

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>104,481,076,000.8..</b>	<b>15,445,685,870.25</b>
<b>ALTERNATIVE INVESTMENTS</b>			<b>637,567,717.951</b>	<b>659,177,482.92</b>
ANCHORAGE CAPITAL			35,653,807.890	35,653,807.89
BLACKROCK GAO			38,510,031.420	38,510,031.42
COATUE QUAL PARTNERS			21,657,624.740	21,657,624.74
DAVIDSON-KEMPNER LP			62,939,366.690	62,939,366.69
DSAM FUND LP			19,247,716.320	19,247,716.32
FINISTERRE GLOBAL OP			25,739,660.080	25,739,660.08
GLENVIEW INSTITUTION			24,044,954.000	24,044,954.00
HBK FUND II LP			60,769,293.000	60,769,293.00
KNIGHTHEAD DOMESTIC FUND L P			17,629,570.450	17,629,570.45
LIBREMAX PARTNERS LP			10,560,503.100	10,560,503.10
LIQUIDALTS H20 FORCE			18,379.231	21,628,144.20
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			15,543,776.000	15,543,776.00
MAGNETAR MTP			99,479,307.000	99,479,307.00
MAGNETAR MTP EOF II			20,116,043.790	20,116,043.79
MYRIAD OPPORTUNITIES			42,247,515.000	42,247,515.00
PINE RIVER FUND LTD			20,045,665.290	20,045,665.29
QMS DIVERSIFIED			24,534,971.960	24,534,971.96
SCOPIA VII			30,817,295.260	30,817,295.26
SENATOR GLOBAL OPPORTUNITY FUND LP			30,993,671.040	30,993,671.04
TOURBILLON GLOBAL EQ			37,018,565.690	37,018,565.69
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>509,961,809.050</b>	<b>502,511,010.56</b>
BANK OF NY REPO REPO 0.710% 01/13/2017 DD 11/14/16			71,185,000.000	71,185,000.00
BLACKROCK MONEY MARKET FD B			3.000	3.00
BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97			6,311,126.210	6,311,126.21
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			158,425,679.840	158,425,679.84
INSTITUTIONAL SEC DISC 01/03/2017			212,000,000.000	211,976,107.79
INSTITUTIONAL SEC DISC 01/04/2017			50,000,000.000	49,986,666.66
JPY/USD SPOT OPTION 2017 PUT NOV 17 097.650 ED 11/15/17			7,410,000.000	1,393.08
KENTUCKY ST TURNPIKE AUTH ECON 3.000% 07/01/2017 DD 12/07/16			115,000.000	116,255.80
SECURITIES LENDING POOL			0.000	0.00
U S TREASURY BILL 0.000% 01/26/2017 DD 07/28/16			675,000.000	674,428.40
U S TREASURY BILL 0.000% 03/02/2017 DD 03/03/16			820,000.000	818,319.40
U S TREASURY BILL 0.000% 03/16/2017 DD 09/15/16			3,020,000.000	3,016,030.38
<b>CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>			<b>2,266,156.000</b>	<b>10,512,869.58</b>
ALEXANDRIA REAL ESTATE EQUITIE PFD 7.000% CUMULATIVE			32,227.000	1,112,836.98
AMERICAN TOWER CORP PFD 5.500%			23,182.000	2,422,519.00
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			815,000.000	1,621,850.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BAYER CAPITAL CORP BV 144A 5.625% 11/22/2019			1,300,000.000	1,495,951.93	
CATALYST BIOSCIENCES INC 0.000% 02/19/2018 DD 08/19/15			5,178.000	3,325.78	
EPR PROPERTIES PFD 5.750% CUMULATIVE			2,030.000	57,696.46	
EPR PROPERTIES PFD 9.000% CUMULATIVE			40,811.000	1,458,993.25	
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			13,837.000	350,767.95	
