANTEC INC			536.000	12,671.04
STAR ASIA INVESTMENT CORP			972.000	959,837.39
STAR BUFFET INC			762.000	198.12
STAR STRUCK LTD			262.000	3.93
STARBUCKS CORP			120,320.000	8,944,588.80
STARTEK INC			1,202.000	9,471.76
STARWOOD EUROPEAN REAL ESTAT			152,165.000	208,192.54
STARWOOD PROPERTY TRUST INC			55,148.000	1,232,557.80
STATE AUTO FINANCIAL CORP			4,608.000	151,695.36
STATE STREET CORP			32,612.000	2,146,195.72
STEEL CONNECT INC			16,898.000	33,964.98
STEEL DYNAMICS INC			45,031.000	1,588,243.37
STEELCASE INC			15,539.000	226,092.45
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	5,586.14
STEMLINE THERAPEUTICS INC			9,522.000	122,357.70
STEPAN CO			2,682.000	234,728.64
STEPHAN CO/THE			1,476.000	2,656.80
STEREOTAXIS INC			158.000	308.10
STERIS PLC			24,420.000	3,126,492.60
STERLING CONSTRUCTION CO INC			527.000	6,598.04
STEVEN MADDEN LTD			13,599.000	460,190.16
STEWART INFORMATION SERVICES C			5,243.000	223,823.67
STIFEL FINANCIAL CORP			8,597.000	453,577.72
STOCK YARDS BANCORP INC			11,014.000	372,383.34
STONERIDGE INC			6,468.000	186,666.48
STORAGE ENGINE INC COM			1,650.000	0.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STRASBAUGH INC			204.000	3.06
STRATA SKIN SCIENCES INC			48.000	136.80
STRATASYS LTD			5,676.000	135,202.32
STRATEGIC EDUCATION INC			2,816.000	369,768.96
STRATTEC SECURITY CORP			506.000	14,866.28
STRATUS PROPERTIES INC			1,616.000	42,581.60
STREAMLINE HEALTH SOLUTIONS IN			2,098.000	2,202.90
STRIDE PROPERTY GROUP			217,547.000	299,701.45
STRYKER CORP			26,235.000	5,181,937.20
STURM RUGER & CO INC			3,345.000	177,351.90
STYLECLICK INC			3,762.000	0.38
SUGARMADE INC			80.000	4.32
SUGGESTION BOX INC			208.000	0.21
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	5,413,828.51
SUMMIT HOTEL PROPERTIES INC			5,924.000	67,592.84
SUMMIT INDUSTRIAL INCOME REIT TRUST UNIT NEW			160,995.000	1,449,732.29
SUMMIT MATERIALS INC			14,851.000	235,685.37
SUN HYDRAULICS CORP			3,543.000	164,784.93
SUNCOKE ENERGY INC			4,433.000	37,636.17
SUNCOR ENERGY INC NEW			303,848.000	9,850,411.23
SUNLIGHT REAL ESTATE INVESTMEN HK/00435			169,116.000	127,322.54
SUNLINK HEALTH SYSTEMS INC			1,406.000	2,235.54
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382			720,000.000	8,598,780.85
SUNPOWER CORP			4,177.000	27,192.27
SUNSTONE HOTEL INVESTORS INC			29,482.000	424,540.80
SUNTEC REAL ESTATE INVESTMENT			80,402.000	115,750.39
SUNTRUST BANKS INC			58,142.000	3,444,913.50
SUNWORKS INC			16,628.000	7,283.06
SUPER MICRO COMPUTER INC			5,378.000	113,623.70
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR ENERGY SERVICES INC			14,017.000	65,459.39
SUPERIOR GROUP OF COS INC			1,429.000	23,749.98
SUPERIOR INDUSTRIES INTERNATIO			3,403.000	16,198.28
SUPERNUS PHARMACEUTICALS INC			6,374.000	223,344.96
SUPPORT.COM INC			988.000	2,232.88
SURGERY PARTNERS INC			4,364.000	49,225.92
SURMODICS INC			3,146.000	136,788.08
SUZUKI MOTOR CORP			158,000.000	6,991,769.54

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SVB FINANCIAL GROUP			3,347.000	744,238.92
SWISS LIFE HOLDING AG			22,300.000	9,818,807.10
SWK HOLDINGS CORP			626.000	6,153.58
SYDNEY AIRPORT			212,927.000	1,123,807.52
SYKES ENTERPRISES INC			9,679.000	273,722.12
SYMANTEC CORP			40,656.000	934,681.44
SYMRISE AG			262,870.000	23,707,538.70
SYNALLOY CORP			1,539.000	23,392.80
SYNAPTICS INC			5,458.000	216,955.50
SYNCHRONOSS TECHNOLOGIES INC			9,861.000	59,954.88
SYNCHRONY FINANCIAL			41,537.000	1,325,030.30
SYNDAX PHARMACEUTICALS INC			9,726.000	51,061.50
SYNEOS HEALTH INC			6,104.000	315,943.04
SYNERGY PHARMACEUTICALS INC			19,034.000	177.01
SYNLOGIC INC			2,100.000	15,939.00
SYNNEX CORP			5,784.000	551,735.76
SYNOPSIS INC			30,176.000	3,474,766.40
SYNOVUS FINANCIAL CORP			3,445.630	118,391.85
SYNTHESIS ENERGY SYSTEMS INC			576.000	311.67
SYPRIS SOLUTIONS INC			3,498.000	3,882.78
SYROS PHARMACEUTICALS INC			1,400.000	12,796.00
SYSCO CORP			49,181.000	3,283,323.56
SYSTEMAX INC			4,240.000	95,993.60
T ROWE PRICE GROUP INC			24,903.000	2,493,288.36
T-MOBILE US INC			85,333.000	5,896,510.30
T2 BIOSYSTEMS INC			1,544.000	4,060.72
TABULA RASA HEALTHCARE INC			471.000	26,573.82
TAILORED BRANDS INC			6,584.000	51,618.56
TAITRON COMPONENTS INC			3,086.000	8,116.18
TAIWAN SEMICONDUCTOR MANUFACTU			1,141,000.000	9,088,609.86
TAKE-TWO INTERACTIVE SOFTWARE			7,198.000	679,275.26
TAL EDUCATION GROUP ADR			260,000.000	9,380,800.00
TALANX AG			177,700.000	6,855,866.09
TALLGRASS ENERGY LP			250,339.000	6,293,522.46
TALON INTERNATIONAL INC			3,150.000	97.97
TANDEM DIABETES CARE INC			5,800.000	368,300.00
TANDY BRANDS ACCESSORIES INC			1,325.000	1.19
TANGER FACTORY OUTLET CENTERS			11,600.000	243,368.00
TAPESTRY INC			57,840.000	1,879,221.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TARGA RESOURCES CORP			178,129.000	7,401,259.95
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			74,913.000	6,012,517.38
TARGET HEALTHCARE REIT LTD			642,294.000	962,482.38
TARRAGON CORP			10,464.000	0.00
TASSAL GROUP LTD			1,900,900.000	6,562,478.98
TAXUS CARDIUM PHARMACEUTICALS			65.000	5.96
TAYLOR DEVICES INC			501.000	6,087.15
TAYLOR MORRISON HOME CORP			3,067.000	54,439.25
TE CONNECTIVITY LTD			32,843.000	2,652,072.25
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			4,687.000	82,022.50
TECH DATA CORP			4,754.000	486,857.14
TECH MAHINDRA LTD			483,700.000	5,417,579.67
TECHNICAL COMMUNICATIONS CORP			135.000	446.85
TECHNIPFMC PLC			27,061.000	636,474.72
TECHNOLOGY SOLUTIONS CO			920.000	18.40
TECHTRONIC INDUSTRIES CO LTD HK/00669			959,000.000	6,444,276.69
TECNOGLASS INC			4,025.000	29,302.00
TEEKAY TANKERS LTD			1,434.000	1,391.12
TEJON RANCH CO			3,421.000	60,209.60
TEKNOWLEDGE CORP			2,012.000	0.00
TELADOC HEALTH INC			7,600.000	422,560.00
TELEFLEX INC			2,927.000	884,422.32
TELEFONAKTIEBOLAGET LM ERICSSO			1,073,390.000	9,885,283.87
TELEPHONE & DATA SYSTEMS INC			2,859.000	87,857.07
TELETOUCH COMMUNICATIONS INC			3,106.000	3.11
TELEVIDEO INC/CA			2,143.000	0.40
TELIGENT INC/NJ			489.000	567.24
TEMPUR SEALY INTERNATIONAL INC			6,100.000	351,787.00
TENCENT HOLDINGS LTD HK/00700			296,100.000	13,616,914.71
TENET HEALTHCARE CORP			10,229.000	295,004.36
TENGASCO INC			340.000	350.20
TENNANT CO			2,323.000	144,235.07
TENNECO INC			8,041.000	178,188.56
TERNA RETE ELETTRICA NAZIONALE			31,947.000	202,603.29
TERRENO REALTY CORP			3,850.000	161,854.00
TERUMO CORP			339,600.000	10,370,402.64
TESSCO TECHNOLOGIES INC			5,500.000	85,140.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			8,173.000	487,029.07
TETRA TECHNOLOGIES INC			8,673.000	20,294.82
TETRAPHASE PHARMACEUTICALS INC			5,441.000	7,290.94
TEXAS INSTRUMENTS INC			76,234.000	8,086,140.38
TEXAS ROADHOUSE INC			9,232.000	574,138.08
TEXTAINER GROUP HOLDINGS LTD			6,255.000	60,360.75
TEXTMUNICATION HOLDINGS INC			0.167	0.06
TEXTRON INC			47,080.000	2,385,072.80
TG THERAPEUTICS INC			11,578.000	92,971.34
THERAPEUTICSMD INC			8,831.000	43,006.97
THERMO FISHER SCIENTIFIC INC			44,809.000	12,265,119.48
THERMON GROUP HOLDINGS INC			2,537.000	62,181.87
THESTREET INC			6,824.000	15,899.92
THIRD POINT REINSURANCE LTD			7,404.000	76,853.52
THOMAS GROUP INC			367.000	1.87
THOMSON REUTERS CORP			5,006.229	296,368.76
THQ INC			896.000	17.92
TIDEWATER INC			651.100	15,099.01
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	102.15
TIFFANY & CO			27,451.000	2,897,453.05
TILE SHOP HOLDINGS INC			2,478.000	14,025.48
TIMBERLAND BANCORP INC/WA			2,913.000	81,505.74
TIMKENSTEEL CORP			6,208.000	67,418.88
TITAN INTERNATIONAL INC			6,225.000	37,163.25
TITAN MACHINERY INC			4,649.000	72,338.44
TITAN PHARMACEUTICALS INC			240.167	427.50
TIVITY HEALTH INC			6,195.447	108,792.05
TIVO CORP			18,839.000	175,579.48
TJX COS INC/THE			109,928.000	5,849,268.88
TL ADMIN CORP COM			29,100.000	0.00
TOCAGEN INC			1,500.000	16,305.00
TOMPKINS FINANCIAL CORP			1,790.000	136,165.30
TONIX PHARMACEUTICALS HOLDING			32.000	77.12
TOOTSIE ROLL INDUSTRIES INC			6,848.470	255,037.03
TOPBUILD CORP			4,971.000	322,220.22
TOR MINERALS INTERNATIONAL INC			236.000	601.80
TORCHMARK CORP			20,982.000	1,719,474.90
TOROMONT INDUSTRIES LTD			201,240.000	10,280,796.43

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOROTEL INC			458.000	338.92
TOTAL SA			241,800.000	13,444,934.03
TOTAL SYSTEM SERVICES INC			67,545.000	6,417,450.45
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			6,721.000	166,344.75
TPG RE FINANCE TRUST INC			74,264.000	1,455,574.40
TPG SPECIALTY LENDING INC			7,600.000	152,000.00
TRACTOR SUPPLY CO			19,091.000	1,866,336.16
TRADE DESK INC/THE			3,600.000	712,620.00
TRANS WORLD ENTERTAINMENT CORP			5,957.000	2,500.15
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,449.000	22,383.86
TRANSCAT INC			2,529.000	58,116.42
TRANSCOASTAL CORP			23.000	0.46
TRANSDIGM GROUP INC			3,096.000	1,405,553.04
TRANSETERIX INC			146.000	343.10
TRANSMISSORA ALIANCA DE ENERGI			155,288.000	990,376.48
TRANSNET CORP			481.000	0.00
TRANSWITCH CORP			1,935.000	0.58
TRAVELERS COS INC/THE			25,339.000	3,475,497.24
TRAVELPORT WORLDWIDE LTD			12,768.000	200,840.64
TRAVELZOO			6,517.000	87,327.80
TREASURY WINE ESTATES LTD			646,130.000	6,852,548.19
TRECORA RESOURCES			1,073.000	9,753.57
TREDEGAR CORP			4,812.000	77,665.68
TREEHOUSE FOODS INC			5,900.000	380,845.00
TREX CO INC			8,214.000	505,325.28
TRI POINTE GROUP INC			19,219.000	242,928.16
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	446.20
TRIANGLE PETROLEUM CORP			7,001.000	119.02
TRICO BANCSHARES			664.000	26,088.56
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			6,348.000	191,900.04
TRINITY PLACE HOLDINGS INC			1,967.000	7,868.00
TRINSEO SA			5,844.000	264,733.20
TRIO-TECH INTERNATIONAL			682.000	2,271.06
TRIPADVISOR INC			6,536.000	336,277.20
TRIPLE CROWN MEDIA INC			983.000	0.20

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRIPLE-S MANAGEMENT CORP			7,933.000	181,031.06
TRITAX EUROBOX PLC			122,827.000	155,448.30
TRITON INTERNATIONAL LTD/BERMU			5,764.000	179,260.40
TRIUMPH BANCORP INC			2,130.000	62,600.70
TRIUMPH GROUP INC			5,881.000	112,091.86
TRONOX HOLDINGS PLC			8,800.000	115,720.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TROVAGENE INC			56.499	211.87
TRUE NORTH COMMERCIAL REIT TR UNIT NEW			43,100.000	214,540.22
TRUEBLUE INC			5,110.000	120,800.40
TRUECAR INC			8,300.000	55,112.00
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	67,550.80
TRUSTMARK CORP			8,842.000	297,356.46
TS TECH CO LTD			195,300.000	5,619,826.61
TSR INC			631.000	3,155.00
TTEC HOLDINGS INC			6,892.000	249,697.16
TTM TECHNOLOGIES INC			16,698.000	195,867.54
TUCOWS INC			1,840.000	149,371.20
TUESDAY MORNING CORP			3,796.000	8,047.52
TURTLE BEACH CORP			428.000	4,862.08
TUTOR PERINI CORP			3,920.000	67,110.40
TWIN DISC INC			1,348.000	22,444.20
TWIN RIVER WORLDWIDE HOLDINGS			352.568	10,559.41
TWITTER INC			46,334.000	1,523,461.92
TWO HARBORS INVESTMENT CORP			6,876.000	93,032.28
TWO RIVERS WATER & FARMING CO			199.000	56.72
TYSON FOODS INC			47,047.000	3,266,473.21
UBISOFT ENTERTAINMENT SA			77,326.000	6,890,471.61
UDR INC			40,017.000	1,819,172.82
UFP TECHNOLOGIES INC			2,093.000	78,278.20
ULTA BEAUTY INC			22,668.000	7,905,011.64
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			4,444.000	45,995.40
ULTRA PETROLEUM CORP			18,940.000	11,553.40
ULTRAGENYX PHARMACEUTICAL INC			5,313.000	368,509.68
ULTRALIFE CORP			1,624.000	16,678.48
ULTRAPETROL BAHAMAS LTD			1,582.000	7.91

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UMB FINANCIAL CORP			5,681.000	363,811.24
UMH PROPERTIES INC			2,398.000	33,763.84
UMICORE SA			207,000.000	9,201,901.72
UNDER ARMOUR INC			24,190.000	483,578.18
UNICO AMERICAN CORP			668.000	4,008.00
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNIFI INC			1,659.000	32,101.65
UNIFIRST CORP/MA			2,716.000	416,906.00
UNIGENE LABORATORIES INC			9,893.000	0.99
UNILEVER PLC ADR			8,165.000	471,283.80
UNION BANKSHARES CORP			4,414.000	142,704.62
UNION PACIFIC CORP			79,124.000	13,229,532.80
UNISYS CORP			5,293.000	61,769.31
UNIT CORP			5,762.000	82,050.88
UNITED AIRLINES HOLDINGS INC			14,251.000	1,136,944.78
UNITED AMERICAN HEALTHCARE COR			1,094.000	262.56
UNITED BANKSHARES INC/WV			11,234.000	407,120.16
UNITED COMMUNITY BANKS INC/GA			8,249.000	205,647.57
UNITED COMMUNITY FINANCIAL COR			5,544.000	51,836.40
UNITED FINANCIAL BANCORP INC			5,323.000	76,385.05
UNITED FIRE GROUP INC			3,338.000	145,903.98
UNITED NATURAL FOODS INC			6,408.000	84,713.76
UNITED OVERSEAS BANK LTD			372,700.000	6,931,201.92
UNITED PARCEL SERVICE INC			48,471.000	5,416,149.54
UNITED RENTALS INC			11,219.000	1,281,770.75
UNITED SECURITY BANCSHARES/FRE			835.000	8,851.00
UNITED STATES LIME & MINERALS			1,859.000	143,366.08
UNITED TECHNOLOGIES CORP			65,077.838	8,387,882.55
UNITED UTILITIES GROUP PLC			47,243.000	501,344.56
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			528.000	10,111.20
UNITEDHEALTH GROUP INC			90,315.000	22,331,286.90
UNITIL CORP			3,150.000	170,635.50
UNITY BANCORP INC			1,458.000	27,527.04
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			2,856.000	164,591.28
UNIVERSAL ELECTRONICS INC			1,795.000	66,684.25
UNIVERSAL FOREST PRODUCTS INC			7,193.000	214,998.77
UNIVERSAL HEALTH REALTY INCOME			1,188.000	89,943.48

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVERSAL HEALTH SERVICES INC			23,312.000	3,118,446.24
UNIVERSAL INSURANCE HOLDINGS I			2,655.000	82,305.00
UNIVERSAL LOGISTICS HOLDINGS I			1,603.000	31,547.04
UNIVERSAL STAINLESS & ALLOY PR			1,931.000	31,996.67
UNIVERSAL TECHNICAL INSTITUTE			4,660.000	15,890.60
UNIVEST FINANCIAL CORP			2,327.000	56,918.42
UNUM GROUP			45,033.000	1,523,466.39
UPM-KYMMENE OYJ			222,000.000	6,481,090.20
UQM TECHNOLOGIES INC			3,265.000	5,387.25
URANIUM ENERGY CORP			1,670.000	2,338.00
URBAN EDGE PROPERTIES			11,305.000	214,795.00
URBAN ONE INC			12,710.000	31,520.80
UROLOGIX INC			2,793.000	10.05
URSTADT BIDDLE PROPERTIES INC			13,608.000	280,869.12
US BANCORP			260,509.000	12,553,928.71
US CONCRETE INC			1,708.000	70,745.36
US ECOLOGY INC/OLD			2,437.000	136,423.26
US ENERGY CORP WYOMING			401.000	312.78
US GLOBAL INVESTORS INC			424.000	462.16
US GOLD CORP			32.000	28.90
US PHYSICAL THERAPY INC			3,947.000	414,553.41
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			7,017.000	121,815.12
USA TRUCK INC			1,390.000	20,071.60
USANA HEALTH SCIENCES INC			5,623.000	471,601.01
UTAH MEDICAL PRODUCTS INC			1,467.000	129,462.75
UTG INC			513.000	15,441.30
UTSTARCOM HOLDINGS CORP			4,457.000	16,357.19
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			7,924.000	17,749.76
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALERO ENERGY CORP			58,435.000	4,957,041.05
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			31,896.000	305,563.68
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			2,293.000	56,614.17
VANDA PHARMACEUTICALS INC			6,047.000	111,264.80
VAREX IMAGING CORP			1,224.000	41,469.12
VARIAN MEDICAL SYSTEMS INC			14,164.000	2,007,322.08

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VARONIS SYSTEMS INC			3,435.000	204,829.05
VASO CORP			17,910.000	573.12
VAXART INC			102.000	197.88
VCAMPUS CORP			271.000	0.00
VECTOR GROUP LTD			11,315.000	122,088.85
VECTOR LTD			453,245.000	1,106,624.86
VEECO INSTRUMENTS INC			7,797.000	84,519.48
VEEVA SYSTEMS INC			5,089.000	645,590.54
VENTAS INC			134,541.000	8,585,061.21
VEREIT INC			265,491.000	2,222,159.67
VERICEL CORP			91.000	1,593.41
VERINT SYSTEMS INC			7,842.000	469,422.12
VERISIGN INC			15,326.000	2,782,588.56
VERISK ANALYTICS INC			25,150.000	3,344,950.00
VERIZON COMMUNICATIONS INC			295,603.000	17,479,005.39
VERSO CORP			17,854.000	382,432.68
VERTEX PHARMACEUTICALS INC			35,315.000	6,496,194.25
VF CORP			43,883.000	3,813,871.53
VIACOM INC			89,006.000	2,498,398.42
VIAD CORP			5,160.000	290,456.40
VIASAT INC			6,216.000	481,740.00
VIAVI SOLUTIONS INC			28,867.000	357,373.46
VICAL INC			363.000	435.60
VICI PROPERTIES INC			103,759.000	2,270,246.92
VICINITY CENTRES			206,011.000	380,483.78
VICON INDUSTRIES INC			1,318.000	74.47
VICOR CORP			4,742.000	147,096.84
VIDEO DISPLAY CORP			2,455.000	2,946.00
VIEWCAST.COM INC			6,812.000	23.84
VIEWTRAN GROUP INC			2,440.000	3.41
VILLAGE SUPER MARKET INC			1,219.000	33,315.27
VIRCO MANUFACTURING CORP			3,572.000	15,466.76
VIRNETX HOLDING CORP			4,301.000	27,225.33
VIRTUS INVESTMENT PARTNERS INC			906.000	88,380.30
VIRTUSA CORP			5,377.000	287,400.65
VISA INC			169,519.000	26,477,172.61
VISHAY INTERTECHNOLOGY INC			16,409.000	303,074.23
VISHAY PRECISION GROUP INC			3,536.000	120,966.56
VISTA OUTDOOR INC			7,694.000	61,628.94

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VITAL THERAPIES INC			2,287.000	450.76
VITAMIN SHOPPE INC			3,041.000	21,408.64
VIVA ENERGY REIT			801,439.000	1,446,027.58
VIVENDI SA			558,280.000	16,191,915.15
VIVINT SOLAR INC			16,346.000	81,239.62
VIVUS INC			816.000	3,427.20
VL DISSOLUTION CORP COM			1,293.000	0.00
VOCERA COMMUNICATIONS INC			5,413.000	171,213.19
VOESTALPINE AG			174,200.000	5,294,904.72
VOLT INFORMATION SCIENCES INC			4,630.000	21,761.00
VOLVO AB			589,100.000	9,145,838.91
VONAGE HOLDINGS CORP			25,069.000	251,692.76
VORNADO REALTY TRUST			11,028.000	743,728.32
VOXX INTERNATIONAL CORP			4,258.000	19,671.96
VOYAGER THERAPEUTICS INC			371.000	7,100.94
VULCAN INTERNATIONAL CORP			583.000	75,795.83
VULCAN MATERIALS CO			8,385.000	992,784.00
W&T OFFSHORE INC			9,368.000	64,639.20
WABASH NATIONAL CORP			8,734.000	118,345.70
WADDELL & REED FINANCIAL INC			10,054.000	173,833.66
WAGeworks INC			5,457.000	206,056.32
WALGREENS BOOTS ALLIANCE INC			166,039.000	10,505,287.53
WALKER & DUNLOP INC			3,749.000	190,861.59
WALKING CO HOLDINGS INC/THE			3,656.000	0.00
WALMART INC			130,480.000	12,725,714.40
WALT DISNEY CO/THE			173,053.000	19,214,074.59
WANDERPORT CORP			82.000	1.22
WAREHOUSE REIT PLC			273,617.000	367,232.73
WASHINGTON FEDERAL INC			12,282.000	354,826.98
WASHINGTON PRIME GROUP INC			22,802.000	128,831.30
WASHINGTON REAL ESTATE INVESTM			8,555.000	242,790.90
WASHINGTON TRUST BANCORP INC			2,196.000	105,737.40
WASTE MANAGEMENT INC			38,321.000	3,981,935.11
WATERS CORP			6,805.000	1,712,886.55
WATERSTONE FINANCIAL INC			2,372.000	39,043.12
WATTS WATER TECHNOLOGIES INC			3,782.000	305,661.24
WAVE LIFE SCIENCES LTD			1,416.000	55,011.60
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	2,800.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WAYNE SAVINGS BANCSHARES INC			3,841.000	76,820.00
WAYSIDE TECHNOLOGY GROUP INC			2,561.000	28,555.15
WD-40 CO			2,166.000	367,007.04
WEBCO INDUSTRIES INC			211.000	26,375.00
WEC ENERGY GROUP INC			75,265.000	5,951,956.20
WEGENER CORP			4,812.000	86.62
WEIGHT WATCHERS INTERNATIONAL			3,383.000	68,167.45
WEIR GROUP PLC/THE			230,193.000	4,673,267.56
WEIS MARKETS INC			3,073.000	125,409.13
WELLCARE HEALTH PLANS INC			8,091.000	2,182,547.25
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			367,665.000	17,765,572.80
WELLTOWER INC			84,188.000	6,532,988.80
WERNER ENTERPRISES INC			7,918.000	270,399.70
WESBANCO INC			18,710.000	743,722.50
WESCO AIRCRAFT HOLDINGS INC			8,330.000	73,220.70
WESCO INTERNATIONAL INC			6,205.000	328,927.05
WEST BANCORPORATION INC			417.000	8,623.56
WESTAMERICA BANCORPORATION			3,718.000	229,772.40
WESTELL TECHNOLOGIES INC			2,419.000	4,934.76
WESTERN ASSET MORTGAGE CAPITAL			5,753.000	58,853.19
WESTERN DIGITAL CORP			18,499.000	889,061.94
WESTERN METALS CORP			3,193.000	670.53
WESTERN MIDSTREAM PARTNERS LP			443,590.650	13,911,002.78
WESTERN NEW ENGLAND BANCORP IN			3,888.000	35,886.24
WESTERN UNION CO/THE			51,971.000	959,904.37
WESTERN WTR CO			9,200.000	0.00
WESTINGHOUSE AIR BRAKE TECHNOL			8,480.241	625,163.37
WESTMORELAND COAL CO			2,487.000	40.79
WESTROCK CO			33,429.000	1,282,002.15
WESTWATER RESOURCES INC			86.000	11.61
WESTWOOD HOLDINGS GROUP INC			2,166.000	76,394.82
WET SEAL INC/THE			24,433.000	0.00
WEYCO GROUP INC			1,564.000	48,421.44
WEYERHAEUSER CO			47,480.000	1,250,623.20
WH GROUP LTD HK/00288			5,949,000.000	6,365,849.44
WHIRLPOOL CORP			11,140.000	1,480,394.60
WHITE MOUNTAINS INSURANCE GROU			300.000	277,644.00
WHITESTONE REIT			4,487.000	53,933.74

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			975.000	5,128.50
WILLDAN GROUP INC			3,027.000	112,210.89
WILLIAM LYON HOMES			2,821.000	43,358.77
WILLIAMS COS INC/THE			545,105.000	15,655,415.60
WILLIS LEASE FINANCE CORP			1,841.000	78,039.99
WILLIS TOWERS WATSON PLC			18,333.000	3,220,191.45
WINDSTREAM HOLDINGS INC			2,852.000	855.60
WINGSTOP INC			1,120.000	85,153.60
WINLAND HOLDINGS CORP COM			968.000	1,064.80
WINMARK CORP			432.000	81,470.88
WINNEBAGO INDUSTRIES INC			4,906.000	152,821.90
WINTHROP REALTYTRUST ESCROW			7,990.000	25,408.20
WIRELESS TELECOM GROUP INC			3,306.000	5,091.24
WIRELESS XCESSORIES GROUP INC			1,262.000	17.67
WISDOMTREE INVESTMENTS INC			11,722.000	82,757.32
WOLTERS KLUWER NV			158,820.000	10,824,693.95
WOLVERINE WORLD WIDE INC			14,136.000	505,079.28
WOODWARD INC			6,762.000	641,646.18
WORLD ACCEPTANCE CORP			3,804.000	445,562.52
WORLD FUEL SERVICES CORP			218,716.000	6,318,705.24
WORLD WRESTLING ENTERTAINMENT			6,672.000	578,996.16
WORLDGATE COMMUNICATIONS			6,943.000	0.87
WORLDPAY INC			83,066.000	9,427,991.00
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			10,597.000	395,480.04
WP CAREY INC			8,155.000	638,781.15
WPT INDUSTRIAL REIT TRUST UNIT			117,586.000	1,636,797.12
WQN INC			656.000	3.94
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	1,081.50
WRIGHT MEDICAL GROUP NV			13,118.000	412,561.10
WSFS FINANCIAL CORP			9,558.228	368,947.60
WW GRAINGER INC			7,943.000	2,390,286.99
WYNDHAM DESTINATIONS INC			9,805.000	397,004.45
WYNN RESORTS LTD			13,754.000	1,641,127.28
XBIOTECH INC			1,007.000	11,097.14
XCEL ENERGY INC			85,200.000	4,789,092.00
XENCOR INC			3,929.000	122,034.74

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
XENON PHARMACEUTICALS INC			1,800.000	18,288.00
XEROX CORP			12,712.000	406,529.76
XILINX INC			41,031.000	5,202,320.49
XPERI CORP			6,840.000	160,056.00
XPO LOGISTICS INC			21,516.000	1,156,269.84
XYLEM INC/NY			35,382.000	2,796,593.28
YAMAHA CORP			100,800.000	5,036,129.63
YANDEX NV			237,180.000	8,144,761.20
YELP INC			10,300.000	355,350.00
YIELD10 BIOSCIENCE INC			32.000	36.48
YOKOHAMA RUBBER CO LTD/THE			374,400.000	6,954,568.47
YORK WATER CO/THE			1,881.000	64,555.92
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			2,229,000.000	7,666,673.01
YUM! BRANDS INC			33,109.000	3,304,609.29
YUMA ENERGY INC			19.000	2.27
Z ENERGY LTD			1,713,378.000	7,314,958.96
ZAFGEN INC			1,340.000	3,671.60
ZANETT INC			154.000	0.00
ZAZA ENERGY CORP			342.000	0.04
ZEDGE INC			1,519.000	2,703.82
ZENDESK INC			47,660.000	4,051,100.00
ZIMMER BIOMET HOLDINGS INC			20,704.000	2,643,900.80
ZION OIL & GAS INC			469.000	354.10
ZIONS BANCORP NA			47,869.000	2,173,731.29
ZIOPHARM ONCOLOGY INC			10,186.000	39,216.10
ZIX CORP			2,494.000	17,158.72
ZOETIS INC			43,710.000	4,400,285.70
ZOGENIX INC			5,426.000	298,484.26
ZOZO INC			550,000.000	10,365,451.65
ZUMIEZ INC			3,870.000	96,324.30
ZYNGA INC			81,188.000	432,732.04
FIXED INCOME SECURITIES			329,296,773,021.4..	5,516,284,675.06
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			1,254,000.000	1,241,460.00
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15			3,901,000.000	3,919,373.71
1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17			480,000.000	474,144.00
129 W TRADE ST LLC			1,342,691.830	1,525,522.09
7 ELEVEN MEZZ LLC			1,142,708.540	1,206,316.46
8TH AVENUE FOOD 9/18 2ND LIEN TL			232,518.000	231,646.06
8TH AVENUE FOOD 9/18 TL			863,989.170	863,125.18

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
A & K FDG LLC VAR RT 04/10/2035 DD 03/31/05			929,044.531	241,551.57
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,205.490	352,191.71
AASET 2017-1 TRUST 1A B 144A 5.926% 05/16/2042 DD 06/06/17			1,655,906.710	1,703,889.58
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			834,903.280	840,597.24
ABBOTT LABORATORIES 2.900% 11/30/2021 DD 11/22/16			3,188,000.000	3,201,337.92
ABBOTT LABORATORIES 3.400% 11/30/2023 DD 11/22/16			4,739,000.000	4,836,533.37
ABBVIE INC 2.500% 05/14/2020 DD 05/14/15			1,156,000.000	1,152,588.69
ABN AMRO BANK NV REGS 6.250% 04/27/2022			2,800,000.000	2,996,926.80
ABRA AUTO BODY/CALIBER 0.000% 01/23/2026 DD 01/15/19			1,120,000.000	1,120,280.00
ACADIA HEALTHCARE 3/18 0.000% 02/11/2022 DD 03/08/18			94,910.434	93,978.41
ACADIA HEALTHCARE 3/18 0.000% 02/16/2023 DD 03/08/18			364,200.550	360,624.10
ACADIA HEALTHCARE CO INC 5.125% 07/01/2022 DD 07/01/14			700,000.000	701,750.00
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			77,000.000	77,481.25
ACADIA HEALTHCARE CO INC 6.125% 03/15/2021 DD 03/15/14			283,000.000	283,000.00
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			1,255,000.000	1,286,375.00
ACC TRUST 2018-1 1 A 144A 3.700% 12/21/2020 DD 05/09/18			531,025.260	531,575.94
ACCESS CIG 2/18 2ND LIEN TL 0.000% 02/27/2026 DD 02/02/18			315,000.007	310,801.06
ACCESS CIG 2/18 TL			1,106,701.410	1,091,141.19
ACCESSLEX INSTITUTE A A3 VAR RT 05/25/2036 DD 03/14/07			2,696,041.830	2,656,748.09
ACCESSLEX INSTITUTE A B VAR RT 07/25/2034 DD 06/07/05			1,038,516.757	996,879.30
ACCUVANT 1/17 COV-LITE TL			1,259,205.290	1,199,393.04
ACE CASH EXPRESS INC 144A 12.000% 12/15/2022 DD 12/15/17			4,534,000.000	4,261,960.00
ACRISURE 11/17 COV-LITE TLB2			927,812.610	920,659.17
ACRISURE 6/18 TLB			1,098,462.500	1,081,524.21
ACRISURE LLC / ACRISURE F 144A 7.000% 11/15/2025 DD 11/17/17			635,000.000	571,500.00
ACRISURE LLC / ACRISURE F 144A 8.125% 02/15/2024 DD 01/30/19			295,000.000	305,667.20
ACWA POWER MANAGEMENT AND 144A 5.950% 12/15/2039 DD 05/15/17			180,000.000	181,350.00
ADANI PORTS & SPECIAL ECO 144A 4.000% 07/30/2027 DD 06/30/17			400,000.000	383,696.00
ADVANCED DISPOSAL 10/16 COV-LITE TLB			535,049.980	532,374.73
ADVANCED DISPOSAL SERVICE 144A 5.625% 11/15/2024 DD 11/10/16			660,000.000	673,200.00
ADVANTAGE SALES 7/14 TL			254,870.200	215,683.90
ADVISOR GROUP 8/18 COV-LITE TL			1,116,275.000	1,116,275.00
AECOM 5.125% 03/15/2027 DD 02/21/17			690,000.000	666,712.50
AECOM 5.875% 10/15/2024 DD 10/15/15			1,810,000.000	1,907,287.50
AERCAP IRELAND CAPITAL DAC / A 3.650% 07/21/2027 DD 07/21/17			585,000.000	546,558.95
AERCAP IRELAND CAPITAL DAC / A 4.250% 07/01/2020 DD 06/25/15			2,350,000.000	2,381,673.11
AERCAP IRELAND CAPITAL DAC / A 4.450% 04/03/2026 DD 04/03/19			683,000.000	684,157.24
AERCAP IRELAND CAPITAL DAC / A 4.450% 12/16/2021 DD 01/16/19			314,000.000	322,070.22
AERCAP IRELAND CAPITAL DAC / A 4.500% 05/15/2021 DD 05/15/15			1,123,000.000	1,147,275.85

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AERCAP IRELAND CAPITAL DAC / A 4.625% 10/30/2020 DD 10/21/15			340,000.000	347,989.67
AERCAP IRELAND CAPITAL DAC / A 4.875% 01/16/2024 DD 01/16/19			150,000.000	155,975.48
AEROPUERTO INTERNACIONAL 144A 6.000% 11/18/2048 DD 05/09/18			935,000.000	1,027,097.50
AEROPUERTOS DOMINICANOS S 144A .37550% 03/30/2029 DD 01/20/17			600,000.000	614,250.00
AES CORP/VA 4.500% 03/15/2023 DD 03/15/18			3,062,000.000	3,092,620.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			1,105,000.000	1,120,193.75
AES CORP/VA 5.125% 09/01/2027 DD 08/28/17			647,000.000	673,002.93
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	490,770.74
AFLAC INC 4.750% 01/15/2049 DD 10/31/18			200,000.000	220,878.44
AGILE GROUP HOLDINGS LTD REGS 9.000% 05/21/2020			450,000.000	465,124.05
AIB GROUP PLC 144A 4.750% 10/12/2023 DD 10/12/18			286,000.000	295,345.29
AIG GLOBAL FUNDING 144A 1.950% 10/18/2019 DD 10/18/17			510,000.000	507,396.50
AIR LEASE CORP 4.250% 02/01/2024 DD 01/23/19			558,000.000	570,381.89
AIR MEDICAL 2/18 COV-LITE TLB			1,586,749.770	1,492,211.22
AIRCASTLE LTD 4.400% 09/25/2023 DD 09/25/18			359,000.000	365,566.71
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			294,000.000	305,537.25
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14			458,000.000	472,602.80
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			561,000.000	588,508.92
AIRCASTLE LTD 7.625% 04/15/2020 DD 04/04/12			283,000.000	295,604.20
AKBANK T.A.S. 144A 5.000% 10/24/2022 DD 10/24/12			805,000.000	736,560.51
AKER BP ASA 144A 5.875% 03/31/2025 DD 03/22/18			2,700,000.000	2,824,875.00
AKZONOBEL SPECIALTY CHEMICALS 0.000% 10/01/2025 DD 09/06/18			865,000.000	851,488.70
ALBANY MOLECULAR 7/17 2ND LIEN COV-LITE TL			155,000.000	152,675.00
ALBANY MOLECULAR 7/17 TL 0.000% 08/30/2024 DD 07/19/17			892,676.320	877,054.49
ALBERTSON'S 10/18 B7 COV-LITE TL			419,475.098	413,787.01
ALBERTSON'S 5/17 B6 TL			270,864.680	268,258.97
ALBERTSONS COS INC / SAFE 144A 7.500% 03/15/2026 DD 02/05/19			532,000.000	547,295.00
ALBERTSONS COS INC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			429,000.000	407,013.75
ALBERTSONS COS LLC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			435,000.000	412,706.25
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			319,000.000	337,342.50
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			480,000.000	517,497.60
ALERIS 6/18 COV-LITE TL 0.000% 02/27/2023 DD 05/24/18			676,037.500	674,685.43
ALESCO PREFERRED 10A A2A 144A VAR RT 09/23/2036 DD 03/15/06			2,832,423.000	2,339,289.66
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	566,937.05
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	294,936.85
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			507,877.518	309,817.98
ALEXANDRIA REAL ESTATE EQUITIE 3.900% 06/15/2023 DD 06/07/13			18,000.000	18,578.91
ALEXANDRIA REAL ESTATE EQUITIE 4.000% 01/15/2024 DD 06/21/18			106,000.000	109,629.89
ALIXPARTNERS 4/17 COV-LITE TLB			1,755,650.090	1,741,604.89

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : REVISED

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ALLERGAN FUNDING SCS 1.250% 06/01/2024			485,000.000	546,964.80
ALLERGAN FUNDING SCS 2.625% 11/15/2028			400,000.000	474,886.50
ALLFLEX 7/13 TL			992,250.000	988,737.44
ALLIANT HOLDINGS INTERMED 144A 8.250% 08/01/2023 DD 08/13/15			1,061,000.000	1,087,525.00
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15			71,000.000	71,621.25
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			559,000.000	567,385.00
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15			854,000.000	871,080.00
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			275,000.000	289,093.75
ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11			615,000.000	651,900.00
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08			540,000.000	670,275.00
ALLY MASTER OWNER TRUST 4 A 3.300% 07/17/2023 DD 08/15/18			6,699,000.000	6,797,185.23
ALM VII LTD 7A A1R 144A VAR RT 10/15/2028 DD 10/04/16			3,750,000.000	3,759,013.50
ALTICE FINANCING SA 144A 6.625% 02/15/2023 DD 02/04/15			698,000.000	713,705.00
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			3,275,000.000	3,209,500.00
ALTICE FRANCE SA/FRANCE 144A 8.125% 02/01/2027 DD 07/31/18			1,866,000.000	1,886,992.50
ALTICE LUXEMBOURG SA 144A 7.750% 05/15/2022 DD 05/08/14			683,000.000	683,000.00
ALTRA INDUSTRIAL 9/18 TL 0.000% 10/01/2025 DD 09/07/18			737,164.170	723,342.34
ALTRIA GROUP INC 3.490% 02/14/2022 DD 02/14/19			108,000.000	109,694.97
ALTRIA GROUP INC 3.800% 02/14/2024 DD 02/14/19			664,000.000	675,810.80
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			255,000.000	209,368.30
ALTRIA GROUP INC 4.400% 02/14/2026 DD 02/14/19			1,306,000.000	1,342,355.78
ALTRIA GROUP INC 4.800% 02/14/2029 DD 02/14/19			881,000.000	908,227.10
AMAYA 6/18 (USD) TL 0.000% 07/10/2025 DD 04/23/18			3,120,837.850	3,112,317.96
AMC ENTERTAINMENT HOLDINGS INC 5.875% 02/15/2022 DD 02/07/14			442,000.000	449,182.50
AMERICAN AIRLINES 2013-2 144A 5.600% 01/15/2022 DD 07/15/14			942,348.770	956,484.00
AMERICAN AXLE 3/17 COV-LITE TLB			529,324.880	516,531.10
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15			1,055,000.000	1,082,693.75
AMERICAN BUILDERS & CONTR 144A 5.875% 05/15/2026 DD 05/11/18			1,522,000.000	1,542,927.50
AMERICAN ELECTRIC POWER CO INC 4.300% 12/01/2028 DD 11/30/18			1,546,000.000	1,640,502.37
AMERICAN EXPRESS CO 3.700% 08/03/2023 DD 08/03/18			245,000.000	251,067.12
AMERICAN EXPRESS CREDIT AC 1 A 1.930% 09/15/2022 DD 02/21/17			2,000,000.000	1,987,833.20
AMERICAN EXPRESS CREDIT AC 1 A 2.670% 10/17/2022 DD 03/21/18			786,000.000	786,617.72
AMERICAN EXPRESS CREDIT AC 1 A 2.870% 10/15/2024 DD 02/14/19			2,222,000.000	2,242,352.18
AMERICAN EXPRESS CREDIT AC 3 A 1.770% 11/15/2022 DD 04/25/17			890,000.000	882,338.25
AMERICAN EXPRESS CREDIT AC 6 A 2.040% 05/15/2023 DD 10/30/17			6,070,000.000	6,027,691.49
AMERICAN EXPRESS CREDIT AC 7 A 2.350% 05/15/2025 DD 10/30/17			3,750,000.000	3,725,612.25
AMERICAN EXPRESS CREDIT AC 9 A VAR RT 04/15/2026 DD 09/24/18			420,000.000	418,748.48
AMERICAN HOME MORTGAGE IN 2 5A VAR RT 02/25/2044 DD 06/01/04			507,059.600	518,393.35
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15			40,000.000	35,866.00

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ALL KR2 AND KR3 - KR2GALLKRS00

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AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14			740,000.000	708,629.76
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06			665,000.000	764,184.37
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,454,000.000	4,153,435.00
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			95,000.000	157,668.65
AMERICAN TOWER CORP 1.950% 05/22/2026			395,000.000	457,329.15
AMERICAN TOWER CORP 2.250% 01/15/2022 DD 09/30/16			650,000.000	640,083.01
AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13			1,760,000.000	1,784,156.46
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			1,555,000.000	1,626,860.10
AMERICAN TRAFFIC/ATS CONSOLIDATED 2/18 COV-LITE TLB			1,050,295.480	1,049,308.20
AMERICREDIT AUTOMOBILE R 4 A2A 1.830% 05/18/2021 DD 11/15/17			886,724.140	885,064.99
AMERICREDIT AUTOMOBILE REC 2 D 3.000% 06/08/2021 DD 04/15/15			1,780,000.000	1,780,890.89
AMERICREDIT AUTOMOBILE REC 2 D 4.010% 07/18/2024 DD 08/15/18			650,000.000	667,867.07
AMERICREDIT AUTOMOBILE REC 3 D 2.710% 09/08/2022 DD 08/11/16			493,000.000	491,187.19
AMERICREDIT AUTOMOBILE REC 3 D 3.130% 10/08/2020 DD 08/27/14			2,669,382.090	2,669,615.12
AMERICREDIT AUTOMOBILE REC 4 B 2.360% 12/19/2022 DD 11/15/17			1,500,000.000	1,488,322.35
AMERICREDIT AUTOMOBILE REC 4 D 3.080% 12/18/2023 DD 11/15/17			3,398,000.000	3,398,924.25
AMERIGAS PARTNERS LP / AMERIGA 5.750% 05/20/2027 DD 02/13/17			615,000.000	607,312.50
AMERISOURCEBERGEN CORP 3.500% 11/15/2021 DD 11/14/11			151,000.000	152,572.20
AMNEAL PHARMACEUTICALS 3/18 0.000% 05/04/2025 DD 03/07/18			739,240.320	736,468.17
AMR 6/17 TLB			607,799.000	602,578.01
AMUR EQUIPMENT FINA 2A A2 144A 3.890% 07/20/2022 DD 10/17/18			790,000.000	797,484.70
ANADARKO PETROLEUM CORP 4.850% 03/15/2021 DD 03/17/16			518,000.000	536,971.78
ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10			585,000.000	656,645.44
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			6,369,116.543	1,578,056.90
ANCESTRY.COM 2/17 TL			1,550,351.640	1,539,375.15
ANDEAVOR LOGISTICS LP / TESORO 5.500% 10/15/2019 DD 10/15/15			424,000.000	428,253.94
ANDEAVOR LOGISTICS LP / TESORO 6.375% 05/01/2024 DD 05/12/16			1,838,000.000	1,925,305.00
ANGEL OAK MORTGAGE T 1 A1 144A VAR RT 04/27/2048 DD 03/01/18			521,396.790	519,535.09
ANGLO AMERICAN CAPITAL PL 144A 4.125% 09/27/2022 DD 09/27/12			1,606,000.000	1,628,002.20
ANHEUSER-BUSCH COS LLC / 144A 4.700% 02/01/2036 DD 08/01/18			280,000.000	279,716.21
ANHEUSER-BUSCH COS LLC / 144A 4.900% 02/01/2046 DD 08/01/18			1,700,000.000	1,707,453.84
ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17			240,000.000	225,927.65
ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 01/23/2029 DD 01/23/19			1,279,000.000	1,362,643.80
ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19			695,000.000	752,346.95
ANTERO MIDSTREAM PARTNERS 144A 5.750% 03/01/2027 DD 02/25/19			1,896,000.000	1,924,440.00
ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14			273,000.000	274,446.90
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	427,763.99
AON CORP 6.250% 09/30/2040 DD 09/10/10			585,000.000	709,249.57
AOT BEDDING 10/16 2ND LIEN COV-LITE TL			854,394.060	420,789.08

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
APERGY CORP 6.375% 05/01/2026 DD 11/01/18			1,482,000.000	1,500,525.00
APIDOS CLO XVI 16A E 144A VAR RT 01/19/2025 DD 01/09/14			300,000.000	289,500.00
APOLLO AVIATION SECU 1A B 144A VAR RT 03/17/2036 DD 04/06/16			1,030,780.830	1,048,622.93
APOLLO AVIATION SECURITIZA 2 C 7.869% 11/15/2041 DD 11/18/16			367,573.140	367,355.54
APPLE INC 3.450% 05/06/2024 DD 05/06/14			925,000.000	954,803.49
APPLIED SYSTEMS 9/17 COV-LITE TLB			275,512.500	272,498.40
APX GROUP INC 7.625% 09/01/2023 DD 08/10/17			714,000.000	605,115.00
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,481,000.000	1,484,554.40
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			488,000.000	480,680.00
ARAMARK 5/18 COV-LITE TL			307,539.599	304,753.29
ARAMARK 6/18 COV-LITE TLB 0.000% 03/11/2025 DD 05/24/18			475,657.860	471,495.85
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			1,465,000.000	1,500,160.00
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			2,765,000.000	2,837,581.25
ARBY'S 1/18 COV-LITE TLB 0.000% 02/05/2025 DD 12/20/17			1,234,986.960	1,202,568.55
ARCELORMITTAL 6.125% 06/01/2025 DD 06/01/15			511,000.000	565,457.27
ARCHROCK PARTNERS LP / AR 144A 6.875% 04/01/2027 DD 03/21/19			650,000.000	662,805.00
ARCHROCK PARTNERS LP / ARCHROC 6.000% 10/01/2022 DD 10/01/14			155,000.000	156,162.50
ARD FINANCE SA 7.125% 09/15/2023 DD 03/15/17			426,000.000	424,402.50
ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17			465,000.000	465,000.00
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			1,733,000.000	1,733,000.00
ARDAGH PACKAGING FINANCE 144A 7.250% 05/15/2024 DD 05/16/16			4,437,000.000	4,674,157.65
ARDENT HEALTH 6/18 COV-LITE TL			601,475.000	599,971.31
AREIT 2018-CRE2 TR CRE2 A 144A VAR RT 11/14/2035 DD 11/15/18			815,698.420	813,410.39
ARES XXIX CLO LTD 1A D 144A VAR RT 04/17/2026 DD 04/03/14			1,000,000.000	969,588.00
ARGENTINE REPUBLIC GOVERNMENT 4.625% 01/11/2023 DD 01/11/18			1,097,000.000	898,443.00
ARGENTINE REPUBLIC GOVERNMENT 6.875% 04/22/2021 DD 10/22/16			250,000.000	228,125.00
ARISTOCRAT LEISURE 5/18 TLB 0.000% 10/19/2024 DD 05/02/18			666,640.637	653,494.48
ARMSTRONG BIDCO LTD SENIOR TERM FACILITY			166,666.660	217,174.99
ARRIS 10/17 TLA			188,910.000	187,020.90
ARRIS 10/17 TLA1			617,366.000	612,735.76
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 01/25/2049 DD 02/01/19			1,665,294.240	1,676,375.61
ARROYO MORTGAGE TRUS 1 A1 144A VAR RT 04/25/2048 DD 05/01/18			1,337,506.790	1,351,816.50
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	446,000.00
ASB BANK LTD 144A 3.750% 06/14/2023 DD 06/14/18			629,000.000	643,461.16
ASCENA RETAIL 7/15 COV-LITE TLB			535,753.510	467,611.02
ASCEND LEARNING 6/17 TLB 0.000% 07/12/2024 DD 06/19/17			738,576.110	721,647.94
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 02/01/19			758,000.000	753,262.50
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			933,000.000	926,002.50
ASIAN DEVELOPMENT BANK 2.450% 01/17/2024			1,655,000.000	1,202,639.33

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

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ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			720,000.000	557,850.42
ASSOCIATED BANK NA/GREEN BAY W 3.500% 08/13/2021 DD 08/13/18			613,000.000	618,734.86
ASSURANT INC 4.200% 09/27/2023 DD 03/27/18			667,000.000	679,527.65
ASSUREDPARTNERS 9/17 COV-LITE TLB			624,953.750	603,861.56
ASTRAZENECA PLC 3.500% 08/17/2023 DD 08/17/18			1,930,000.000	1,968,688.14
ASURION 2/18 COV-LITE TLB 0.000% 11/03/2023 DD 02/20/18			886,907.480	881,923.06
ASURION 7/17 2ND LIEN TLB2			405,000.000	409,892.40
ASURION 7/17 TLB4			1,550,013.890	1,540,605.31
ASURION 7/18 B7 COV-LITE TLB			949,287.500	941,655.23
AT SECURITIES BV REGS VAR RT 12/31/2049			2,000,000.000	1,898,528.00
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			4,000,000.000	3,572,495.00
AT&T INC 3.200% 03/01/2022 DD 02/09/17			3,021,000.000	3,047,683.04
AT&T INC 3.400% 05/15/2025 DD 05/04/15			2,863,000.000	2,832,984.91
AT&T INC 4.350% 03/01/2029 DD 02/19/19			720,000.000	735,531.10
AT&T INC 5.150% 02/15/2050 DD 08/14/18			595,000.000	607,831.92
AT&T INC 5.150% 03/15/2042 DD 03/15/16			530,000.000	542,151.04
AT&T INC VAR RT 06/12/2024 DD 08/22/18			691,000.000	685,461.78
AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02			205,000.000	244,777.36
ATENTO LUXCO 1 SA 144A 6.125% 08/10/2022 DD 08/10/17			240,000.000	238,442.40
ATHENAHEALTH 1/19 TLB 0.000% 12/31/2022 DD 01/24/19			920,000.000	906,200.00
ATKORE 12/16 COVE-LITE TL			363,627.720	359,082.37
ATLANTIC BROADBAND 8/17 COV-LITE TL			823,775.000	811,121.81
ATLANTIC DEV LLC			568,488.680	660,627.97
ATOTECH ALPHA 2 BV 144A 8.750% 06/01/2023 DD 05/30/18			801,000.000	778,972.50
ATOTECH ALPHA 3 BV / ALPH 144A 6.250% 02/01/2025 DD 01/31/17			1,120,000.000	1,080,800.00
ATRIUM HOTEL PORTF ATRM A 144A VAR RT 006/15/2035 DD 06/19/18			3,843,000.000	3,833,601.56
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	165,582.53
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	906,216.80
AUSGRID FINANCE PTY LTD 144A 3.850% 05/01/2023 DD 05/01/18			1,271,000.000	1,298,845.07
AUTHENTIC BRANDS 9/17 2ND LIEN COV-LITE TL			498,313.990	490,839.28
AUTHENTIC BRANDS 9/17 COV-LITE TL			2,917,583.730	2,857,423.15
AUTONATION INC 3.500% 11/15/2024 DD 11/10/17			344,000.000	333,622.20
AVANTOR INC 144A 6.000% 10/01/2024 DD 10/02/17			1,497,000.000	1,553,137.50
AVANTOR INC 144A 9.000% 10/01/2025 DD 10/02/17			1,697,000.000	1,839,123.75
AVAYA 6/18 COV-LITE TLB			1,265,146.820	1,258,555.40
AVERY DENNISON CORP 1.250% 03/03/2025			765,000.000	864,735.42
AVIATION CAPITAL GROUP LL 144A 3.875% 05/01/2023 DD 05/01/18			424,000.000	425,302.01
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			1,694,000.000	1,626,240.00
AVIS BUDGET CAR RENTAL LLC / A 5.500% 04/01/2023 DD 04/03/13			320,000.000	322,400.00

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AVOLON GLENCAR VI			6,120,398.086	6,194,095.94
AVOLON HOLDINGS FUNDING L 144A 5.125% 10/01/2023 DD 09/17/18			941,000.000	957,467.50
AVOLON HOLDINGS FUNDING L 144A 5.250% 05/15/2024 DD 03/01/19			1,245,000.000	1,282,350.00
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2023 DD 03/12/18			1,617,000.000	1,661,467.50
AVOLON TLB BORROWER 1 (US) LLC TLB3			334,140.680	331,096.66
AXA EQUITABLE HOLDINGS INC 3.900% 04/20/2023 DD 10/20/18			255,000.000	261,235.76
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			841,000.000	842,051.25
AZURE POWER ENERGY LTD 144A 5.500% 11/03/2022 DD 08/03/17			200,000.000	196,452.00
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			1,324,000.000	1,320,690.00
B&G FOODS INC 5.250% 04/01/2025 DD 04/03/17			1,124,000.000	1,077,635.00
BA CREDIT CARD TRUST A1 A1 1.950% 08/15/2022 DD 03/30/17			2,700,000.000	2,683,422.81
BA CREDIT CARD TRUST A1 A1 2.700% 07/17/2023 DD 02/23/18			960,000.000	963,061.35
BAIDU INC 3.875% 09/29/2023 DD 03/29/18			1,575,000.000	1,607,348.93
BAIDU INC 4.375% 05/14/2024 DD 11/14/18			1,712,000.000	1,774,943.39
BAKER HUGHES A GE CO LLC / BAK 2.773% 12/15/2022 DD 12/11/17			82,000.000	81,465.53
BALL CORP 4.000% 11/15/2023 DD 05/16/13			2,970,000.000	2,992,275.00
BALL CORP 4.375% 12/15/2020 DD 12/14/15			334,000.000	339,477.60
BALL CORP 4.875% 03/15/2026 DD 03/09/18			1,705,000.000	1,756,150.00
BALL CORP 5.000% 03/15/2022 DD 03/09/12			1,045,000.000	1,084,187.50
BALL CORP 5.250% 07/01/2025 DD 06/25/15			2,610,000.000	2,743,762.50
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	903,571.29
BAMLL COMMERCIAL M DSNY A 144A VAR RT 09/15/2034 DD 11/06/18			1,990,000.000	1,980,013.58
BAMLL COMMERCIAL MO FL1 E 144A VAR RT 12/15/2031 DD 12/18/14			2,579,000.000	2,529,026.97
BAMLL RE-REMIC FRR5 C714 144A 0.000% 01/27/2047 DD 04/01/14			1,338,000.000	1,125,004.32
BAMLL RE-REMIC T LD11 AJB 144A VAR RT 06/17/2050 DD 07/01/16			1,870,000.000	785,400.00
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			4,992,700.750	3,245,255.49
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	2,599,584.31
BAMLL RE-REMIC TR FRR1 B2 144A 0.000% 05/26/2020 DD 01/01/13			1,167,000.000	1,059,052.50
BAMLL RE-REMIC TRU FRR3 B 144A 0.000% 06/26/2023 DD 08/01/13			2,297,428.000	1,430,148.93
BAMLL RE-REMIC TRU FRR8 C 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	435,961.45
BAMLL RE-REMIC TRU FRR8 D 144A VAR RT 11/26/2047 DD 11/01/14			655,877.000	391,886.51
BAMLL RE-REMIC TRU FRR8 E 144A 0.000% 11/26/2047 DD 11/01/14			655,877.000	301,703.42
BAMLL TRUST 2011-F FSHN A 144A 4.420% 07/11/2033 DD 07/01/11			320,000.000	328,514.69
BAMLL TRUST 2011-F FSHN B 144A 4.769% 07/11/2033 DD 07/01/11			1,000,000.000	1,025,387.80
BAMLL TRUST 2011-F FSHN C 144A 5.118% 07/11/2033 DD 07/01/11			500,000.000	513,075.25
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			1,140,000.000	319,949.44
BANCO DEL ESTADO DE CHILE 144A 2.668% 01/08/2021 DD 01/08/18			2,943,000.000	2,906,241.93
BANCO SANTANDER SA 3.848% 04/12/2023 DD 04/12/18			504,000.000	508,291.89
BANCORP COMMERCIAL CRE5 A 144A VAR RT 03/15/2036 DD 03/28/19			943,000.000	943,000.00

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BANCORP COMMERCIAL CRE5 E 144A VAR RT 03/15/2036 DD 03/28/19			2,683,000.000	2,683,000.00
BANCORP COMMERCIAL CRE5 F 144A VAR RT 03/15/2036 DD 03/28/19			1,301,000.000	1,303,422.46
BANK OF AMERICA CORP 4.000% 01/22/2025 DD 01/22/15			2,753,000.000	2,807,603.85
BANK OF AMERICA CORP VAR RT 02/07/2030 DD 02/07/19			1,350,000.000	1,375,971.26
BANK OF AMERICA CORP VAR RT 03/05/2024 DD 03/05/18			2,310,000.000	2,345,837.94
BANK OF AMERICA CORP VAR RT 03/15/2025 DD 03/15/19			6,286,000.000	6,348,565.69
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19			485,000.000	499,052.25
BANK OF AMERICA CORP VAR RT 04/24/2023 DD 04/24/17			185,000.000	184,434.10
BANK OF AMERICA CORP VAR RT 05/17/2022 DD 05/17/18			3,348,000.000	3,387,196.38
BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18			415,000.000	432,108.99
BANK OF AMERICA CORP VAR RT 10/01/2021 DD 09/18/17			2,677,000.000	2,652,101.33
BANK OF AMERICA CORP VAR RT 12/20/2023 DD 12/20/17			4,859,000.000	4,839,649.96
BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17			505,000.000	493,813.75
BANK OF IRELAND GROUP PLC 144A 4.500% 11/25/2023 DD 09/25/18			1,004,000.000	1,020,346.13
BANK OF MONTREAL 1.900% 08/27/2021 DD 08/29/16			140,000.000	137,566.63
BANK OF MONTREAL 2.900% 03/26/2022 DD 03/26/19			5,853,000.000	5,858,733.78
BANK OF MONTREAL 3.300% 02/05/2024 DD 02/05/19			789,000.000	796,889.72
BANK OF MONTREAL VAR RT 10/05/2028 DD 10/05/18			1,510,000.000	1,543,419.07
BARCLAYS BANK PLC 144A 10.179% 06/12/2021 DD 06/12/09			1,710,000.000	1,935,716.63
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 03/15/2023 DD 05/23/17			3,750,000.000	3,755,367.38
BARCLAYS DRYROCK ISSUANCE 1 A VAR RT 07/15/2024 DD 09/21/18			453,000.000	451,952.07
BARCLAYS DRYROCK ISSUANCE 2 A VAR RT 05/15/2023 DD 07/31/17			3,750,000.000	3,754,360.50
BARCLAYS DRYROCK ISSUANCE 3 A 2.410% 07/15/2022 DD 09/18/14			1,214,000.000	1,212,339.12
BARCLAYS PLC VAR RT 05/16/2024 DD 05/16/18			2,633,000.000	2,662,138.52
BARRACUDA NETWORKS 1/18 2ND 0.000% 01/09/2026 DD 01/03/18			395,000.000	390,062.50
BARRACUDA NETWORKS 1/18 TLB 0.000% 01/10/2025 DD 01/03/18			764,225.000	757,301.13
BASS PRO SHOPS 11/16 COV-LITE 0.000% 09/25/2024 DD 10/26/16			1,233,553.400	1,203,948.12
BAT CAPITAL CORP 3.222% 08/15/2024 DD 08/15/18			3,511,000.000	3,432,916.86
BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18			500,000.000	447,370.11
BAUSCH HEALTH AMERICAS IN 144A 8.500% 01/31/2027 DD 06/01/18			817,000.000	866,020.00
BAUSCH HEALTH AMERICAS IN 144A 9.250% 04/01/2026 DD 03/26/18			1,955,000.000	2,139,356.50
BAUSCH HEALTH COS INC 144A 5.500% 03/01/2023 DD 01/30/15			128,000.000	128,640.00
BAUSCH HEALTH COS INC 144A 5.500% 11/01/2025 DD 10/17/17			1,770,000.000	1,807,612.50
BAUSCH HEALTH COS INC 144A 5.875% 05/15/2023 DD 03/27/15			3,759,000.000	3,805,987.50
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			1,047,000.000	1,036,530.00
BAUSCH HEALTH COS INC 144A 7.000% 03/15/2024 DD 03/21/17			461,000.000	487,738.00
BAUSCH HEALTH COS INC 144A 9.000% 12/15/2025 DD 12/18/17			143,000.000	155,340.90
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	130,017.70
BAYER US FINANCE II LLC 144A 2.750% 07/15/2021 DD 07/15/18			529,000.000	520,150.88

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Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAYER US FINANCE II LLC 144A 3.500% 06/25/2021 DD 06/25/18			556,000.000	558,227.81
BAYER US FINANCE II LLC 144A 3.875% 12/15/2023 DD 06/25/18			1,221,000.000	1,230,244.23
BAYER US FINANCE II LLC 144A 4.375% 12/15/2028 DD 06/25/18			570,000.000	565,970.80
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18			885,000.000	826,533.82
BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18			395,000.000	371,101.56
BAYER US FINANCE II LLC 144A 5.500% 08/15/2025 DD 02/15/18			417,000.000	434,366.24
BAYER US FINANCE II LLC 144A VAR RT 12/15/2023 DD 06/25/18			500,000.000	492,655.00
BAYVIEW OPPORTUNIT RN1 A1 144A VAR RT 02/28/2034 DD 02/28/19			2,270,000.000	2,289,784.87
BAYVIEW OPPORTUNIT RN2 A1 144A VAR RT 03/28/2034 DD 03/28/19			1,060,000.000	1,060,000.00
BB&T CORP 3.050% 06/20/2022 DD 03/18/19			5,453,000.000	5,484,800.92
BB-UBS TRUST TFT B 144A VAR RT 06/05/2030 DD 12/01/12			600,000.000	588,779.94
BBCMS 2017-DELCO MO DELCO A 144A VAR RT 08/15/2036 DD 08/29/17			603,000.000	600,063.81
BBCMS 2018-TALL MO TALL A 144A VAR RT 03/15/2037 DD 03/28/18			3,875,000.000	3,838,590.11
BBCMS 2018-TALL MO TALL C 144A VAR RT 03/15/2037 DD 03/28/18			890,000.000	882,750.86
BBCMS 2018-TALL MO TALL E 144A VAR RT 03/15/2037 DD 03/28/18			780,000.000	776,575.57
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			936,300.300	940,756.15
BBCMS TRUST 2015-V VFM A1 144A 2.466% 03/10/2036 DD 03/06/15			217,474.110	212,106.95
BBCMS TRUST 2018- BXH XCP 144A 0.141% 10/15/2037 DD 10/24/18			91,580,000.000	69,600.80
BBCMS TRUST 2018-BX BXH A 144A VAR RT 10/15/2037 DD 10/24/18			7,507,000.000	7,450,571.38
BBCMS TRUST 2018-RR RRI F 144A VAR RT 002/15/2033 DD 02/27/18			2,296,000.000	2,307,511.45
BBCMS TRUST 2018-RR RRI G 144A VAR RT 002/15/2033 DD 02/27/18			1,651,000.000	1,659,255.00
BBVA BANCOMER SA/TEXAS 144A 6.500% 03/10/2021 DD 03/10/11			150,000.000	157,350.00
BCAP LLC 2009-RR7 RR7 1A1 144A VAR RT 12/26/2046 DD 07/01/09			19,304,887.540	559,108.15
BCRR 2014-FRR1 FRR1 C716 144A 0.000% 08/26/2047 DD 10/01/14			1,651,000.000	1,300,162.50
BDS 2019-FL3 LTD FL3 A 144A VAR RT 12/15/2035 DD 02/08/19			676,000.000	676,000.00
BEACON ROOFING SUPPLY INC 144A 4.875% 11/01/2025 DD 10/25/17			2,342,000.000	2,213,190.00
BEACON ROOFING SUPPLY INC 6.375% 10/01/2023 DD 04/01/16			1,050,000.000	1,092,000.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	706,800.00
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04			406,261.560	408,329.56
BEAR STEARNS DEUT AFR1 A2 144A 5.008% 09/15/2027 DD 06/15/05			151,836.730	153,010.34
BECTON DICKINSON AND CO 3.700% 06/06/2027 DD 06/06/17			450,000.000	448,269.00
BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17			270,000.000	282,766.57
BECTON DICKINSON AND CO VAR RT 12/29/2020 DD 03/01/18			1,210,000.000	1,210,111.03
BELFOR 2/19 TLB			785,000.000	790,887.50
BELRON 10/17 USD COV-LITE TLB			508,562.500	502,205.47
BENEFIT STREET PA IVA A1R 144A VAR RT 01/20/2029 DD 12/22/16			1,000,000.000	1,000,439.60
BENEFIT STREET PAR VIA DR 144A VAR RT 10/18/2029 DD 09/14/17			1,000,000.000	983,200.00
BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18			500,000.000	518,036.69
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19			1,265,000.000	1,324,090.05

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BERMUDA GOVERNMENT INTERN 144A 4.138% 01/03/2023 DD 07/03/12			540,000.000	550,125.00
BERMUDA GOVERNMENT INTERN 144A 4.854% 02/06/2024 DD 08/06/13			462,000.000	488,620.44
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			2,003,000.000	2,036,149.65
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			179,000.000	181,685.00
BERRY PLASTICS 5/18 COV-LITE TLS			129,626.940	129,117.51
BERRY PLASTICS 5/18 COV-LITE TLT			101,926.000	101,480.58
BIG RIVER STEEL 8/17 TLB			197,282.000	197,775.21
BIG RIVER STEEL LLC / BRS 144A 7.250% 09/01/2025 DD 08/23/17			1,159,000.000	1,211,502.70
BISON MIDSTREAM 5/18 TLB			646,212.500	611,963.24
BJ'S WHOLESALE CLUB 1/17 0.000% 02/03/2024 DD 01/17/17			2,142,709.770	2,135,167.43
BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18			240,000.000	247,372.53
BLOCK COMMUNICATIONS INC 144A 6.875% 02/15/2025 DD 02/16/17			1,375,000.000	1,424,843.75
BLOUNT 9/18 COV-LITE TLB 0.000% 04/12/2023 DD 09/13/18			620,320.310	619,284.38
BLUE CUBE SPINCO LLC 9.750% 10/15/2023 DD 04/15/16			155,000.000	172,437.50
BLUEMOUNTAIN CLO 2 1A A1R 144A VAR RT 01/20/2029 DD 12/16/16			1,052,000.000	1,052,560.40
BLUEMOUNTAIN CLO 2 2A AR2 144A VAR RT 11/20/2028 DD 11/20/18			1,160,000.000	1,155,580.17
BMW FINANCE NV REGS 1.000% 11/14/2024			520,000.000	597,278.02
BMW FLOORPLAN MASTER 1 A2 144A VAR RT 05/15/2023 DD 06/12/18			1,158,000.000	1,157,730.88
BNG BANK NV REGS 0.250% 02/22/2023			785,000.000	896,746.06
BNG BANK NV REGS 0.250% 06/07/2024			780,000.000	890,195.25
BNYM-M DB SL INT CREDIT BIF			1,765,868.339	679,289,930.99
BOEING CO/THE 2.600% 10/30/2025 DD 10/29/15			1,200,000.000	1,169,808.19
BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14			386,000.000	389,377.50
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13			1,416,000.000	1,435,470.00
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15			250,000.000	257,187.50
BOMBARDIER INC 144A 7.500% 12/01/2024 DD 11/27/17			897,000.000	931,758.75
BOMBARDIER INC 144A 7.875% 04/15/2027 DD 03/07/19			176,000.000	181,552.80
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			1,573,000.000	1,738,165.00
BORAL FINANCE PTY LTD 144A 3.000% 11/01/2022 DD 11/01/17			259,000.000	253,916.00
BOSTON SCIENTIFIC CORP 3.450% 03/01/2024 DD 02/25/19			2,335,000.000	2,377,050.92
BOYD 8/18 COV-LITE TLB			764,750.000	734,794.74
BOYD GAMING 3/17 COV-LITE TLB			848,486.330	840,272.98
BOYD GAMING CORP 6.000% 08/15/2026 DD 06/25/18			280,000.000	287,000.00
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			730,000.000	755,550.00
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15			577,000.000	599,358.75
BOYNE USA INC 144A 7.250% 05/01/2025 DD 04/11/18			405,000.000	433,350.00
BRAND ENERGY 6/17 COV-LITE TL			1,750,980.170	1,673,884.51
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021			22,400,000.000	6,156,417.00
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			29,495,000.000	8,205,175.99

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BRAZILIAN GOVERNMENT INTERNATI	4.500% 05/30/2029 DD 03/28/19		2,380,000.000	2,335,993.80
BRICKMAN GROUP/BRIGHTVIEW LANDSCAPES	8/18 COV-LITE TLB		1,794,450.000	1,780,237.95
BRITISH TELECOMMUNICATIONS PLC	4.500% 12/04/2023 DD 12/04/18		385,000.000	402,622.63
BRIXMOR OPERATING PARTNERSHIP	3.250% 09/15/2023 DD 08/24/16		527,000.000	521,372.58
BRIXMOR OPERATING PARTNERSHIP	3.875% 08/15/2022 DD 08/10/15		158,000.000	160,158.97
BROADCOM CORP / BROADCOM CAYMA	2.650% 01/15/2023 DD 10/17/17		1,036,000.000	1,008,526.99
BROADCOM CORP / BROADCOM CAYMA	3.000% 01/15/2022 DD 01/15/18		2,599,000.000	2,586,426.90
BROADCOM CORP / BROADCOM CAYMA	3.625% 01/15/2024 DD 01/15/18		465,000.000	463,804.24
BROADCOM CORP / BROADCOM CAYMA	3.875% 01/15/2027 DD 01/15/18		585,000.000	558,864.79
BROADCOM/AVAGO	11/18 TLA3		610,000.000	604,406.30
BROOKFIELD RESIDENTIAL PR 144A	6.500% 12/15/2020 DD 12/14/12		974,000.000	974,000.00
BUCKEYE PARTNERS LP VAR RT	01/22/2078 DD 01/22/18		880,000.000	781,000.00
BURGER KING	2/17 COV-LITE TLB3		1,561,492.050	1,535,461.98
BURLINGTON NORTHERN SANTA FE L	7.000% 12/15/2025 DD 12/11/95		355,000.000	438,465.72
BUSINESS JET SECURITI 1 C 144A	7.748% 02/15/2033 DD 02/28/18		1,141,880.887	1,164,599.52
BWAY	3/17 TLB		1,234,085.510	1,202,307.81
BWX TECHNOLOGIES INC 144A	5.375% 07/15/2026 DD 05/24/18		221,000.000	224,315.00
BX COMMERCIAL MORT BIOA D 144A	VAR RT 03/15/2037 DD 03/15/18		395,000.000	394,005.43
BX TRUST 2017-SLCT SLCT D 144A	VAR RT 07/15/2034 DD 08/15/17		720,800.000	720,339.84
BXP TRUST 2017-GM GM A 144A	3.379% 06/13/2039 DD 06/01/17		1,750,000.000	1,777,322.05
CA INC	3.600% 08/01/2020 DD 08/04/15		2,675,000.000	2,687,384.00
CABELA'S CREDIT CARD MAST 1 A1	1.780% 06/15/2022 DD 06/29/16		1,155,000.000	1,152,624.75
CABLE & WIRELESS	2/18 TLB4 0.000% 01/30/2026 DD 02/02/18		1,070,000.000	1,065,324.10
CABLE ONE	4/17 COV-LITE TLB		167,450.000	166,718.24
CABLEVISION SYSTEMS	3/17 TLB 0.000% 07/17/2025 DD 03/09/17		392,152.620	380,458.63
CACHE LOGISTICS TRUST REGS	VAR RT 12/31/2049		750,000.000	545,808.42
CADE FUNDING LP SERIES 3			1,711,468.950	1,894,425.05
CAESARS ENTERTAINMENT	0.000% 12/20/2024 DD 11/30/17		501,136.370	491,740.06
CAESARS PALACE LAS VICI A 144A	3.531% 10/15/2034 DD 11/01/17		3,630,000.000	3,703,564.85
CAESARS PALACE LAS VICI B 144A	3.835% 10/15/2034 DD 11/01/17		5,599,000.000	5,727,597.83
CAESARS PALACE LAS VICI C 144A	4.138% 10/15/2034 DD 11/01/17		1,863,000.000	1,913,262.24
CAESARS PALACE LAS VICI E 144A	VAR RT 10/15/2034 DD 11/01/17		1,895,000.000	1,917,256.02
CAESARS PALACE LAS VICI F 144A	VAR RT 10/15/2034 DD 11/01/17		20,000.000	19,821.78
CAESARS RESORT	12/17 COV-LITE TL		638,050.000	628,932.27
CAESARS RESORT COLLECTION 144A	5.250% 10/15/2025 DD 10/16/17		663,000.000	638,548.56
CALFRAC HOLDINGS LP 144A	8.500% 06/15/2026 DD 05/30/18		580,000.000	449,500.00
CALIFORNIA RESOURCES CORP 144A	8.000% 12/15/2022 DD 12/15/15		415,000.000	325,899.50
CALIFORNIA ST	7.300% 10/01/2039 DD 10/15/09		40,000.000	57,881.20
CALIFORNIA ST	7.350% 11/01/2039 DD 11/10/09		275,000.000	400,273.50

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CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09			300,000.000	455,616.00
CALIFORNIA ST 7.625% 03/01/2040 DD 04/01/10			145,000.000	219,628.60
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			297,000.000	298,485.00
CALLON PETROLEUM CO 6.375% 07/01/2026 DD 06/07/18			2,488,000.000	2,494,220.00
CALPINE 5/15 B5 COV-LITE TL			900,459.620	890,797.69
CALPINE CORP 144A 5.250% 06/01/2026 DD 05/31/16			1,137,000.000	1,131,315.00
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			717,000.000	712,518.75
CALUMET SPECIALTY PRODUCTS PAR 6.500% 04/15/2021 DD 04/15/15			515,000.000	504,700.00
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13			205,000.000	189,625.00
CAMELOT FINANCE SA 144A 7.875% 10/15/2024 DD 10/03/16			1,736,000.000	1,831,480.00
CAMPING WORLD 11/16 COV-LITE TLB			1,879,583.350	1,687,395.95
CANADA HOUSING TRUST NO 1 2.350% 15-JUN-2023			3,470,000.000	2,649,766.23
CANADIAN NATURAL RESOURCES LTD 3.850% 06/01/2027 DD 05/30/17			3,350,000.000	3,358,474.50
CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07			515,000.000	620,557.90
CANADIAN PACIFIC RR CO 9.450% 08/01/2021 DD 07/25/91			742,000.000	847,782.96
CAPITAL AUTO RECEIVA 1 A2 144A 1.760% 06/22/2020 DD 10/27/17			25,553.000	25,536.39
CAPITAL AUTO RECEIVA 1 A3 144A 2.790% 01/20/2022 DD 03/21/18			3,755,000.000	3,756,143.40
CAPITAL AUTO RECEIVA 2 A2 144A 3.020% 02/22/2021 DD 10/31/18			1,969,000.000	1,971,895.61
CAPITAL AUTO RECEIVA 2 A3 144A 3.270% 06/20/2023 DD 10/31/18			839,000.000	842,660.30
CAPITAL ONE BANK USA NA 3.375% 02/15/2023 DD 02/11/13			285,000.000	284,768.04
CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17			260,000.000	255,750.38
CAPITAL ONE FINANCIAL CORP 3.900% 01/29/2024 DD 01/29/19			4,485,000.000	4,585,042.68
CAPITAL ONE MULTI-ASSET A1 A1 2.000% 01/17/2023 DD 03/27/17			4,797,000.000	4,769,822.12
CAPITAL ONE MULTI-ASSET A4 A4 1.330% 06/15/2022 DD 08/25/16			5,515,000.000	5,489,097.15
CAPITAL ONE MULTI-ASSET A4 A4 1.990% 07/17/2023 DD 10/10/17			10,104,000.000	10,019,660.91
CAPITAL ONE MULTI-ASSET A5 A5 VAR RT 07/15/2027 DD 10/10/17			2,000,000.000	2,004,997.60
CAPITAL ONE MULTI-ASSET A6 A6 2.290% 07/15/2025 DD 10/10/17			2,647,000.000	2,623,024.80
CARMAX AUTO OWNER TRUST 2 1 A4 3.260% 08/15/2024 DD 01/23/19			2,630,000.000	2,677,683.74
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			2,755,000.000	2,710,231.25
CASCADE FUND S 4 LLC			844,316.100	902,618.89
CATALENT PHARMA SOLUTIONS 144A 4.875% 01/15/2026 DD 10/18/17			477,000.000	472,230.00
CATALINA MARKETING 12/18 ROLL DIP PIK TL			98,800.280	94,326.28
CATALINA MARKETING 2/19 0.000% 02/15/2023 DD 02/19/19			154,920.690	136,330.21
CATALINA MARKETING 2/19 0.000% 08/15/2023 DD 02/19/19			125,886.080	92,526.27
CATALINA MARKETING 2/19 COMMON STOCK EQUITY			1,706.000	341.20
CATALINE MARKETING 12/18 DIP EXIT DELAYED TL			33,280.330	32,448.32
CBS RADIO 3/17 TLB1 0.000% 11/18/2024 DD 02/23/17			546,576.560	530,725.84
CCO HOLDINGS LLC / CCO HO 144A 5.000% 02/01/2028 DD 08/08/17			2,770,000.000	2,731,635.50
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			3,769,000.000	3,792,556.25

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CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			109,000.000	112,542.50
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	140,420.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			2,401,000.000	2,512,046.25
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			895,000.000	935,373.45
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			561,000.000	582,205.80
CCO HOLDINGS LLC / CCO HOLDING 5.250% 03/15/2021 DD 09/15/13			782,000.000	785,425.16
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			1,945,000.000	1,981,468.75
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13			3,317,000.000	3,404,071.25
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			224,600.554	138,910.35
CDK GLOBAL INC 4.875% 06/01/2027 DD 12/01/17			1,513,000.000	1,511,108.75
CDW 8/16 TL			203,395.130	202,886.64
CEDAR FAIR LP / CANADA'S WONDE 5.375% 06/01/2024 DD 12/01/14			580,000.000	592,290.20
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			184,000.000	190,411.90
CELESTICA 6/18 COV-LITE TLB			705,862.500	684,686.63
CELGENE CORP 3.875% 08/15/2025 DD 08/12/15			815,000.000	833,336.79
CEMIG GERACAO E TRANSMISS 144A 9.250% 12/05/2024 DD 12/05/17			400,000.000	433,500.00
GENOVUS ENERGY INC 5.700% 10/15/2019 DD 04/15/10			205,000.000	207,933.62
CENTENE CORP 144A 5.375% 06/01/2026 DD 05/23/18			2,038,000.000	2,127,162.50
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			877,000.000	894,540.00
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14			320,000.000	325,600.00
CENTENE CORP 5.625% 02/15/2021 DD 02/11/16			1,647,000.000	1,671,705.00
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			845,000.000	885,391.00
CENTENNIAL RESOURCE PRODU 144A 5.375% 01/15/2026 DD 11/30/17			1,333,000.000	1,278,013.75
CENTENNIAL RESOURCE PRODU 144A 6.875% 04/01/2027 DD 03/15/19			791,000.000	798,751.80
CENTERLINE REIT INC RR3 B 144A 5.040% 09/21/2045 DD 09/01/04			1,081,344.920	1,064,962.54
CENTERPOINT ENERGY INC 3.600% 11/01/2021 DD 10/05/18			1,755,000.000	1,780,958.15
CENTERPOINT ENERGY INC 3.850% 02/01/2024 DD 10/05/18			460,000.000	469,105.06
CENTERPOINT ENERGY INC 4.250% 11/01/2028 DD 10/05/18			1,120,000.000	1,158,308.75
CENTERPOINT ENERGY INC VAR RT 12/31/2049 DD 08/22/18			1,645,000.000	1,671,731.25
CENTURY ALUMINUM CO 144A 7.500% 06/01/2021 DD 06/04/13			348,000.000	349,740.00
CENTURY COMMUNITIES INC 6.875% 05/15/2022 DD 11/15/14			256,000.000	260,480.00
CENTURYLINK 5/17 COV-LITE TLB			2,999,700.000	2,937,846.19
CENTURYLINK 5/17 TLA			904,630.960	901,618.54
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	467,302.50
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			1,311,000.000	1,335,581.25
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11			700,000.000	728,875.00
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			1,803,000.000	1,906,672.50
CF BLACKROCK EX US SUPERFUND B FD			14,802,206.410	439,166,484.35
CGMS COMMERCIAL MO MDRA D 144A VAR RT 07/10/2030 DD 07/01/17			254,000.000	236,269.28

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CGMS COMMERCIAL MO MDRA E 144A VAR RT 07/10/2030 DD 07/01/17			937,000.000	816,407.16
CGRBS COMMERCIAL M VN05 A 144A 3.369% 03/13/2035 DD 03/01/13			2,000,000.000	2,042,656.40
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			1,355,000.000	1,338,062.50
CHARTER COMM OPERATING 12/17 TLA2			1,091,949.000	1,074,663.45
CHARTER COMM OPERATING 12/17 TLB			141,262.280	140,202.81
CHARTER COMMUNICATIONS OPERATI 4.500% 02/01/2024 DD 07/03/18			550,000.000	572,060.63
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18			1,640,000.000	1,713,120.81
CHARTER COMMUNICATIONS OPERATI VAR RT 02/01/2024 DD 07/03/18			589,000.000	589,004.79
CHASE ISSUANCE TRUST A1 A1 VAR RT 04/17/2023 DD 05/10/18			2,000,000.000	1,998,802.80
CHASE ISSUANCE TRUST A5 A5 VAR RT 04/15/2021 DD 05/14/14			3,750,000.000	3,750,534.75
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			319,000.000	329,794.96
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			1,115,000.000	1,173,537.50
CHENIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17			1,853,000.000	1,943,333.75
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			75,000.000	84,660.00
CHENIERE ENERGY PARTNERS 144A 5.625% 10/01/2026 DD 09/11/18			1,268,000.000	1,299,700.00
CHESAPEAKE ENERGY CORP 144A 8.000% 03/15/2026 DD 04/03/19			1,710,440.500	1,745,299.28
CHESAPEAKE ENERGY CORP 7.500% 10/01/2026 DD 09/27/18			1,353,000.000	1,329,051.90
CHESAPEAKE ENERGY CORP 8.000% 06/15/2027 DD 12/15/17			2,630,000.000	2,590,550.00
CHESAPEAKE FUNDING 1A A1 144A 2.110% 03/15/2028 DD 03/30/16			665,073.770	664,095.38
CHESAPEAKE FUNDING 2A A1 144A 1.880% 06/15/2028 DD 06/22/16			726,260.520	723,805.18
CHG HEALTHCARE 12/17 COV-LITE TLB			629,101.010	625,055.89
CHICAGO IL 5.432% 01/01/2042 DD 05/30/12			135,000.000	126,330.30
CHICAGO IL 6.314% 01/01/2044 DD 03/24/14			130,000.000	131,947.40
CHICAGO IL 7.375% 01/01/2033 DD 07/21/15			150,000.000	167,308.50
CHRYSLER CAPITAL AUT BA R 144A 0.000% 09/15/2023 DD 11/04/16			1,681.000	641,166.34
CHS/COMMUNITY HEALTH SYST 144A 8.000% 03/15/2026 DD 03/06/19			460,000.000	441,600.00
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			1,262,000.000	1,187,415.80
CHT 2017-COSMO MOR CSMO A 144A VAR RT 11/15/2036 DD 12/15/17			7,678,000.000	7,672,537.10
CHT 2017-COSMO MOR CSMO B 144A VAR RT 11/15/2036 DD 12/15/17			400,000.000	399,495.76
CHUBB INA HOLDINGS INC 2.300% 11/03/2020 DD 11/03/15			675,000.000	671,649.02
CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15			300,000.000	302,594.94
CHURCH RANCH LLC 10.278% 07/15/2041 DD 07/01/16			819,731.410	1,734,085.16
CIFC FUNDING 2015-I 4A DR 144A VAR RT 10/20/2027 DD 01/22/19			1,000,000.000	990,000.00
CIFC FUNDING 2016-I 1A A 144A VAR RT 10/21/2028 DD 12/21/16			500,000.000	500,290.10
CIGNA CORP 144A 3.200% 09/17/2020 DD 09/17/18			1,275,000.000	1,281,872.72
CIGNA CORP 144A 3.400% 09/17/2021 DD 09/17/18			4,253,000.000	4,296,247.78
CIGNA CORP 144A 4.125% 11/15/2025 DD 09/17/18			2,523,000.000	2,611,261.60
CIGNA CORP 144A VAR RT 03/17/2020 DD 09/17/18			80,000.000	79,928.39
CIGNA HOLDING CO 3.875% 10/15/2047 DD 09/14/17			1,710,000.000	1,519,760.62

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIMPRESS NV 144A 7.000% 06/15/2026 DD 06/15/18			985,000.000	948,062.50
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12			1,535,000.000	1,558,025.00
CINEWORLD 2/18 (USD) COV-LITE 0.000% 02/28/2025 DD 01/18/18			1,154,787.410	1,126,587.50
CIRQUE DU SOLEIL 6/17 TL			1,371,858.750	1,256,389.40
CISION US 8/17 (USD) COV-LITE TL			1,105,786.200	1,095,767.78
CIT GROUP INC 4.125% 03/09/2021 DD 03/09/18			341,000.000	345,262.50
CIT GROUP INC 4.750% 02/16/2024 DD 08/17/18			418,000.000	433,675.00
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			57,000.000	59,351.25
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	6,978.69
CITIBANK CREDIT CARD ISS A1 A1 2.490% 01/20/2023 DD 01/31/18			1,375,000.000	1,373,011.33
CITIBANK CREDIT CARD ISS A1 A1 2.880% 01/23/2023 DD 01/24/14			3,750,000.000	3,770,970.75
CITIBANK CREDIT CARD ISS A2 A2 VAR RT 01/20/2025 DD 02/01/18			2,500,000.000	2,496,502.50
CITIBANK CREDIT CARD ISS A3 A3 1.920% 04/07/2022 DD 04/11/17			4,072,000.000	4,044,073.82
CITIBANK CREDIT CARD ISS A7 A7 VAR RT 08/08/2024 DD 08/08/17			3,000,000.000	3,002,997.00
CITIBANK NA VAR RT 02/19/2022 DD 02/19/19			5,115,000.000	5,135,470.69
CITIGROUP COMMERCIAL 375P A 144A 3.251% 05/10/2035 DD 05/01/13			2,575,000.000	2,605,260.37
CITIGROUP COMMERCIAL 375P C 144A VAR RT 05/10/2035 DD 05/01/13			2,425,000.000	2,429,277.22
CITIGROUP COMMERCIAL GC15 F 144A VAR RT 09/10/2046 DD 09/01/13			622,000.000	495,609.60
CITIGROUP COMMERCIAL GC15 G 144A VAR RT 09/10/2046 DD 09/01/13			1,538,095.843	566,480.70
CITIGROUP COMMERCIAL GC21 D 144A VAR RT 05/10/2047 DD 05/01/14			2,398,000.000	2,258,786.27
CITIGROUP COMMERCIAL GC21 E 144A VAR RT 05/10/2047 DD 05/01/14			2,083,000.000	1,637,099.06
CITIGROUP COMMERCIAL GC23 E 144A VAR RT 07/10/2047 DD 08/01/14			1,324,000.000	994,691.94
CITIGROUP COMMERCIAL GC29 E 144A VAR RT 04/10/2048 DD 04/01/15			5,082,000.000	4,057,058.17
CITIGROUP COMMERCIAL GC29 F 144A VAR RT 04/10/2048 DD 04/01/15			2,374,000.000	1,736,490.79
CITIGROUP COMMERCIAL M GC33 A4 3.778% 09/10/2058 DD 09/01/15			228,000.000	237,376.27
CITIGROUP COMMERCIAL MOR P6 A5 VAR RT 12/10/2049 DD 12/01/16			1,000,000.000	1,038,892.20
CITIGROUP COMMERCIAL P3 E 144A VAR RT 04/15/2049 DD 04/01/16			579,000.000	465,674.06
CITIGROUP COMMERCIAL P3 F 144A VAR RT 04/15/2049 DD 04/01/16			380,000.000	245,075.31
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	578,768.58
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15			4,512,000.000	4,635,789.92
CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18			1,305,000.000	1,399,064.54
CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03			130,000.000	151,924.54
CITIGROUP INC 8.500% 05/22/2019 DD 05/22/09			388,000.000	391,065.20
CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18			425,000.000	413,567.08
CITIGROUP INC VAR RT 07/24/2023 DD 07/24/17			4,606,000.000	4,576,621.37
CITIGROUP INC VAR RT 10/27/2022 DD 10/27/17			1,307,000.000	1,301,964.24
CITRIX SYSTEMS INC 4.500% 12/01/2027 DD 11/15/17			890,000.000	875,789.93
CLEAN HARBORS 6/17 COV-LITE TL 0.000% 06/28/2024 DD 06/14/17			766,350.000	763,667.78

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : REVISED

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CLEAR CHANNEL WORLDWIDE H 144A 9.250% 02/15/2024 DD 02/12/19			2,336,000.000	2,476,160.00
CLEARWAY ENERGY OPERATING 144A 5.750% 10/15/2025 DD 10/01/18			1,055,000.000	1,058,956.25
CLEARWAY ENERGY OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			662,000.000	630,555.00
CLEARWAY ENERGY OPERATING LLC 5.375% 08/15/2024 DD 02/15/15			1,601,000.000	1,596,997.50
CLNS TRUST 2017-IK IKPR B 144A VAR RT 06/11/2032 DD 06/06/17			775,000.000	772,073.13
CNAC HK FINBRIDGE CO LTD REGS 3.500% 07/19/2022			770,000.000	769,728.19
CNAC HK FINBRIDGE CO LTD REGS 4.125% 03/14/2021			1,163,000.000	1,178,866.81
CNH INDUSTRIAL CAPITAL LLC 4.200% 01/15/2024 DD 08/14/18			509,000.000	522,395.54
CNH INDUSTRIAL CAPITAL LLC 4.375% 04/05/2022 DD 04/10/17			926,000.000	949,705.60
CNH INDUSTRIAL CAPITAL LLC 4.875% 04/01/2021 DD 03/17/16			682,000.000	700,755.00
CNH INDUSTRIAL NV 4.500% 08/15/2023 DD 08/18/16			1,021,000.000	1,059,287.50
CNO FINANCIAL GROUP INC 4.500% 05/30/2020 DD 05/19/15			62,000.000	62,310.00
CNOOC CURTIS FUNDING NO 1 144A 4.500% 10/03/2023 DD 10/03/13			1,941,000.000	2,038,678.89
CNX RESOURCES CORP 5.875% 04/15/2022 DD 10/15/14			333,000.000	332,167.50
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06			1,093,698.292	864,494.57
COBALT CMBS COMMERCIAL MO C2 C VAR RT 04/15/2047 DD 04/01/07			2,009,000.000	1,976,353.75
COINMACH 6/17 COV-LITE TLB1			1,295,275.020	1,257,388.22
COINSTAR FUNDING LL 1A A2 144A 5.216% 04/25/2047 DD 05/12/17			2,377,650.000	2,422,190.75
COLD STORAGE TRUST ICE3 A 144A VAR RT 04/15/2036 DD 04/28/17			2,527,000.000	2,527,020.72
COLFAX 12/18 TLA2			280,805.000	279,049.97
COLFAX CORP 144A 6.000% 02/15/2024 DD 02/05/19			271,000.000	282,178.75
COLFAX CORP 144A 6.375% 02/15/2026 DD 02/05/19			325,000.000	345,920.25
COLOMBIA GOVERNMENT INTERNATIO 4.000% 02/26/2024 DD 09/26/13			1,650,000.000	1,701,166.50
COLOMBIA GOVERNMENT INTERNATIO 4.500% 01/28/2026 DD 09/28/15			2,225,000.000	2,345,150.00
COLOMBIAN TES 11.000% 07/24/2020			5,317,900,000.000	1,802,278.62
COLOMBIAN TES 7.000% 05/04/2022			7,423,000,000.000	2,442,271.02
COLOMBIAN TES 7.000% 09/11/2019			3,869,000,000.000	1,228,255.33
COLT 2018-2 MORTGAGE 2 A1 144A VAR RT 07/27/2048 DD 05/01/18			765,592.320	768,449.51
COLUMBIA CENT CLO 27A A2A 144A VAR RT 10/25/2028 DD 10/25/18			500,000.000	495,069.96
COLUMBUS MCKINNON 2/18 TLB			883,586.740	880,273.29
COMCAST CORP 3.150% 02/15/2028 DD 08/07/17			1,280,000.000	1,252,500.27
COMCAST CORP 4.600% 10/15/2038 DD 10/05/18			970,000.000	1,038,362.54
COMETA ENERGIA SA DE CV 144A 6.375% 04/24/2035 DD 04/24/18			429,345.000	419,684.74
COMM 2013-CCRE10 M CR10 E 144A VAR RT 08/10/2046 DD 08/01/13			741,000.000	618,056.54
COMM 2013-CCRE11 M CR11 E 144A VAR RT 08/10/2050 DD 10/01/13			2,650,000.000	2,314,274.15
COMM 2013-CCRE11 M CR11 F 144A VAR RT 08/10/2050 DD 10/01/13			3,008,000.000	2,259,519.36
COMM 2013-CCRE13 M CR13 E 144A VAR RT 11/10/2046 DD 12/01/13			1,483,000.000	1,254,432.63
COMM 2013-CCRE13 M CR13 F 144A VAR RT 11/10/2046 DD 12/01/13			357,000.000	267,750.00
COMM 2013-CCRE13 M CR13 G 144A VAR RT 11/10/2046 DD 12/01/13			1,238,354.810	554,671.50

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COMM 2013-CCRE7 MORTGAG CR7 A4 3.213% 03/10/2046 DD 04/01/13			419,267.240	423,443.77
COMM 2013-CCRE8 MOR CR8 F 144A VAR RT 06/10/2046 DD 06/01/13			1,109,000.000	832,060.52
COMM 2013-CCRE8 MOR CR8 G 144A VAR RT 06/10/2046 DD 06/01/13			2,818,626.028	1,212,009.19
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13			1,555,000.000	1,621,371.44
COMM 2014-CCRE16 MORTG CR16 A4 4.051% 04/10/2047 DD 04/01/14			637,000.000	667,453.82
COMM 2014-CCRE17 M CR17 E 144A VAR RT 05/10/2047 DD 05/01/14			534,000.000	489,972.61
COMM 2014-CCRE20 M CR20 E 144A 3.220% 11/10/2047 DD 10/01/14			7,567,000.000	6,179,641.24
COMM 2014-LC17 MOR LC17 D 144A 3.687% 10/10/2047 DD 09/01/14			7,091,000.000	6,193,611.97
COMM 2014-LC17 MOR LC17 E 144A 3.114% 10/10/2047 DD 09/01/14			717,000.000	482,866.88
COMM 2015-CCRE25 M CR25 E 144A VAR RT 08/10/2048 DD 08/01/15			3,525,000.000	2,606,656.43
COMM 2015-CCRE25 M CR25 G 144A VAR RT 08/10/2048 DD 08/01/15			8,004,616.000	780,450.06
COMM 2015-LC23 MORTGAG LC23 A4 3.774% 10/10/2048 DD 11/01/15			1,500,000.000	1,559,428.05
COMM 2015-PC1 MORTGAGE PC1 A2 3.148% 07/10/2050 DD 07/01/15			704,000.000	705,543.45
COMM 2016-CR28 MORTGAG CR28 A4 3.762% 02/10/2049 DD 02/01/16			1,194,000.000	1,239,053.08
COMMERCIAL MORTGA LTRT A2 144A 3.400% 10/05/2030 DD 10/01/12			770,000.000	767,893.89
COMMERCIAL MORTGAG CR28 E 144A VAR RT 02/10/2049 DD 02/01/16			1,118,000.000	1,033,631.36
COMMIT TO PUR FHLMC GOLD SFM 3.000% 04/01/2049 DD 04/01/19			420,000.000	418,137.89
COMMIT TO PUR FHLMC GOLD SFM 3.500% 04/01/2049 DD 04/01/19			10,380,000.000	10,528,633.09
COMMIT TO PUR FHLMC GOLD SFM 4.000% 04/01/2049 DD 04/01/19			4,255,000.000	4,379,907.53
COMMIT TO PUR FHLMC GOLD SFM 4.500% 04/01/2049 DD 04/01/19			2,255,000.000	2,353,323.23
COMMIT TO PUR FNMA SF MTG 2.500% 04/01/2034 DD 04/01/19			6,325,000.000	6,287,263.03
COMMIT TO PUR FNMA SF MTG 3.000% 05/01/2049 DD 05/01/19			2,850,000.000	2,834,546.05
COMMIT TO PUR FNMA SF MTG 3.500% 04/01/2034 DD 04/01/19			3,115,000.000	3,185,939.27
COMMIT TO PUR FNMA SF MTG 3.500% 04/01/2049 DD 04/01/19			20,780,000.000	21,061,653.58
COMMIT TO PUR FNMA SF MTG 4.000% 04/01/2034 DD 04/01/19			1,350,000.000	1,390,488.78
COMMIT TO PUR FNMA SF MTG 4.000% 04/01/2049 DD 01/01/19			9,910,000.000	10,193,446.81
COMMIT TO PUR FNMA SF MTG 4.500% 03/01/2049 DD 01/01/19			0.000	0.00
COMMIT TO PUR FNMA SF MTG 4.500% 04/01/2049 DD 04/01/19			5,435,000.000	5,662,696.77
COMMIT TO PUR FNMA SF MTG 5.000% 05/01/2049 DD 05/01/19			5,320,000.000	5,617,256.28
COMMIT TO PUR GNMA II JUMBOS 3.500% 04/20/2049 DD 04/01/18			4,335,000.000	4,428,727.43
COMMIT TO PUR GNMA II JUMBOS 4.000% 04/20/2049 DD 04/01/19			6,320,000.000	6,525,276.57
COMMIT TO PUR GNMA II JUMBOS 4.500% 04/20/2049 DD 04/01/19			4,780,000.000	4,964,571.48
COMMIT TO PUR GNMA II JUMBOS 5.000% 04/20/2049 DD 04/01/19			2,790,000.000	2,914,722.40
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			1,101,000.000	1,072,476.90
COMMSCOPE 1/19 TLB			1,258,000.000	1,255,899.14
COMMSCOPE INC 144A 5.500% 03/01/2024 DD 02/19/19			3,815,000.000	3,901,943.85
COMMSCOPE INC 144A 6.000% 03/01/2026 DD 02/19/19			4,230,000.000	4,375,385.10
COMMSCOPE INC 144A 8.250% 03/01/2027 DD 02/19/19			389,000.000	403,587.50
COMMSCOPE TECHNOLOGIES LL 144A 5.000% 03/15/2027 DD 03/13/17			537,000.000	476,147.16

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COMMSCOPE TECHNOLOGIES LL 144A 6.000% 06/15/2025 DD 06/11/15			1,350,000.000	1,312,470.00	
COMMUNICATIONS SALES 2/17 TLB			650,625.320	634,899.70	
COMPASS POWER 8/18 TLB			627,708.850	627,187.85	
COMPUWARE 8/18 COV-LITE TLB 0.000% 08/25/2025 DD 07/30/18			444,637.500	444,361.82	
CONAGRA BRANDS INC 4.300% 05/01/2024 DD 10/22/18			443,000.000	459,688.49	
CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18			605,000.000	612,409.19	
CONCENTRA 1/18 COV-LITE TL 0.000% 06/01/2022 DD 01/24/18			1,213,832.570	1,203,721.35	
CONCHO RESOURCES INC 3.750% 10/01/2027 DD 09/26/17			2,305,000.000	2,286,186.49	
CONCHO RESOURCES INC 4.300% 08/15/2028 DD 07/02/18			1,225,000.000	1,263,632.26	
CONNECTICUT LIGHT & POWER CO/T 2.500% 01/15/2023 DD 01/15/13			435,000.000	432,568.35	
CONOCOPHILLIPS CO 4.950% 03/15/2026 DD 03/08/16			2,053,000.000	2,287,739.16	
CONSOLIDATED COMMUNICATIONS 0.000% 10/05/2023 DD 09/13/16			1,035,604.840	977,787.02	
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16			215,000.000	208,260.10	
CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17			465,000.000	453,869.71	
CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14			235,000.000	247,632.33	
CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18			75,000.000	78,327.80	
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15			500,000.000	535,672.75	
CONSOLIDATED ENERGY 5/18 TLB			235,246.370	227,012.75	
CONSTELLATION BRANDS INC 3.700% 12/06/2026 DD 12/06/16			730,000.000	727,457.74	
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			2,230,000.000	2,336,230.11	
CONSTELLATION BRANDS INC 4.750% 12/01/2025 DD 12/04/15			240,000.000	255,853.80	
CONSTELLIUM SE 144A 5.875% 02/15/2026 DD 11/09/17			1,309,000.000	1,285,274.38	
CONSTELLIUM SE 144A 6.625% 03/01/2025 DD 02/16/17			1,668,000.000	1,701,360.00	
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			24,737.260	62,795.50	
CONTINENTAL AIRLINES 2012-1 CL 6.250% 10/11/2021 DD 03/22/12			42,043.200	42,783.16	
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			1,432,000.000	1,441,365.40	
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17			2,060,000.000	2,114,998.79	
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			659,000.000	682,184.69	
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12			3,835,000.000	3,862,330.20	
COOPER-STANDARD 10/16 COV-LITE TLB			498,255.810	476,457.12	
COOPERATIEVE RABOBANK UA 4.625% 12/01/2023 DD 11/29/13			1,167,000.000	1,219,028.65	
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			1,144,000.000	1,118,603.20	
CORECIVIC INC 4.750% 10/15/2027 DD 10/13/17			390,000.000	331,745.70	
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00	
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04			34,940.351	34,837.01	
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17			995,000.000	1,012,412.50	
COVIA/UNIMIN 4/18 TL			899,725.000	765,612.00	
COX COMMUNICATIONS INC 144A 2.950% 06/30/2023 DD 05/01/13			1,710,000.000	1,695,410.54	
COX COMMUNICATIONS INC 144A 3.150% 08/15/2024 DD 08/07/17			148,000.000	147,328.15	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COX COMMUNICATIONS INC 144A 3.250% 12/15/2022 DD 11/29/12			1,131,000.000	1,138,851.08
CPA GLOBAL 11/17 (USD) 0.000% 11/01/2024 DD 09/26/17			882,744.540	867,296.51
CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17			1,117,354.790	1,106,181.24
CPG MERGER SUB LLC 144A 8.000% 10/01/2021 DD 09/30/13			625,000.000	621,875.00
CPI INTERNATIONAL 7/17 TL			1,041,000.000	1,014,975.01
CPI PROPERTY GROUP SA REGS VAR RT 12/31/2049			445,000.000	491,733.52
CPM HOLDINGS 10/18 2ND LIEN 0.000% 10/24/2026 DD 10/10/18			435,000.000	427,026.45
CPM HOLDINGS 10/18 COV-LITE TL 0.000% 10/24/2025 DD 10/10/18			834,312.500	825,969.38
CPS AUTO RECEIVABLES A A 144A 2.160% 05/17/2021 DD 01/16/18			451,502.250	450,769.29
CPS AUTO RECEIVABLES A A 144A 3.180% 06/15/2022 DD 01/23/19			2,026,865.230	2,030,013.36
CPS AUTO RECEIVABLES A C 144A 3.890% 12/16/2024 DD 01/23/19			200,000.000	202,338.12
CPS AUTO RECEIVABLES C D 144A 3.790% 06/15/2023 DD 07/26/17			900,000.000	906,736.68
CREATIVE ARTISTS 2/18 COV-LITE 0.000% 02/15/2024 DD 01/24/18			773,244.761	764,545.76
CREDIT ACCEPTANCE AU 1A A 144A 3.330% 02/15/2028 DD 02/21/19			1,933,000.000	1,945,765.72
CREDIT ACCEPTANCE AU 3A A 144A 3.550% 08/15/2027 DD 08/23/18			850,000.000	860,109.99
CREDIT SUISSE AG 144A 6.500% 08/08/2023 DD 08/08/13			1,709,000.000	1,830,270.64
CREDIT SUISSE COMM SKLZ A 144A VAR RT 001/15/2034 DD 02/20/19			150,000.000	150,311.76
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07			16,272.544	15,894.63
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			1,289,497.161	958,019.02
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			27,325.419	1,676.14
CREDIT SUISSE GROUP AG 144A VAR RT 12/14/2023 DD 09/14/17			825,000.000	810,655.15
CROCKETT COGENERATION LP 144A 5.869% 03/30/2025 DD 03/17/05			0.039	0.03
CROWN AMERICAS 1/18 (EUR) TLB			233,664.780	263,136.62
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,950,000.000	1,969,500.00
CROWN CASTLE INTERNATIONAL COR 4.300% 02/15/2029 DD 02/11/19			1,030,000.000	1,061,624.10
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,074,480.00
CROWNROCK LP / CROWNROCK 144A 5.625% 10/15/2025 DD 10/11/17			3,100,000.000	2,976,000.00
CSAIL 2016-C7 COMMERCIAL C7 A5 3.502% 11/15/2049 DD 11/01/16			500,000.000	510,105.35
CSC HOLDINGS LLC 144A 10.875% 10/15/2025 DD 10/09/15			933,000.000	1,077,148.50
CSC HOLDINGS LLC 144A 5.125% 12/15/2021 DD 06/15/18			1,095,000.000	1,096,368.75
CSC HOLDINGS LLC 144A 5.375% 02/01/2028 DD 01/29/18			2,830,000.000	2,837,075.00
CSC HOLDINGS LLC 144A 5.375% 07/15/2023 DD 07/15/18			709,000.000	722,293.75
CSC HOLDINGS LLC 144A 5.500% 04/15/2027 DD 09/23/16			1,935,000.000	1,975,925.25
CSC HOLDINGS LLC 144A 5.500% 05/15/2026 DD 05/15/18			1,536,000.000	1,578,700.80
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19			3,824,000.000	4,072,560.00
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,893,000.000	2,006,580.00
CSC HOLDINGS LLC 144A 7.500% 04/01/2028 DD 10/01/18			2,255,000.000	2,416,345.25
CSMC 2017-HD TRUST HD A 144A VAR RT 002/15/2031 DD 03/29/17			209,000.000	208,048.28
CSMC TRUST 2015-GL GLPB A 144A 3.639% 11/15/2034 DD 12/01/15			1,335,000.000	1,370,937.40

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CSWF 2018-TOP TOP H 144A VAR RT 08/15/2035 DD 08/28/18			1,096,000.000	1,059,866.30
CSX CORP 4.750% 11/15/2048 DD 11/15/18			180,000.000	194,787.43
CUMULUS MEDIA 6/18 EXIT TL			687,570.100	674,891.31
CVS HEALTH CORP 3.350% 03/09/2021 DD 03/09/18			1,285,000.000	1,294,794.59
CVS HEALTH CORP 4.100% 03/25/2025 DD 03/09/18			1,745,000.000	1,791,494.70
CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18			345,000.000	349,571.76
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18			2,060,000.000	2,075,253.80
CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13			275,000.000	286,258.08
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			187,627.839	178,443.59
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			17,733.779	16,992.97
CWABS REVOLVING HOME EQUI I A VAR RT 02/15/2034 DD 09/29/04			181,010.305	179,581.40
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05			50,170.400	48,402.70
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			16,942.350	16,424.95
CYRUSONE LP / CYRUSONE FINANCE 5.000% 03/15/2024 DD 09/15/17			665,000.000	679,131.25
CYRUSONE LP / CYRUSONE FINANCE 5.375% 03/15/2027 DD 09/15/17			2,479,000.000	2,565,021.30
CYXTERA 3/17 COV-LITE TLB			870,723.100	841,701.89
DAE AVIATION (STANDARD AERO) 1/19 (CAD) COV-LITE TLB			225,580.000	225,516.84
DAE AVIATION (STANDARD AERO) 1/19 COV-LITE TLB			419,561.470	419,443.99
DAE FUNDING LLC 144A 4.000% 08/01/2020 DD 08/04/17			261,000.000	261,652.50
DAIMLER FINANCE NORTH AME 144A 1.750% 10/30/2019 DD 10/31/16			1,065,000.000	1,058,145.11
DAIMLER FINANCE NORTH AME 144A 2.300% 01/06/2020 DD 01/06/17			590,000.000	587,439.50
DAIMLER FINANCE NORTH AME 144A 2.875% 03/10/2021 DD 03/10/14			384,000.000	383,084.57
DAIMLER FINANCE NORTH AME 144A 3.750% 11/05/2021 DD 11/05/18			729,000.000	741,771.89
DANSKE BANK A/S 144A 2.000% 09/08/2021 DD 09/08/16			290,000.000	279,372.02
DANSKE BANK A/S 144A 2.750% 09/17/2020 DD 09/17/15			605,000.000	599,488.06
DANSKE BANK A/S 144A 2.800% 03/10/2021 DD 03/10/16			748,000.000	739,752.92
DANSKE BANK A/S 144A 5.000% 01/12/2022 DD 01/16/19			593,000.000	608,144.04
DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18			290,000.000	278,297.68
DARLING INGREDIENTS INC 144A 5.250% 04/15/2027 DD 04/03/19			1,463,000.000	1,482,201.88
DAVITA 6/14 TLB			1,789,641.940	1,786,850.10
DAVITA INC 5.000% 05/01/2025 DD 04/17/15			634,000.000	607,530.50
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			472,000.000	466,100.00
DAVITA INC 5.750% 08/15/2022 DD 08/28/12			515,000.000	524,656.25
DAWN ACQUISITION (AT&T COLOCATION) 10/18 COV-LITE TL			906,586.950	857,857.90
DB MASTER FINANCE 1A A2I 144A 3.787% 05/20/2049 DD 04/30/19			1,200,000.000	1,200,000.00
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15			3,295,680.000	3,291,263.79
DB MASTER FINANCE 1A A2II 144A 4.030% 11/20/2047 DD 10/23/17			2,073,750.000	2,082,024.27
DBGS 2018-BIOD MOR C1 7EA 144A 4.637% 09/15/2031 DD 10/01/18			290,000.000	285,650.00
DBGS 2018-BIOD MOR C1 7EB 144A 5.237% 09/15/2031 DD 10/01/18			386,000.000	378,280.00

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DBGS 2018-BIOD MOR C1 7EC 144A VAR RT 09/15/2031 DD 10/01/18			377,000.000	369,460.00
DBGS 2018-BIOD MOR C1 7ED 144A VAR RT 09/15/2031 DD 10/01/18			541,000.000	532,885.00
DBGS 2018-BIOD MORTGAGE C1 XA VAR RT 10/15/2051 DD 10/01/18			84,254,188.190	1,456,375.77
DBUBS 2011-LC2 MOR LC2A F 144A VAR RT 07/10/2044 DD 06/01/11			2,064,000.000	1,919,583.57
DBWF 2018-GLKS MOR GLKS A 144A VAR RT 11/19/2035 DD 12/27/18			1,336,000.000	1,339,173.00
DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13			1,020,000.000	951,150.00
DCP MIDSTREAM OPERATING LP 5.375% 07/15/2025 DD 07/17/18			3,870,000.000	4,034,475.00
DCP MIDSTREAM OPERATING LP 5.600% 04/01/2044 DD 03/13/14			623,000.000	591,850.00
DECK CHASSIS ACQUISITION 144A 10.000% 06/15/2023 DD 06/15/16			312,000.000	330,330.00
DELEK LOGISTICS PARTNERS LP / 6.750% 05/15/2025 DD 05/15/18			860,000.000	851,400.00
DELL 10/17 COV-LITE TLB			1,109,542.850	1,096,106.29
DELL 2/19 A6 TLA			1,562,995.077	1,547,365.12
DELL 9/17 TLA2			0.003	0.00
DELL INTERNATIONAL LLC / 144A 4.900% 10/01/2026 DD 03/20/19			1,240,000.000	1,258,612.97
DELL INTERNATIONAL LLC / 144A 5.300% 10/01/2029 DD 03/20/19			1,415,000.000	1,427,423.66
DELL INTERNATIONAL LLC / 144A 5.450% 06/15/2023 DD 06/01/16			4,268,000.000	4,549,422.36
DELL INTERNATIONAL LLC / 144A 5.875% 06/15/2021 DD 06/22/16			399,000.000	406,479.51
DELL INTERNATIONAL LLC / 144A 6.020% 06/15/2026 DD 06/01/16			1,054,000.000	1,133,630.63
DELL INTERNATIONAL LLC / 144A 8.100% 07/15/2036 DD 06/01/16			1,955,000.000	2,296,827.12
DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16			1,920,000.000	2,317,374.45
DELPHI TECHNOLOGIES PLC 144A 5.000% 10/01/2025 DD 09/28/17			1,006,000.000	885,783.00
DENTALCORP 5/18 COV-LITE TL			509,020.000	495,658.23
DENTALCORP 6/18 COV-LITE DELAYED TL			127,662.020	124,310.90
DEUTSCHE TELEKOM INTERNAT 144A 2.225% 01/17/2020 DD 01/19/17			1,233,000.000	1,226,110.76
DEVON ENERGY CORP 3.250% 05/15/2022 DD 05/14/12			753,000.000	760,169.97
DIAMOND OFFSHORE DRILLING INC 7.875% 08/15/2025 DD 08/15/17			446,000.000	430,390.00
DIAMONDBACK ENERGY INC 144A 4.750% 11/01/2024 DD 10/28/16			734,000.000	750,368.20
DIAMONDBACK ENERGY INC 4.750% 11/01/2024 DD 05/01/17			423,000.000	432,432.90
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			1,927,000.000	2,011,306.25
DIEBOLD 5/17(USD) TLB			111,255.460	103,634.46
DIEBOLD 8/18 TLA1			339,724.850	359,826.37
DIGITAL REALTY TRUST LP 3.700% 08/15/2027 DD 08/07/17			850,000.000	841,609.01
DIGITAL REALTY TRUST LP 3.950% 07/01/2022 DD 06/23/15			10,000.000	10,260.69
DISCOVER CARD EXECUTION A1 A1 3.040% 07/15/2024 DD 02/01/19			1,375,000.000	1,393,461.03
DISCOVER CARD EXECUTION A2 A2 2.390% 07/15/2024 DD 01/20/17			2,228,000.000	2,217,110.87
DISCOVER CARD EXECUTION A4 A4 2.120% 12/15/2021 DD 08/05/14			3,765,000.000	3,760,261.37
DISCOVER CARD EXECUTION A6 A6 1.670% 01/18/2022 DD 08/07/12			3,911,000.000	3,900,058.20
DISCOVER CARD EXECUTION A7 A7 VAR RT 04/15/2025 DD 10/10/17			2,797,000.000	2,794,211.67
DISCOVER CARD EXECUTION N A2 A 1.900% 10/17/2022 DD 04/29/15			1,201,000.000	1,192,389.79

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DISCOVER FINANCIAL SERVICES 3.850% 11/21/2022 DD 11/21/12			4,232,000.000	4,335,065.11	
DISCOVER FINANCIAL SERVICES 4.100% 02/09/2027 DD 02/09/17			800,000.000	799,547.93	
DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17			220,000.000	213,808.79	
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			920,000.000	828,000.00	
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13			1,700,000.000	1,710,625.00	
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			385,000.000	372,603.00	
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	260,400.00	
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11			3,009,000.000	3,102,279.00	
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,798,000.000	3,304,260.00	
DIVVYPAY INC WARRANTS			24,542.000	79,009.06	
DLL 2018-1 LLC 1 A3 144A 3.100% 04/18/2022 DD 05/09/18			1,765,000.000	1,773,965.14	
DLL SECURITIZATION T A A3 144A 2.140% 12/15/2021 DD 11/16/17			5,480,000.000	5,441,181.32	
DLL SECURITIZATION T A A4 144A 2.430% 11/17/2025 DD 11/16/17			610,000.000	605,938.62	
DOLE FOOD 4/17 TLB			325,781.250	309,980.86	
DOLLAR TREE INC 3.700% 05/15/2023 DD 04/19/18			204,000.000	206,873.74	
DOLLAR TREE INC VAR RT 04/17/2020 DD 04/19/18			1,223,000.000	1,223,269.52	
DOMINION ENERGY GAS HOLDINGS L 2.500% 12/15/2019 DD 12/08/14			775,000.000	772,832.81	
DOMINION ENERGY GAS HOLDINGS L 3.600% 12/15/2024 DD 12/08/14			165,000.000	167,479.19	
DOMINION ENERGY INC 1.600% 08/15/2019 DD 08/09/16			325,000.000	323,463.85	
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			1,275,000.000	1,315,445.92	
DOMINION ENERGY INC STEP 04/01/2021 DD 01/01/2016			1,388,000.000	1,409,144.69	
DOMINION ENERGY INC VAR RT 06/30/2066 DD 06/23/06			780,000.000	741,000.00	
DOMINION ENERGY INC VAR RT 07/01/2019 DD 04/01/16			2,438,000.000	2,438,378.70	
DOMINION ENERGY INC VAR RT 09/30/2066 DD 09/29/06			360,000.000	331,200.00	
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			765,000.000	780,491.25	
DOMINION ENERGY SOUTH CAROLINA 4.350% 02/01/2042 DD 01/30/12			243,000.000	257,684.71	
DOMINO'S PIZZA MA 1A A2II 144A 3.082% 07/25/2047 DD 07/24/17			911,125.000	900,100.39	
DOMINO'S PIZZA MA 1A A2II 144A 4.474% 10/25/2045 DD 10/21/15			1,516,127.500	1,564,673.90	
DONNELLEY FINANCIAL SOLUTIONS (LSC) 11/17 TLB			747,604.180	742,468.14	
DONNELLEY FINANCIAL SOLUTIONS 0.000% 01/04/2024 DD 09/19/18			879,275.000	875,977.72	
DOW CHEMICAL CO/THE 144A 4.550% 11/30/2025 DD 11/30/18			990,000.000	1,044,637.26	
DP WORLD PLC 144A 5.625% 09/25/2048 DD 09/25/18			200,000.000	207,832.00	
DR HORTON INC 4.750% 02/15/2023 DD 02/05/13			75,000.000	77,944.67	
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13			979,000.000	1,057,607.92	
DRIVE AUTO RECEIVABLES T 1 A2A 3.080% 09/15/2021 DD 01/23/19			2,512,000.000	2,515,026.46	
DRIVE AUTO RECEIVABLES T 4 A2A 2.780% 10/15/2020 DD 09/19/18			466,453.570	466,442.52	
DRIVE AUTO RECEIVABLES TR 4 A3 3.040% 11/15/2021 DD 09/19/18			2,021,000.000	2,022,513.32	
DRIVE AUTO RECEIVABLES TRU 2 B 3.170% 11/15/2023 DD 03/20/19			1,731,000.000	1,738,253.07	
DRIVE AUTO RECEIVABLES TRU 2 C 3.420% 06/16/2025 DD 03/20/19			744,000.000	748,842.55	

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DRIVE AUTO RECEIVABLES TRU 2 D 3.690% 08/17/2026 DD 03/20/19			432,000.000	435,485.20
DRIVE AUTO RECEIVABLES TRU 4 B 3.360% 10/17/2022 DD 09/19/18			5,749,000.000	5,765,457.66
DRIVE AUTO RECEIVABLES TRU 4 C 3.660% 11/15/2024 DD 09/19/18			1,235,000.000	1,244,312.76
DRIVE AUTO RECEIVABLES TRU 4 D 4.090% 01/15/2026 DD 09/19/18			349,000.000	354,908.46
DRIVETIME AUTOMOTIVE GROU 144A 8.000% 06/01/2021 DD 06/03/14			529,000.000	532,967.50
DSV MILJOE GROUP AS REGS VAR RT 05/10/2021			300,000.000	342,817.33
DT AUTO OWNER TRUST 1A A 144A 3.080% 09/15/2022 DD 02/14/19			2,510,882.750	2,512,984.36
DTE ENERGY CO 3.700% 08/01/2023 DD 08/06/18			585,000.000	598,880.73
DUFF & PHELPS 10/17 COV-LITE TLB			1,475,704.480	1,460,947.43
DUFF & PHELPS 12/17 COV-LITE 0.000% 02/13/2025 DD 11/29/17			913,100.000	892,938.76
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,595,000.000	1,553,802.40
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	299,340.49
DUN & BRADSTREET 1/19 COV-LITE TL			825,000.000	813,656.25
DUN & BRADSTREET CORP/THE 144A 6.875% 08/15/2026 DD 02/08/19			571,000.000	583,847.50
DUPONT DE NEMOURS INC 4.205% 11/15/2023 DD 11/28/18			484,000.000	506,133.92
DUPONT DE NEMOURS INC 5.419% 11/15/2048 DD 11/28/18			715,000.000	815,595.02
DUQUESNE LIGHT HOLDINGS I 144A 5.900% 12/01/2021 DD 05/31/11			718,000.000	762,556.88
DUQUESNE LIGHT HOLDINGS I 144A 6.400% 09/15/2020 DD 09/13/10			504,000.000	526,074.85
DURAVANT 7/17 TLB 0.000% 07/19/2024 DD 07/11/17			589,050.000	567,696.94
DYNATRACE 8/18 COV-LITE TL 0.000% 08/22/2025 DD 07/20/18			1,104,087.500	1,098,567.06
E.ON INTERNATIONAL FINANC REGS 6.000% 10/30/2019			100,000.000	133,781.02
EAB/ADVISORY BOARD 9/17 COV-LITE TL			943,919.740	920,321.74
EAGLE HOLDING CO II LLC 144A 7.625% 05/15/2022 DD 05/11/17			342,000.000	344,992.50
EAGLEVIEW TECHNOLOGY 7/18 0.000% 07/31/2025 DD 07/17/18			1,102,237.500	1,070,085.23
EASTMAN CHEMICAL CO 3.500% 12/01/2021 DD 11/06/18			1,200,000.000	1,218,055.31
EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14			175,000.000	170,951.17
ECOLAB INC 1.000% 01/15/2024			325,000.000	376,866.64
ELANCO ANIMAL HEALTH INC 144A 3.912% 08/27/2021 DD 08/28/18			200,000.000	203,326.86
ELANCO ANIMAL HEALTH INC 144A 4.272% 08/28/2023 DD 08/28/18			233,000.000	240,138.22
ELDORADO RESORTS 4/17 COV-LITE TLB			237,537.930	235,162.55
ELDORADO RESORTS INC 6.000% 04/01/2025 DD 03/29/17			1,060,000.000	1,073,250.00
ELDORADO RESORTS INC 6.000% 09/15/2026 DD 03/15/19			698,000.000	708,470.00
ELDORADO RESORTS INC 7.000% 08/01/2023 DD 02/01/16			865,000.000	905,144.65
ELECTRICITE DE FRANCE SA REGS VAR RT 12/31/2049			600,000.000	779,875.43
ELEMENT SOLUTIONS INC 144A 5.875% 12/01/2025 DD 11/24/17			2,444,000.000	2,452,798.40
ELI LILLY & CO 3.375% 03/15/2029 DD 02/22/19			545,000.000	559,095.58
ELI LILLY & CO 3.950% 03/15/2049 DD 02/22/19			230,000.000	235,370.77
ELIX AVIATION 2/17 SERIES B TL			2,075,451.860	1,886,434.24
ELIX AVIATION 2/17 SERIES C TL			767,717.312	669,001.91

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EMBRAER OVERSEAS LTD 144A 5.696% 09/16/2023 DD 09/16/13			420,000.000	448,879.20
EMDEON 3/17 COV-LITE TLB			1,001,947.670	987,860.28
EMERA INC VAR RT 06/15/2076 DD 06/16/16			3,147,000.000	3,359,422.50
EMERA US FINANCE LP 2.700% 06/15/2021 DD 12/15/16			1,166,000.000	1,155,428.22
EMERA US FINANCE LP 3.550% 06/15/2026 DD 12/15/16			1,365,000.000	1,350,323.55
EMI MUSIC PUBLISHING GROU 144A 7.625% 06/15/2024 DD 06/03/16			330,000.000	349,800.00
ENBRIDGE ENERGY PARTNERS LP 5.200% 03/15/2020 DD 03/02/10			2,230,000.000	2,278,264.78
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			2,325,000.000	2,424,093.83
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			2,552,000.000	2,532,860.00
ENBRIDGE INC VAR RT 03/01/2078 DD 03/01/18			972,000.000	966,678.30
ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17			2,710,000.000	2,560,950.00
ENBRIDGE/GRIZZLY ACQUISITIONS 9/18 COV-LITE TLB			892,025.000	888,233.90
ENBW ENERGIE BADEN-WUERTT REGS VAR RT 04/05/2077			1,358,000.000	1,395,345.00
ENCOMPASS HEALTH CORP 5.750% 09/15/2025 DD 09/16/15			760,000.000	772,350.00
ENDEAVOR ENERGY RESOURCES 144A 5.500% 01/30/2026 DD 12/07/17			241,000.000	247,025.00
ENDEAVOR ENERGY RESOURCES 144A 5.750% 01/30/2028 DD 12/07/17			723,000.000	757,342.50
ENDO PHARMACEUTICALS 4/17 0.000% 04/29/2024 DD 04/04/17			1,587,337.360	1,555,336.64
ENEL AMERICAS SA 4.000% 10/25/2026 DD 10/25/16			200,000.000	196,998.00
ENEL FINANCE INTERNATIONA 144A 2.750% 04/06/2023 DD 10/06/17			697,000.000	674,721.78
ENEL FINANCE INTERNATIONA 144A 4.250% 09/14/2023 DD 09/14/18			1,800,000.000	1,839,494.84
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,570,000.000	1,721,034.00
ENERGEN CORP 4.625% 09/01/2021 DD 08/05/11			549,000.000	553,803.75
ENERGIZER 6/18 TLB			1,180,000.000	1,165,250.00
ENERGIZER HOLDINGS INC 144A 6.375% 07/15/2026 DD 07/06/18			454,000.000	465,350.00
ENERGIZER HOLDINGS INC 144A 7.750% 01/15/2027 DD 01/28/19			570,000.000	607,050.00
ENERGY TRANSFER OPERATING LP 4.250% 03/15/2023 DD 03/15/19			1,059,000.000	1,086,499.24
ENERGY TRANSFER OPERATING LP 4.750% 01/15/2026 DD 06/23/15			310,000.000	324,026.79
ENERGY TRANSFER OPERATING LP 4.950% 06/15/2028 DD 06/08/18			155,000.000	162,570.84
ENERGY TRANSFER OPERATING LP 5.500% 06/01/2027 DD 12/01/18			2,147,000.000	2,326,130.08
ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18			613,000.000	656,173.28
ENERGY TRANSFER OPERATING LP 5.875% 01/15/2024 DD 01/15/19			4,190,000.000	4,573,626.09
ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12			50,000.000	55,543.12
ENERGY TRANSFER OPERATING LP VAR RT 11/01/2066 DD 11/01/13			2,163,000.000	1,752,030.00
ENERGY TRANSFER OPERATING LP VAR RT 12/31/2049 DD 11/16/17			352,000.000	332,640.00
ENERGY TRANSFER PARTNERS LP / 5.000% 10/01/2022 DD 07/25/14			190,000.000	200,292.60
ENERGY TRANSFER PARTNERS LP / 5.750% 09/01/2020 DD 09/11/13			18,000.000	18,564.17
ENGS COMMERCIAL FINA 1A E 144A 6.100% 08/22/2025 DD 03/22/18			220,000.000	225,953.57
ENI SPA 144A 4.150% 10/01/2020 DD 10/01/10			696,000.000	705,166.29
ENLINK MIDSTREAM PARTNERS LP 4.850% 07/15/2026 DD 07/14/16			500,000.000	496,350.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENNIS-FLINT 5/16 TLB			676,702.390	593,806.35
ENTEGRIS 10/18 TLB 0.000% 10/31/2025 DD 10/25/18			1,050,000.000	1,042,125.00
ENTERPRISE PRODUCTS OPERATING 3.350% 03/15/2023 DD 03/18/13			1,295,000.000	1,314,357.21
ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18			350,000.000	372,303.71
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11			365,000.000	429,417.59
ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18			695,000.000	619,974.75
ENTERPRISE PRODUCTS OPERATING VAR RT 06/01/2067 DD 06/01/09			2,225,000.000	2,052,562.50
ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17			2,276,000.000	2,106,849.80
ENVA 2018-A LLC A B 144A 7.370% 05/20/2026 DD 10/31/18			923,000.000	939,154.34
ENVISION HEALTHCARE 9/18 0.000% 10/10/2025 DD 06/11/18			1,498,762.500	1,400,098.96
EPR PROPERTIES 5.250% 07/15/2023 DD 06/18/13			566,000.000	596,156.19
EQUIAN 2/18 COV-LITE TLB			936,146.970	917,424.03
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			3,021,000.000	3,172,956.30
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			2,158,000.000	2,273,345.10
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	24,887.65
ESSEX PORTFOLIO LP 4.000% 03/01/2029 DD 02/11/19			630,000.000	644,663.84
ETERNA CAPITAL PTE LTD REGS 7.500% 12/11/2022			375,516.000	366,753.96
ETON 3/18 COV-LITE TL 0.000% 03/14/2025 DD 03/06/18			367,225.000	361,716.63
EUROPEAN BANK FOR RECONSTRUCTI 7.375% 04/15/2019			9,410,000,000.000	660,156.43
EUROPEAN FINANCIAL STABIL REGS 0.125% 10/17/2023			1,810,000.000	2,060,466.02
EUROPEAN FINANCIAL STABIL REGS 0.500% 01/20/2023			680,000.000	785,653.11
EUROPEAN FINANCIAL STABIL REGS 1.875% 05/23/2023			950,000.000	1,159,195.30
EUROPEAN STABILITY MECHAN REGS 0.125% 04/22/2024			1,675,000.000	1,904,785.60
EVERSOURCE ENERGY 2.750% 03/15/2022 DD 03/10/17			1,961,000.000	1,959,982.97
EVO PAYMENTS 6/18 COV-LITE TL			1,589,552.890	1,585,579.01
EVOQUA WATER 12/17 COV-LITE TL			1,675,722.320	1,654,775.79
EXAMWORKS 1/17 TLB			1,295,217.180	1,288,093.49
EXELON CORP 3.400% 04/15/2026 DD 04/07/16			640,000.000	639,857.28
EXETER AUTOMOBILE RE 1A D 144A 5.830% 12/15/2021 DD 03/04/15			1,830,000.000	1,849,351.89
EXETER AUTOMOBILE RE 3A A 144A 2.900% 01/18/2022 DD 07/25/18			970,711.290	970,557.43
EXGEN RENEWABLES/EXELON 11/17 0.000% 12/31/2020 DD 11/03/17			950,984.130	889,170.17
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			2,040,000.000	2,159,738.56
EXPORT DEVELOPMENT CANADA 144A 2.300% 02/10/2020 DD 02/08/18			900,000.000	898,263.56
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	359,634.93
EXPRESS OIL 2/18 TL 0.000% 12/31/2021 DD 02/28/18			368,148.350	358,024.27
EXPRESS OIL/MAVIS TIRE 3/18 COV-LITE DELAYED TL			33,240.130	32,326.03
EXPRESS SCRIPTS HOLDING CO 4.500% 02/25/2026 DD 02/25/16			1,565,000.000	1,638,307.10
EXPRESS SCRIPTS HOLDING CO 4.750% 11/15/2021 DD 11/15/12			254,000.000	265,330.36
EXTENDED STAY 5/18 TLB			930,980.645	923,998.29

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXTRACTION OIL & GAS INC 144A 5.625% 02/01/2026 DD 01/25/18			437,000.000	335,397.50
EXTRACTION OIL & GAS INC 144A 7.375% 05/15/2024 DD 08/01/17			475,000.000	396,625.00
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			1,026,000.000	813,105.00
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14			39,724.058	39,731.68
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2029 DD 05/10/17			1,210,861.650	1,212,986.59
FANNIE MAE CONNECTICUT C05 2M1 VAR RT 01/25/2029 DD 08/10/16			90,986.375	91,066.67
FANNIE MAE CONNECTICUT C06 1M1 VAR RT 04/25/2029 DD 11/09/16			998,904.760	1,002,977.29
FANNIE MAE CONNECTICUT C07 2M1 VAR RT 05/25/2029 DD 12/08/16			128,913.020	129,012.97
FEDERAL HOME LN BK CONS BD 3.250% 11/16/2028 DD 11/16/18			2,785,000.000	2,929,877.21
FEDERAL NATL MTG ASSN 2.625% 01/11/2022 DD 01/11/19			2,850,000.000	2,875,794.49
FEDERAL NATL MTG ASSN 2.625% 09/06/2024 DD 09/08/14			1,600,000.000	1,623,336.93
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			1,530,000.000	2,106,909.28
FEDEX CORP 4.550% 04/01/2046 DD 03/24/16			240,000.000	231,154.39
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15			270,000.000	267,612.60
FEECO/MAYFIELD 1/18 COV-LITE 0.000% 01/31/2025 DD 01/17/18			656,187.790	638,142.63
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			1,849,585.190	1,932,485.23
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			5,745.910	6,226.88
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10			60,441.010	62,736.11
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			37,186.170	41,795.16
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02			160,702.680	175,632.98
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			17,362.960	19,430.76
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			50,381.310	53,318.82
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			10,092.600	10,696.56
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			19,233.750	19,555.04
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02			2,959.380	3,005.80
FHLMC POOL #C7-0091 7.000% 08/01/2032 DD 08/01/02			10,661.420	12,151.47
FHLMC POOL #D6-0685 9.000% 06/01/2025 DD 06/01/95			43.970	44.00
FHLMC POOL #E0-1641 4.500% 05/01/2019 DD 05/01/04			775.890	789.40
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			1,715.060	1,823.01
FHLMC POOL #G0-1644 5.500% 02/01/2034 DD 01/01/04			87,735.370	96,424.81
FHLMC POOL #G0-1740 5.500% 12/01/2034 DD 11/01/04			99,707.100	109,601.10
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05			69,534.920	74,949.02
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05			383,887.670	413,796.91
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09			204,180.090	222,755.26
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10			83,924.420	90,665.34
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13			50,189.540	52,094.61
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05			57,114.670	62,785.03
FHLMC POOL #G0-8502 3.000% 08/01/2042 DD 08/01/12			384,230.680	384,441.55
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13			841,099.730	859,643.32

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	503,168.590	503,444.86
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	164,994.030	170,442.34
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,601,611.800	1,597,034.72
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	429,080.010	443,227.29
FHLMC	POOL #G0-8697	3.000% 03/01/2046 DD 03/01/16	2,008,602.510	2,002,239.98
FHLMC	POOL #G0-8701	3.000% 04/01/2046 DD 04/01/16	1,584,070.860	1,579,053.08
FHLMC	POOL #G0-8705	3.000% 05/01/2046 DD 05/01/16	3,392,845.200	3,382,097.79
FHLMC	POOL #G0-8721	3.000% 08/01/2046 DD 08/01/16	1,556,043.470	1,551,114.34
FHLMC	POOL #G0-8726	3.000% 10/01/2046 DD 09/01/16	610,957.040	609,021.70
FHLMC	POOL #G0-8732	3.000% 11/01/2046 DD 10/01/16	2,575,719.250	2,564,411.64
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	5,813,729.660	5,788,206.92
FHLMC	POOL #G0-8738	3.500% 11/01/2046 DD 11/01/16	131,668.050	133,878.84
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	3,467,291.140	3,452,069.46
FHLMC	POOL #G0-8767	4.000% 05/01/2047 DD 05/01/17	1,388,248.520	1,433,225.26
FHLMC	POOL #G0-8793	4.000% 11/01/2047 DD 11/01/17	2,889,246.520	2,982,708.18
FHLMC	POOL #G0-8812	3.000% 04/01/2048 DD 04/01/18	3,534,953.380	3,520,333.74
FHLMC	POOL #G0-8852	4.000% 11/01/2048 DD 11/01/18	3,330,733.720	3,434,964.37
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	7,280.740	7,408.47
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	10,143.500	10,320.15
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	35,607.210	36,747.23
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	56,627.080	58,440.09
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	599,299.160	613,680.18
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	398,446.140	403,693.95
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	196,064.040	201,062.65
FHLMC	POOL #G1-8701	3.000% 07/01/2033 DD 07/01/18	4,199,836.190	4,241,228.89
FHLMC	POOL #G1-8713	3.500% 10/01/2033 DD 10/01/18	2,206,040.420	2,258,977.42
FHLMC	POOL #G1-8723	3.500% 01/01/2034 DD 01/01/19	2,988,198.890	3,061,616.25
FHLMC	POOL #G6-0726	3.500% 10/01/2046 DD 10/01/16	2,387,507.960	2,433,208.77
FHLMC	POOL #G6-0855	4.500% 12/01/2045 DD 01/01/17	139,296.050	146,114.60
FHLMC	POOL #G6-1080	4.500% 03/01/2047 DD 07/01/17	313,313.890	328,637.52
FHLMC	POOL #G6-1158	4.000% 09/01/2047 DD 09/01/17	2,635,191.420	2,744,989.15
FHLMC	POOL #G6-1281	3.500% 01/01/2048 DD 01/01/18	5,445,878.390	5,533,954.91
FHLMC	POOL #G6-1464	4.000% 10/01/2046 DD 06/01/18	2,908,167.250	2,996,270.41
FHLMC	POOL #G6-1479	4.000% 02/01/2045 DD 06/01/18	2,928,284.900	3,038,235.18
FHLMC	POOL #G6-7701	3.000% 10/01/2046 DD 09/01/16	899,415.690	899,352.79
FHLMC	POOL #G6-7710	3.500% 03/01/2048 DD 03/01/18	2,675,808.910	2,724,454.18
FHLMC	POOL #G6-7711	4.000% 03/01/2048 DD 03/01/18	2,848,097.700	2,981,596.81
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	457,344.650	457,251.31
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	569,212.260	569,096.75

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #J3-7902	2.500% 11/01/2032 DD 11/01/17	3,967,628.310	3,945,344.92
FHLMC	POOL #J3-8717	2.500% 03/01/2033 DD 03/01/18	975,967.780	970,486.46
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	320,779.520	332,954.24
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	478,720.720	496,907.98
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	1,726,510.260	1,764,574.98
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	552,532.800	564,714.61
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	466,137.230	466,393.09
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	2,070,602.500	2,071,739.09
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	202,928.930	203,040.36
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	501,785.580	510,622.40
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	802,693.170	800,150.41
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	427,031.850	425,546.86
FHLMC	POOL #Q5-1461	3.500% 10/01/2047 DD 10/01/17	4,562,628.290	4,636,667.88
FHLMC	POOL #Q5-5484	3.500% 04/01/2048 DD 04/01/18	8,877,922.620	9,021,502.16
FHLMC	POOL #V8-3480	3.500% 10/01/2047 DD 10/01/17	1,568,263.340	1,593,625.56
FHLMC	POOL #V8-4289	3.500% 05/01/2048 DD 05/01/18	1,214,538.200	1,234,183.57
FHLMC	POOL #V8-4335	4.500% 05/01/2048 DD 05/01/18	51,975.230	53,924.30
FHLMC	POOL #V8-4877	4.500% 11/01/2048 DD 11/01/18	2,716,503.700	2,845,122.79
FHLMC	POOL #V8-5166	4.000% 02/01/2049 DD 01/01/19	1,485,026.170	1,536,580.11
FHLMC	MULTICLASS MTG 3838	FG VAR RT 03/15/2040 DD 04/15/11	130,176.370	130,551.66
FHLMC	MULTICLASS MTG 4681	DA 3.000% 04/15/2045 DD 05/01/17	506,530.640	508,901.10
FHLMC	MULTICLASS MTG K023	A2 2.307% 08/25/2022 DD 12/01/12	725,000.000	721,300.76
FHLMC	MULTICLASS MTG K042	A2 2.670% 12/25/2024 DD 01/01/15	955,000.000	953,757.35
FHLMC	MULTICLASS MTG K063	A2 VAR RT 01/25/2027 DD 03/01/17	2,000,000.000	2,078,585.00
FHLMC	MULTICLASS MTG K065	A2 3.243% 04/25/2027 DD 07/01/17	1,100,000.000	1,128,882.04
FHLMC	MULTICLASS MTG K068	A2 3.244% 08/25/2027 DD 10/01/17	975,000.000	999,568.73
FHLMC	MULTICLASS MTG K070	A2 VAR RT 11/25/2027 DD 12/01/17	364,000.000	374,555.31
FHLMC	MULTICLASS MTG K079	A2 3.926% 06/25/2028 DD 08/01/18	1,350,000.000	1,454,989.50
FHLMC	MULTICLASS MTG K081	A2 VAR RT 08/25/2028 DD 10/01/18	1,000,000.000	1,076,433.40
FHLMC	MULTICLASS MTG K083	A2 VAR RT 09/25/2028 DD 11/01/18	1,065,000.000	1,158,152.36
FHLMC	MULTICLASS MTG K723	A2 2.454% 08/25/2023 DD 11/01/16	2,070,000.000	2,058,473.62
FILTRATION GROUP	3/18 (USD) TL	0.000% 03/28/2025 DD 03/16/18	2,367,112.490	2,349,856.24
FINLAND GOVERNMENT BOND	144A	0.500% 09/15/2028	1,400,000.000	1,620,721.69
FINLAND GOVERNMENT BOND	144A	1.500% 04/15/2023	850,000.000	1,028,493.32
FIRST DATA	10/18 TLA		536,253.760	533,191.75
FIRST DATA	11/17 TL		772,618.750	770,192.73
FIRST DATA CORP	144A	5.000% 01/15/2024 DD 11/25/15	600,000.000	615,525.00
FIRST DATA CORP	144A	5.375% 08/15/2023 DD 08/11/15	919,000.000	938,528.75
FIRST DATA CORP	144A	5.750% 01/15/2024 DD 11/25/15	3,404,000.000	3,500,163.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST INVESTORS AUTO 2A C 144A 4.030% 01/15/2025 DD 11/14/18			161,000.000	164,677.27
FIRST INVESTORS AUTO 2A D 144A 4.280% 01/15/2025 DD 11/14/18			102,000.000	104,765.04
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			4,598,000.000	4,792,651.32
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04			420,000.000	421,285.20
FLAGSHIP CREDIT AUTO 1 A 144A 3.110% 08/15/2023 DD 02/14/19			3,538,577.100	3,542,701.67
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			261,000.000	249,255.00
FLEX ACQUISITION CO INC 144A 7.875% 07/15/2026 DD 06/29/18			831,000.000	801,915.00
FLINT GROUP 5/14 (USD) 0.000% 09/07/2021 DD 04/19/14			1,288,448.490	1,186,184.34
FLORIDA GAS TRANSMISSION 144A 7.900% 05/15/2019 DD 05/08/09			582,000.000	585,333.53
FMG RESOURCES AUGUST 2006 144A 4.750% 05/15/2022 DD 05/12/17			78,000.000	78,000.00
FMG RESOURCES AUGUST 2006 144A 5.125% 03/15/2023 DD 03/15/18			236,000.000	237,180.00
FMG RESOURCES AUGUST 2006 144A 5.125% 05/15/2024 DD 05/12/17			524,000.000	525,310.00
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			7,770.890	8,369.33
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			12,594.270	13,510.47
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			471.920	521.70
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			1,076.800	1,195.23
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			531.320	591.10
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			1,065.910	1,192.35
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			3,599.560	4,031.06
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			1,788.970	1,975.78
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			990.040	1,093.43
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			641.190	744.07
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			1,253.910	1,416.08
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			27,904.850	32,113.70
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			39,484.800	45,845.77
FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03			75,580.330	80,671.45
FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04			59,372.840	63,372.22
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			80.790	89.40
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			389.900	430.62
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			1,012.340	1,118.05
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			2,958.050	3,290.17
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96			143.790	144.55
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02			333.330	368.14
FNMA POOL #0390557 7.000% 08/01/2027 DD 08/01/97			159.820	159.84
FNMA POOL #0441550 6.500% 09/01/2028 DD 08/01/98			2,716.260	2,999.91
FNMA POOL #0447954 6.500% 10/01/2028 DD 10/01/98			2,202.340	2,432.32
FNMA POOL #0452026 6.500% 11/01/2028 DD 11/01/98			2,602.350	2,874.10
FNMA POOL #0456832 6.500% 02/01/2029 DD 01/01/99			1,891.260	2,088.76
FNMA POOL #0479506 6.500% 04/01/2029 DD 04/01/99			482.820	533.24

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	255.350	282.02
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,495.790	3,860.84
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	156.790	173.16
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	1,015.840	1,121.92
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	875.410	875.56
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	185.020	204.34
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	188.930	190.53
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	164.180	166.07
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	1,052.230	1,162.11
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	4,254.320	4,754.04
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	1,798.980	2,069.32
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	3,755.890	4,241.86
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	55,179.720	60,184.11
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	492.500	543.93
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	877.200	907.67
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	21,435.730	23,911.36
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	607.540	670.98
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	947.410	1,046.34
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,331.310	3,679.18
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	720.300	795.52
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	460.900	509.03
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	3,000.120	3,313.41
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	11,241.190	12,339.90
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,160.950	1,282.18
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,422.600	5,602.81
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	22,293.200	23,242.29
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,095.470	4,505.02
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	460.150	508.20
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	329.560	363.97
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	5,905.330	6,019.30
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	10,431.270	11,271.51
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	7,403.130	7,991.23
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	7,256.060	7,386.37
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	23,637.680	26,171.10
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	10,054.010	10,333.68
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	5,206.170	5,294.06
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	16,325.720	17,720.19
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	394.460	435.65
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	1,634.760	1,805.47

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	3,435.780	3,794.56
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	296,307.690	326,763.29
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	450,118.390	484,262.26
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	57,108.780	62,769.11
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	2,712.630	2,866.33
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	831,786.380	894,856.59
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	75,734.200	83,306.84
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	127,489.760	141,474.81
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	2,628.170	2,939.06
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	23,567.900	24,429.45
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,235.920	1,243.73
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	7,761.370	8,143.06
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	6,623.850	7,308.82
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	3,241.080	3,313.83
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	30,619.480	35,492.74
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	28,766.270	32,956.61
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	33,495.640	38,150.85
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	6,984.510	7,379.97
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	41,980.740	45,324.42
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,277.450	1,349.57
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	20,945.410	23,780.76
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	42,501.020	45,701.57
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	136,584.270	150,666.79
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,432.740	3,791.21
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	79,404.260	83,912.26
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	274,931.350	290,673.68
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	1,248,912.380	1,320,423.08
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	443,888.930	449,667.03
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	696,680.290	711,508.68
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	156,486.770	161,193.46
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	41,907.990	43,168.47
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	340,112.830	347,349.28
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	2.040	2.10
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	78,126.340	82,599.53
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	546,336.520	566,676.33
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	730,944.070	776,089.02
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	93,196.570	100,525.28
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,317,352.580	1,366,407.47
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	88,597.650	95,564.79

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	1,175,588.350	1,219,356.27
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	2,766,393.220	2,869,087.35
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	2,529,198.160	2,585,955.24
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	268,285.220	305,820.20
FNMA	POOL #0AL7118	4.000% 08/01/2045 DD 07/01/15	226,005.870	236,090.56
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,299,498.480	1,373,840.94
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	593,258.400	599,894.10
FNMA	POOL #0AL9318	4.000% 10/01/2043 DD 10/01/16	1,373,439.670	1,424,513.88
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	684,001.730	691,452.81
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	246,756.600	252,007.93
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,480,011.650	1,511,509.64
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	564,041.930	576,045.70
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	581,160.550	581,549.26
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	233,817.080	233,973.73
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,168,712.480	1,169,495.35
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	588,381.230	588,775.45
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	683,541.380	683,999.18
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	960,286.270	1,031,723.73
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	514,591.160	512,088.71
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	727,655.970	735,806.31
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	964,123.820	980,765.54
FNMA	POOL #0AS6192	3.500% 11/01/2045 DD 10/01/15	296,429.840	301,936.23
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	948,272.620	958,897.87
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,158,667.430	1,155,316.95
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	1,736,346.440	1,731,056.52
FNMA	POOL #0AS7343	3.000% 06/01/2046 DD 05/01/16	4,413,721.130	4,400,274.29
FNMA	POOL #0AS7591	3.500% 07/01/2046 DD 06/01/16	1,829,796.190	1,866,134.15
FNMA	POOL #0AS7603	4.000% 07/01/2046 DD 06/01/16	534,218.160	552,193.59
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	832,855.290	830,317.90
FNMA	POOL #0AS8269	3.000% 11/01/2046 DD 10/01/16	2,958,703.130	2,948,801.95
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	986,783.170	983,623.76
FNMA	POOL #0AS8949	3.500% 03/01/2047 DD 02/01/17	186,420.660	189,370.16
FNMA	POOL #0AS9911	3.500% 07/01/2047 DD 06/01/17	2,696,908.290	2,746,578.63
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	988,607.080	989,269.31
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	104,603.260	104,673.32
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	1,030,507.100	1,025,495.44
FNMA	POOL #0AZ0867	4.000% 07/01/2045 DD 07/01/15	223,636.370	233,406.65
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	742,401.340	767,301.29
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	1,165,726.620	1,176,621.33

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

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FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	196,988.060	196,029.24
FNMA	POOL #0BD2440	3.500% 01/01/2047 DD 01/01/17	1,158,494.590	1,177,002.03
FNMA	POOL #0BD8951	3.000% 11/01/2046 DD 10/01/16	2,521,670.470	2,513,987.97
FNMA	POOL #0BE3667	3.500% 06/01/2047 DD 06/01/17	236,968.470	241,260.31
FNMA	POOL #0BE7557	3.500% 02/01/2047 DD 02/01/17	1,360,472.340	1,382,555.59
FNMA	POOL #0BJ1898	3.000% 11/01/2047 DD 11/01/17	6,605,894.180	6,579,496.37
FNMA	POOL #0BJ2545	3.000% 12/01/2047 DD 12/01/17	11,170,036.870	11,122,418.33
FNMA	POOL #0BJ9251	3.500% 06/01/2048 DD 06/01/18	2,397,028.000	2,433,961.60
FNMA	POOL #0BK0277	4.500% 09/01/2048 DD 09/01/18	971,257.480	1,015,598.78
FNMA	POOL #0BK4132	4.500% 09/01/2048 DD 09/01/18	2,550,641.090	2,667,095.46
FNMA	POOL #0BK6111	4.000% 07/01/2048 DD 07/01/18	4,811,751.210	4,958,972.95
FNMA	POOL #0BK6599	5.000% 08/01/2048 DD 08/01/18	610,186.810	649,852.82
FNMA	POOL #0BM1042	4.000% 04/01/2047 DD 03/01/17	2,883,001.360	3,011,632.32
FNMA	POOL #0BM5235	5.000% 09/01/2048 DD 12/01/18	2,628,380.140	2,779,246.56
FNMA	POOL #0BN3950	5.000% 01/01/2049 DD 01/01/19	2,018,423.680	2,137,868.34
FNMA	POOL #0BN4305	4.000% 01/01/2034 DD 12/01/18	684,598.720	705,589.42
FNMA	POOL #0BN6208	4.000% 03/01/2049 DD 03/01/19	3,926,321.910	4,060,482.01
FNMA	POOL #0CA0862	3.500% 09/01/2047 DD 11/01/17	7,286,201.990	7,398,931.56
FNMA	POOL #0CA0983	4.500% 01/01/2048 DD 12/01/17	1,098,465.580	1,149,332.96
FNMA	POOL #0CA1053	3.500% 01/01/2048 DD 12/01/17	491,358.350	498,930.58
FNMA	POOL #0CA1189	3.500% 02/01/2048 DD 01/01/18	3,085,186.520	3,132,720.91
FNMA	POOL #0CA1255	4.000% 02/01/2048 DD 02/01/18	159,862.710	166,151.15
FNMA	POOL #0CA1951	4.000% 07/01/2048 DD 06/01/18	359,733.690	370,924.60
FNMA	POOL #0CA2054	4.500% 07/01/2048 DD 06/01/18	13,702,925.650	14,334,086.93
FNMA	POOL #0CA2169	4.500% 08/01/2048 DD 07/01/18	2,969,474.050	3,106,406.39
FNMA	POOL #0CA2375	4.000% 09/01/2048 DD 08/01/18	4,134,660.240	4,261,168.77
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	483,938.030	501,950.96
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	50,099.160	51,606.00
FNMA	POOL #0MA2670	3.000% 07/01/2046 DD 06/01/16	2,731,898.590	2,723,575.65
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	865,853.940	879,326.52
FNMA	POOL #0MA2771	3.000% 10/01/2046 DD 09/01/16	777,508.520	775,139.77
FNMA	POOL #0MA2806	3.000% 11/01/2046 DD 10/01/16	3,092,508.770	3,079,325.22
FNMA	POOL #0MA2863	3.000% 01/01/2047 DD 12/01/16	1,067,267.270	1,064,015.75
FNMA	POOL #0MA3305	3.500% 02/01/2048 DD 02/01/18	10,016,268.470	10,177,127.33
FNMA	POOL #0MA3312	3.000% 02/01/2033 DD 02/01/18	2,649,934.930	2,674,599.65
FNMA	POOL #0MA3334	4.500% 04/01/2048 DD 03/01/18	904,331.760	946,168.90
FNMA	POOL #0MA3339	3.000% 04/01/2033 DD 03/01/18	2,659,905.250	2,684,662.77
FNMA	POOL #0MA3385	4.500% 04/01/2048 DD 05/01/18	1,741,906.800	1,821,799.98
FNMA	POOL #0MA3464	3.500% 09/01/2038 DD 08/01/18	1,047,030.950	1,067,991.48

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0MA3496 4.500% 06/01/2048 DD 09/01/18			765,001.100	799,933.47
FNMA POOL #0MA3536 4.000% 11/01/2048 DD 11/01/18			7,490,333.770	7,714,128.24
FNMA GTD REMIC P/T 18-11 PA 3.000% 06/25/2046 DD 02/01/18			1,308,721.120	1,310,463.94
FOCUS BRANDS FUNDI 1A A2I 144A 3.857% 04/30/2047 DD 04/06/17			530,550.000	539,266.94
FOCUS FINANCIAL PARTNERS 6/18 0.000% 07/03/2024 DD 06/18/18			129,252.380	128,606.11
FORD CREDIT AUTO OWNE 1 A 144A 2.120% 07/15/2026 DD 01/21/15			3,843,000.000	3,822,695.90
FORD CREDIT AUTO OWNE 2 A 144A 2.360% 03/15/2029 DD 09/15/17			3,903,000.000	3,838,714.86
FORD CREDIT AUTO OWNE 2 A 144A 3.470% 01/15/2030 DD 07/24/18			4,615,000.000	4,695,613.90
FORD CREDIT AUTO OWNER TR A A4 2.850% 08/15/2024 DD 03/22/19			1,599,000.000	1,608,463.84
FORD CREDIT FLOORPLAN MAS 2 A1 1.980% 01/15/2022 DD 02/10/15			3,750,000.000	3,726,067.13
FORD CREDIT FLOORPLAN MAST 5 A 2.390% 08/15/2022 DD 08/18/15			1,468,000.000	1,461,771.42
FORD MOTOR CO 6.625% 10/01/2028 DD 09/30/98			766,000.000	798,889.52
FORD MOTOR CREDIT CO LLC 2.979% 08/03/2022 DD 08/03/17			475,000.000	453,976.05
FORD MOTOR CREDIT CO LLC 3.339% 03/28/2022 DD 03/31/17			658,000.000	639,092.68
FORD MOTOR CREDIT CO LLC 4.389% 01/08/2026 DD 01/08/16			560,000.000	520,079.25
FORD MOTOR CREDIT CO LLC 5.584% 03/18/2024 DD 03/18/19			990,000.000	1,004,128.37
FORD MOTOR CREDIT CO LLC 5.875% 08/02/2021 DD 08/01/11			1,000,000.000	1,035,431.88
FORD MOTOR CREDIT CO LLC VAR RT 09/24/2020 DD 09/24/18			575,000.000	572,520.46
FORMULA ONE 1/18 (USD) 0.000% 02/01/2024 DD 01/09/18			1,257,232.890	1,209,143.73
FORTIS INC/CANADA 2.100% 10/04/2021 DD 04/04/17			696,000.000	680,796.55
FORTRESS TRANSPORTATION & 144A 6.500% 10/01/2025 DD 09/18/18			360,000.000	355,500.00
FOUR POINTS LLC			2,341,200.000	2,340,419.60
FOUR SEASONS 12/13 TL 0.000% 11/30/2023 DD 12/09/13			1,194,848.110	1,184,142.27
FRASERS PROPERTY TREASURY REGS VAR RT 12/31/2049			750,000.000	529,825.58
FREDDIE MAC STACR DNA1 M1 144A VAR RT 01/25/2049 DD 01/30/19			1,145,000.000	1,146,456.67
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15			1,407,344.090	1,422,115.29
FREED ABS TRUST 2018- 2 A 144A 3.990% 10/20/2025 DD 10/18/18			1,324,268.650	1,328,145.44
FREEDOM MORTGAGE 2/17 TLB			630,190.520	629,402.78
FREEMPORT-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12			184,000.000	181,930.00
FREEMPORT-MCMORAN INC 4.000% 11/14/2021 DD 11/14/14			138,000.000	138,690.00
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			1,901,000.000	1,872,485.00
FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13			2,518,000.000	2,203,275.18
FREEMPORT-MCMORAN INC 6.875% 02/15/2023 DD 02/15/17			194,000.000	205,640.00
FREMF 2014-K41 MO K41 X2A 144A 0.100% 11/25/2047 DD 12/01/14			45,131,835.955	200,507.21
FREMF 2014-K41 MO K41 X2B 144A 0.100% 11/25/2047 DD 12/01/14			9,902,000.000	47,102.83
FREMF 2014-K41 MORT K41 D 144A 0.000% 11/25/2047 DD 12/01/14			4,244,000.000	2,758,600.00
FREMF 2015-K721 K721 X2A 144A 0.100% 11/25/2047 DD 12/01/15			57,184,218.050	132,781.76
FREMF 2015-K721 K721 X2B 144A 0.100% 11/25/2047 DD 12/01/15			15,286,651.000	42,802.63
FREMF 2015-K721 MO K721 D 144A 0.000% 11/25/2047 DD 12/01/15			5,558,881.000	4,266,441.17

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FREMF 2015-KF11 MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15			1,663,100.110	1,724,219.04
FREMF 2016-KC01 MORTG KC01 X2A 0.100% 12/25/2022 DD 05/01/16			28,055,653.476	56,111.31
FREMF 2016-KC01 MORTG KC01 X2B 0.100% 01/25/2023 DD 05/01/16			3,164,000.000	10,124.80
FREMF 2016-KC01 MORTGAG KC01 B 0.000% 01/25/2023 DD 05/01/16			3,164,000.000	2,420,460.00
FREMF 2016-KW01 KW01 X2A 144A 0.010% 01/25/2026 DD 05/01/16			25,133,228.958	123,152.83
FREMF 2016-KW01 KW01 X2B 144A 0.010% 03/25/2029 DD 05/01/16			2,879,000.000	15,834.50
FREMF 2016-KW01 MO KW01 B 144A 0.000% 03/25/2026 DD 05/01/16			2,879,000.000	1,626,635.00
FRESENIUS MEDICAL CARE US 144A 4.125% 10/15/2020 DD 10/29/14			308,000.000	310,658.04
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14			238,000.000	247,139.00
FRESENIUS MEDICAL CARE US 144A 5.750% 02/15/2021 DD 02/03/11			83,000.000	86,206.29
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			467,000.000	494,090.67
FRONTDOOR INC 144A 6.750% 08/15/2026 DD 08/16/18			1,119,000.000	1,144,177.50
FRONTERA GENERATION 4/18 TLB 0.000% 12/31/2021 DD 04/13/18			536,837.500	530,127.03
FRONTIER COMMUNICATIONS C 144A 8.500% 04/01/2026 DD 03/19/18			922,000.000	857,460.00
FRONTIER COMMUNICATIONS CORP 10.500% 09/15/2022 DD 03/15/16			369,000.000	281,362.50
FRONTIER COMMUNICATIONS CORP 11.000% 09/15/2025 DD 03/15/16			619,000.000	407,379.38
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14			88,000.000	47,410.00
FRONTIER COMMUNICATIONS CORP 7.125% 01/15/2023 DD 08/15/12			689,000.000	416,845.00
GAHR COMMERCIAL M NRF BFX 144A VAR RT 12/15/2034 DD 02/01/15			1,400,000.000	1,394,111.18
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2034 DD 02/01/15			1,150,000.000	1,142,950.50
GARDA WORLD 5/17(USD) COV-LITE TL			772,060.120	761,058.26
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			2,668,000.000	2,696,547.60
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			2,725,000.000	2,735,654.75
GATEWAY CASINOS 3/18 (USD) TLB 0.000% 03/08/2025 DD 02/28/18			729,487.500	726,299.64
GATX CORP 4.350% 02/15/2024 DD 11/05/18			306,000.000	317,200.11
GAZPROM PJSC VIA GAZ CAPI 144A 6.510% 03/07/2022 DD 03/07/07			700,000.000	745,903.20
GCI LLC 6.750% 06/01/2021 DD 05/20/11			1,369,000.000	1,375,845.00
GE CAPITAL INTERNATIONAL FUNDI 2.342% 11/15/2020 DD 05/15/16			2,237,000.000	2,209,283.19
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16			795,000.000	734,966.78
GENERAL DYNAMICS CORP 3.000% 05/11/2021 DD 05/11/18			1,140,000.000	1,150,296.26
GENERAL ELECTRIC CO 2.700% 10/09/2022 DD 10/09/12			2,525,000.000	2,479,632.13
GENERAL ELECTRIC CO 3.100% 01/09/2023 DD 01/08/13			918,000.000	912,236.39
GENERAL ELECTRIC CO 3.150% 09/07/2022 DD 09/07/12			461,000.000	459,325.24
GENERAL ELECTRIC CO 3.375% 03/11/2024 DD 03/11/14			220,000.000	218,757.40
GENERAL ELECTRIC CO 3.450% 05/15/2024 DD 05/15/14			568,000.000	565,296.92
GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12			390,000.000	338,449.12
GENERAL ELECTRIC CO 4.650% 10/17/2021 DD 10/17/11			1,097,000.000	1,136,889.64
GENERAL ELECTRIC CO 5.300% 02/11/2021 DD 02/11/11			246,000.000	254,604.56
GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07			340,000.000	371,648.64

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAL MOTORS CO 4.875% 10/02/2023 DD 04/02/14			1,195,000.000	1,242,743.52
GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17			175,000.000	159,925.99
GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16			580,000.000	604,932.54
GENERAL MOTORS FINANCIAL CO IN 3.150% 06/30/2022 DD 06/30/17			1,079,000.000	1,068,290.13
GENERAL MOTORS FINANCIAL CO IN 5.100% 01/17/2024 DD 01/17/19			2,560,000.000	2,666,448.05
GENERATION BRANDS 11/17 TL			517,508.000	505,864.07
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			695,000.000	667,200.00
GENESIS SALES FINANC AA C 144A 6.880% 08/20/2023 DD 01/31/19			571,000.000	576,926.98
GENESIS SALES FINANC AA D 144A 9.540% 08/20/2023 DD 01/31/19			2,079,000.000	2,118,906.41
GENESYS 2/18 (USD) COV-LITE 0.000% 12/01/2023 DD 02/20/18			2,038,029.523	2,010,006.62
GENESYS TELECOMMUNICATION 144A 10.000% 11/30/2024 DD 12/01/16			337,000.000	367,330.00
GENTIVA HEALTH SERVICES/ 0.000% 06/23/2025 DD 06/04/18			355,000.000	351,450.00
GENTIVA HEALTH SERVICES/ KINDRED AT HOME 7/18 COV-LITE			1,055,187.200	1,056,506.19
GEO GROUP INC/THE 5.125% 04/01/2023 DD 10/01/13			1,030,000.000	914,125.00
GEO GROUP INC/THE 6.000% 04/15/2026 DD 04/18/16			350,000.000	293,125.00
GFL ENVIRONMENTAL INC 144A 5.375% 03/01/2023 DD 02/26/18			153,000.000	144,585.00
GFL ENVIRONMENTAL INC 144A 7.000% 06/01/2026 DD 05/14/18			2,165,000.000	2,051,337.50
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15			140,000.000	146,945.58
GLAXOSMITHKLINE CAPITAL INC 3.625% 05/15/2025 DD 05/15/18			1,105,000.000	1,143,924.25
GLAXOSMITHKLINE CAPITAL PLC 2.875% 06/01/2022 DD 03/25/19			3,360,000.000	3,375,411.71
GLENCORE FINANCE CANADA L 144A 4.950% 11/15/2021 DD 11/10/11			1,860,000.000	1,933,525.80
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2022 DD 10/25/12			1,150,000.000	1,188,277.67
GLENCORE FUNDING LLC 144A 2.875% 04/16/2020 DD 04/16/15			73,000.000	72,721.03
GLENCORE FUNDING LLC 144A 3.125% 04/29/2019 DD 04/29/14			245,000.000	243,512.85
GLENCORE FUNDING LLC 144A 4.125% 03/12/2024 DD 03/12/19			461,000.000	465,459.16
GLENCORE FUNDING LLC 144A 4.125% 05/30/2023 DD 05/30/13			582,000.000	592,796.10
GLENCORE FUNDING LLC 144A 4.625% 04/29/2024 DD 04/29/14			164,000.000	169,175.51
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15			75,000.000	74,062.50
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	158,400.00
GLOBAL PAYMENTS 10/18 COV-LITE 0.000% 12/31/2021 DD 10/09/18			484,575.000	478,115.62
GLOBAL PAYMENTS 3/18 TLB 0.000% 04/21/2023 DD 03/08/18			405,731.738	401,167.25
GLOBALLOGIC 7/18 DELAYED TL 0.000% 08/01/2025 DD 07/18/18			90,000.000	89,550.00
GLOBALLOGIC 7/18 TLB 0.000% 08/01/2025 DD 07/18/18			622,925.000	619,810.38
GLOBE LIFE INC 4.550% 09/15/2028 DD 09/27/18			865,000.000	913,203.55
GLOBO COMUNICACAO E PARTI 144A 4.875% 04/11/2022 DD 04/11/12			225,000.000	228,093.75
GLP CAPITAL LP / GLP FINANCING 4.875% 11/01/2020 DD 05/01/14			96,000.000	97,824.00
GM FINANCIAL CONSUM 1A A3 144A 1.780% 10/18/2021 DD 04/12/17			2,293,839.020	2,282,080.80
GM FINANCIAL CONSUMER AUTO 1 B 3.370% 08/16/2024 DD 01/16/19			248,000.000	251,179.11
GMF FLOORPLAN OWNER 1 A1 144A 1.960% 05/17/2021 DD 05/31/16			1,453,000.000	1,451,686.92

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0271105	8.000% 10/15/2023 DD 10/01/93	5,477.330	5,552.95
GNMA	POOL #0316089	8.000% 02/15/2022 DD 02/01/92	302.920	303.47
GNMA	POOL #0345538	8.000% 02/15/2024 DD 02/01/94	1,418.930	1,505.01
GNMA	POOL #0354857	8.000% 07/15/2024 DD 07/01/94	305.400	323.93
GNMA	POOL #0366893	8.000% 10/15/2024 DD 10/01/94	1,733.210	1,736.48
GNMA	POOL #0367997	8.000% 11/15/2023 DD 11/01/93	213.160	213.54
GNMA	POOL #0369549	8.000% 10/15/2024 DD 10/01/94	172.410	174.86
GNMA	POOL #0386052	8.000% 10/15/2024 DD 10/01/94	2,170.610	2,202.84
GNMA	POOL #0390614	8.000% 03/15/2024 DD 03/01/94	9,263.570	9,435.11
GNMA	POOL #0447214	8.500% 06/15/2027 DD 06/01/97	892.760	902.09
GNMA	POOL #0478973	8.000% 12/15/2029 DD 12/01/99	192.710	193.07
GNMA	POOL #0482086	8.000% 06/15/2030 DD 09/01/00	435.130	443.64
GNMA	POOL #0506625	7.000% 03/15/2029 DD 03/01/99	4,553.870	4,648.13
GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	1,692.740	1,749.47
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	8,582.650	8,873.08
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	4,327.070	4,393.79
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	3,558.620	3,563.14
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	16,569.590	18,489.12
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	6,635.620	6,694.79
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	1,003.960	1,019.69
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	10,318.430	11,358.79
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	1,201.330	1,351.52
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	6,143.120	6,690.77
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	8,780.190	10,238.46
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	36,344.260	41,042.95
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	14,410.500	16,337.73
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	2,751.250	2,984.79
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	3,819.410	3,890.02
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	1,664.430	1,839.63
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	4,486.770	4,685.19
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	13,626.030	15,025.97
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	16,235.670	18,474.89
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	179,765.010	197,731.17
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	8,210.780	8,505.88
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	240,422.050	252,969.72
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	110,980.650	116,760.76
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	127,758.630	137,112.53
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	5,064.160	5,604.54
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	2,822.870	2,976.11

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA POOL #0781252 8.000% 12/15/2030 DD 03/01/01			5,822.640	6,902.50
GNMA POOL #0781334 8.000% 08/15/2031 DD 10/01/01			18,893.510	22,693.84
GNMA POOL #0781430 8.000% 09/15/2031 DD 04/01/02			8,084.460	9,641.17
GNMA POOL #0782448 6.000% 10/15/2038 DD 10/01/08			174,242.160	192,609.81
GNMA POOL #0783292 6.000% 12/15/2040 DD 04/01/11			45,718.240	50,521.64
GNMA GTD REMIC P/T 11-121 FA VAR RT 03/16/2043 DD 09/16/11			953,759.000	951,634.78
GNMA GTD REMIC P/T 14-078 A 2.200% 04/16/2047 DD 05/01/14			134,367.340	132,716.64
GNMA GTD REMIC P/T 17-89 AB 2.600% 07/16/2058 DD 06/01/17			991,638.410	965,806.92
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02			131.990	146.83
GNMA II POOL #0003276 7.500% 08/20/2032 DD 08/01/02			174.340	179.11
GNMA II POOL #0003288 7.500% 09/20/2032 DD 09/01/02			128.270	135.27
GNMA II POOL #0004833 4.000% 10/20/2040 DD 10/01/10			201,456.090	209,765.08
GNMA II POOL #0004853 4.000% 11/20/2040 DD 11/01/10			344,974.280	359,222.16
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11			48,414.070	52,580.57
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			86,337.320	90,909.67
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			114,642.400	120,706.69
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			413,126.280	415,663.23
GNMA II POOL #0MA0393 4.000% 09/20/2042 DD 09/01/12			983,231.120	1,023,387.69
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			923,359.310	929,029.96
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12			2,471,463.380	2,533,334.89
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			438,974.260	441,669.96
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13			349,729.960	351,876.79
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13			400,144.250	402,600.36
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13			437,297.320	439,980.77
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14			322,644.720	339,539.43
GNMA II POOL #0MA2074 4.000% 07/20/2044 DD 07/01/14			1,535,239.010	1,596,597.95
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			127,179.200	130,160.94
GNMA II POOL #0MA2679 4.000% 03/20/2045 DD 03/01/15			5,726,875.740	5,955,852.26
GNMA II POOL #0MA2754 3.500% 04/20/2045 DD 04/01/15			845,967.250	865,800.24
GNMA II POOL #0MA2755 4.000% 04/20/2045 DD 04/01/15			788,992.040	820,529.92
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			251,962.560	257,869.38
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15			951,919.920	974,261.00
GNMA II POOL #0MA3106 4.000% 09/20/2045 DD 09/01/15			2,321,720.890	2,407,600.76
GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15			990,449.560	1,013,715.63
GNMA II POOL #0MA3455 4.000% 02/20/2046 DD 02/01/16			669,277.660	693,492.46
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16			2,655,440.520	2,670,930.82
GNMA II POOL #0MA3803 3.500% 07/20/2046 DD 07/01/16			363,202.900	371,731.72
GNMA II POOL #0MA3873 3.000% 07/20/2046 DD 08/01/16			534,345.210	537,627.09
GNMA II POOL #0MA3874 3.500% 04/20/2046 DD 08/01/16			551,544.900	564,494.17

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ALL KR2 AND KR3 - KR2GALLKRS00

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GNMA II POOL #0MA4004 3.500% 10/20/2046 DD 10/01/16			742,349.590	759,770.82
GNMA II POOL #0MA4195 3.000% 11/20/2046 DD 01/01/17			874,178.000	879,414.11
GNMA II POOL #0MA4262 3.500% 02/20/2047 DD 02/01/17			3,020,238.240	3,090,504.36
GNMA II POOL #0MA4321 3.500% 02/20/2047 DD 03/01/17			3,727,515.070	3,814,333.18
GNMA II POOL #0MA4381 3.000% 04/20/2047 DD 04/01/17			3,113,878.230	3,131,573.40
GNMA II POOL #0MA4450 3.000% 05/20/2047 DD 05/01/17			1,502,247.600	1,511,011.71
GNMA II POOL #0MA4509 3.000% 06/20/2047 DD 06/01/17			1,491,393.990	1,499,647.68
GNMA II POOL #0MA4510 3.500% 06/20/2047 DD 06/01/17			1,208,966.320	1,236,502.50
GNMA II POOL #0MA4585 3.000% 07/20/2047 DD 07/01/17			4,772,945.480	4,797,933.14
GNMA II POOL #0MA4588 4.500% 07/20/2047 DD 07/01/17			570,809.510	593,041.01
GNMA II POOL #0MA4651 3.000% 08/20/2047 DD 08/01/17			2,044,637.330	2,054,730.39
GNMA II POOL #0MA4652 3.500% 08/20/2047 DD 08/01/17			1,944,170.470	1,987,989.33
GNMA II POOL #0MA4719 3.500% 09/20/2047 DD 09/01/17			1,271,236.760	1,299,746.49
GNMA II POOL #0MA4836 3.000% 11/20/2047 DD 11/01/17			8,236,861.760	8,274,640.62
GNMA II POOL #0MA4902 4.500% 12/20/2047 DD 12/01/17			26,109.460	27,126.35
GNMA II POOL #0MA4962 3.500% 01/20/2048 DD 01/01/18			11,788,813.400	12,049,439.66
GNMA II POOL #0MA4964 4.500% 01/20/2048 DD 01/01/18			1,572,757.970	1,634,012.68
GNMA II POOL #0MA5079 4.500% 03/20/2048 DD 03/01/18			3,045,765.250	3,164,389.65
GNMA II POOL #0MA5191 3.500% 05/20/2048 DD 05/01/18			36,479.430	37,282.59
GNMA II POOL #0MA5528 4.000% 10/20/2048 DD 10/01/18			1,802,403.880	1,861,687.03
GNMA II POOL #0MA5529 4.500% 10/20/2048 DD 10/01/18			4,876,693.120	5,068,544.86
GNMA II POOL #0MA5595 4.000% 11/20/2048 DD 11/01/18			2,718,045.300	2,807,444.97
GNMA II POOL #0MA5650 3.500% 12/20/2048 DD 12/01/18			2,148,291.780	2,195,352.17
GNMA II POOL #0MA5652 4.500% 12/20/2048 DD 12/01/18			4,366,519.620	4,554,972.45
GNMA II POOL #0MA5710 4.000% 01/20/2049 DD 01/01/19			3,964,432.420	4,094,827.20
GOLDCORP INC 3.700% 03/15/2023 DD 03/20/13			1,305,000.000	1,326,161.58
GOLDEN CREDIT CARD T 2A A 144A 1.980% 04/15/2022 DD 04/25/17			1,783,000.000	1,769,201.54
GOLDEN CREDIT CARD T 4A A 144A 3.440% 10/15/2025 DD 09/17/18			1,647,000.000	1,687,818.09
GOLDEN ENTERTAINMENT 10/17 0.000% 08/15/2024 DD 06/12/17			1,053,525.000	1,042,989.75
GOLDMAN SACHS GROUP INC/T REGS 1.375% 05/15/2024			1,059,000.000	1,201,226.95
GOLDMAN SACHS GROUP INC/THE 2.600% 04/23/2020 DD 01/23/15			1,387,000.000	1,383,065.78
GOLDMAN SACHS GROUP INC/THE 5.250% 07/27/2021 DD 07/27/11			539,000.000	566,207.43
GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/2022 DD 01/24/12			337,000.000	361,424.92
GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11			270,000.000	333,026.05
GOLDMAN SACHS GROUP INC/THE VAR RT 02/23/2023 DD 01/23/18			1,325,000.000	1,313,428.78
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18			960,000.000	961,905.22
GOLDMAN SACHS GROUP INC/THE VAR RT 04/26/2022 DD 01/26/17			1,077,000.000	1,082,768.09
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18			2,940,000.000	3,004,678.42
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			1,658,000.000	1,638,843.03

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

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GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2022 DD 10/31/17			1,299,000.000	1,287,442.94
GOLDMAN SACHS GROUP INC/THE VAR RT 12/13/2019 DD 12/13/16			225,000.000	225,875.74
GOPHER RESOURCE 2/18 COV-LITE 0.000% 03/06/2025 DD 02/01/18			550,412.500	548,348.46
GOVERNMENT OF CANADA 0.750% 01-SEP-2020 SER E596			4,330,000.000	3,203,963.40
GOVERNMENT OF CANADA 1.250% 01-NOV-2019 SER H318			6,640,000.000	4,957,223.85
GOVERNMENT OF CANADA 1.500% 01-MAR-2020 SER D929			1,575,000.000	1,177,132.57
GOVERNMENT OF CANADA 2.250% 01-MAR-2024 SER J546			5,069,000.000	3,921,033.43
GRAFTECH 2/18 COV-LITE TLB 0.000% 02/12/2025 DD 01/23/18			1,057,361.110	1,053,396.00
GRAY TELEVISION 10/18 0.000% 11/02/2025 DD 10/24/18			942,637.500	931,448.39
GREATBATCH/INTEGER 11/17 TLB			459,455.780	459,313.35
GREEKTOWN CASINO 4/17 COV-LITE TLB			1,057,842.160	1,056,075.56
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			21.220	21.22
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17			1,365,000.000	1,313,102.70
GREENWAY MEDICAL 2/17 COV-LITE TL			1,064,511.330	979,350.42
GREYSTONE COMMERCIAL HC1 AS 144A VAR RT 09/15/2028 DD 09/21/18			412,000.000	413,046.02
GREYSTONE COMMERCIAL HC1 A 144A VAR RT 09/15/2028 DD 09/21/18			1,350,000.000	1,353,244.45
GREYWOLF CLO IV LTD 1A A2 144A VAR RT 04/17/2030 DD 04/17/19			409,000.000	409,000.00
GRIFFON CORP 5.250% 03/01/2022 DD 02/27/14			2,024,000.000	1,991,110.00
GRIFOLS 1/17 TLB 0.000% 01/31/2025 DD 01/12/17			1,057,355.070	1,049,868.99
GRINDING MEDIA INC / MOLY 144A 7.375% 12/15/2023 DD 12/16/16			538,000.000	516,480.00
GROUP 1 AUTOMOTIVE INC VAR RT 06/01/2022 DD 06/01/15			225,000.000	225,562.50
GRUPO AEROPORTUARIO DEL CENTRO 6.850% 06/07/2021			1,725,000.000	87,381.62
GS MORTGAGE SECUR 3PCK XC 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	7,252.10
GS MORTGAGE SECUR 3PCK XD 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	31,067.80
GS MORTGAGE SECUR 3PCK XE 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	43,608.00
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			11,084.286	1,496.38
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			327,698.365	44,239.28
GS MORTGAGE SECUR 3PCK C 144A VAR RT 09/15/2031 DD 09/27/18			1,543,000.000	1,528,804.40
GS MORTGAGE SECUR 3PCK D 144A VAR RT 09/15/2031 DD 09/27/18			1,906,000.000	1,877,791.20
GS MORTGAGE SECUR 3PCK E 144A VAR RT 09/15/2031 DD 09/27/18			1,817,000.000	1,757,039.00
GS MORTGAGE SECUR BWTR A 144A 2.954% 11/05/2034 DD 12/01/12			7,465,000.000	7,474,691.81
GS MORTGAGE SECUR FARM A 144A VAR RT 01/10/2043 DD 12/01/17			990,000.000	1,011,090.86
GS MORTGAGE SECUR FBLU A 144A VAR RT 11/15/2035 DD 11/30/18			1,333,000.000	1,330,559.94
GS MORTGAGE SECUR GC14 G 144A VAR RT 08/10/2046 DD 08/01/13			1,674,000.000	1,011,571.92
GS MORTGAGE SECUR GC22 D 144A VAR RT 06/10/2047 DD 06/01/14			882,000.000	817,402.05
GS MORTGAGE SECUR GC22 E 144A 3.582% 06/10/2047 DD 06/01/14			862,000.000	612,063.19
GS MORTGAGE SECUR GCJ9 F 144A VAR RT 11/10/2045 DD 11/01/12			436,000.000	351,503.50
GS MORTGAGE SECUR GPTX A 144A 2.856% 05/10/2034 DD 05/01/17			200,000.000	198,839.32
GS MORTGAGE SECUR RIVR D 144A VAR RT 07/15/2035 DD 07/27/18			600,000.000	592,430.34

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GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			1,587,634.666	1,254,231.39
GS MORTGAGE SECURI SHOP A 144A 2.933% 06/05/2031 DD 08/01/12			7,672,000.000	7,669,319.40
GS MORTGAGE SECURI SHOP B 144A 3.311% 06/05/2031 DD 08/01/12			340,000.000	339,978.92
GS MORTGAGE SECURI STAY D 144A VAR RT 07/15/2032 DD 08/15/17			2,000,000.000	1,954,540.00
GS MORTGAGE SECURI TMSQ B 144A 3.409% 12/10/2030 DD 12/01/12			600,000.000	597,066.90
GS MORTGAGE SECURI TMSQ C 144A VAR RT 12/10/2030 DD 12/01/12			2,318,000.000	2,290,406.76
GS MORTGAGE SECURITIES GC18 A3 3.801% 01/10/2047 DD 01/01/14			1,278,002.080	1,319,124.99
GS MORTGAGE SECURITIES GC18 A4 4.074% 01/10/2047 DD 01/01/14			7,265,000.000	7,604,051.74
GS MORTGAGE SECURITIES GC22 A5 3.862% 06/10/2047 DD 06/01/14			7,378,000.000	7,679,168.49
GS MORTGAGE SECURITIES GC22 AS 4.113% 06/10/2047 DD 06/01/14			5,575,000.000	5,743,966.54
GS MORTGAGE SECURITIES GS4 A4 VAR RT 11/10/2049 DD 11/01/16			540,000.000	551,564.75
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			1,217,030.460	1,209,499.35
GULFPORT ENERGY CORP 6.625% 05/01/2023 DD 04/21/15			546,000.000	529,620.00
GVC HOLDING 3/18 (USD) TLB 0.000% 03/29/2024 DD 03/05/18			446,275.000	441,624.82
H&E EQUIPMENT SERVICES INC 5.625% 09/01/2025 DD 03/01/18			1,022,000.000	1,019,445.00
H.B. FULLER 10/17 COV-LITE TLB			542,581.390	532,239.79
HAIL 2017-1 C 10.278% 07/15/2041 DD 07/01/16			7,938,080.558	7,955,988.86
HALCON RESOURCES CORP 6.750% 02/15/2025 DD 08/15/17			1,753,000.000	1,051,800.00
HALCYON LOAN ADVISO 2A AR 144A VAR RT 07/25/2027 DD 10/25/18			638,000.000	634,550.02
HALCYON LOAN ADVISO 2A BR 144A VAR RT 07/25/2027 DD 10/25/18			500,000.000	498,819.76
HALLIBURTON CO 3.250% 11/15/2021 DD 11/14/11			2,895,000.000	2,924,571.21
HALLIBURTON CO 6.700% 09/15/2038 DD 09/12/08			690,000.000	867,197.25
HAMILTON SUNDSTRAND/ACCUDYNE 8/17 COV-LITE TL			642,818.000	641,924.49
HARBOR FREIGHT TOOLS 1/18 COV-LITE TLB			708,815.180	691,094.80
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			448,619.050	443,555.31
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			89,398.690	89,917.83
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			279,554.650	285,392.23
HARDEE'S FUNDING LL 1A A2 144A 4.474% 03/20/2043 DD 04/01/13			0.100	0.10
HARGRAY COMMUNICATIONS 3/17 COV-LITE TLB			996,385.380	980,502.99
HARLAND CLARKE 10/17 B7 COV-LITE TL			516,197.810	461,997.04
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			770,000.000	938,613.07
HARVEST OPERATIONS CORP 144A 3.000% 09/21/2022 DD 09/21/17			1,550,000.000	1,554,722.25
HARVEST OPERATIONS CORP 144A 4.200% 06/01/2023 DD 05/01/18			740,000.000	773,785.36
HARVEY GULF 7/18 EXIT TL			89,430.260	88,535.96
HASHEMITE KINGDOM OF JORDAN GO 2.578% 06/30/2022 DD 06/30/15			1,841,000.000	1,855,653.27
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	1,006,891.69
HC2 HOLDINGS INC 144A 11.500% 12/01/2021 DD 11/20/18			865,000.000	754,712.50
HCA 3/18 B9 TL			1,315,684.390	1,313,829.27
HCA HEALTHCARE INC 6.250% 02/15/2021 DD 12/06/12			655,000.000	688,306.75

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HCA INC 5.000% 03/15/2024 DD 03/17/14			2,480,000.000	2,629,277.90
HCA INC 5.250% 04/15/2025 DD 10/17/14			1,495,000.000	1,605,299.30
HCA INC 5.375% 02/01/2025 DD 01/16/15			4,346,000.000	4,606,760.00
HCA INC 5.625% 09/01/2028 DD 08/23/18			2,566,000.000	2,713,545.00
HCA INC 5.875% 02/01/2029 DD 01/30/19			725,000.000	781,151.25
HCA INC 7.500% 02/15/2022 DD 08/01/11			3,465,000.000	3,821,202.00
HCP INC 4.250% 11/15/2023 DD 11/12/13			57,000.000	59,393.57
HD SUPPLY 10/18 B5 TL 0.000% 10/17/2023 DD 10/10/18			373,418.100	368,563.67
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			1,113,865.270	1,103,651.12
HEALTHCARE TRUST OF AMERICA HO 2.950% 07/01/2022 DD 06/08/17			145,000.000	143,484.78
HEALTHCARE TRUST OF AMERICA HO 3.700% 04/15/2023 DD 10/15/13			11,000.000	11,115.07
HEALTHPEAK PROPERTIES INC 4.200% 03/01/2024 DD 02/21/14			167,000.000	172,824.40
HEARTHSIDE FOOD 11/18 INCREMENTAL TL			250,000.000	245,677.50
HEARTHSIDE FOOD 4/18 COV-LITE TL			1,191,000.000	1,155,270.00
HEARTLAND DENTAL 4/18 COV-LITE 0.000% 04/30/2025 DD 04/03/18			1,125,923.710	1,091,087.64
HECLA MINING CO 6.875% 05/01/2021 DD 11/01/13			363,000.000	363,000.00
HELP/SYSTEMS 3/18 COV-LITE TL 0.000% 03/28/2025 DD 03/13/18			895,412.500	883,100.58
HENRY COMPANY 9/16 COV-LITE TLB			649,862.120	645,800.48
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			1,760,000.000	1,801,360.00
HESS CORP 7.875% 10/01/2029 DD 10/01/99			933,000.000	1,124,234.69
HIGHPOINT OPERATING CORP 7.000% 10/15/2022 DD 03/12/12			586,000.000	550,840.00
HIGHWOODS REALTY LP 3.200% 06/15/2021 DD 05/27/14			79,000.000	78,778.29
HIGHWOODS REALTY LP 4.200% 04/15/2029 DD 03/07/19			815,000.000	825,779.50
HILEX POLY 12/16 COV-LITE TL			569,640.780	550,888.20
HILEX POLY/NOVOLEX 6/18 INCREMENTAL COV-LITE TL			348,250.000	336,931.88
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			1,096,000.000	1,112,111.20
HILTON DOMESTIC OPERATING 144A 5.125% 05/01/2026 DD 04/13/18			1,415,000.000	1,438,757.85
HILTON DOMESTIC OPERATING CO I 4.250% 09/01/2024 DD 03/01/17			435,000.000	434,182.20
HILTON HOTELS 8/16 EXTENDED TL			354,239.500	353,353.90
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	535,725.33
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	583,605.18
HILTON USA TRUST 20 SFP C 144A 4.122% 11/05/2035 DD 11/01/16			290,000.000	292,167.52
HOFFMASTER 6/18 COV-LITE TL			460,600.000	458,587.18
HOLCIM US FINANCE SARL & 144A 6.000% 12/30/2019 DD 09/29/09			2,109,000.000	2,150,152.70
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			1,266,000.000	1,306,512.00
HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18			335,000.000	370,860.32
HOME PARTNERS OF AMER 1 A 144A VAR RT 07/17/2037 DD 06/07/18			1,054,276.550	1,051,256.36
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			1,195,000.000	1,251,574.72
HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08			410,000.000	548,607.29

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19			4,622,000.000	4,685,246.02
HSBC HOLDINGS PLC VAR RT 05/18/2024 DD 05/18/18			1,246,000.000	1,270,710.32
HSBC HOLDINGS PLC VAR RT 09/12/2026 DD 09/12/18			570,000.000	587,803.65
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	119,412.11
HT GLOBAL IT SOLUTIONS HO 144A 7.000% 07/14/2021 DD 07/14/16			700,000.000	719,950.00
HUB INTERNATIONAL 4/18 (USD) 0.000% 04/25/2025 DD 04/16/18			1,326,380.000	1,281,057.59
HUB INTERNATIONAL LTD 144A 7.000% 05/01/2026 DD 04/25/18			1,403,000.000	1,388,970.00
HUBBARD RADIO 5/15 TLB			444,447.350	439,260.65
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			931,000.000	963,585.00
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			1,926,000.000	1,976,557.50
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,701,145.80
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			1,835,000.000	1,854,472.84
HUGHES SATELLITE SYSTEMS CORP 6.500% 06/15/2019 DD 12/15/11			1,000,000.000	1,005,100.00
HUGHES SATELLITE SYSTEMS CORP 6.625% 08/01/2026 DD 02/01/17			360,000.000	352,800.00
HUNGARY GOVERNMENT INTERNATION 6.375% 03/29/2021 DD 03/29/11			2,936,000.000	3,126,628.61
HUNT COS INC 144A 6.250% 02/15/2026 DD 02/02/18			1,360,000.000	1,268,200.00
HUNTSMAN INTERNATIONAL LLC 4.500% 05/01/2029 DD 03/13/19			1,315,000.000	1,311,810.95
HUSKY ENERGY INC 4.000% 04/15/2024 DD 03/17/14			599,000.000	611,949.95
HUSKY IMS 3/18 COV-LITE TLB 0.000% 03/28/2025 DD 03/12/18			451,237.500	418,748.40
HYLAND SOFTWARE 10/18			168,861.105	168,403.49
HYUNDAI CAPITAL AMERICA 144A 3.250% 09/20/2022 DD 09/20/17			433,000.000	430,513.98
HYUNDAI CAPITAL AMERICA 144A 3.450% 03/12/2021 DD 03/12/18			166,000.000	166,302.73
HYUNDAI CAPITAL SERVICES 144A 3.000% 08/29/2022 DD 08/29/17			884,000.000	873,733.01
ICAHN ENTERPRISES LP / ICAHN E 6.250% 02/01/2022 DD 01/18/17			847,000.000	868,894.95
IHO VERWALTUNGS GMBH 144A 4.500% 09/15/2023 DD 09/22/16			2,020,000.000	2,004,850.00
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			549,000.000	521,550.00
IHS MARKIT LTD 4.125% 08/01/2023 DD 07/23/18			1,947,000.000	1,985,628.48
ILFC (AERCAP) 2/18 TLB			201,161.000	200,515.28
ILFC (DELOS FINANCE) 3/18 COV-LITE TLB			382,232.000	381,563.09
ILLINOIS ST 4.950% 06/01/2023 DD 06/12/03			270,000.000	277,673.40
IMG WORLDWIDE 5/18 TLB 0.000% 05/18/2025 DD 05/02/18			2,896,343.833	2,739,448.89
IMPERVA 01/19 1ST LIEN 0.000% 11/20/2025 DD 11/07/18			1,115,000.000	1,103,850.00
INC RESEARCH / INVENTIV HEALTH /SYNEOS 4/18 TL			507,697.170	503,183.74
INDIGO NATURAL RESOURCES 144A 6.875% 02/15/2026 DD 02/06/18			510,000.000	451,350.00
INDONESIA ASAHAN ALUMINIU 144A 5.230% 11/15/2021 DD 11/15/18			1,877,000.000	1,951,926.09
INDONESIA ASAHAN ALUMINIU 144A 5.710% 11/15/2023 DD 11/15/18			3,135,000.000	3,380,517.53
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			1,230,000.000	1,448,330.83
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14			685,000.000	755,524.18
INDONESIA TREASURY BOND 5.625% 05/15/2023			11,496,000,000.000	766,844.39

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INDONESIA TREASURY BOND 6.125% 05/15/2028			58,900,000,000.000	3,744,135.77
INDONESIA TREASURY BOND 6.625% 05/15/2033			21,716,000,000.000	1,334,456.59
INDONESIA TREASURY BOND 7.000% 05/15/2022			42,976,000,000.000	3,017,868.88
INDONESIA TREASURY BOND 7.000% 05/15/2027			19,374,000,000.000	1,309,586.96
INDONESIA TREASURY BOND 7.500% 05/15/2038			14,323,000,000.000	944,688.11
INDONESIA TREASURY BOND 7.500% 08/15/2032			7,246,000,000.000	485,997.88
INDONESIA TREASURY BOND 8.250% 05/15/2029			6,476,000,000.000	475,060.16
INDONESIA TREASURY BOND 8.250% 07/15/2021			38,489,000,000.000	2,785,895.77
INDONESIA TREASURY BOND 8.375% 03/15/2024			16,241,000,000.000	1,194,288.54
INDONESIA TREASURY BOND 8.375% 09/15/2026			30,499,000,000.000	2,241,921.07
INDONESIA TREASURY BOND 8.750% 05/15/2031			16,817,000,000.000	1,260,121.51
INDONESIA TREASURY BOND 9.000% 03/15/2029			8,024,000,000.000	611,611.00
INEOS 10/17 (USD) TLB			346,500.000	339,687.81
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			1,427,000.000	1,423,432.50
INFOR (LAWSON) 2/17 (USD) B6 TLB			401,000.000	398,806.53
INFOR SOFTWARE PARENT LLC 144A 7.125% 05/01/2021 DD 04/08/14			409,000.000	408,611.45
INFOR US INC 6.500% 05/15/2022 DD 11/15/15			183,000.000	185,516.25
INFORMATICA 1/18 (USD) COV-LITE TLB1			619,657.650	618,368.77
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			1,600,000.000	1,630,000.00
ING BANK NV 144A 5.800% 09/25/2023 DD 09/25/13			700,000.000	754,697.52
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	130,403.33
INMARSAT FINANCE PLC 144A 6.500% 10/01/2024 DD 09/22/16			485,000.000	509,250.00
INSTITUTO COSTARRICENSE D 144A 6.950% 11/10/2021 DD 11/10/11			620,000.000	614,575.00
INTELSAT JACKSON HOLDINGS 144A 8.500% 10/15/2024 DD 09/19/18			1,313,000.000	1,276,892.50
INTER-AMERICAN DEVELOPMENT BAN 2.125% 11/09/2020 DD 11/08/13			635,000.000	631,913.10
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019			2,470,000.000	1,787,311.69
INTERNATIONAL AIRPORT FIN 144A 12.000% 03/15/2033 DD 03/14/19			400,000.000	426,400.00
INTERNATIONAL BANK FOR RECONST 2.500% 03/12/2020			565,000.000	404,111.03
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			2,875,000.000	2,077,752.71
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	887,414.77
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			3,285,000.000	2,389,666.02
INTERNATIONAL BANK FOR RECONST 7.450% 08/20/2021			4,475,000,000.000	314,110.43
INTERNATIONAL BANK FOR RECONST 7.625% 01/19/2023 DD 01/19/93			2,765,000.000	3,286,755.50
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020			920,000.000	1,230,589.96
INTERNATIONAL FINANCE CORP 2.800% 08/15/2022			1,945,000.000	1,425,385.61
INTERNATIONAL FINANCE CORP 2.875% 07/31/2023 DD 07/31/18			1,565,000.000	1,596,216.39
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			1,645,000.000	1,144,585.83
INTERNATIONAL GAME TECHNO 144A 6.250% 01/15/2027 DD 09/26/18			346,000.000	354,650.00
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			1,115,000.000	1,158,206.25

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ALL KR2 AND KR3 - KR2GALLKRS00

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INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			4,318,000.000	4,490,720.00
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10			2,925,000.000	3,159,190.56
INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17			1,240,000.000	1,155,782.55
INTERNET BRANDS 8/17 COV-LITE 0.000% 09/13/2024 DD 08/03/17			908,500.000	894,881.58
INTERSTATE POWER & LIGHT CO 3.250% 12/01/2024 DD 11/24/14			725,000.000	728,507.71
INTESA SANPAOLO SPA 144A 6.500% 02/24/2021 DD 02/24/11			1,438,000.000	1,504,566.45
INTRAWEST 7/17 (USD) TLB1			2,257,060.410	2,242,254.09
INVITATION HOMES 2/17 TLB			1,055,000.000	1,031,262.50
ION MEDIA 5/17 TL			680,354.070	677,802.74
IQVIA INC 144A 4.875% 05/15/2023 DD 05/12/15			699,000.000	711,302.40
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,470,766.29
IRB HOLDING CORP 144A 6.750% 02/15/2026 DD 02/05/18			884,000.000	830,960.00
IRELAND GOVERNMENT BOND REGS 3.400% 03/18/2024			5,080,000.000	6,699,656.37
IRELAND GOVERNMENT BOND REGS 3.900% 03/20/2023			5,370,000.000	7,030,876.63
IRI 11/18 TLB 0.000% 11/07/2025 DD 10/23/18			2,432,987.500	2,394,667.95
IRON MOUNTAIN 3/18 TLB			783,462.500	758,493.55
IRON MOUNTAIN INC 144A 5.250% 03/15/2028 DD 12/27/17			805,000.000	777,831.25
IRON MOUNTAIN INC 5.750% 08/15/2024 DD 08/10/12			1,443,000.000	1,457,430.00
ISRAEL ELECTRIC CORP LTD 144A 6.875% 06/21/2023 DD 06/21/13			415,000.000	462,434.50
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			1,425,000.000	1,843,552.91
ISTAR INC 4.625% 09/15/2020 DD 09/20/17			880,000.000	889,900.00
ISTAR INC 6.000% 04/01/2022 DD 03/13/17			856,000.000	859,210.00
ITC HOLDINGS CORP 2.700% 11/15/2022 DD 05/15/18			825,000.000	810,104.00
J.P. MORGAN CHASE BCON A 144A 3.735% 01/05/2031 DD 02/01/18			205,000.000	211,068.90
J.P. MORGAN CHASE C PHH A 144A VAR RT 06/15/2035 DD 08/07/18			570,000.000	568,709.46
J.P. MORGAN CHASE NINE A 144A VAR RT 10/06/2038 DD 09/01/16			1,935,000.000	1,892,221.79
JABIL INC 3.950% 01/12/2028 DD 01/17/18			469,000.000	437,577.00
JACK OHIO FINANCE LLC / J 144A 6.750% 11/15/2021 DD 11/08/16			888,000.000	914,640.00
JAGGED PEAK ENERGY LLC 5.875% 05/01/2026 DD 11/01/18			1,116,000.000	1,106,569.80
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,743,000.000	1,775,681.25
JAMES HARDIE INTERNATIONA 144A 4.750% 01/15/2025 DD 12/13/17			64,000.000	63,040.00
JAMES HARDIE INTERNATIONA 144A 5.000% 01/15/2028 DD 12/13/17			339,000.000	327,982.50
JAPAN GOVERNMENT FIVE YEAR BON 0.100% 12/20/2023			424,500,000.000	3,889,783.09
JC PENNEY CORP INC 144A 8.625% 03/15/2025 DD 03/12/18			415,000.000	242,775.00
JD POWER 10/18 COV-LITE TL			965,191.540	948,300.68
JDA SOFTWARE 10/16 TLB			259,037.500	255,395.43
JEFFERIES FINANCIAL GROUP INC 5.500% 10/18/2023 DD 10/18/13			823,000.000	861,549.02
JEFFERIES GROUP LLC 6.875% 04/15/2021 DD 06/28/10			1,026,000.000	1,096,300.72
JEFFERIES GROUP LLC 8.500% 07/15/2019 DD 06/30/09			4,145,000.000	4,210,058.26

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ALL KR2 AND KR3 - KR2GALLKRS00

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JERSEY CENTRAL POWER & LI 144A 4.700% 04/01/2024 DD 08/21/13			1,537,000.000	1,636,020.01
JO-ANN STORES 9/16 TL			695,681.950	692,203.55
JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17			525,000.000	538,239.72
JOHNSON CONTROLS INTERNATIONAL 5.000% 03/30/2020 DD 09/30/16			10,000.000	10,208.11
JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016			195,000.000	180,649.42
JOSEPH T RYERSON & SON IN 144A 11.000% 05/15/2022 DD 05/24/16			412,000.000	434,660.00
JOSTENS/CHAMP ACQUISITION 0.000% 12/19/2025 DD 11/27/18			419,650.000	419,389.82
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18			3,171,000.000	3,334,696.21
JP MORGAN CHASE CO C13 NR 144A VAR RT 01/15/2046 DD 07/01/13			1,276,000.000	623,515.23
JP MORGAN CHASE COM AON A 144A 4.128% 07/05/2031 DD 06/01/18			64,000.000	67,129.13
JP MORGAN CHASE COM AON D 144A VAR RT 07/05/2031 DD 06/01/18			3,640,000.000	3,780,688.91
JP MORGAN CHASE COM LAQ A 144A VAR RT 06/15/2032 DD 07/06/18			1,519,505.130	1,512,829.94
JP MORGAN CHASE COM LAQ D 144A VAR RT 06/15/2032 DD 07/06/18			2,398,746.930	2,406,227.90
JP MORGAN CHASE COM LC9 E 144A VAR RT 12/15/2047 DD 12/01/12			1,343,000.000	1,274,017.48
JP MORGAN CHASE COM LC9 F 144A VAR RT 12/15/2047 DD 12/01/12			343,000.000	291,159.08
JP MORGAN CHASE COM LC9 G 144A VAR RT 12/15/2047 DD 12/01/12			927,000.000	758,878.35
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,325,309.39
JP MORGAN CHASE COMMERC LD11 AJ VAR RT 06/15/2049 DD 07/01/07			4,543,610.950	2,670,403.74
JP MORGAN CHASE COMMERC LD11 B VAR RT 06/15/2049 DD 07/01/07			104,700.738	5,235.04
JP MORGAN CHASE COMMERC C8 A3 2.829% 10/15/2045 DD 10/01/12			12,286.090	12,297.07
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			424,830.270	433,108.05
JPMBB COMMERCIAL MO C17 E 144A VAR RT 01/15/2047 DD 12/01/13			2,400,000.000	2,060,946.48
JPMBB COMMERCIAL MO C23 E 144A VAR RT 09/15/2047 DD 09/01/14			474,000.000	380,316.32
JPMBB COMMERCIAL MO C23 F 144A VAR RT 09/15/2047 DD 09/01/14			201,000.000	112,137.90
JPMBB COMMERCIAL MO C26 E 144A 4.000% 01/15/2048 DD 12/01/14			3,047,000.000	2,461,929.99
JPMBB COMMERCIAL MORTGA C18 A5 4.079% 02/15/2047 DD 02/01/14			7,235,000.000	7,610,414.75
JPMORGAN CHASE & CO 2.550% 10/29/2020 DD 10/29/15			2,515,000.000	2,508,310.03
JPMORGAN CHASE & CO 2.750% 06/23/2020 DD 06/23/15			2,705,000.000	2,706,396.94
JPMORGAN CHASE & CO 3.625% 12/01/2027 DD 11/16/16			530,000.000	526,614.79
JPMORGAN CHASE & CO 4.400% 07/22/2020 DD 07/22/10			970,000.000	991,768.62
JPMORGAN CHASE & CO REGS 2.750% 08/24/2022			515,000.000	629,441.56
JPMORGAN CHASE & CO VAR RT 04/01/2023 DD 03/22/19			880,000.000	885,296.01
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			1,850,000.000	1,813,323.60
JPMORGAN CHASE BANK NA VAR RT 04/26/2021 DD 04/26/18			5,430,000.000	5,440,420.66
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			148,859.230	32,749.03
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			219,225.203	131,535.12
JUICE PLUS + 10/18 TL			878,875.000	823,215.85
K-MAC 3/18 TL 0.000% 03/14/2025 DD 02/22/18			842,255.390	827,937.05
KALLPA GENERACION SA 144A 4.125% 08/16/2027 DD 08/16/17			200,000.000	197,500.00

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KAR AUCTION 5/17 B5 TL			389,688.660	388,227.33
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			1,370,000.000	1,354,587.50
KAZTRANSYGAS JSC 144A 4.375% 09/26/2027 DD 09/26/17			200,000.000	193,882.00
KB HOME 6.875% 06/15/2027 DD 02/20/19			380,000.000	391,400.00
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			760,000.000	755,250.00
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15			270,000.000	288,533.50
KERR-MCGEE CORP 6.950% 07/01/2024 DD 07/01/04			158,000.000	181,593.32
KEURIG DR PEPPER INC 144A 4.057% 05/25/2023 DD 05/25/18			925,000.000	951,572.59
KEURIG DR PEPPER INC 144A 4.417% 05/25/2025 DD 05/25/18			710,000.000	735,738.86
KEURIG DR PEPPER INC 3.130% 12/15/2023 DD 12/14/16			200,000.000	197,497.77
KEURIG DR PEPPER INC 3.200% 11/15/2021 DD 11/15/11			470,000.000	471,291.25
KEURIG DR PEPPER INC 3.400% 11/15/2025 DD 11/09/15			450,000.000	439,891.56
KEURIG DR PEPPER INC 3.430% 06/15/2027 DD 12/14/16			225,000.000	217,565.03
KEYBANK NA/CLEVELAND OH 3.900% 04/13/2029 DD 03/13/19			1,395,000.000	1,419,058.78
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17			1,090,000.000	1,070,925.00
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,748,000.000	1,782,960.00
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			2,130,000.000	2,149,968.75
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			1,462,815.840	1,362,861.63
KIMCO REALTY CORP 2.700% 03/01/2024 DD 11/10/16			1,883,000.000	1,820,619.03
KIMCO REALTY CORP 3.300% 02/01/2025 DD 08/10/17			1,291,000.000	1,279,157.29
KIMCO REALTY CORP 4.250% 04/01/2045 DD 03/30/15			145,000.000	138,630.76
KINDER MORGAN ENERGY PARTNERS 4.250% 09/01/2024 DD 09/11/14			235,000.000	245,215.68
KINDER MORGAN ENERGY PARTNERS 4.300% 05/01/2024 DD 05/02/14			685,000.000	715,599.47
KINETIC CONCEPTS INC / KC 144A 12.500% 11/01/2021 DD 10/06/16			65,000.000	70,362.50
KINETIC CONCEPTS INC / KC 144A 7.875% 02/15/2021 DD 02/09/16			228,000.000	233,408.16
KINROSS GOLD CORP 5.125% 09/01/2021 DD 03/01/12			154,000.000	158,620.00
KINROSS GOLD CORP 5.950% 03/15/2024 DD 09/15/14			643,000.000	688,010.00
KLA CORP 4.100% 03/15/2029 DD 03/20/19			1,750,000.000	1,781,055.13
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			497,000.000	405,984.39
KOREA EXPRESSWAY CORP 144A 3.625% 10/22/2021 DD 10/22/18			400,000.000	407,765.28
KOREA INTERNATIONAL BOND 3.500% 09/20/2028 DD 09/20/18			290,000.000	301,353.29
KOREA INTERNATIONAL BOND 3.875% 09/20/2048 DD 09/20/18			1,150,000.000	1,226,459.37
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			2,034,000.000	2,079,703.74
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16			1,725,000.000	1,607,880.40
KRAFT HEINZ FOODS CO 3.500% 06/06/2022 DD 12/06/12			747,000.000	755,149.28
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			305,000.000	263,837.48
KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12			340,000.000	321,552.79
KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16			465,000.000	448,751.70
KREDITANSTALT FUER WIEDERAUFBA 0.000% 09/15/2023			385,000.000	436,555.38

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KREDITANSTALT FUER WIEDERAUFBA 0.375% 03/15/2023			795,000.000	915,339.46
KREDITANSTALT FUER WIEDERAUFBA 1.625% 05/29/2020 DD 05/31/17			1,095,000.000	1,084,572.00
KREDITANSTALT FUER WIEDERAUFBA 2.125% 08/15/2023			2,255,000.000	2,794,638.43
KREDITANSTALT FUER WIEDERAUFBA 2.625% 04/12/2021 DD 04/05/18			900,000.000	904,297.24
KREDITANSTALT FUER WIEDERAUFBA 2.750% 09/08/2020 DD 09/08/10			1,575,000.000	1,582,750.81
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			3,375,000.000	2,535,463.36
KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17			165,000.000	152,877.20
KROGER CO/THE 5.400% 07/15/2040 DD 07/13/10			620,000.000	634,368.79
L BRANDS INC 5.250% 02/01/2028 DD 01/23/18			84,000.000	74,865.00
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			670,000.000	578,712.50
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			945,000.000	907,200.00
LAM RESEARCH CORP 3.750% 03/15/2026 DD 03/04/19			3,838,000.000	3,907,491.75
LAMAR FUNDING LTD 144A 3.958% 05/07/2025 DD 05/07/15			200,000.000	173,000.00
LAMAR MEDIA CORP 144A 5.750% 02/01/2026 DD 02/01/19			500,000.000	522,500.00
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12			213,000.000	215,928.75
LAMAR MEDIA CORP 5.750% 02/01/2026 DD 08/01/16			445,000.000	465,025.00
LANDWIRTSCHAFTLICHE RENTENBANK 3.000% 02/13/2023			1,060,000.000	748,922.06
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			821,000.000	750,188.75
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15			682,000.000	608,685.00
LB-R ADV FIN LLC			3,173,498.828	3,439,638.72
LB-S FORTIVA LLC			58,643.598	58,643.60
LB-T FOUNDATION LLC 10.278% 07/15/2041 DD 07/01/16			616,324.660	712,427.57
LB-U AFF LLC			1,226,887.200	1,313,325.65
LB-V FOUNDATION ST LLC			596,186.310	640,054.82
LB-W CREDNINJ LLC			166,610.630	182,340.37
LB-Y PARK CITIES			351,184.820	359,944.39
LB-Z DIVVY LLC 0.000% 12/31/2050 DD 02/14/18			1,609,934.190	1,648,586.78
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			420,000.000	396,900.00
LCM XX LP 20A AR 144A VAR RT 10/20/2027 DD 10/22/18			2,500,000.000	2,496,834.25
LCM XXIV LTD 24A A 144A VAR RT 03/20/2030 DD 03/23/17			896,000.000	895,435.52
LEARFIELD COMMUNICATIONS 11/16 COV-LITE TLB			389,524.000	387,821.78
LEARNING CARE 3/18 COV-LITE TLB			937,912.500	916,809.47
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,547,000.000	1,570,205.00
LENNAR CORP 4.750% 11/29/2027 DD 05/29/18			565,000.000	565,264.14
LENNAR CORP 5.000% 06/15/2027 DD 12/15/17			815,000.000	817,037.50
LENNAR CORP 5.250% 06/01/2026 DD 06/01/18			318,000.000	327,142.50
LENNAR CORP 5.875% 11/15/2024 DD 05/15/18			45,000.000	47,756.25
LENNAR CORP 6.250% 12/15/2021 DD 12/15/17			813,000.000	855,682.50
LEVEL 3 2/17 TLB			415,000.000	409,725.35

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LEVEL 3 PARENT LLC 5.750% 12/01/2022 DD 12/01/14			94,000.000	94,968.20
LGI HOMES INC 144A 6.875% 07/15/2026 DD 07/06/18			250,000.000	249,375.00
LIBERTY CABLEVISION 6/14 TL			895,000.000	885,495.10
LIFE TECHNOLOGIES CORP 5.000% 01/15/2021 DD 12/14/10			743,000.000	765,520.33
LIFE TIME FITNESS 1/17 TL			1,159,690.360	1,144,568.00
LIGHTSTONE 2/18 COV-LITE TLB			787,813.690	760,405.65
LIGHTSTONE 2/18 TLC			43,793.533	42,269.95
LIONS GATE 3/18 COV-LITE TLB			1,201,257.320	1,183,238.46
LISTRINDO CAPITAL BV 144A 4.950% 09/14/2026 DD 09/13/16			400,000.000	387,000.00
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			464,000.000	466,900.00
LLOYDS BANK PLC 144A 6.500% 09/14/2020 DD 09/14/10			300,000.000	312,874.64
LLPL CAPITAL PTE LTD 144A 6.875% 02/04/2039 DD 02/04/19			400,000.000	432,047.98
LMREC 2019-CRE3 IN CRE3 A 144A VAR RT 12/22/2035 DD 04/04/19			1,782,000.000	1,782,000.00
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12			935,000.000	952,434.51
LOCKHEED MARTIN/LEIDOS 6/16 (ABACUS) COV-LITE TLB			762,749.350	759,652.58
LOGAN QUAKER LLC			2,618,000.000	2,616,714.38
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			108,172.640	107,869.22
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,756,238.522	1,404,990.81
LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/2049 DD 07/22/10			50,000.000	75,578.50
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	325,761.85
LOUISVILLE GAS & ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19			345,000.000	363,111.87
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			350,000.000	328,531.66
LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12			150,000.000	152,083.09
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			1,410,000.000	1,447,012.50
LUCID ENERGY GROUP 2/18 TL 0.000% 02/17/2025 DD 01/23/18			376,727.120	355,912.94
LUMOS NETWORKS 10/17 COV-LITE TLB			371,250.000	367,845.64
M/I HOMES INC 6.750% 01/15/2021 DD 12/01/15			243,000.000	246,341.25
MACDONALD DETTWILER (MDA) 7/17 TLB			2,229,174.810	1,726,027.77
MACQUARIE BANK LTD 144A 6.625% 04/07/2021 DD 04/07/11			999,000.000	1,063,981.04
MACQUARIE GROUP LTD 144A 7.625% 08/13/2019 DD 08/13/09			25,000.000	25,430.57
MACQUARIE GROUP LTD 144A VAR RT 03/27/2024 DD 03/27/18			854,000.000	869,065.03
MACQUARIE GROUP LTD 144A VAR RT 11/28/2023 DD 11/28/17			227,000.000	224,867.34
MAGNETITE XVIII LT 18A AR 144A VAR RT 11/15/2028 DD 11/15/18			1,231,000.000	1,227,936.17
MAGNOLIA OIL & GAS OPERAT 144A 6.000% 08/01/2026 DD 07/31/18			330,000.000	333,300.00
MALAYSIA GOVERNMENT BOND 3.620% 11/30/2021			1,640,000.000	403,423.93
MALAYSIA GOVERNMENT BOND 3.733% 06/15/2028			2,010,000.000	488,932.44
MALAYSIA GOVERNMENT BOND 3.844% 04/15/2033			9,098,000.000	2,165,952.46
MALAYSIA GOVERNMENT BOND 3.882% 03/14/2025			2,695,000.000	665,432.31
MALAYSIA GOVERNMENT BOND 3.899% 11/16/2027			3,200,000.000	786,815.14

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			16,195,000.000	4,027,709.40
MALAYSIA GOVERNMENT BOND 4.160% 07/15/2021			4,020,000.000	1,000,441.87
MALLINCKRODT 2/17 TLB			373,112.230	346,296.66
MANITOWOC 10/18 TLB			508,595.398	500,966.46
MANUFACTURERS & TRADERS TRUST VAR RT 12/28/2020 DD 12/28/05			250,000.000	250,189.04
MARATHON OIL CORP 4.400% 07/15/2027 DD 07/24/17			400,000.000	411,546.90
MARATHON PETROLEUM CORP 144A 5.375% 10/01/2022 DD 10/01/18			2,179,000.000	2,211,382.53
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			690,000.000	686,928.38
MARRIOTT OWNERSHIP RESORT 144A 6.500% 09/15/2026 DD 08/23/18			221,000.000	231,541.70
MARRIOTT OWNERSHIP RESORTS 0.000% 08/29/2025 DD 07/24/18			859,287.500	853,916.95
MARS INC 144A 3.875% 04/01/2039 DD 03/29/19			160,000.000	161,294.89
MARS INC 144A 4.125% 04/01/2054 DD 03/29/19			115,000.000	118,132.84
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			450,000.000	436,500.00
MARVELL TECHNOLOGY GROUP LTD 4.200% 06/22/2023 DD 06/22/18			510,000.000	519,995.25
MASERGY COMMUNICATIONS 6/17 TL B			939,497.460	917,184.39
MASONITE INTERNATIONAL CO 144A 5.625% 03/15/2023 DD 03/23/15			1,381,000.000	1,412,072.50
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			440,000.000	424,407.00
MASTER CREDIT CARD T 1A A 144A 2.260% 07/21/2021 DD 01/31/17			3,013,000.000	2,999,697.00
MASTER CREDIT CARD T 1A B 144A 3.570% 07/21/2022 DD 01/24/19			200,000.000	201,003.34
MATADOR RESOURCES CO 5.875% 09/15/2026 DD 08/21/18			1,306,000.000	1,302,735.00
MATCH GROUP 8/17 TL			150,000.000	149,532.00
MATCH GROUP INC 144A 5.625% 02/15/2029 DD 02/15/19			710,000.000	718,875.00
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	755,848.75
MATTEL INC 144A 6.750% 12/31/2025 DD 12/20/17			872,000.000	857,830.00
MATTEL INC 2.350% 08/15/2021 DD 08/05/16			114,000.000	107,445.00
MAUSER PACKAGING SOLUTION 144A 5.500% 04/15/2024 DD 04/03/17			676,000.000	671,132.80
MAXLINEAR 4/17 COV-LITE TLB			563,275.500	561,163.21
MCDONALD'S CORP 4.450% 09/01/2048 DD 08/15/18			400,000.000	410,545.84
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			893,000.000	879,765.74
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15			110,000.000	116,132.05
MERCK & CO INC 2.900% 03/07/2024 DD 03/07/19			370,000.000	374,872.90
MERCK & CO INC 3.400% 03/07/2029 DD 03/07/19			570,000.000	584,763.84
MEREDITH 10/18 TLB			774,006.949	771,638.49
MEREDITH CORP 6.875% 02/01/2026 DD 02/01/19			345,000.000	362,250.00
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			890,000.000	863,033.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			1,083,000.000	1,137,150.00
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	321,000.00
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			26,853.145	26,873.43
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			42,780.580	42,382.63

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			385,701.310	397,877.86
METAL 2017-1 LLC 1 C1 144A 8.000% 10/15/2042 DD 11/06/17			2,242,617.775	1,943,602.82
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			200,000.000	192,300.00
MEXICO GOVERNMENT INTERNATIONA 4.500% 04/22/2029 DD 01/22/19			2,625,000.000	2,718,187.50
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			2,072,000.000	2,188,550.00
MGM 6/18 2ND LIEN COV-LITE TL			755,000.000	720,398.35
MGM GROWTH PROPERTIES OPE 144A 5.750% 02/01/2027 DD 01/25/19			1,298,000.000	1,343,430.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/2028 DD 01/15/18			377,000.000	354,380.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			304,000.000	295,640.00
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			683,000.000	710,320.00
MGM RESORT 4/16 COV-LITE TLB			444,711.100	438,200.53
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			585,000.000	617,175.00
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			1,436,000.000	1,534,725.00
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13			113,000.000	118,367.50
MICHAELS STORES 5/18 TLB			836,347.330	818,223.68
MICRO FOCUS 4/17 (USD) COV-LITE TLB3			44,052.490	42,863.07
MICRO FOCUS 6/17 (SEATTLE 0.000% 06/21/2024 DD 04/06/17			297,497.510	289,465.08
MICROCHIP TECHNOLOGY 5/18 TLB 0.000% 05/29/2025 DD 05/08/18			563,295.830	556,395.46
MICROCHIP TECHNOLOGY INC 144A 3.922% 06/01/2021 DD 05/29/18			1,455,000.000	1,467,768.98
MICRON TECHNOLOGY 4/18 COV-LITE TLB			295,203.570	297,506.16
MICRON TECHNOLOGY INC 4.640% 02/06/2024 DD 02/06/19			1,173,000.000	1,203,294.96
MICRON TECHNOLOGY INC 4.975% 02/06/2026 DD 02/06/19			1,822,000.000	1,858,682.12
MICRON TECHNOLOGY INC 5.327% 02/06/2029 DD 02/06/19			3,205,000.000	3,289,208.75
MICROSOFT CORP 2.000% 08/08/2023 DD 08/08/16			2,080,000.000	2,031,512.46
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16			710,000.000	724,495.29
MICROSOFT CORP 4.200% 11/03/2035 DD 11/03/15			1,145,000.000	1,258,845.05
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	93,310.77
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	138,292.70
MIDAMERICAN ENERGY CO 3.650% 04/15/2029 DD 01/09/19			715,000.000	744,087.81
MIDCONTINENT EXPRESS PIPE 144A 6.700% 09/15/2019 DD 09/16/09			35,000.000	35,085.41
MIDWEST CONNECTOR CAPITAL 144A 3.625% 04/01/2022 DD 03/11/19			526,000.000	533,423.34
MIDWEST CONNECTOR CAPITAL 144A 3.900% 04/01/2024 DD 03/11/19			372,000.000	377,996.64
MIDWEST CONNECTOR CAPITAL 144A 4.625% 04/01/2029 DD 03/11/19			961,000.000	991,897.63
MILACRON 1/17 COV-LITE TLB			1,292,946.170	1,263,854.88
MILFORD CROSSING LLC			92,700.000	92,700.00
MINEJESA CAPITAL BV 144A 4.625% 08/10/2030 DD 08/10/17			400,000.000	387,941.20
MISSION BROADCASTING 10/18 COV-LITE TLB3			25,449.070	25,016.69
MISYS 6/17 (USD) COV-LITE TLB			601,209.460	579,042.87
MITEL NETWORKS 7/18 TL 0.000% 11/30/2025 DD 06/26/18			799,337.500	783,750.42

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MITSUBISHI UFJ FINANCIAL GROUP 3.218% 03/07/2022 DD 03/07/19			1,481,000.000	1,492,813.09
MITSUBISHI UFJ FINANCIAL GROUP 3.407% 03/07/2024 DD 03/07/19			4,455,000.000	4,535,915.50
MITSUBISHI UFJ FINANCIAL GROUP 3.761% 07/26/2023 DD 07/26/18			180,000.000	184,884.43
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			588,296.830	441,222.63
MOLSON COORS BREWING CO 1.250% 07/15/2024			715,000.000	804,404.10
MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16			1,825,000.000	1,727,121.18
MONARCH 5/16 (USD) COV-LITE 0.000% 09/13/2023 DD 05/18/16			890,184.980	884,621.32
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13			1,162,241.320	1,086,695.64
MONTAGE RESOURCES CORP 8.875% 07/15/2023 DD 01/15/16			508,000.000	484,022.40
MOODY'S CORP 3.250% 06/07/2021 DD 06/07/18			160,000.000	161,317.04
MORGAN STANLEY 2.625% 11/17/2021 DD 11/17/16			740,000.000	736,613.48
MORGAN STANLEY 4.875% 11/01/2022 DD 10/23/12			1,003,000.000	1,058,571.73
MORGAN STANLEY 5.625% 09/23/2019 DD 09/23/09			773,000.000	783,066.25
MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09			405,000.000	407,085.75
MORGAN STANLEY BANK C12 E 144A VAR RT 10/15/2046 DD 10/01/13			956,000.000	877,349.02
MORGAN STANLEY BANK C13 F 144A 3.707% 11/15/2046 DD 12/01/13			1,015,000.000	759,570.58
MORGAN STANLEY BANK C15 F 144A 4.000% 04/15/2047 DD 04/01/14			795,000.000	668,697.64
MORGAN STANLEY BANK C17 D 144A VAR RT 08/15/2047 DD 08/01/14			2,741,000.000	2,591,993.76
MORGAN STANLEY BANK C18 D 144A 3.389% 10/15/2047 DD 09/01/14			2,519,000.000	2,152,595.58
MORGAN STANLEY BANK C21 D 144A VAR RT 03/15/2048 DD 02/01/15			278,000.000	250,003.23
MORGAN STANLEY BANK C5 G 144A 4.500% 08/15/2045 DD 07/01/12			900,000.000	831,195.54
MORGAN STANLEY BANK C5 H 144A 4.500% 08/15/2045 DD 07/01/12			1,044,000.000	901,502.14
MORGAN STANLEY BANK C6 G 144A VAR RT 11/15/2045 DD 10/01/12			1,340,000.000	1,214,124.96
MORGAN STANLEY BANK C6 J 144A VAR RT 11/15/2045 DD 10/01/12			1,485,283.987	638,672.12
MORGAN STANLEY BANK C9 E 144A VAR RT 05/15/2046 DD 05/01/13			1,446,000.000	1,336,158.81
MORGAN STANLEY BANK C9 G 144A VAR RT 05/15/2046 DD 05/01/13			1,766,000.000	1,129,198.06
MORGAN STANLEY BANK C9 H 144A VAR RT 05/15/2046 DD 05/01/13			764,650.000	464,524.88
MORGAN STANLEY BANK OF AM C9 F VAR RT 05/15/2046 DD 05/01/13			693,000.000	548,675.20
MORGAN STANLEY BANK OF AM C9 J VAR RT 05/15/2046 DD 05/01/13			1,354,000.000	503,146.40
MORGAN STANLEY BANK OF C11 AS VAR RT 08/15/2046 DD 08/01/13			5,309,000.000	5,541,496.51
MORGAN STANLEY BANK OF C20 A4 3.249% 02/15/2048 DD 01/01/15			1,025,000.000	1,037,680.38
MORGAN STANLEY BANK OF C24 A4 3.732% 05/15/2048 DD 08/01/15			1,728,000.000	1,792,672.82
MORGAN STANLEY CA STAR A2 144A 3.201% 08/05/2034 DD 08/01/12			7,579,000.000	7,653,204.47
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			2,640,000.000	2,603,266.25
MORGAN STANLEY CAPI CLS C 144A VAR RT 11/15/2034 DD 12/18/17			605,000.000	601,965.32
MORGAN STANLEY CAPI CPT A 144A 3.350% 07/13/2029 DD 07/01/14			1,500,000.000	1,518,949.50
MORGAN STANLEY CAPITAL I H4 A4 4.310% 12/15/2051 DD 12/01/18			500,000.000	541,457.80
MORGAN STANLEY CAPITAL I L2 A4 4.071% 03/15/2052 DD 03/01/19			521,000.000	554,191.61
MORGAN STANLEY VAR RT 01/20/2022 DD 01/20/17			877,000.000	885,635.31

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN STANLEY VAR RT 01/23/2030 DD 01/23/19			2,195,000.000	2,311,833.49
MORGAN STANLEY XLF2 SNMC 144A VAR RT 11/15/2026 DD 11/24/15			1,125,000.000	1,068,750.00
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10			2,158,000.000	2,195,271.44
MOUNTAIN VIEW CLO X 1A A1 144A VAR RT 04/15/2029 DD 03/25/19			524,000.000	524,000.00
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			3,020,000.000	3,012,450.00
MPLX LP 4.000% 03/15/2028 DD 02/08/18			1,075,000.000	1,068,315.30
MPLX LP 4.125% 03/01/2027 DD 02/10/17			655,000.000	659,125.83
MPLX LP 4.700% 04/15/2048 DD 02/08/18			705,000.000	673,496.96
MPLX LP 4.800% 02/15/2029 DD 11/15/18			380,000.000	400,019.45
MPT OPERATING PARTNERSHIP LP / 5.000% 10/15/2027 DD 09/21/17			625,000.000	635,937.50
MPT OPERATING PARTNERSHIP LP / 5.250% 08/01/2026 DD 07/22/16			195,000.000	200,606.25
MRC 5/18 COV-LITE TLB			242,362.500	241,756.59
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14			944,000.000	976,851.20
MULTI-COLOR 9/17 (USD) COV-LITE TLB			857,781.950	855,105.67
MULTIPLAN 6/16 COV-LITE TL			1,040,590.780	1,005,803.83
MURPHY OIL CORP 6.875% 08/15/2024 DD 08/17/16			1,525,000.000	1,614,578.84
MVW OWNER TRUST 2018 1A A 144A 3.450% 01/21/2036 DD 06/28/18			771,411.670	782,223.54
MWI HOLDINGS 4/18 COV-LITE TLB 0.000% 09/30/2024 DD 04/04/18			370,312.500	361,054.69
NABORS INDUSTRIES INC 5.750% 02/01/2025 DD 08/01/18			2,222,000.000	1,991,423.06
NAI ENTERTAINMENT 4/18 0.000% 04/25/2025 DD 04/10/18			657,837.500	646,871.35
NATGASOLINE 10/18 TLB 0.000% 10/31/2025 DD 10/18/18			694,425.000	694,425.00
NATIONAL AUSTRALIA BANK LTD/NE 3.700% 11/04/2021 DD 12/04/18			2,427,000.000	2,476,515.65
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	742,328.91
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	572,027.94
NATIONAL FUEL GAS CO 3.750% 03/01/2023 DD 02/15/13			265,000.000	265,793.25
NATIONAL FUEL GAS CO 4.900% 12/01/2021 DD 12/01/11			102,000.000	104,940.58
NATIONAL GAS CO OF TRINID 144A 6.050% 01/15/2036 DD 01/20/06			670,000.000	656,606.70
NATIONAL OILWELL VARCO INC 2.600% 12/01/2022 DD 11/20/12			1,564,000.000	1,533,304.53
NATIONAL RURAL UTILITIES COOPE 4.300% 03/15/2049 DD 01/31/19			160,000.000	169,496.13
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			395,000.000	396,233.49
NATIONSTAR MORTGAGE HOLDI 144A 8.125% 07/15/2023 DD 07/13/18			1,890,000.000	1,946,700.00
NATIONSTAR MORTGAGE LLC / NATI 6.500% 07/01/2021 DD 02/07/13			1,018,000.000	1,018,000.00
NATIXIS COMMERCIAL 285M B 144A VAR RT 11/15/2032 DD 01/01/18			500,000.000	507,430.75
NAVICURE/ZIRMED 10/17 COV-LITE TLB			1,369,284.410	1,343,610.33
NAVIENT CORP 4.875% 06/17/2019 DD 12/16/13			207,000.000	207,258.75
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14			813,000.000	824,178.75
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			1,343,000.000	1,344,678.75
NAVIENT CORP 5.875% 03/25/2021 DD 03/27/15			335,000.000	345,887.50
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			1,010,000.000	1,052,609.38

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			2,224,000.000	2,324,080.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	332,840.00
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			97,000.000	100,880.00
NAVIENT STUDENT LOAN 2A A 144A VAR RT 12/27/2066 DD 03/23/17			716,899.250	719,614.37
NAVIENT STUDENT LOAN 5A A 144A VAR RT 06/25/2065 DD 08/11/16			848,304.690	859,702.94
NAVISTAR INTERNATIONAL 11/17 COV-LITE TLB			1,038,088.910	1,033,334.47
NBCUNIVERSAL ENTERPRISE I 144A 5.250% 12/31/2049 DD 03/19/13			182,000.000	184,730.00
NBTY 8/17 2ND LIEN COV-LITE TL			395,000.000	319,456.25
NBTY 8/17 COV-LITE TL			1,604,687.500	1,485,346.89
NCL CORP LTD 144A 4.750% 12/15/2021 DD 12/14/16			211,000.000	213,373.75
NCR CORP 5.000% 07/15/2022 DD 01/15/13			705,000.000	703,237.50
NCR CORP 5.875% 12/15/2021 DD 06/15/14			1,095,000.000	1,113,396.00
NCR CORP 6.375% 12/15/2023 DD 06/15/14			1,479,000.000	1,519,672.50
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11			335,000.000	335,224.45
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,362,244.00
NELNET STUDENT LOAN 2A A2 144A VAR RT 09/25/2047 DD 03/26/15			756,911.550	753,100.43
NESTLE HOLDINGS INC 144A 3.500% 09/24/2025 DD 09/24/18			1,285,000.000	1,332,379.89
NETFLIX INC 144A 5.875% 11/15/2028 DD 04/26/18			2,027,000.000	2,141,018.75
NETFLIX INC 144A 6.375% 05/15/2029 DD 10/26/18			264,000.000	285,450.00
NETFLIX INC 3.625% 05/15/2027			457,000.000	509,858.34
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17			1,717,000.000	1,699,830.00
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			1,518,000.000	1,640,426.70
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01			370,000.000	493,730.92
NEW GOLD INC 144A 6.250% 11/15/2022 DD 11/14/12			402,000.000	353,760.00
NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/2028 DD 10/21/10			1,420,000.000	1,588,937.40
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	160,388.80
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			100,000.000	150,202.00
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			497,456.800	504,967.75
NEW SOUTH WALES TREASURY REGS 4.000% 04/08/2021			675,000.000	501,991.41
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16			740,000.000	788,466.23
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	327,785.40
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10			285,000.000	344,881.35
NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09			80,000.000	95,800.80
NEW YORK LIFE GLOBAL FUND 144A 3.250% 08/06/2021 DD 08/06/18			1,914,000.000	1,937,079.85
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	18,086.25
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			1,245,000.000	1,233,608.25
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			1,809,000.000	1,350,971.49
NEWELL BRANDS INC 4.000% 12/01/2024 DD 11/19/14			573,000.000	552,262.66
NEWELL BRANDS INC 4.700% 08/15/2020 DD 08/10/10			85,000.000	86,587.02

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NEWELL BRANDS INC 5.000% 11/15/2023 DD 05/15/16			236,000.000	236,717.78
NEWELL BRANDS INC VAR RT 04/01/2023 DD 03/30/16			2,004,000.000	1,981,622.24
NEWFIELD EXPLORATION CO 5.375% 01/01/2026 DD 03/10/15			2,564,000.000	2,763,000.48
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12			845,000.000	922,909.00
NEWFIELD EXPLORATION CO 5.750% 01/30/2022 DD 09/30/11			2,034,000.000	2,170,501.74
NEWMONT GOLDCORP CORP 3.500% 03/15/2022 DD 03/08/12			570,000.000	577,885.18
NEXSTAR BROADCASTING 10/18 COV-LITE TLB3			138,697.900	136,341.42
NEXSTAR BROADCASTING INC 5.875% 11/15/2022 DD 11/15/15			845,000.000	867,181.25
NEXTEER AUTOMOTIVE GROUP 144A 5.875% 11/15/2021 DD 11/13/14			790,000.000	801,860.89
NEXTERA ENERGY CAPITAL HOLDING 2.900% 04/01/2022 DD 04/04/19			5,724,000.000	5,729,009.24
NEXTERA ENERGY CAPITAL HOLDING 3.150% 04/01/2024 DD 04/04/19			1,578,000.000	1,583,701.33
NEXTERA ENERGY CAPITAL HOLDING 3.342% 09/01/2020 DD 08/09/18			4,111,000.000	4,140,814.16
NEXTERA ENERGY CAPITAL HOLDING VAR RT 06/15/2067 DD 06/12/07			2,717,000.000	2,370,582.50
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17			1,725,000.000	1,543,290.94
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			1,125,000.000	1,096,875.00
NEXTGEAR FLOORPLAN 1A A2 144A 2.540% 04/18/2022 DD 05/03/17			990,000.000	986,708.65
NEXTGEAR FLOORPLAN 2A A2 144A 3.690% 10/15/2023 DD 10/18/18			900,000.000	915,936.39
NEXTGEAR FLOORPLAN M 2A B 144A 4.010% 10/15/2023 DD 10/18/18			359,000.000	364,297.08
NFP 1/17 COV-LITE TLB			892,989.240	859,502.14
NFP CORP 144A 6.875% 07/15/2025 DD 07/12/17			1,389,000.000	1,326,495.00
NGL ENERGY PARTNERS LP / NGL E 6.125% 03/01/2025 DD 02/22/17			1,015,000.000	979,475.00
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			630,000.000	637,875.00
NGPL PIPECO LLC 144A 4.875% 08/15/2027 DD 08/01/17			831,000.000	839,310.00
NGPL PIPECO LLC 144A 7.768% 12/15/2037 DD 12/21/07			267,000.000	320,400.00
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			1,100,000.000	1,102,750.00
NIELSEN FINANCE LLC / NIE 144A 5.000% 04/15/2022 DD 04/11/14			1,400,000.000	1,382,500.00
NISOURCE INC 3.650% 06/15/2023 DD 12/15/18			1,960,000.000	1,993,881.56
NISOURCE INC VAR RT 12/31/2049 DD 12/15/18			370,000.000	360,750.00
NISSAN AUTO RECEIVABLES A A2A 2.820% 01/18/2022 DD 02/13/19			1,868,000.000	1,870,410.09
NISSAN MASTER OWNER TRUST B A VAR RT 04/18/2022 DD 05/15/17			3,750,000.000	3,755,939.63
NISSAN MOTOR ACCEPTANCE C 144A 2.150% 09/28/2020 DD 09/28/17			455,000.000	447,198.05
NN 9/16 TLB			929,925.450	915,976.57
NORDEA BANK ABP 144A 4.250% 09/21/2022 DD 09/21/12			2,000,000.000	2,047,389.98
NORDEA BANK ABP 144A 4.875% 05/13/2021 DD 05/13/11			1,160,000.000	1,190,124.58
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,315,858.02
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13			1,114,000.000	1,007,036.41
NORTH AMERICAN BANCARD 12/17 0.000% 07/01/2024 DD 12/11/17			881,521.410	852,871.97
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	547,359.10
NORTHROP GRUMMAN CORP 2.930% 01/15/2025 DD 10/13/17			885,000.000	872,829.26

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NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	258,768.19
NORWAY GOVERNMENT BOND 144A 2.000% 05/24/2023			14,065,000.000	1,677,072.74
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			34,360,000.000	4,197,301.68
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019			34,100,000.000	3,976,865.60
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			1,931,000.000	1,923,758.75
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			702,000.000	717,795.00
NPC INTERNATIONAL 3/17 0.000% 04/19/2024 DD 03/18/17			502,350.000	448,764.33
NRG ENERGY 6/16 COV-LITE TLB			1,141,423.000	1,127,029.65
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14			142,000.000	146,615.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			826,000.000	888,982.50
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			1,430,000.000	1,573,271.70
NTHRN KY WTR DIST REVENUE 3.000% 04/01/2019 DD 04/19/17			670,000.000	670,000.00
NTPC LTD REGS 4.500% 03/19/2028			200,000.000	203,322.00
NUCOR CORP 6.400% 12/01/2037 DD 12/03/07			555,000.000	697,543.19
NUMERICABLE / YPSO / ALTICE 0.000% 08/14/2026 DD 07/09/18			987,525.000	944,073.90
NUMERICABLE / YPSO / ALTICE 3/ 0.000% 07/31/2025 DD 03/16/17			259,993.140	241,468.62
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			309,487.500	294,399.99
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			521,000.000	520,348.75
NVENT FINANCE SARL 3.950% 04/15/2023 DD 10/15/18			789,000.000	786,780.87
NXP BV / NXP FUNDING LLC 144A 4.125% 06/01/2021 DD 05/23/16			1,646,000.000	1,677,603.20
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			2,610,000.000	2,710,485.00
NXP BV / NXP FUNDING LLC 144A 5.350% 03/01/2026 DD 12/06/18			1,197,000.000	1,288,067.76
NXP BV / NXP FUNDING LLC 144A 5.550% 12/01/2028 DD 12/06/18			435,000.000	471,109.35
NYU LANGONE HOSPITALS 4.368% 07/01/2047 DD 05/31/17			300,000.000	317,663.73
OAKTOWN RE LTD 1A B1 144A VAR RT 04/25/2027 DD 05/02/17			496,000.000	520,800.00
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			195,300.690	205,600.36
OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14			1,837,000.000	1,855,370.00
OCCIDENTAL PETROLEUM 11/17 TL			520,000.000	510,577.60
OCEANEERING INTERNATIONAL INC 4.650% 11/15/2024 DD 11/21/14			87,000.000	80,257.50
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	300,894.21
OCP CLO 2016-12 L 12A A1R 144A VAR RT 10/18/2028 DD 10/18/18			2,225,000.000	2,219,880.05
OCP CLO 2016-12 L 12A A2R 144A VAR RT 10/18/2028 DD 10/18/18			1,525,000.000	1,520,445.28
OCWEN FINANCIAL 12/16 TLB			914,940.320	910,365.62
OFFICE PROPERTIES INCOME TRUST 3.750% 08/15/2019 DD 08/18/14			423,000.000	423,764.87
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	327,629.47
OLYMPIC TOWER 2017-O OT A 144A 3.566% 05/10/2039 DD 05/01/17			570,000.000	580,573.05
ONEMAIN FINANCIAL IS 1A A 144A 3.480% 02/14/2031 DD 01/23/19			1,503,000.000	1,517,044.79

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ONEMAIN FINANCIAL IS 1A B 144A 3.790% 02/14/2031 DD 01/23/19			339,000.000	342,273.76
ONEMAIN FINANCIAL IS 2A A 144A 3.570% 03/14/2033 DD 03/19/18			200,000.000	203,330.68
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05			35,224.610	34,985.19
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16			95,000.000	95,487.44
OREC 2018-CRE1 LTD CRE1 A 144A VAR RT 06/15/2036 DD 12/05/18			1,364,000.000	1,364,884.96
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	12,898.00
ORIENT-EXPRESS HOTELS / BELMOND 6/17 (USD) COV-LT TLB			1,295,275.000	1,291,492.80
ORIGIN ENERGY FINANCE LTD 144A 5.450% 10/14/2021 DD 10/14/11			2,055,000.000	2,152,882.63
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			490,000.000	502,862.50
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14			1,507,000.000	1,544,675.00
OWENS CORNING 4.200% 12/01/2024 DD 11/12/14			761,000.000	768,918.45
OWENS-BROCKWAY GLASS CONT 144A 5.000% 01/15/2022 DD 12/03/14			195,000.000	199,875.00
OWENS-BROCKWAY GLASS CONT 144A 5.375% 01/15/2025 DD 12/03/14			255,000.000	259,462.50
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15			786,000.000	823,256.40
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15			318,000.000	334,695.00
OZLM VII LTD 7RA DR 144A VAR RT 07/17/2029 DD 07/17/18			2,300,000.000	2,052,750.00
OZLM VIII LTD 8A A1RR 144A VAR RT 10/17/2029 DD 11/15/18			512,000.000	510,459.19
PACIFICORP 4.150% 02/15/2050 DD 03/01/19			1,440,000.000	1,492,627.44
PACIFICORP 6.350% 07/15/2038 DD 07/17/08			365,000.000	473,668.43
PAKISTAN GOVERNMENT INTER 144A 7.250% 04/15/2019 DD 04/15/14			976,000.000	973,755.20
PALMER SQUARE LOAN 5A A1 144A VAR RT 01/20/2027 DD 12/20/18			1,421,000.000	1,418,536.55
PALMER SQUARE LOAN 5A A2 144A VAR RT 01/20/2027 DD 12/20/18			250,000.000	246,143.95
PANAMA GOVERNMENT INTERNATIONA 4.500% 04/16/2050 DD 04/16/18			290,000.000	302,760.00
PANAMA GOVERNMENT INTERNATIONA 7.125% 01/29/2026 DD 11/29/05			820,000.000	1,000,400.00
PANERA BREAD 6/17 TLA 0.000% 06/13/2022 DD 05/11/17			1,393,578.330	1,360,480.85
PANOCHÉ ENERGY CENTER LLC 144A 6.885% 07/31/2029 DD 01/29/08			0.014	0.01
PANTHER BF AGGREGATOR 2 L 144A 6.250% 05/15/2026 DD 04/01/19			404,000.000	412,080.00
PANTHER BF AGGREGATOR 2 L 144A 8.500% 05/15/2027 DD 04/01/19			673,000.000	674,682.50
PAR PETROLEUM LLC / PAR P 144A 7.750% 12/15/2025 DD 12/21/17			535,000.000	496,747.50
PAR PHARMACEUTICAL INC 144A 7.500% 04/01/2027 DD 03/28/19			854,000.000	865,956.00
PAREXEL INTERNATIONAL 8/17 TLB			1,198,423.060	1,153,482.20
PARK AEROSPACE HOLDINGS L 144A 3.625% 03/15/2021 DD 09/25/17			208,000.000	206,440.00
PARK AEROSPACE HOLDINGS L 144A 4.500% 03/15/2023 DD 09/25/17			236,000.000	234,820.00
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			249,000.000	255,200.10
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			210,000.000	218,011.50
PARK PLACE LLC			1,052,993.420	1,280,296.79
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,159,000.000	1,141,615.00
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			1,272,000.000	1,268,820.00
PARSLEY ENERGY LLC / PARS 144A 5.625% 10/15/2027 DD 10/11/17			3,987,000.000	3,967,065.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			588,000.000	607,845.00
PARTY CITY 2/18 COV-LITE TL 0.000% 08/19/2022 DD 02/07/18			346,552.363	343,568.54
PARTY CITY HOLDINGS INC 144A 6.125% 08/15/2023 DD 08/19/15			101,000.000	102,262.50
PARTY CITY HOLDINGS INC 144A 6.625% 08/01/2026 DD 08/02/18			427,000.000	424,865.00
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,251,000.000	1,272,892.50
PBF HOLDING CO LLC / PBF FINAN 7.250% 06/15/2025 DD 05/30/17			170,000.000	174,505.00
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,785,000.000	1,785,000.00
PEABODY ENERGY CORP 144A 6.000% 03/31/2022 DD 02/15/17			141,000.000	142,057.50
PEAK 10 7/17 2ND LIEN TL			140,000.000	122,733.80
PEAK 10 7/17 TL 0.000% 07/24/2024 DD 07/12/17			745,923.530	681,125.16
PELABUHAN INDONESIA II PT 144A 4.250% 05/05/2025 DD 05/05/15			400,000.000	404,308.00
PELABUHAN INDONESIA III P 144A 4.500% 05/02/2023 DD 05/02/18			740,000.000	756,945.47
PENN NATIONAL GAMING 8/18 TL 0.000% 10/15/2025 DD 08/07/18			679,437.500	671,793.83
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17			902,000.000	877,195.00
PENNSYLVANIA ELECTRIC CO 144A 3.250% 03/15/2028 DD 09/08/17			1,115,000.000	1,076,020.83
PENSKE AUTOMOTIVE GROUP INC 3.750% 08/15/2020 DD 08/15/17			1,120,000.000	1,114,400.00
PENSKE TRUCK LEASING CO L 144A 3.650% 07/29/2021 DD 01/29/19			409,000.000	414,527.81
PENTAIR FINANCE SARL 2.650% 12/01/2019 DD 11/26/12			15,000.000	14,997.26
PEOPLE'S UNITED FINANCIAL INC 3.650% 12/06/2022 DD 12/06/12			638,000.000	642,688.02
PERKINELMER INC 5.000% 11/15/2021 DD 10/25/11			791,000.000	828,552.23
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,250,000.000	1,285,315.00
PERU LNG SRL 144A 5.375% 03/22/2030 DD 03/22/18			200,000.000	208,000.00
PERUSAHAAN LISTRIK NEGARA 144A 5.450% 05/21/2028 DD 05/21/18			1,155,000.000	1,231,836.78
PETROLEOS MEXICANOS 3.500% 01/30/2023 DD 07/30/13			3,955,000.000	3,777,420.50
PETROLEOS MEXICANOS 4.875% 01/18/2024 DD 07/18/13			800,000.000	787,592.00
PETROLEOS MEXICANOS 5.350% 02/12/2028 DD 08/12/18			625,000.000	580,000.00
PETROLEOS MEXICANOS 5.500% 01/21/2021 DD 07/21/10			491,000.000	499,347.00
PETROLEOS MEXICANOS 6.350% 02/12/2048 DD 08/12/18			480,000.000	423,192.00
PETROLEOS MEXICANOS 6.375% 02/04/2021 DD 08/04/16			1,758,000.000	1,823,046.00
PETSMART 9/16 TLB			747,063.110	669,092.13
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			735,000.000	615,562.50
PETVET CARE 2/18 COV-LITE DELAYED TL			146,015.530	137,984.67
PETVET CARE 2/18 TL 0.000% 02/14/2025 DD 01/03/18			493,811.370	466,651.75
PFIZER INC 3.450% 03/15/2029 DD 03/11/19			265,000.000	271,792.39
PFIZER INC 4.000% 03/15/2049 DD 03/11/19			1,030,000.000	1,064,408.29
PHARMACEUTICAL PRODUCT 3/18 COV-LITE TL			1,710,678.970	1,691,639.12
PHILIPPINE GOVERNMENT BOND 3.375% 01/12/2020			13,830,000.000	258,021.56
PHILIPPINE GOVERNMENT BOND 3.375% 08/20/2020			9,800,000.000	180,350.42
PHILIPPINE GOVERNMENT BOND 3.500% 03/20/2021			144,910,000.000	2,642,172.15

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			68,600,000.000	1,207,157.53
PHILIPPINE GOVERNMENT BOND 3.875% 11/22/2019			72,110,000.000	1,354,779.52
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	658,015.88
PHILIPPINE GOVERNMENT BOND 4.250% 04/11/2020			50,490,000.000	943,277.41
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			4,855,000.000	75,840.26
PHILIPPINE GOVERNMENT BOND 5.500% 03/08/2023			49,420,000.000	938,151.81
PHILIPPINE GOVERNMENT BOND 6.250% 03/12/2024			69,610,000.000	1,363,958.33
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			10,580,000.000	204,087.42
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	54,837.24
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			193,190,000.000	4,447,601.07
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			17,865,000.000	339,200.25
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	1,097,133.33
PIKE 3/18 COV-LITE TLB 0.000% 03/23/2025 DD 03/05/18			335,588.250	335,084.87
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13			100,000.000	100,955.72
PLAINS ALL AMERICAN PIPELINE L 4.500% 12/15/2026 DD 11/22/16			230,000.000	235,634.59
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			6,138,000.000	6,394,767.70
PLAINS ALL AMERICAN PIPELINE L VAR RT 12/31/2049 DD 10/10/17			1,535,000.000	1,439,062.50
PLANTRONICS 5/18 COV-LITE TLB			600,771.080	588,755.66
PLAZA MEXICO PREF LLC			962,739.000	1,015,836.74
PLY GEM/PISCES MIDCO 3/18 TL 0.000% 03/16/2025 DD 03/13/18			1,571,622.210	1,502,863.73
PNC BANK NA 4.050% 07/26/2028 DD 07/26/18			165,000.000	172,852.03
PNC FINANCIAL SERVICES GROUP I 3.500% 01/23/2024 DD 01/23/19			660,000.000	675,726.98
PNM RESOURCES INC 3.250% 03/09/2021 DD 03/09/18			336,000.000	335,798.41
PODS 5/18 TLB			962,895.770	942,838.65
POLARIS INTERMEDIATE CORP 144A 8.500% 12/01/2022 DD 11/21/17			833,000.000	821,754.50
POPULAR INC 6.125% 09/14/2023 DD 09/14/18			252,000.000	262,710.00
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,740,000.000	1,895,928.36
PORTUGAL OBRIGACOES DO TE 144A 3.850% 04/15/2021			1,420,000.000	1,729,914.41
POST HOLDINGS 5/17 TLA			169,639.770	167,970.51
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			886,000.000	861,635.00
POST HOLDINGS INC 144A 5.500% 03/01/2025 DD 02/14/17			3,598,000.000	3,638,477.50
POST HOLDINGS INC 144A 5.625% 01/15/2028 DD 12/01/17			1,688,000.000	1,675,340.00
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			3,657,000.000	3,670,713.75
PPC INDUSTRIES/SPECTRUM 0.000% 01/09/2022 DD 01/09/18			609,165.360	573,376.90
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16			265,000.000	255,518.74
PPL CAPITAL FUNDING INC 3.400% 06/01/2023 DD 05/24/13			695,000.000	698,036.94
PPL CAPITAL FUNDING INC 3.500% 12/01/2022 DD 10/15/12			211,000.000	211,984.50
PPL CAPITAL FUNDING INC VAR RT 03/30/2067 DD 03/20/07			1,607,000.000	1,474,422.50
PPL WEM LTD / WESTERN POW 144A 5.375% 05/01/2021 DD 04/21/11			366,000.000	377,847.35

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PQ CORP 144A 5.750% 12/15/2025 DD 12/11/17			1,210,000.000	1,178,237.50
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			851,000.000	882,912.50
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,452,288.834	1,118,262.40
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			132,174.498	96,050.02
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			494,579.931	365,538.66
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			112,000.000	88,245.36
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			646,187.517	521,269.97
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			4,113,043.807	3,114,891.90
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,044,679.550	793,956.46
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	657,727.91
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,221,782.004	999,293.81
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			89,213.712	73,589.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			116,953.949	80,627.82
PRESS GANEY 4/18 COV-LITE TL			518,464.464	506,799.02
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			1,477,000.000	1,502,847.50
PRIMA CAPITAL CRE SE 3A C 144A 5.000% 10/24/2035 DD 09/20/13			1,831,000.000	1,867,115.93
PRINCE MINERALS 3/18 COV-LITE 0.000% 03/31/2025 DD 03/07/18			789,895.680	766,530.56
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	613,004.72
PRO MACH 2/18 TLB 0.000% 03/07/2025 DD 02/15/18			764,225.000	737,637.61
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			273,672.000	289,909.06
PROJECT ALPHA (QLIK) 4/17 COV-LITE TLB			1,463,521.900	1,423,275.05
PROJESCT ALPHA (QLIK) 3/19 INCREMENTAL COV-LITE TLB			748,506.000	741,020.94
PROMETRIC 1/18 COV-LITE TL 0.000% 01/29/2025 DD 01/08/18			1,057,012.500	1,039,836.05
PROSUS NV 144A 6.000% 07/18/2020 DD 07/18/13			1,080,000.000	1,111,104.00
PROV OF ALBERTA 3.400% 01-DEC-2023 DEBS			3,555,000.000	2,819,252.45
PROV OF ONTARIO 3.500% 02-JUN-2024			2,940,000.000	2,352,550.17
PROV OF QUEBEC 3.000% 01-SEP-2023 MTN			2,790,000.000	2,178,954.61
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			1,369,000.000	1,245,790.00
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	560,998.00
PROVINCE OF ONTARIO CANADA 2.550% 02/12/2021 DD 02/12/18			2,105,000.000	2,107,133.96
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	429,810.93
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2048 DD 09/18/18			685,000.000	693,254.25
PSEG POWER LLC 3.850% 06/01/2023 DD 06/06/18			875,000.000	897,269.14
PTC INC 6.000% 05/15/2024 DD 05/12/16			843,000.000	881,988.75
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17			620,000.000	619,578.80
PUBLIC SERVICE ENTERPRISE GROU 2.650% 11/15/2022 DD 11/06/17			1,885,000.000	1,869,085.59
PUGET ENERGY INC 6.000% 09/01/2021 DD 06/03/11			551,000.000	585,597.55
PYXUS INTERNATIONAL INC 9.875% 07/15/2021 DD 08/01/13			416,000.000	366,080.00
QATAR GOVERNMENT INTERNAT 144A 3.375% 03/14/2024 DD 03/14/19			3,900,000.000	3,937,362.00

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QATAR GOVERNMENT INTERNAT 144A 4.000% 03/14/2029 DD 03/14/19			1,400,000.000	1,442,856.80
QATAR GOVERNMENT INTERNAT 144A 4.817% 03/14/2049 DD 03/14/19			1,750,000.000	1,840,016.50
QEP RESOURCES INC 5.625% 03/01/2026 DD 11/21/17			437,000.000	395,485.00
QNB FINANSBANK AS 144A 6.250% 04/30/2019 DD 04/30/14			730,000.000	729,007.20
QUAD/GRAPHICS 12/18 TLB 0.000% 12/18/2025 DD 12/04/18			420,000.000	419,475.00
QUALITYTECH LP / QTS FINA 144A 4.750% 11/15/2025 DD 11/08/17			1,847,000.000	1,786,972.50
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			897,975.930	1,282,609.99
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			2,250,000.000	1,730,739.19
QUICKEN LOANS INC 144A 5.250% 01/15/2028 DD 12/08/17			460,000.000	430,675.00
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			1,757,000.000	1,763,149.50
QUIKRETE 11/16 COV-LITE TLB			1,403,627.940	1,368,284.59
QUINCY NEWSPAPERS 10/15 TLB			266,714.850	264,269.07
RACKSPACE HOSTING 11/17 COV-LITE TLB			893,668.510	834,972.36
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			677,000.000	653,305.00
RADIATE HOLDCO LLC / RADI 144A 6.875% 02/15/2023 DD 01/24/18			624,000.000	617,760.00
RAIT 2017-FL7 TRUST FL7 A 144A VAR RT 06/15/2037 DD 06/23/17			529,723.010	527,079.59
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 09/15/17			264,000.000	258,720.00
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 08/15/17			960,000.000	950,400.00
RANGE RESOURCES CORP 5.750% 06/01/2021 DD 06/01/17			436,000.000	442,540.00
RANGE RESOURCES CORP 5.875% 07/01/2022 DD 07/01/17			140,000.000	141,400.00
RAYONIER AM PRODUCTS INC 144A 5.500% 06/01/2024 DD 05/22/14			82,000.000	77,080.00
RBS COMMERCIAL FUND SMV A 144A 3.260% 03/11/2031 DD 02/01/13			4,004,000.000	4,024,084.47
RCN CABLE 12/16 COV-LITE TL			1,879,450.810	1,834,832.64
RCO V MORTGAGE LLC 2 1 A1 144A VAR RT 005/25/2023 DD 05/30/18			1,833,648.920	1,841,295.06
READY CAPTIAL MORTG FL3 A 144A VAR RT 03/25/2034 DD 04/09/19			1,203,000.000	1,203,000.00
READYCAP COMMERCIAL M 4 A 144A 3.390% 02/27/2051 DD 03/15/18			939,042.530	934,932.63
REALKREDIT DANMARK A/S 2.000% 04/01/2019			25,035,000.000	3,766,182.90
RED VENTURES 10/18 COV-LITE TLB1			712,476.840	706,955.15
REDROOF INN MEZZ 2.0 LLC			1,763,039.090	2,076,235.23
REFINITIV US HOLDINGS INC 144A 8.250% 11/15/2026 DD 10/01/18			1,845,000.000	1,810,406.25
REFINITIV/THOMSON REUTERS (F&R) 10/18 (USD) COV-LITE TLB			4,472,463.500	4,339,094.63
REFRESCO 12/17 (USD) COV-LITE TLB			705,250.000	697,315.94
REGATTA VI FUNDING 1A AR 144A VAR RT 07/20/2028 DD 10/22/18			750,000.000	745,591.05
REGIONALCARE HOSPITAL PAR 144A 8.250% 05/01/2023 DD 04/29/16			305,000.000	324,443.75
REGIONALCARE/LIFEPOINT HEALTH 0.000% 11/14/2025 DD 10/30/18			1,164,037.500	1,150,034.13
REGIONS BANK/BIRMINGHAM AL 6.450% 06/26/2037 DD 06/26/07			1,020,000.000	1,249,586.46
REGIONS BANK/BIRMINGHAM AL VAR RT 08/13/2021 DD 08/13/18			850,000.000	853,983.29
RENAISSANCE LEARNING 5/18 TL			680,837.500	651,391.28
REPUBLIC OF ANGOLA VIA NO REGS 7.000% 08/17/2019			75,000.000	75,215.71

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REPUBLIC OF AUSTRIA GOVER 144A 0.000% 07/15/2023			965,000.000	1,101,017.08
REPUBLIC OF AUSTRIA GOVER 144A 0.500% 02/20/2029			1,410,000.000	1,624,247.62
RESIDEO FUNDING INC 144A 6.125% 11/01/2026 DD 10/19/18			225,000.000	231,750.00
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			5,478.060	6,385.17
RESTON PLAZA LLC			1,368,067.310	1,498,786.28
RETL 2019-RVP RVP A 144A VAR RT 03/15/2036 DD 03/29/19			1,303,000.000	1,303,000.00
RETL 2019-RVP RVP C 144A VAR RT 03/15/2036 DD 03/29/19			330,000.000	330,000.00
REYNOLDS AMERICAN INC 4.850% 09/15/2023 DD 09/17/13			484,000.000	510,541.20
REYNOLDS GROUP 1/17 (USD) TL			1,270,755.430	1,254,870.98
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			3,533,366.720	3,537,783.43
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			2,193,000.000	2,228,636.25
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			1,072,000.000	1,104,294.00
RISERVA CLO LTD 3A A 144A VAR RT 10/18/2028 DD 12/21/16			500,000.000	500,391.50
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			1,544,000.000	1,574,880.00
RIVERS PITTSBURGH BORROWE 144A 6.125% 08/15/2021 DD 07/25/16			622,000.000	622,000.00
ROCKET SOFTWARE 11/18 COV-LITE TL			665,000.000	662,093.95
ROCKPOINT GAS STORAGE CAN 144A 7.000% 03/31/2023 DD 02/14/18			1,546,000.000	1,532,472.50
ROCKWELL COLLINS INC 3.200% 03/15/2024 DD 04/10/17			500,000.000	497,861.48
ROCKWELL COLLINS INC 3.500% 03/15/2027 DD 04/10/17			255,000.000	251,783.43
ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17			435,000.000	428,904.49
ROGERS COMMUNICATIONS INC 7.500% 08/15/2038 DD 08/06/08			315,000.000	434,254.79
ROPER TECHNOLOGIES INC 3.650% 09/15/2023 DD 08/28/18			419,000.000	428,162.13
ROWAN COS INC 4.750% 01/15/2024 DD 01/15/14			441,000.000	357,761.25
ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12			273,000.000	290,418.12
ROYAL BANK OF SCOTLAND GROUP P VAR RT 03/22/2025 DD 03/22/19			685,000.000	692,284.60
ROYAL BANK OF SCOTLAND GROUP P VAR RT 05/15/2023 DD 05/15/17			492,000.000	488,505.19
ROYAL CARIBBEAN CRUISES LTD 5.250% 11/15/2022 DD 11/07/12			1,968,000.000	2,105,137.24
ROYALTY PHARMA 3/17 B6 TLB			680,314.400	676,062.43
RP CROWN PARENT LLC 144A 7.375% 10/15/2024 DD 10/06/16			285,000.000	292,125.00
RUMO LUXEMBOURG SARL 144A 5.875% 01/18/2025 DD 01/18/18			400,000.000	404,000.00
RWE AG REGS VAR RT 07/30/2075			1,070,000.000	1,136,707.01
SABIC CAPITAL II BV 144A 4.000% 10/10/2023 DD 10/10/18			645,000.000	657,900.00
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14			122,000.000	134,447.68
SABINE PASS LIQUEFACTION LLC 6.250% 03/15/2022 DD 09/15/14			100,000.000	108,067.44
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			5,191,000.000	5,626,319.28
SABRA HEALTH CARE LP 5.125% 08/15/2026 DD 07/14/16			680,000.000	665,661.32
SABRE 2/18 TLB 0.000% 02/22/2024 DD 02/20/18			857,781.950	850,542.27
SALEM FIELDS CLO L 2A A1R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,791,136.32
SALEM FIELDS CLO L 2A A2R 144A VAR RT 10/25/2028 DD 10/25/18			2,800,000.000	2,785,969.20

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SALLY BEAUTY 6/17 (FIXED 4.5%) 0.000% 07/05/2024 DD 06/08/17			405,000.000	391,837.50
SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12			120,000.000	134,968.80
SAN ANTONIO TX ELEC & GAS REVE 5.985% 02/01/2039 DD 06/12/09			185,000.000	246,860.30
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			237,859.680	231,986.96
SANTANDER DRIVE AUTO RECEI 1 B 3.210% 09/15/2023 DD 02/20/19			1,287,000.000	1,292,514.67
SANTANDER DRIVE AUTO RECEI 1 C 3.420% 04/15/2025 DD 02/20/19			1,124,000.000	1,132,471.70
SANTANDER DRIVE AUTO RECEI 3 C 3.510% 08/15/2023 DD 06/27/18			1,135,000.000	1,141,440.45
SANTANDER DRIVE AUTO RECEI 4 D 3.530% 08/16/2021 DD 08/26/15			2,785,000.000	2,795,601.10
SANTANDER DRIVE AUTO RECEI 5 B 3.520% 12/15/2022 DD 10/24/18			887,000.000	895,686.75
SANTANDER DRIVE AUTO RECEI 5 C 3.810% 12/16/2024 DD 10/24/18			822,000.000	834,265.64
SANTANDER UK GROUP HOLDINGS PL 2.875% 08/05/2021 DD 08/05/16			365,000.000	361,853.70
SANTANDER UK GROUP HOLDINGS PL 3.571% 01/10/2023 DD 01/10/17			416,000.000	415,158.37
SANTANDER UK GROUP HOLDINGS PL VAR RT 01/05/2024 DD 01/05/18			947,000.000	928,090.22
SANTANDER UK GROUP HOLDINGS PL VAR RT 11/15/2024 DD 11/15/18			580,000.000	597,173.86
SBA COMMUNICATIONS CORP 4.000% 10/01/2022 DD 04/01/18			590,000.000	592,124.00
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			3,792,000.000	3,831,057.60
SBA TOWER TRUST 144A 3.168% 04/09/2047 DD 04/17/17			1,395,000.000	1,387,484.29
SBA TOWER TRUST 144A 3.448% 03/15/2048 DD 03/09/18			2,500,000.000	2,515,350.75
SCANA CORP 4.125% 02/01/2022 DD 01/25/12			154,000.000	155,896.13
SCANA CORP 4.750% 05/15/2021 DD 05/12/11			798,000.000	812,841.02
SCANA CORP 6.250% 04/01/2020 DD 03/12/08			436,000.000	445,967.46
SCHLUMBERGER HOLDINGS COR 144A 3.750% 05/01/2024 DD 02/04/19			396,000.000	404,655.94
SCHLUMBERGER HOLDINGS COR 144A 4.300% 05/01/2029 DD 02/04/19			675,000.000	692,593.78
SCIENTIFIC GAMES 1/18 B5 0.000% 08/14/2024 DD 01/24/18			1,014,769.230	987,228.39
SCIENTIFIC GAMES INTERNAT 144A 5.000% 10/15/2025 DD 10/17/17			3,064,000.000	3,002,720.00
SCIENTIFIC GAMES INTERNAT 144A 8.250% 03/15/2026 DD 03/19/19			1,771,000.000	1,807,571.15
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14			2,652,000.000	2,786,854.20
SCIENTIFIC GAMES INTERNATIONAL 6.250% 09/01/2020 DD 08/20/12			463,000.000	463,000.00
SCIENTIFIC GAMES INTERNATIONAL 6.625% 05/15/2021 DD 05/15/15			488,000.000	491,660.00
SCOTTS MIRACLE-GRO CO/THE 6.000% 10/15/2023 DD 10/15/16			1,367,000.000	1,418,262.50
SEADRILL PARTNERS 2/14 TL			907,259.730	752,299.77
SEAGATE HDD CAYMAN 4.875% 06/01/2027 DD 05/14/15			1,705,000.000	1,625,352.23
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14			1,455,000.000	1,501,545.45
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14			1,595,000.000	1,652,356.20
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12			2,225,000.000	2,314,000.00
SEAWORLD 3/17 B5 TLB			1,589,571.490	1,572,261.06
SEDGWICK CMS 12/18 COV-LITE TL			875,000.000	855,496.25
SELECT MEDICAL CORP 6.375% 06/01/2021 DD 05/28/13			22,000.000	22,055.00
SEMPRA ENERGY 2.400% 02/01/2020 DD 01/12/18			680,000.000	676,935.36

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEMPRA ENERGY 2.875% 10/01/2022 DD 09/24/12			30,000.000	29,561.66
SEMPRA ENERGY 3.400% 02/01/2028 DD 01/12/18			645,000.000	622,104.97
SENSATA TECHNOLOGIES BV 144A 5.625% 11/01/2024 DD 10/14/14			19,000.000	20,235.00
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			839,000.000	889,340.00
SESI LLC 7.125% 12/15/2021 DD 06/15/12			1,003,000.000	898,938.75
SESI LLC 7.750% 09/15/2024 DD 03/15/18			1,022,000.000	845,705.00
SEVEN GENERATIONS ENERGY 144A 6.750% 05/01/2023 DD 04/30/15			337,000.000	346,267.50
SEVEN GENERATIONS ENERGY 144A 6.875% 06/30/2023 DD 06/05/15			732,000.000	752,130.00
SEVERIN ACQUISITION/ POWERSCHOOL 6/18 TL			944,125.000	914,621.09
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,165,000.000	970,468.07
SHIRE ACQUISITIONS INVESTMENTS 1.900% 09/23/2019 DD 09/23/16			309,000.000	307,665.13
SI GROUP/ADDIVANT 7/18 TL 0.000% 10/15/2025 DD 07/30/18			1,028,996.620	1,026,424.13
SILVER SPRING CENTRE LLC 144A 10.278% 07/15/2041 DD 07/01/16			2,378,821.870	3,103,770.34
SILVERSEA CRUISE FINANCE 144A 7.250% 02/01/2025 DD 01/30/17			1,528,000.000	1,652,532.00
SINCLAIR TELEVISION 12/16 TLB2			668,164.560	660,233.44
SINGAPORE GOVERNMENT BOND 2.500% 06/01/2019			2,200,000.000	1,625,495.46
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			8,255,000.000	6,206,699.56
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	720,756.70
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			3,945,000.000	3,947,367.00
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			1,044,000.000	1,071,405.00
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			1,020,000.000	1,041,981.00
SITE CENTERS CORP 4.625% 07/15/2022 DD 06/22/12			146,000.000	150,517.59
SITEONE LANDSCAPE 8/18 COV-LITE TLE			527,380.698	522,439.14
SL GREEN OPERATING PARTNERSHIP 3.250% 10/15/2022 DD 10/05/17			128,000.000	127,451.27
SL GREEN REALTY CORP 4.500% 12/01/2022 DD 11/15/12			444,000.000	459,024.28
SLC STUDENT LOAN TRUST 2 1 A4A VAR RT 12/15/2032 DD 03/28/08			508,023.070	521,616.90
SLIDE 2018-FUN FUN A 144A VAR RT 06/15/2031 DD 09/28/18			4,807,590.640	4,802,871.99
SLIDE 2018-FUN FUN B 144A VAR RT 06/15/2031 DD 09/28/18			2,958,744.920	2,954,984.95
SLIDE 2018-FUN FUN C 144A VAR RT 06/15/2031 DD 09/28/18			1,848,845.660	1,848,815.15
SLIDE 2018-FUN FUN D 144A VAR RT 06/15/2031 DD 09/28/18			1,108,912.760	1,110,282.49
SLIDE 2018-FUN FUN XCP 144A VAR RT 12/15/2020 DD 09/28/18			17,726,818.770	284,176.86
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	202,496.16
SM ENERGY CO 6.125% 11/15/2022 DD 05/15/15			280,000.000	280,000.00
SM ENERGY CO 6.625% 01/15/2027 DD 08/20/18			937,000.000	890,150.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,614,000.000	1,547,422.50
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	472,676.81
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15			1,042.000	1,073,260.00
SOLARWINDS 3/18 TLB 0.000% 02/05/2024 DD 02/21/18			2,421,996.420	2,392,738.71
SOLENIS 6/18 (USD) COV-LITE TL			566,675.000	556,758.19

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOLENIS 6/18 2ND LIEN COV-LITE TL			245,000.000	233,975.00
SOLERA 3/16 (USD) COV-LITE TL			717,429.480	710,707.16
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			558,000.000	604,827.36
SOPHIA LP / SOPHIA FINANC 144A 9.000% 09/30/2023 DD 09/30/15			1,079,000.000	1,119,462.50
SOTERA HEALTH HOLDINGS LL 144A 6.500% 05/15/2023 DD 05/15/15			1,743,000.000	1,756,072.50
SOTERA HEALTH TOPCO INC 144A 8.125% 11/01/2021 DD 11/01/16			329,000.000	324,887.50
SOUND PHYSICIANS 6/18 TL			496,250.000	489,426.57
SOUND POINT CLO XII 2A BR 144A VAR RT 10/20/2028 DD 03/01/19			500,000.000	500,000.00
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			1,799,999.960	1,735,826.88
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10			700,000.000	695,848.74
SOUTHERN CALIFORNIA GAS CO 3.150% 09/15/2024 DD 09/11/14			1,030,000.000	1,036,226.72
SOUTHERN CO/THE 144A VAR RT 09/30/2020 DD 06/21/17			400,000.000	400,335.65
SOUTHERN CO/THE 2.950% 07/01/2023 DD 05/24/16			2,365,000.000	2,354,661.52
SOUTHERN CO/THE VAR RT 03/15/2057 DD 12/08/16			480,000.000	488,984.15
SOUTHERN COPPER CORP 3.875% 04/23/2025 DD 04/23/15			685,000.000	692,956.25
SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12			310,000.000	322,523.28
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15			445,000.000	498,747.33
SOUTHWESTERN PUBLIC SERVICE CO 4.400% 11/15/2048 DD 11/05/18			170,000.000	182,862.98
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			491,000.000	480,713.55
SPECTRA ENERGY PARTNERS LP 4.600% 06/15/2021 DD 06/09/11			222,000.000	228,049.45
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			1,720,000.000	1,732,900.00
SPECTRUM BRANDS INC 6.625% 11/15/2022 DD 11/15/13			27,000.000	27,621.00
SPEEDCAST 4/18 COV LITE TLB 0.000% 04/18/2023 DD 04/18/18			1,234,083.020	1,195,517.92
SPRINGLEAF FINANCE CORP 5.625% 03/15/2023 DD 12/08/17			877,000.000	889,058.75
SPRINGLEAF FINANCE CORP 6.125% 03/15/2024 DD 02/22/19			1,618,000.000	1,654,372.64
SPRINGLEAF FINANCE CORP 6.875% 03/15/2025 DD 03/12/18			712,000.000	734,250.00
SPRINGLEAF FINANCE CORP 7.125% 03/15/2026 DD 05/11/18			769,000.000	782,934.28
SPRINGS WINDOW FASHIONS 5/18 TL			646,225.000	637,339.41
SPRINT COMMUNICATIONS 11/18 TL			404,587.500	398,012.95
SPRINT COMMUNICATIONS 2/17 TL			942,437.500	916,520.47
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	160,197.50
SPRINT COMMUNICATIONS INC 7.000% 08/15/2020 DD 08/14/12			750,000.000	774,375.00
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			1,349,000.000	1,369,235.00
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			3,183,000.000	3,246,660.00
SPRINT CORP 7.625% 03/01/2026 DD 02/22/18			734,000.000	743,909.00
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			67,000.000	70,182.50
SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18			180,000.000	183,150.00
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	183,915.00
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	723,600.00

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SRI LANKA GOVERNMENT INTE 144A 5.125% 04/11/2019 DD 04/11/14			608,000.000	607,063.68
SRI LANKA GOVERNMENT INTE 144A 5.750% 04/18/2023 DD 04/18/18			500,000.000	493,101.00
SRS DISTRIBUTION 5/18 COV-LITE TLB			855,700.000	815,233.95
SS&C TECHNOLOGIES 4/18 COV-LT TLB3			683,070.020	676,758.46
SS&C TECHNOLOGIES 4/18 COV-LT TLB4			306,784.390	303,949.71
SS&C TECHNOLOGIES INC 144A 5.500% 09/30/2027 DD 03/28/19			1,485,000.000	1,499,850.00
STANDARD CHARTERED PLC 144A VAR RT 01/20/2023 DD 10/04/18			774,000.000	786,290.34
STANDARDAERO AVIATION HOL 144A 10.000% 07/15/2023 DD 07/07/15			309,000.000	332,175.00
STAPLES 8/17 TLB 0.000% 09/12/2024 DD 07/06/17			1,192,145.730	1,181,285.28
STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17			370,000.000	335,331.41
STARBUCKS CORP 3.800% 08/15/2025 DD 08/10/18			659,000.000	679,158.66
STARFRUIT FINCO BV / STAR 144A 8.000% 10/01/2026 DD 10/01/18			2,218,000.000	2,234,635.00
STARS GROUP HOLDINGS BV / 144A 7.000% 07/15/2026 DD 07/10/18			617,000.000	643,222.50
STARWOOD MORTGAGE IMC1 A1 144A VAR RT 03/25/2048 DD 07/01/18			1,109,248.800	1,118,264.44
STARWOOD PROPERTY TRUST INC 4.750% 03/15/2025 DD 03/15/18			475,000.000	472,625.00
STARWOOD PROPERTY TRUST INC 5.000% 12/15/2021 DD 06/15/17			245,000.000	251,431.25
STATE GRID OVERSEAS INVES REGS 2.125% 05/18/2021			1,140,000.000	1,106,042.82
STATION CASINOS 5/16 TLB			1,294,735.980	1,280,014.83
STERIGENICS-NORDION 3/17 TL			1,703,947.600	1,672,714.24
STEVENS HOLDING CO INC 144A 6.125% 10/01/2026 DD 10/01/18			278,000.000	286,340.00
STONEMONT PORTFOLI MONT A 144A VAR RT 08/20/2030 DD 09/28/17			3,843,298.830	3,839,635.40
STORE MASTER FUNDIN 1A A1 144A 3.960% 10/20/2048 DD 10/22/18			1,368,119.700	1,418,466.50
STRATEGIC MATERIALS 11/17 COV-LITE TL			1,066,915.070	933,550.69
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04			580,171.510	581,764.55
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			977,333.860	975,524.91
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03			0.020	0.02
STYROLUTION 11/17 (USD) TLB			199,911.170	197,162.39
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17			670,000.000	634,825.00
SUMITOMO MITSUI BANKING CORP 2.514% 01/17/2020 DD 01/17/18			950,000.000	948,654.13
SUMMIT MATERIALS 11/17 0.000% 11/21/2024 DD 11/06/17			536,295.720	524,674.19
SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14			1,225,000.000	1,200,603.55
SUNOCO LP / SUNOCO FINANCE COR 4.875% 01/15/2023 DD 07/15/18			956,000.000	971,200.40
SUNOCO LP / SUNOCO FINANCE COR 5.500% 02/15/2026 DD 08/15/18			637,000.000	630,630.00
SUNOCO LP / SUNOCO FINANCE COR 5.875% 03/15/2028 DD 09/15/18			835,000.000	828,737.50
SUNTRUST BANK/ATLANTA GA 3.200% 04/01/2024 DD 03/18/19			1,070,000.000	1,078,870.55
SUNTRUST BANK/ATLANTA GA VAR RT 01/29/2021 DD 02/02/18			3,335,000.000	3,327,270.93
SUNTRUST BANK/ATLANTA GA VAR RT 08/02/2024 DD 07/26/18			455,000.000	466,606.79
SURGERY CENTER HOLDINGS I 144A 8.875% 04/15/2021 DD 03/31/16			663,000.000	694,359.90
SUZANO AUSTRIA GMBH 144A 6.000% 01/15/2029 DD 09/20/18			1,906,000.000	2,030,290.26

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SVENSKA HANDELSBANKEN AB 3.900% 11/20/2023 DD 11/20/18			3,272,000.000	3,403,629.35
SWEDBANK AB 144A 2.650% 03/10/2021 DD 03/10/16			200,000.000	196,821.80
SWEDBANK AB 144A 2.800% 03/14/2022 DD 03/14/17			570,000.000	554,986.20
SWEDEN GOVERNMENT INTERNA 144A 0.125% 04/24/2023			2,855,000.000	3,254,829.40
SWISS INSURED BRAZIL POWE 144A 9.850% 07/16/2032 DD 04/18/18			16,889,000.000	4,513,338.65
SWITCH 12/17 COV-LITE TLB			218,899.200	215,889.34
SYMANTEC CORP 144A 5.000% 04/15/2025 DD 02/09/17			2,144,000.000	2,147,202.79
SYNCHRONY CREDIT CARD MAST 1 A 2.370% 03/15/2023 DD 03/17/15			1,414,000.000	1,409,890.35
SYNCHRONY CREDIT CARD MAST 1 B 2.190% 06/15/2023 DD 06/15/17			3,750,000.000	3,718,465.50
SYNCHRONY CREDIT CARD MAST 2 A 3.470% 05/15/2026 DD 06/01/18			5,319,000.000	5,447,811.82
SYNCHRONY CREDIT CARD MAST 3 A 1.580% 09/15/2022 DD 09/22/16			1,129,000.000	1,122,770.63
SYNEOS HEALTH INC / INVEN 144A 7.500% 10/01/2024 DD 10/14/16			477,000.000	502,042.50
SYNGENTA FINANCE NV 144A 3.698% 04/24/2020 DD 04/24/18			583,000.000	585,075.86
SYNGENTA FINANCE NV 144A 3.933% 04/23/2021 DD 04/24/18			800,000.000	803,718.97
SYNGENTA FINANCE NV 144A 4.441% 04/24/2023 DD 04/24/18			1,548,000.000	1,579,252.16
SYNGENTA FINANCE NV 144A 4.892% 04/24/2025 DD 04/24/18			2,425,000.000	2,469,542.98
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	698,625.00
SYSCO CORP 4.500% 04/01/2046 DD 04/01/16			215,000.000	219,771.35
T-MOBILE USA INC 4.500% 02/01/2026 DD 01/25/18			556,000.000	555,695.94
T-MOBILE USA INC 4.750% 02/01/2028 DD 01/25/18			974,000.000	965,477.50
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			2,628,000.000	2,716,695.00
T-MOBILE USA INC 6.000% 04/15/2024 DD 04/01/16			796,000.000	826,845.00
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	238,457.70
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			1,495,000.000	1,595,912.50
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			909,000.000	658,991.37
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	426,071.41
TABERNA PREFERRED F 4A A2 144A VAR RT 05/05/2036 DD 12/23/05			3,571,000.000	2,498,600.13
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			774,170.910	681,701.61
TACALA 1/18 COV-LITE TL 0.000% 01/31/2025 DD 01/18/18			888,494.180	875,442.20
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			2,662,575.000	2,785,585.97
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			990,000.000	992,762.10
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			400,000.000	410,000.00
TARGA RESOURCES PARTNERS 144A 5.875% 04/15/2026 DD 04/12/18			1,750,000.000	1,849,750.00
TARGA RESOURCES PARTNERS 144A 6.500% 07/15/2027 DD 01/17/19			232,000.000	250,270.00
TARGA RESOURCES PARTNERS 144A 6.875% 01/15/2029 DD 01/17/19			876,000.000	951,555.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	297,878.75
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2028 DD 10/17/17			2,953,000.000	2,912,396.25
TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			505,000.000	515,100.00
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			1,970,000.000	2,014,325.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13			726,000.000	725,310.30
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	115,505.91
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			1,517,000.000	1,543,547.50
TAYLOR MORRISON COMMUNITIES IN 6.625% 05/15/2022 DD 05/18/17			164,000.000	169,945.00
TCF AUTO RECEIVABLE 1A A4 144A 1.960% 11/16/2020 DD 06/11/15			41,734.570	41,712.10
TCF AUTO RECEIVABLE 2A A4 144A 2.550% 04/15/2021 DD 11/25/15			244,927.980	244,538.06
TCI-FLATIRON CLO 20 1A ER 144A VAR RT 07/17/2028 DD 03/05/19			1,000,000.000	990,000.00
TCI-SYMPHONY CLO 201 1A A 144A VAR RT 10/13/2029 DD 09/29/16			500,000.000	501,384.60
TEAM HEALTH 1/17 COV-LITE TL 0.000% 02/06/2024 DD 11/01/16			738,660.500	654,948.11
TECH DATA CORP 3.700% 02/15/2022 DD 01/31/17			621,000.000	625,070.74
TECHNIPFMC PLC 3.450% 10/01/2022 DD 04/01/18			223,000.000	225,340.31
TECK RESOURCES LTD 144A 8.500% 06/01/2024 DD 06/07/16			2,351,000.000	2,520,728.00
TEKNI-PLEX 10/17 (USD) 0.000% 10/17/2024 DD 09/20/17			368,030.330	354,229.20
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			437,000.000	404,225.00
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			422,000.000	424,110.00
TELENET 5/18 (USD) AN TL			580,000.000	566,822.40
TELESAT CANADA 2/17 TLB			1,284,589.880	1,264,999.89
TELUS CORP 4.600% 11/16/2048 DD 06/12/18			190,000.000	200,037.21
TEMPO ACQUISITION 5/17 COV-LITE TLB			2,038,901.030	2,018,002.29
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			845,000.000	851,337.50
TENCENT HOLDINGS LTD 144A 2.985% 01/19/2023 DD 01/19/18			1,581,000.000	1,574,103.58
TENET HEALTHCARE CORP 144A 6.250% 02/01/2027 DD 02/05/19			1,248,000.000	1,295,486.40
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13			665,000.000	674,975.00
TENET HEALTHCARE CORP 4.625% 07/15/2024 DD 06/14/17			3,149,000.000	3,153,880.95
TENET HEALTHCARE CORP 5.125% 05/01/2025 DD 06/14/17			622,000.000	625,141.10
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			1,286,000.000	1,324,580.00
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01			200,000.000	188,000.00
TENET HEALTHCARE CORP 7.000% 08/01/2025 DD 06/14/17			282,000.000	285,085.08
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			416,000.000	447,553.60
TENNESSEE GAS PIPELINE CO LLC 7.625% 04/01/2037 DD 03/13/97			220,000.000	282,609.89
TERMINALES PORTUARIOS EUR 144A 8.125% 04/01/2037 DD 04/18/12			0.028	0.03
TERMOCANDELARIA POWER LTD 144A 7.875% 01/30/2029 DD 01/30/19			500,000.000	527,505.00
TERRAFORM GLOBAL OPERATIN 144A 6.125% 03/01/2026 DD 02/22/18			790,000.000	770,250.00
TERRAFORM POWER OPERATING 144A 4.250% 01/31/2023 DD 12/12/17			885,000.000	874,371.15
TERRAFORM POWER OPERATING 144A 5.000% 01/31/2028 DD 12/12/17			1,285,000.000	1,240,025.00
TERVITA CORP 144A 7.625% 12/01/2021 DD 12/12/16			750,000.000	744,375.00
TESLA AUTO LEASE TRUS B E 144A 7.870% 06/20/2022 DD 12/19/18			5,658,300.000	5,718,302.88
TEVA PHARMACEUTICAL FINANCE CO 3.650% 11/10/2021 DD 11/10/11			122,000.000	119,560.00
TEVA PHARMACEUTICAL FINANCE NE 4.500% 03/01/2025			1,001,000.000	1,149,038.57

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEXAS EASTERN TRANSMISSIO 144A 2.800% 10/15/2022 DD 10/24/12			97,000.000	95,581.03
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18			915,000.000	877,932.36
TEXAS GAS TRANSMISSION LL 144A 4.500% 02/01/2021 DD 01/19/11			220,000.000	223,500.07
TEXTAINER MARINE CON 1A A 144A 4.110% 07/20/2043 DD 08/06/18			861,560.000	872,714.36
THARALDSON HOTEL PO THL F 144A VAR RT 11/11/2034 DD 02/05/18			1,034,255.382	1,039,748.11
THERMO FISHER SCIENTIFIC INC 0.750% 09/12/2024			241,000.000	273,220.91
THERMO FISHER SCIENTIFIC INC 1.400% 01/23/2026			445,000.000	519,451.11
THOMSON REUTERS 11/17 (IP&S) COV-LITE TL			1,843,518.910	1,831,996.92
TIBCO SOFTWARE 7/17 COV-LITE TLB			773,135.480	769,269.80
TIBCO SOFTWARE INC 144A 11.375% 12/01/2021 DD 12/05/14			1,123,000.000	1,195,433.50
TIERPOINT 4/17 COV-LITE TL			628,164.120	593,615.09
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07			815,000.000	900,355.41
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			160,000.000	187,198.25
TITAN INTERNATIONAL INC 6.500% 11/30/2023 DD 05/30/18			256,000.000	235,840.00
TKC HOLDINGS 1/17 COV-LITE TLB			706,948.380	692,307.48
TNT CRANE 11/13 COV-LITE TL			518,478.160	483,911.22
TORONTO-DOMINION BANK/THE 3.250% 06/11/2021 DD 06/12/18			1,845,000.000	1,866,220.65
TOWD POINT MORTGAGE 2 A1 144A VAR RT 04/25/2057 DD 05/01/17			979,259.250	969,160.34
TOWD POINT MORTGAGE 3 A1 144A VAR RT 05/25/2058 DD 06/01/18			814,629.240	823,817.69
TOWD POINT MORTGAGE 3 A1 144A VAR RT 07/25/2057 DD 07/01/17			323,776.960	318,653.09
TOWD POINT MORTGAGE 4 A1 144A VAR RT 06/25/2058 DD 08/01/18			1,801,690.220	1,781,706.59
TOWD POINT MORTGAGE 5 A1 144A VAR RT 02/25/2057 DD 10/30/17			1,893,578.440	1,877,955.47
TPF 9/14 COV-LITE TL 0.000% 10/02/2023 DD 09/11/14			268,279.540	267,072.28
TPG REAL ESTATE FIN FL2 A 144A VAR RT 11/15/2037 DD 11/29/18			1,392,000.000	1,392,382.11
TRADER 3/17 TL			296,205.080	293,243.03
TRANS-ALLEGHENY INTERSTAT 144A 3.850% 06/01/2025 DD 12/11/14			595,000.000	608,160.20
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			1,265,000.000	1,278,186.42
TRANSCANADA PIPELINES LTD 5.100% 03/15/2049 DD 10/12/18			580,000.000	623,741.85
TRANSCANADA PIPELINES LTD VAR RT 05/15/2067 DD 05/03/07			2,439,000.000	2,037,784.50
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17			450,000.000	420,750.00
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			1,960,000.000	1,916,292.00
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			1,315,000.000	1,334,133.25
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			1,565,000.000	1,956,731.31
TRANSDIGM 2/18 TLG 0.000% 08/22/2024 DD 02/07/18			533,627.579	519,486.45
TRANSDIGM 5/18 COV-LITE TLE 0.000% 05/30/2025 DD 05/01/18			674,070.955	655,534.00
TRANSDIGM 5/18 COV-LITE TLF			919,854.590	897,548.12
TRANSDIGM INC 144A 6.250% 03/15/2026 DD 02/13/19			3,421,000.000	3,562,971.50
TRANSDIGM INC 144A 7.500% 03/15/2027 DD 02/13/19			1,143,000.000	1,171,575.00
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14			429,000.000	435,971.25

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ALL KR2 AND KR3 - KR2GALLKRS00

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TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			2,635,000.000	2,608,254.75
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			2,089,000.000	2,120,543.90
TRANSMONTAIGNE PARTNERS LP / T 6.125% 02/15/2026 DD 02/12/18			1,380,000.000	1,297,200.00
TRANSNET SOC LTD 144A 4.000% 07/26/2022 DD 07/26/12			400,000.000	392,340.80
TRANSOCEAN GUARDIAN LTD 144A 5.875% 01/15/2024 DD 07/13/18			507,465.000	515,076.98
TRANSOCEAN INC 144A 7.500% 01/15/2026 DD 10/17/17			284,000.000	280,450.00
TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18			819,315.000	829,556.44
TRANSOCEAN POSEIDON LTD 144A 6.875% 02/01/2027 DD 02/01/19			876,000.000	911,040.00
TRANSPORTADORA DE GAS DEL 144A 6.750% 05/02/2025 DD 05/02/18			200,000.000	188,200.00
TRANSUNION 6/18 INCREMENTAL TLB4			616,262.500	607,277.39
TRANSUNION 8/17 COV-LITE TLB3			1,382,800.770	1,368,723.85
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07			376,000.000	291,609.44
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			402,790.651	295,177.47
TRAVELPORT 3/18 COV-LITE TLB 0.000% 03/17/2025 DD 03/05/18			1,037,845.970	1,036,642.06
TRAVELPORT CORPORATE FINA 144A 6.000% 03/15/2026 DD 03/16/18			153,000.000	165,240.00
TRAVERSE MIDSTREAM 9/17 TLB 0.000% 09/27/2024 DD 09/11/17			1,115,425.000	1,112,636.44
TRI POINTE GROUP INC / TRI POI 5.875% 06/15/2024 DD 06/15/15			65,000.000	65,325.00
TRIBUNE 1/17 TLB			543,203.660	542,117.25
TRIBUNE 6/15 TL			43,582.740	43,501.24
TRIBUNE MEDIA CO 5.875% 07/15/2022 DD 01/15/16			1,105,000.000	1,127,790.63
TRICORBRAUN 11/16 COV-LITE TL			495,244.310	492,500.65
TRIMARK 9/17 COV-LITE TL			995,725.740	877,483.31
TRIMBLE INC 4.150% 06/15/2023 DD 06/15/18			496,000.000	504,751.01
TRINSEO 5/18 COV-LITE TL			714,739.020	702,945.83
TRIUMPH GROUP INC 4.875% 04/01/2021 DD 02/26/13			138,000.000	134,550.00
TRONOX FINANCE 9/17 COV-LITE (BLOCKED LOANS) TLB			322,307.910	320,596.45
TRONOX FINANCE 9/17 COV-LITE TLB			743,787.430	739,837.92
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	81,661.98
TTM TECHNOLOGIES 9/17 COV-LITE TL			549,646.700	544,837.29
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			5,138,000.000	5,029,074.40
TURKEY GOVERNMENT INTERNATIONA 7.500% 11/07/2019 DD 05/07/09			402,000.000	404,013.22
TURKIYE VAKIFLAR BANKASI 144A 5.625% 05/30/2022 DD 05/30/17			750,000.000	680,625.00
TXU/TCEH 10/16 COV-LITE TLB			1,444,358.890	1,426,492.17
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			3,010,000.000	2,839,982.02
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			5,325,000.000	5,302,535.15
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17			1,985,000.000	1,956,698.25
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			10,075,000.000	10,025,018.52
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			5,595,000.000	5,680,891.97
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16			35,000.000	35,434.77

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17			1,405,000.000	1,457,961.92
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18			765,000.000	791,506.06
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19			5,605,000.000	5,807,305.47
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			570,000.000	591,397.26
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			2,205,000.000	2,285,103.50
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			16,225,000.000	17,191,528.29
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18			2,840,000.000	3,160,720.32
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			5,875,000.000	6,749,824.22
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			570,000.000	668,213.67
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			3,145,000.000	3,938,989.65
U S TREASURY BOND 4.375% 02/15/2038 DD 02/15/08			5,955,000.000	7,534,238.08
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10			5,575,000.000	7,091,791.98
U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11			2,660,000.000	3,392,435.15
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10			4,400,000.000	5,776,203.14
U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11			425,000.000	568,487.31
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16			15,890,000.000	15,183,019.10
U S TREASURY NOTE 1.750% 05/15/2023 DD 05/15/13			8,260,000.000	8,100,285.14
U S TREASURY NOTE 1.875% 01/31/2022 DD 01/31/17			4,210,000.000	4,167,406.63
U S TREASURY NOTE 1.875% 04/30/2022 DD 04/30/17			3,575,000.000	3,536,457.03
U S TREASURY NOTE 1.875% 10/31/2022 DD 10/31/15			8,190,000.000	8,088,584.79
U S TREASURY NOTE 2.000% 02/15/2025 DD 02/15/15			5,080,000.000	4,996,854.68
U S TREASURY NOTE 2.000% 11/15/2026 DD 11/15/16			4,015,000.000	3,917,291.20
U S TREASURY NOTE 2.125% 03/31/2024 DD 03/31/17			21,242,000.000	21,124,173.17
U S TREASURY NOTE 2.125% 05/15/2025 DD 05/15/15			6,620,000.000	6,550,955.45
U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17			485,000.000	481,514.06
U S TREASURY NOTE 2.125% 09/30/2024 DD 09/30/17			2,605,000.000	2,584,648.44
U S TREASURY NOTE 2.125% 12/31/2022 DD 12/31/15			17,355,000.000	17,283,817.43
U S TREASURY NOTE 2.250% 02/15/2021 DD 02/15/18			10,000.000	9,989.06
U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17			5,245,000.000	5,204,638.10
U S TREASURY NOTE 2.250% 03/31/2021 DD 03/31/14			7,140,000.000	7,136,653.13
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			5,615,000.000	5,561,262.71
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14			11,780,000.000	11,756,992.25
U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17			5,390,000.000	5,332,731.25
U S TREASURY NOTE 2.250% 12/31/2024 DD 12/31/17			285,000.000	284,465.63
U S TREASURY NOTE 2.375% 02/29/2024 DD 02/28/19			32,963,000.000	33,178,032.15
U S TREASURY NOTE 2.375% 03/15/2022 DD 03/15/19			5,545,000.000	5,569,259.39
U S TREASURY NOTE 2.375% 04/15/2021 DD 04/15/18			6,745,000.000	6,756,856.43
U S TREASURY NOTE 2.375% 08/15/2024 DD 08/15/14			7,645,000.000	7,683,523.61
U S TREASURY NOTE 2.500% 01/31/2021 DD 01/31/19			31,278,000.000	31,385,518.12

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 2.500% 01/31/2024 DD 01/31/19			3,514,000.000	3,554,905.14
U S TREASURY NOTE 2.500% 02/15/2022 DD 02/15/19			20,870,000.000	21,023,264.07
U S TREASURY NOTE 2.500% 02/28/2021 DD 02/28/19			28,085,000.000	28,193,610.03
U S TREASURY NOTE 2.500% 02/28/2026 DD 02/28/19			9,059,000.000	9,161,975.38
U S TREASURY NOTE 2.500% 05/15/2024 DD 05/15/14			625,000.000	632,177.74
U S TREASURY NOTE 2.500% 06/30/2020 DD 06/30/18			15,830,000.000	15,849,787.50
U S TREASURY NOTE 2.500% 12/31/2020 DD 12/31/18			43,316,000.000	43,446,286.30
U S TREASURY NOTE 2.625% 01/31/2026 DD 01/31/19			18,397,000.000	18,751,285.93
U S TREASURY NOTE 2.625% 02/15/2029 DD 02/15/19			22,916,000.000	23,336,723.56
U S TREASURY NOTE 2.625% 05/15/2021 DD 05/15/18			6,125,000.000	6,167,827.16
U S TREASURY NOTE 2.625% 07/15/2021 DD 07/15/18			15,135,000.000	15,253,833.36
U S TREASURY NOTE 2.625% 08/31/2020 DD 08/31/18			20,635,000.000	20,702,611.41
U S TREASURY NOTE 2.625% 12/31/2023 DD 12/31/18			15,321,000.000	15,581,337.34
U S TREASURY NOTE 2.625% 12/31/2025 DD 12/31/18			10,770,000.000	10,976,985.94
U S TREASURY NOTE 2.750% 02/15/2028 DD 02/15/18			7,865,000.000	8,089,275.35
U S TREASURY NOTE 2.750% 04/30/2023 DD 04/30/18			890,000.000	907,556.64
U S TREASURY NOTE 2.750% 06/30/2025 DD 06/30/18			6,670,000.000	6,841,960.94
U S TREASURY NOTE 2.750% 08/15/2021 DD 08/15/18			15,700,000.000	15,874,171.88
U S TREASURY NOTE 2.750% 09/30/2020 DD 09/30/18			1,445,000.000	1,453,184.57
U S TREASURY NOTE 2.750% 11/30/2020 DD 11/30/18			21,755,000.000	21,900,316.65
U S TREASURY NOTE 2.875% 05/31/2025 DD 05/31/18			3,380,000.000	3,490,246.10
U S TREASURY NOTE 2.875% 07/31/2025 DD 07/31/18			835,000.000	862,789.84
U S TREASURY NOTE 2.875% 10/31/2023 DD 10/31/18			17,960,000.000	18,451,093.75
U S TREASURY NOTE 2.875% 11/15/2021 DD 11/15/18			10,045,000.000	10,201,560.77
U S TREASURY NOTE 2.875% 11/30/2023 DD 11/30/18			26,500,000.000	27,247,382.68
U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18			14,900,000.000	15,805,058.64
U.S.I. 8/17 INCREMENTAL TLB			646,131.890	625,668.90
UBS AG/LONDON 144A 2.450% 12/01/2020 DD 11/30/17			2,532,000.000	2,517,666.35
UBS AG/STAMFORD CT 7.625% 08/17/2022 DD 08/17/12			986,000.000	1,085,763.48
UBS COMMERCIAL MOR NYCH G 144A VAR RT 02/15/2032 DD 02/26/18			1,415,000.000	1,436,225.00
UBS COMMERCIAL MORTGAGE C8 A2 3.713% 02/15/2051 DD 02/01/18			7,414,000.000	7,611,336.96
UBS GROUP AG 144A 2.650% 02/01/2022 DD 08/10/16			792,000.000	784,900.77
UBS GROUP AG 144A 3.491% 05/23/2023 DD 03/23/17			381,000.000	382,818.79
UBS GROUP FUNDING SWITZER 144A VAR RT 05/23/2023 DD 03/23/17			950,000.000	956,173.03
UBS-BAMLL TRUST WRM A 144A 3.663% 06/10/2030 DD 07/01/12			3,807,000.000	3,862,453.52
UBS-BAMLL TRUST WRM D 144A VAR RT 06/10/2030 DD 07/01/12			2,156,000.000	2,057,005.10
UBS-BARCLAYS COMMERC C4 AS 144A 3.317% 12/10/2045 DD 12/01/12			1,121,000.000	1,127,280.40
UBS-BARCLAYS COMMERC C5 B 144A VAR RT 03/10/2046 DD 02/01/13			3,783,000.000	3,826,707.65
UBS-BARCLAYS COMMERC C5 F 144A VAR RT 03/10/2046 DD 02/01/13			1,074,000.000	749,115.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UBS-BARCLAYS COMMERC C5 G 144A VAR RT 03/10/2046 DD 02/01/13			1,623,976.650	366,369.14
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	3,016,890.80
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	244,975.66
UNIFRAX 11/18 (USD) COV-LITE 0.000% 12/31/2021 DD 10/16/18			1,326,675.000	1,262,238.40
UNIFRAX 11/18 2ND LIEN 0.000% 11/05/2026 DD 11/05/18			305,000.000	288,987.50
UNION PACIFIC CORP 4.500% 09/10/2048 DD 06/08/18			405,000.000	429,854.27
UNION PACIFIC CORP 4.800% 09/10/2058 DD 06/08/18			465,000.000	507,625.52
UNITED AIRLINES 2014-1 CLASS B 4.750% 10/11/2023 DD 04/07/14			118,938.460	120,829.58
UNITED AIRLINES 2018-1 CLASS A 3.500% 09/01/2031 DD 02/14/18			722,205.010	712,239.52
UNITED KINGDOM GILT REGS 3.750% 09/07/2020			525,000.000	714,201.71
UNITED RENTALS NORTH AMERICA I 4.625% 07/15/2023 DD 03/26/15			1,635,000.000	1,660,546.88
UNITED RENTALS NORTH AMERICA I 4.625% 10/15/2025 DD 09/22/17			228,000.000	225,150.00
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			2,705,000.000	2,631,153.50
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			3,506,000.000	3,541,060.00
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,597,000.000	1,650,898.75
UNITED RENTALS NORTH AMERICA I 6.500% 12/15/2026 DD 10/30/18			975,000.000	1,026,187.50
UNITED TECHNOLOGIES CORP 3.650% 08/16/2023 DD 08/16/18			1,622,000.000	1,664,922.55
UNITED TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18			6,043,000.000	6,278,170.46
UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12			340,000.000	351,428.69
UNITEDHEALTH GROUP INC 2.375% 10/15/2022 DD 10/25/17			670,000.000	663,048.38
UNITEDHEALTH GROUP INC 3.500% 02/15/2024 DD 12/17/18			1,315,000.000	1,353,623.48
UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18			205,000.000	215,664.51
UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18			415,000.000	450,059.63
UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11			320,000.000	350,301.72
UNITYMEDIA 6/17 COV-LITE TLB 0.000% 09/30/2025 DD 06/08/17			340,000.000	336,093.40
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14			1,477,000.000	1,532,978.30
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14			2,098,000.000	2,139,960.00
UNIVAR 11/17 (USD) COV-LITE TLB3			647,566.550	639,471.97
UNIVERSAL HEALTH SERVICES 144A 4.750% 08/01/2022 DD 08/07/14			1,180,000.000	1,190,325.00
UNIVERSAL HOSPITAL/AGILITI 0.000% 10/18/2025 DD 10/04/18			575,000.000	572,843.75
UNIVERSAL SERVICES 10/18 INCREMENTAL COV-LITE TL			294,262.500	286,538.11
UNIVERSAL SERVICES 7/15 COV-LITE TL			1,157,451.820	1,116,941.00
UNIVISION 3/17 C5 COV-LITE TL			1,660,332.490	1,561,858.17
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12			88,000.000	89,320.00
UPC FINANCING 10/17 (USD) AR TL			617,075.950	615,619.65
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	1,199,860.67
US BANCORP 3.150% 04/27/2027 DD 04/27/17			1,230,000.000	1,237,261.89

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US BANK NA/CINCINNATI OH 2.050% 10/23/2020 DD 10/24/17			20,000.000	19,829.14
US BANK NA/CINCINNATI OH 3.000% 02/04/2021 DD 02/04/19			1,870,000.000	1,881,921.53
US BANK NA/CINCINNATI OH 3.450% 11/16/2021 DD 11/16/18			4,235,000.000	4,318,083.12
US FOODS 6/16 COV-LITE TLB			386,149.200	379,874.28
US INFRASTRUCTURE 6/17 TLB			679,302.957	660,907.43
US SILICA 4/18 COV-LITE TLB 0.000% 12/31/2021 DD 04/04/18			223,137.500	210,307.09
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,784,350.005	7,721,801.43
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			43,337,437.500	42,841,742.59
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			94,948,742.500	94,438,584.80
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			29,223,425.000	28,905,659.41
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			84,631,287.497	84,833,509.73
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			30,473,557.498	30,761,964.12
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,558,420.000	6,641,551.84
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,232,248.000	6,323,817.55
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			12,512,355.000	12,615,810.03
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			11,080,814.000	11,211,244.38
USA COMPRESSION PARTNERS 144A 6.875% 09/01/2027 DD 03/07/19			675,000.000	685,968.75
USA COMPRESSION PARTNERS LP / 6.875% 04/01/2026 DD 10/01/18			681,000.000	698,876.25
UTEX INDUSTRIES 5/14 COV-LITE 2ND LIEN TL			73,000.000	67,281.91
UTEX INDUSTRIES 5/14 COV-LITE TLB			178,067.700	170,722.41
UTILITY ONE 4/17 COV-LITE TLB			329,531.480	329,531.48
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			792,894.700	738,383.19
VALE OVERSEAS LTD 4.375% 01/11/2022 DD 01/11/12			395,000.000	402,702.50
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			550,000.000	597,850.00
VALEANT 5/18 TLB 0.000% 06/02/2025 DD 05/10/18			646,408.864	641,793.50
VALERO ENERGY CORP 4.000% 04/01/2029 DD 03/25/19			2,894,000.000	2,920,405.23
VALERO ENERGY CORP 4.350% 06/01/2028 DD 06/01/18			515,000.000	534,717.51
VALERO ENERGY PARTNERS LP 4.375% 12/15/2026 DD 12/09/16			700,000.000	724,477.54
VALVOLINE INC 4.375% 08/15/2025 DD 08/08/17			652,000.000	624,290.00
VALVOLINE INC 5.500% 07/15/2024 DD 07/15/17			877,000.000	892,347.50
VANTIV 5/18 COV-LITE TLB4 0.000% 08/09/2024 DD 05/30/18			352,062.500	351,097.84
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16			689,000.000	700,439.12
VEREIT OPERATING PARTNERSHIP L 4.600% 02/06/2024 DD 08/06/14			1,066,000.000	1,096,936.11
VERICREST OPPORTU NPL3 A1 144A VAR RT 03/25/2049 DD 03/19/19			2,840,298.000	2,843,396.20
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			535,000.000	542,356.25
VERIZON COMMUNICATIONS INC 4.329% 09/21/2028 DD 06/21/18			2,616,000.000	2,766,515.27
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			60,000.000	64,272.44
VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16			324,449.680	323,662.21
VERIZON OWNER TRUST 1A B 144A 2.450% 09/20/2021 DD 03/14/17			5,702,000.000	5,681,749.35

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERIZON OWNER TRUST 2019 A A1A 2.930% 09/20/2023 DD 03/13/19			1,538,000.000	1,549,371.05
VERSCEND 8/18 TLB 0.000% 08/08/2025 DD 07/31/18			1,073,815.350	1,064,419.46
VERSCEND ESCROW CORP 144A 9.750% 08/15/2026 DD 08/27/18			1,079,000.000	1,076,302.50
VERTAFORE 5/18 TLB			947,625.000	929,345.31
VERTIV 3/17 COV-LITE TLB			1,730,661.360	1,622,495.03
VFH PARENT LLC / ORCHESTR 144A 6.750% 06/15/2022 DD 06/16/17			1,914,000.000	1,973,965.62
VIASAT INC 144A 5.625% 04/15/2027 DD 03/27/19			651,000.000	662,464.11
VIASAT INC 144A 5.625% 09/15/2025 DD 09/21/17			165,000.000	157,987.50
VIKING CRUISES LTD 144A 5.875% 09/15/2027 DD 09/20/17			905,000.000	880,565.00
VIRGIN MEDIA 11/17 (USD) 0.000% 01/15/2026 DD 11/06/17			660,000.000	652,456.20
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			2,215,000.000	2,250,993.75
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15			2,015,000.000	2,027,593.75
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			766,000.000	779,405.00
VIRGINIA ELECTRIC & POWER CO 2.950% 11/15/2026 DD 11/16/16			340,000.000	332,781.09
VIRTU 1/19 TLB			110,000.000	110,137.50
VISTRA (TXU/TCEH) 6/18 COV-LITE TLB3			9,925.000	9,766.20
VISTRA ENERGY CORP 7.625% 11/01/2024 DD 05/01/15			659,000.000	696,905.68
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18			1,812,000.000	1,884,480.00
VISTRA OPERATIONS CO LLC 144A 5.625% 02/15/2027 DD 02/06/19			2,589,000.000	2,692,560.00
VIVID SEATS 6/17 COV-LITE TLB			1,118,012.230	1,079,586.15
VMWARE INC 2.950% 08/21/2022 DD 08/21/17			1,995,000.000	1,973,838.80
VOC ESCROW LTD 144A 5.000% 02/15/2028 DD 02/05/18			1,270,000.000	1,235,075.00
VODAFONE GROUP PLC 3.750% 01/16/2024 DD 05/30/18			1,760,000.000	1,774,772.31
VODAFONE GROUP PLC 4.125% 05/30/2025 DD 05/30/18			1,892,000.000	1,928,161.45
VODAFONE GROUP PLC 5.000% 05/30/2038 DD 05/30/18			210,000.000	207,411.70
VODAFONEZIGGO 1/17 (USD) TLE			460,000.000	447,589.20
VOLKSWAGEN GROUP OF AMERI 144A 4.000% 11/12/2021 DD 11/13/18			238,000.000	242,801.55
VOLT LXXI LLC NPL7 A1A 144A VAR RT 09/25/2048 DD 10/04/18			3,097,933.570	3,111,417.94
VOLT LXXV LLC NPL1 A1A 144A VAR RT 01/25/2049 DD 01/28/19			3,088,621.840	3,111,738.01
VULCAN MATERIALS CO VAR RT 03/01/2021 DD 02/23/18			3,727,000.000	3,723,272.36
VX CARGO 2018-1 TRUST 1 C 144A 8.474% 12/15/2033 DD 12/04/18			2,953,047.040	2,968,606.64
WABASH NATIONAL 11/17 COV-LITE TLB			254,179.400	251,848.57
WABTEC CORP VAR RT 09/15/2021 DD 09/14/18			227,000.000	226,732.21
WACHOVIA BANK COMMERCIAL C24 C VAR RT 03/15/2045 DD 03/01/06			928,900.000	927,425.00
WACHOVIA BANK COMMERCIAL C24 D VAR RT 03/15/2045 DD 03/01/06			1,445,000.000	1,430,524.13
WAIKIKI BEACH HOTEL WBM A 144A VAR RT 12/15/2033 DD 02/20/19			472,000.000	469,954.78
WALGREENS INFUSION/OPTION CARE 6/18 COV-LITE TLB			1,046,300.362	1,041,068.86
WALMART INC 2.550% 04/11/2023 DD 04/11/13			1,215,000.000	1,212,951.52
WALMART INC 3.700% 06/26/2028 DD 06/27/18			350,000.000	368,660.35

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05			213,828.270	214,810.43	
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03			0.009	0.01	
WARNER MEDIA LLC 3.875% 01/15/2026 DD 11/20/15			2,195,000.000	2,202,498.91	
WARNER MEDIA LLC 4.650% 06/01/2044 DD 05/28/14			35,000.000	33,778.26	
WARNER MUSIC 6/18 COV-LITE TLF			1,055,000.000	1,030,935.45	
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			135,742.790	130,652.43	
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			775,099.070	746,032.85	
WASTE PRO USA INC 144A 5.500% 02/15/2026 DD 02/01/18			915,000.000	880,687.50	
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13			252,000.000	253,260.00	
WEA FINANCE LLC 144A 3.150% 04/05/2022 DD 04/05/17			1,442,000.000	1,446,387.83	
WEATHERFORD INTERNATIONAL LTD 7.750% 06/15/2021 DD 06/17/16			612,000.000	547,740.00	
WEATHERFORD INTERNATIONAL LTD 8.250% 06/15/2023 DD 06/17/16			98,000.000	69,335.00	
WEATHERFORD INTERNATIONAL LTD 9.875% 02/15/2024 DD 08/15/17			88,000.000	63,360.00	
WEB.COM 8/18 TL 0.000% 10/10/2025 DD 09/05/18			1,031,347.030	1,016,526.57	
WEC ENERGY GROUP INC 3.375% 06/15/2021 DD 06/07/18			2,205,000.000	2,231,048.37	
WEC ENERGY GROUP INC VAR RT 05/15/2067 DD 05/11/07			2,567,000.000	2,271,795.00	
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			169,000.000	182,308.75	
WELLCARE HEALTH PLANS INC 144A 5.375% 08/15/2026 DD 08/13/18			464,000.000	485,460.00	
WELLCARE HEALTH PLANS INC 5.250% 04/01/2025 DD 03/22/17			774,000.000	801,090.00	
WELLS FARGO & CO 2.625% 07/22/2022 DD 07/24/17			1,055,000.000	1,047,237.07	
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	791,629.28	
WELLS FARGO & CO 3.750% 01/24/2024 DD 01/24/19			492,000.000	506,306.06	
WELLS FARGO & CO VAR RT 07/27/2021			1,790,000.000	1,284,967.80	
WELLS FARGO BANK NA VAR RT 07/23/2021 DD 07/23/18			5,745,000.000	5,784,637.23	
WELLS FARGO COMMERC LC5 F 144A VAR RT 10/15/2045 DD 09/01/12			2,574,000.000	2,171,591.40	
WELLS FARGO COMMERC SMP A 144A VAR RT 12/15/2034 DD 12/21/17			1,340,000.000	1,330,317.43	
WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15			800,000.000	828,117.60	
WELLS FARGO COMMERCIAL C34 A4 3.096% 06/15/2049 DD 05/01/16			952,000.000	945,707.57	
WELLS FARGO COMMERCIAL C42 A4 3.589% 12/15/2050 DD 12/01/17			1,190,000.000	1,216,147.63	
WELLS FARGO COMMERCIAL LC12 A4 VAR RT 07/15/2046 DD 07/01/13			739,247.000	776,894.34	
WELLS FARGO COMMERCIAL LC25 A4 3.640% 12/15/2059 DD 12/01/16			920,000.000	945,324.39	
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			187,546.330	190,868.68	
WELLS FARGO RE- FRR1 CK20 144A 0.000% 05/27/2045 DD 11/01/13			1,529,000.000	1,142,927.50	
WELLTOWER INC 4.500% 01/15/2024 DD 10/07/13			68,000.000	71,693.32	
WENDY'S FUNDING L 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15			311,695.000	314,871.17	
WENDY'S FUNDING LL 1A A2I 144A 3.573% 03/15/2048 DD 01/17/18			103,687.500	102,221.36	
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			1,111,000.000	1,124,887.50	
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16			185,000.000	194,923.96	
WEST CORP 10/17 COV-LITE TL			982,197.680	919,759.37	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WEST CORP 3/18 INCREMENTAL 0.000% 10/10/2024 DD 03/28/18			216,975.000	200,942.72
WESTERN AUSTRALIAN TREASU REGS 2.500% 07/23/2024			1,210,000.000	885,457.91
WESTERN DIGITAL 5/18 TLB 0.000% 04/29/2023 DD 05/07/18			495,853.417	482,009.19
WESTERN MIDSTREAM OPERATING LP 3.950% 06/01/2025 DD 06/04/15			1,219,000.000	1,201,595.90
WESTERN MIDSTREAM OPERATING LP 5.300% 03/01/2048 DD 03/02/18			1,135,000.000	1,075,369.70
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 03/15/2024 DD 09/14/18			144,000.000	146,393.42
WESTINGHOUSE/BROOKFIELD WEC 0.000% 08/01/2025 DD 07/10/18			1,074,112.500	1,070,686.08
WESTLAKE AUTOMOBIL 1A A2A 144A 3.060% 05/16/2022 DD 02/20/19			2,845,000.000	2,850,111.04
WESTPAC BANKING CORP 3.300% 02/26/2024 DD 02/26/19			1,235,000.000	1,248,392.44
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	1,038,902.93
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			615,000.000	818,565.26
WEWORK COS INC 144A 7.875% 05/01/2025 DD 04/30/18			554,000.000	509,680.00
WEX INC 144A 4.750% 02/01/2023 DD 01/30/13			525,000.000	523,687.50
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			550,626.290	294,912.46
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			103,563.490	197,361.80
WFRBS COMMERCIAL MO C14 D 144A VAR RT 06/15/2046 DD 06/01/13			294,000.000	268,968.98
WFRBS COMMERCIAL MO C14 E 144A 3.250% 06/15/2046 DD 06/01/13			4,726,000.000	3,663,296.52
WFRBS COMMERCIAL MO C18 D 144A VAR RT 12/15/2046 DD 12/01/13			959,000.000	935,821.65
WFRBS COMMERCIAL MO C18 F 144A VAR RT 12/15/2046 DD 12/01/13			287,000.000	211,375.50
WFRBS COMMERCIAL MO C18 G 144A VAR RT 12/15/2046 DD 12/01/13			1,435,000.000	414,141.00
WFRBS COMMERCIAL MO C24 D 144A 3.692% 11/15/2047 DD 11/01/14			6,919,000.000	5,336,442.73
WFRBS COMMERCIAL MOR C4 E 144A VAR RT 06/15/2044 DD 08/01/11			1,159,000.000	1,135,649.97
WFRBS COMMERCIAL MOR C4 F 144A VAR RT 06/15/2044 DD 08/01/11			972,000.000	748,272.33
WFRBS COMMERCIAL MORTGA C12 AS 3.560% 03/15/2048 DD 03/01/13			7,536,000.000	7,658,848.10
WFRBS COMMERCIAL MORTGA C19 A4 3.829% 03/15/2047 DD 03/01/14			840,000.000	874,242.43
WFRBS COMMERCIAL MORTGA C19 A5 4.101% 03/15/2047 DD 03/01/14			2,385,000.000	2,513,955.99
WFRBS COMMERCIAL MORTGA C21 A4 3.410% 08/15/2047 DD 08/01/14			7,566,000.000	7,728,377.71
WFRBS COMMERCIAL MORTGA C25 A5 3.631% 11/15/2047 DD 12/01/14			1,199,000.000	1,235,381.26
WGL HOLDINGS INC VAR RT 03/12/2020 DD 03/14/18			172,000.000	171,281.15
WGL HOLDINGS INC VAR RT 11/29/2019 DD 11/29/17			1,750,000.000	1,744,268.07
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			324,702.500	323,890.74
WHEELABRATOR TECHNOLOGIES 10/14 TLB			1,826,492.270	1,819,642.92
WHEELABRATOR TECHNOLOGIES 10/14 TLC			245,522.590	244,601.88
WHEELS UP CLASS B 144A 10.278% 07/15/2041 DD 07/01/16			793,057.450	785,126.88
WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13			645,000.000	652,417.50
WIDOPENWEST 6/17 TLB			2,361,669.820	2,270,155.12
WILLIAM LYON HOMES INC 7.000% 08/15/2022 DD 08/11/14			1,087,000.000	1,089,717.50
WILLIAMS COS INC/THE 3.700% 01/15/2023 DD 12/18/12			1,540,000.000	1,567,771.34
WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17			3,535,000.000	3,509,406.04

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WILLIAMS COS INC/THE 4.300% 03/04/2024 DD 03/04/14			410,000.000	426,242.38
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			1,680,000.000	1,773,394.53
WILLIAMS COS INC/THE 7.875% 09/01/2021 DD 08/21/01			94,000.000	103,883.55
WILLIS TOWERS WATSON PLC 5.750% 03/15/2021 DD 03/17/11			150,000.000	157,061.29
WIND TRE SPA 144A 5.000% 01/20/2026 DD 11/03/17			2,427,000.000	2,209,176.75
WMG ACQUISITION CORP 144A 5.625% 04/15/2022 DD 04/09/14			50,000.000	50,500.00
WORLD FINANCIAL NETWORK CR A A 3.070% 12/16/2024 DD 02/28/18			3,527,000.000	3,545,493.12
WORLD FINANCIAL NETWORK CR C A 3.550% 08/15/2025 DD 11/07/18			2,186,000.000	2,224,847.84
WORLD FINANCIAL NETWORK CR C M 3.950% 08/15/2025 DD 11/07/18			371,000.000	378,082.87
WORLD FINANCIAL NETWORK CR D A 2.150% 04/17/2023 DD 10/05/12			1,626,000.000	1,623,819.69
WORLD OMNI AUTO RECEIVABL D A3 3.330% 04/15/2024 DD 10/17/18			200,000.000	203,687.06
WORLD OMNI AUTO RECEIVABL D A4 3.440% 12/16/2024 DD 10/17/18			410,000.000	419,174.04
WORLD OMNI SELECT AU 1A B 144A 3.680% 07/15/2023 DD 11/14/18			172,000.000	174,856.48
WORLD OMNI SELECT AU 1A D 144A 4.130% 01/15/2025 DD 11/14/18			620,000.000	634,181.57
WORLDSTRIDES / LAKELAND TOURS 0.000% 12/31/2020 DD 11/28/17			1,246,271.550	1,238,482.35
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			1,489,000.000	1,503,890.00
WPX ENERGY INC 5.750% 06/01/2026 DD 05/23/18			2,518,000.000	2,555,770.00
WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11			394,000.000	408,775.00
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14			722,000.000	745,609.40
WRKCO INC 4.650% 03/15/2026 DD 12/03/18			590,000.000	625,175.41
WSA (DELTA) GLENCAR VIII			6,289,638.600	6,419,082.63
WYNDHAM DESTINATIONS 5/18 COV-LITE TLB			857,150.000	847,507.06
WYNDHAM DESTINATIONS INC 5.625% 03/01/2021 DD 03/01/11			215,000.000	221,450.00
WYNDHAM HOTELS 5/18 COV-LITE TLB			523,275.000	515,834.03
WYNN LAS VEGAS LLC / WYNN 144A 4.250% 05/30/2023 DD 05/22/13			190,000.000	186,675.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			1,059,000.000	1,045,762.50
XCEL ENERGY INC 2.400% 03/15/2021 DD 03/08/16			1,833,000.000	1,819,637.43
XPLORNET 9/16 TL			927,387.008	920,431.60
XPO LOGISTICS 3/19 INCREMENTAL TLB1			110,000.000	109,214.60
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			1,719,000.000	1,751,231.25
YARA INTERNATIONAL ASA 144A 7.875% 06/11/2019 DD 06/11/09			675,000.000	680,982.09
YUM BRANDS 3/18 TLB			917,429.620	910,163.58
ZAYO GROUP LLC / ZAYO CAP 144A 5.750% 01/15/2027 DD 01/27/17			1,325,000.000	1,322,085.00
ZAYO GROUP LLC / ZAYO CAPITAL 6.000% 04/01/2023 DD 10/01/15			1,070,000.000	1,083,375.00
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,238,000.000	1,244,190.00
ZEBRA 5/18 COV-LITE TLB			193,958.434	193,743.14
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			1,071,000.000	1,137,937.50
ZF NORTH AMERICA CAPITAL 144A 4.000% 04/29/2020 DD 04/29/15			450,000.000	450,235.43
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			435,000.000	433,946.23

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ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			336,000.000	326,337.05
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			1,684,000.000	1,616,640.00
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			2,379,000.000	2,349,262.50
ZIMMER BIOMET HOLDINGS INC 3.700% 03/19/2023 DD 03/19/18			171,000.000	172,555.75
ZIONS BANCORP NA 3.350% 03/04/2022 DD 03/04/19			557,000.000	561,645.74
ZIONS BANCORP NA VAR RT 12/31/2049 DD 05/21/13			1,440,000.000	1,411,200.00
ZOETIS INC 3.900% 08/20/2028 DD 08/20/18			345,000.000	352,015.41
ZUFFA 8/16 2ND LIEN TL			62,000.000	62,128.96
ZUFFA 8/16 TL			1,297,181.020	1,286,453.34
FUTURES CONTRACTS			114.000	-1,090,067.69
E-MINI RUSS 2000 FUTURE (CME) EXP JUN 19			124.000	-30,092.26
US 10 YR TREAS NTS FUTURE (CBT EXP JUN 19			-7.000	-13,372.37
US 2YR NOTE FUTURE (CBT) EXP JUN 19			744.000	-113,982.68
US 5YR NOTE FUTURE (CBT) EXP JUN 19			-729.000	-854,297.60
US TREAS BOND FUTURE (CBT) EXP JUN 19			-14.000	-54,355.87
US ULTRA BOND (CBT) EXP JUN 19			-4.000	-23,966.91
NATURAL RESOURCES			153,723,962.260	153,723,962.26
BTG PACTUAL BRAZIL TIMBERLAND IB LP			34,811,860.160	34,811,860.16
KAYNE ANDERSON ENER FD VII LP			83,434,282.000	83,434,282.00
TAURUS MINING FINANCE FD LLC			35,477,820.100	35,477,820.10
OTHER			41,537,113.859	476,846,067.10
PIMCO ALL ASSET FUND-INST			41,537,113.859	476,846,067.10
PREFERRED SECURITIES			19,592,387.000	83,842,493.88
AES GENER SA 144A VAR RT 03/26/2079 DD 03/26/19			835,000.000	853,787.50
AMERICAN HOMES 4 RENT PFD 5.875% CUMULATIVE			60,791.000	1,504,464.15
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			36,054.000	941,009.40
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			12,901.000	341,876.50
AUSNET SERVICES HOLDINGS REGS VAR RT 03/17/2076			835,000.000	862,275.28
BNSF FUNDING TRUST I VAR RT 12/15/2055 DD 12/15/05			595,000.000	642,600.00
BROOKFIELD PROPERTY PARTNERS L PFD 6.500% CUMULATIVE			49,018.000	1,217,116.94
BROOKFIELD PROPERTY REIT INC PFD 6.375% CUMULATIVE			25,378.000	642,063.40
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			23,480.000	445,187.62
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE			41,802.000	405,897.42
CEDAR REALTY TRUST INC PFD 6.500% CUMULATIVE			39,238.000	833,807.50
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			10,396.000	254,805.96
CIA DE TRANSMISSAO DE ENERGIA			4,262.000	84,633.29
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			37,914.000	944,058.60
CMS ENERGY CORP PFD 5.875% CUMULATIVE			22,831.000	587,898.25
COLONY CAPITAL INC PFD 7.125% CUMULATIVE			55,571.000	1,240,222.43

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Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COLONY CAPITAL INC PFD 7.150% CUMULATIVE			1,542.000	34,895.46
COLONY CAPITAL INC PFD 7.500% CUMULATIVE			7,942.000	180,601.08
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			405,000.000	413,808.75
DIGITAL REALTY TRUST INC PFD 5.250% CUMULATIVE			23,519.000	556,929.92
DIGITAL REALTY TRUST INC PFD 5.850% CUMULATIVE			34,450.000	866,589.75
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			74,838.000	1,889,659.50
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			24,770.000	632,130.40
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			48,239.000	1,211,763.68
DTE ENERGY CO PFD 5.250% NOT APPLICABLE			23,985.000	600,584.40
DTE ENERGY CO PFD 6.000% CUMULATIVE			34,688.000	948,023.04
DUKE ENERGY CORP PFD 5.750% CUMULATIVE			38,650.000	984,415.50
ENTERGY ARKANSAS LLC PFD 4.875% NOT APPLICABLE			28,878.000	716,174.40
ENTERGY LOUISIANA LLC PFD 4.875% CUMULATIVE			11,300.000	282,839.00
EPR PROPERTIES PFD 5.750% CUMULATIVE			31,245.000	743,006.10
FIRST HORIZON BANK 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,402,398.72
GEORGIA POWER CO PFD 5.000% NON-CUMULATIVE			47,277.000	1,184,761.62
GLADSTONE COMMERCIAL CORP PFD 7.000% CUMULATIVE			6,053.000	155,985.81
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			106,001.000	2,470,032.78
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			22,862.000	552,117.30
INTEGRYS HOLDING INC PFD 6.000%			53,816.000	1,399,216.00
INVESTORS REAL ESTATE TRUST PFD 6.625% CUMULATIVE			52,332.000	1,297,833.60
KIMCO REALTY CORP PFD 5.250% CUMULATIVE			23,865.000	556,054.50
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			34,911.000	872,775.00
MID-AMERICA APARTMENT COMMUNIT PFD 8.500% CUMULATIVE			708.000	43,542.00
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			48,583.000	1,165,506.17
NATIONAL RETAIL PROPERTIES INC PFD 5.200% CUMULATIVE			12,877.000	312,267.25
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			11,135.000	273,809.65
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			34,929.000	878,464.35
NEXTERA ENERGY CAPITAL HOLDING PFD 5.650%			18,772.000	478,404.43
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06			1,432,000.000	1,245,840.00
NGL ENERGY PARTNERS LP PFD 9.000% CUMULATIVE			24,708.000	593,486.16
NISOURCE INC PFD 6.500% CUMULATIVE			32,090.000	845,571.50
NUSTAR ENERGY LP PFD 7.625% CUMULATIVE			17,524.000	372,910.72
NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			45,624.000	1,084,026.24
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PEBBLEBROOK HOTEL TRUST PFD 6.300% CUMULATIVE			34,095.000	848,965.50
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			33,870.000	889,087.50
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			44,983.000	1,157,862.42
PEMBINA PIPELINE CORP CUM RED CL A PFD SER 13			19,915.000	386,687.45

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

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PENNSYLVANIA REAL ESTATE INVES PFD 6.875% CUMULATIVE			9,895.000	210,862.45
PS BUSINESS PARKS INC PFD 5.200% CUMULATIVE			25,891.000	614,652.34
PS BUSINESS PARKS INC PFD 5.250% CUMULATIVE			19,585.000	479,832.50
PUBLIC STORAGE PFD 5.600% CUMULATIVE			25,590.000	658,686.60
REXFORD INDUSTRIAL REALTY INC PFD 5.875% CUMULATIVE			126.000	3,103.38
ROYAL CAPITAL BV REGS VAR RT 12/31/2049			1,145,000.000	1,135,411.74
SAUL CENTERS INC PFD 6.125% CUMULATIVE			13,109.000	315,271.45
SITE CENTERS CORP PFD 6.375% CUMULATIVE			31,425.000	799,766.25
SK E&S CO LTD 144A VAR RT 12/31/2049 DD 11/26/14			540,000.000	535,950.00
SOUTHERN CO/THE PFD 5.250% CUMULATIVE			87,451.000	2,187,438.32
SSE PLC REGS VAR RT 09/16/2077			535,000.000	518,950.00
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			13,670.000	361,161.40
STEEL PARTNERS HOLDINGS LP PFD 6.000% CUMULATIVE			1,575.000	34,067.25
SUMMIT HOTEL PROPERTIES INC PFD 6.250% CUMULATIVE			49,060.000	1,140,154.40
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			15,928.000	391,988.08
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			36,477.000	931,257.81
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE			7,563.000	201,932.10
SUNTRUST BANKS INC VAR RT 12/31/2049 DD 05/02/17			1,220,000.000	1,194,136.00
UMH PROPERTIES INC PFD 6.750% CUMULATIVE			36,933.000	945,115.47
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			22,691.000	588,604.54
URSTADT BIDDLE PROPERTIES INC PFD 6.250% CUMULATIVE			21,889.000	575,899.59
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE			14,529.000	374,702.91
US BANCORP PFD 3.500% NON-CUMULATIVE			2,874.000	2,283,939.06
US BANCORP PFD 5.500% NON-CUMULATIVE			50,250.000	1,286,651.25
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			4,575,000.000	3,591,375.00
VOLKSWAGEN AG			69,802.000	10,997,885.30
VORNADO REALTY TRUST PFD 5.250% CUMULATIVE			55,493.000	1,301,310.85
WACHOVIA CAPITAL TRUST III VAR RT 12/31/2049 DD 02/01/06			5,210,000.000	5,142,530.50
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			49,799.000	1,297,263.95
ZIONS BANCORP NA PFD 6.950%			46,550.000	1,411,861.50
PRIVATE EQUITY			2,823,106,034.984	2,842,091,519.11
AMERRA AGRI FUND II			31,862,078.050	31,862,078.05
AMERRA-KRS AGRI HOLDING CO LP			66,744,580.140	66,744,580.14
ARBOR INVESTMENTS II LP			4,470,093.000	4,470,093.00
ARCANO FUND LP			28,049,826.840	28,049,826.84
ARES SPECIAL SIT IV LP			30,448,244.840	30,448,244.84
BARINGS RE EUR VAL ADD I SCSP			43,283,609.550	48,601,000.98
BAY HILLS EMERGING PARTNERS I LP			21,882,336.000	21,882,336.00
BAY HILLS EMERGING PARTNERS II LP			72,816,140.000	72,816,140.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

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BAY HILLS EMERGING PARTNERS III LP			112,332,559.600	112,332,559.60
BAY HILLS EMERGING PTNRS II-B LP			57,454,396.460	57,454,396.46
BDCM OPPORTUNITY FD IV LP			54,381,292.000	54,381,292.00
BLACKSTONE CAP PARTNERS VI LP			83,108,083.420	83,108,083.42
BLACKSTONE CAPITAL V LP			3,018,081.870	3,018,081.87
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			44,779.000	837,961.76
BSP PRIVATE CREDIT FUND			71,677,974.000	71,677,974.00
CERBERUS KRS LEVERED LOAN OPP			127,640,392.000	127,640,392.00
CM GROWTH CAPITAL PARTNERS LP			10,671,442.000	10,671,442.00
COLUMBIA CAP EQUITY PTRS IV			4,277,718.000	4,277,718.00
CRESTVIEW CAPITAL PARTNERS II LP			28,131,897.000	28,131,897.00
CRESTVIEW PARTNERS III LP			42,013,749.000	42,013,749.00
CVC CAPITAL PARTNERS VI LP			35,497,720.480	39,858,615.44
DAG VENTURE II			4,847,674.000	4,847,674.00
DAG VENTURES III LP			3,323,008.320	3,323,008.32
DAG VENTURES IV LP			70,219,750.000	70,219,750.00
DAG VENTURES V LP			55,838,893.510	55,838,893.51
DANIEL BOONE LLC			137,065,896.450	137,065,896.45
DCM VI LP			13,085,563.000	13,085,563.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			14,644,407.000	14,644,407.00
GREEN EQUITY INVESTORS IV LP			285,787.000	285,787.00
GREEN EQUITY INVESTORS V LP			54,213,611.000	54,213,611.00
GREEN EQUITY INVESTORS VI LP			63,375,972.830	63,375,972.83
GREEN EQUITY INVESTORS VII LP			27,135,261.030	27,135,261.03
GTCR FUND IX			153,741.000	153,741.00
H&F SPOCK I LP			5,532,496.000	5,532,496.00
HARVEST PARTNERS V LP			6,603,881.080	6,603,881.08
HARVEST PARTNERS VI LP			18,751,824.000	18,751,824.00
HARVEST PARTNERS VII LP			23,474,066.000	23,474,066.00
HELLMAN & FRIEDMAN VI L P			1,819,415.000	1,819,415.00
HIG BIOVENTURES II			20,337,101.160	20,337,101.16
HIG CAPITAL PARTNERS V L P			17,444,344.660	17,444,344.66
HIG VENTURE PARTNERS II LP			6,748,093.630	6,748,093.63
HORSLEY BRIDGE INTERNATIONAL V			84,078,649.000	84,078,649.00
INSTITUTIONAL VENTURE PARTNERS XII LP			7,206,541.040	7,206,541.04
JW CHILDS EQUITY PTNRS III LP			931.000	931.00
KEYHAVEN CAPITAL PARTNERS III GP LP			22,475,953.720	25,237,124.63
KEYHAVEN CAPITAL PARTNERS IV			12,358,358.270	13,876,582.59
KEYHAVEN IV CO-INVEST LP			9,465,601.000	10,628,450.08

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LEVINE LEICHTMAN CAP PTNRS VI LP			18,646,977.400	18,646,977.40
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			58,012,985.170	58,012,985.17
MARATHON BLUEGRASS LP			479,259,850.750	479,259,850.75
MATLIN PATTERSON GLOB PTRS III			12,371,748.000	12,371,748.00
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,491,248.000	1,491,248.00
MERIT MEZZANINE FUND IV LP			2,817,098.820	2,817,098.82
MESA WEST CORE LENDING FUND LP			95,063,461.960	95,063,461.96
MHR INSTITUTIONAL PARTNERS III			1,628,834.000	1,628,834.00
MILL ROAD CAPITAL I LP			10,440,600.084	10,440,600.08
NEW MOUNTAIN PARTNERS II LP			470,951.000	470,951.00
NEW MOUNTAIN PTNRS III LP			27,250,419.000	27,250,419.00
NEW MOUNTAIN PTNRS IV LP			48,509,601.000	48,509,601.00
NEWPORT COLONELS LLC			209,005.040	209,005.04
OAK HILL CAP PT II			2,621,743.870	2,621,743.87
OAK HILL III			16,634,530.810	16,634,530.81
OBERLAND CAP HEALTHCARE LP			221,136.000	221,136.00
OCM OPP FUND VIIB (CAYMAN) LTD			182,835.200	182,835.20
RIVERSIDE CAPITAL APPREC FUND VI LP			42,996,830.000	42,996,830.00
SECONDARY OPP FUND III LP			74,328,975.150	74,328,975.15
STRATEGIC VALUE SPECIAL SITUATIONS FD IV LP			12,987,407.010	12,987,407.01
SUN CAPITAL PARTNERS IV LP			291,164.000	291,164.00
TCV VI LP			535,402.000	535,402.00
TPF II LP			755,093.000	755,093.00
TRITON FUND IV LP			25,004,238.240	28,076,008.91
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			8,165,015.000	8,165,015.00
VANTAGEPOINT VENTURE PART IV-Q			1,956,859.000	1,956,859.00
VISTA EQUITY PARTNERS FUND III			8,025,591.000	8,025,591.00
VISTA EQUITY PARTNERS FUND IV LP			37,582,948.000	37,582,948.00
VISTA EQUITY PTNRS FD VI LP			51,523,006.000	51,523,006.00
WARBURG PINCUS PE IX LP			3,846,502.000	3,846,502.00
WARBURG PINCUS PRIVATE EQUITY X LP			16,961,127.100	16,961,127.10
WAYZATA OPPORTUNITIES FUND II			2,655,807.000	2,655,807.00
WAYZATA OPPORTUNITIES FUND III			10,965,979.000	10,965,979.00
WHITE OAK YIELD SPECTRUM PARALLEL FD LP			138,397,251.430	138,397,251.43
REAL ESTATE			763,371,259.370	765,938,953.74
DIVCOWEST FUND IV REIT LLC			6,024,559.360	6,024,559.36
FUNDAMENTAL PARTNERS III			55,746,245.000	55,746,245.00
GREENFIELD ACQUI PTNRS VI LP			6,104,039.000	6,104,039.00
GREENFIELD ACQUI RTNRS VII LP			34,072,604.000	34,072,604.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2019

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
H/2 CREDIT PARTNERS LP			118,736,449.350	118,736,449.35	
HARRISON STREET CORE PROPERTY FUND LP			117,806,544.000	117,806,544.00	
LUBERT-ADLER RE FD VII LP			42,285,484.730	42,285,484.73	
LUBERT-ADLER RE FUND VII-B LP			28,653,903.970	28,653,903.97	
MESA WEST FUND IV			15,577,089.230	15,577,089.23	
PATRON CAPITAL V LP			20,901,053.010	23,468,747.38	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			113,622,378.160	113,622,378.16	
RUBENSTEIN PROPERTIES FUND II LP			24,550,467.420	24,550,467.42	
STOCKBRIDGE FUND LP			127,572,353.160	127,572,353.16	
WALTON STREET RE FD VII-Q LP			28,215,374.600	28,215,374.60	
WALTON STREET REAL ESTATE FUND VI LP			16,202,714.380	16,202,714.38	