FELCOR LODGING TRUST INC PFD 1.950% CUMULATIVE			851.000	21,248.45	
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			3,770.000	188,146.38	
RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE			25,090.000	1,527,981.00	
WELLTOWER INC PFD 6.500% CUMULATIVE			4,180.000	251,552.40	
<b>CONVERTIBLE SECURITIES</b>			<b>669,755.000</b>	<b>35,347,270.19</b>	
ALLERGAN PLC PFD 5.500% NON-CUMULATIVE			922.000	701,872.50	
ANADARKO PETROLEUM CORP PFD 7.500%			20,833.000	867,694.45	
BLACK HILLS CORP PFD 7.750%			8,258.000	566,416.22	
DOMINION ENERGY INC PFD 6.375%			74,316.000	3,749,985.36	
DOMINION ENERGY INC PFD 6.750% CUMULATIVE			99,039.000	5,011,373.40	
DTE ENERGY CO PFD 6.500% CUMULATIVE			38,912.000	2,062,336.00	
EXELON CORP PFD 6.500%			85,779.000	4,152,561.39	
GREAT PLAINS ENERGY INC PFD 7.000% CUMULATIVE			37,406.000	1,892,743.60	
KINDER MORGAN INC/DE PFD 9.750% CUMULATIVE			72,646.000	3,578,541.96	
NEXTERA ENERGY INC PFD 6.123%			99,602.000	4,878,505.96	
NEXTERA ENERGY INC PFD 6.371%			83,550.000	4,804,125.00	
SPIRE INC PFD 6.750%			19,115.000	1,093,760.30	
TYSON FOODS INC PFD 4.750%			29,377.000	1,987,354.05	
<b>EQUITY</b>			<b>1,002,015,229.857</b>	<b>7,799,061,440.60</b>	
1-800-FLOWERS.COM INC			4,307.000	46,084.90	
1ST SOURCE CORP			3,708.000	165,599.28	
3D SYSTEMS CORP			13,037.000	173,261.73	
3M CO			66,829.000	11,933,654.53	
4LICENSING CORP			1,848.000	1.29	
8X8 INC			10,425.000	149,077.50	
A SCHULMAN INC			5,680.000	189,996.00	
A-MARK PRECIOUS METALS INC			4,279.000	83,440.50	
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08	
AAC HOLDINGS INC			4,389.000	31,776.36	
AAIPHARMA INC COM			13,700.000	0.00	
AAON INC			19,383.000	640,608.15	
AAR CORP			5,120.000	169,216.00	
AARON'S INC			9,981.000	319,292.19	
ABAXIS INC			3,319.000	175,143.63	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ABBOTT LABORATORIES			284,486.000	10,927,107.26
ABBVIE INC			170,538.000	10,679,089.56
ABEONA THERAPEUTICS INC			4,823.000	23,391.55
ABERCROMBIE & FITCH CO			11,510.000	138,120.00
ABERTIS INFRAESTRUCTURAS SA			140,494.000	1,970,133.50
ABIOMED INC			7,932.000	893,777.76
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			10,622.000	433,802.48
ABRAXAS PETROLEUM CORP			1,011.000	2,598.27
ACACIA RESEARCH CORP			7,429.000	48,288.50
ACADIA PHARMACEUTICALS INC			5,886.000	169,752.24
ACADIA REALTY TRUST			13,749.000	449,317.32
ACCELERATE DIAGNOSTICS INC			3,594.000	74,575.50
ACCENTURE PLC			112,914.000	13,225,616.82
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION			4,593.000	9.19
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			18,619.000	242,977.95
ACCOM INC			306.000	0.61
ACCRETIVE HEALTH INC			7,844.000	17,649.00
ACCURAY INC			14,502.000	66,709.20
ACETO CORP			4,964.000	109,059.08
ACHILLION PHARMACEUTICALS INC			17,124.000	70,722.12
ACI WORLDWIDE INC			19,358.000	351,347.70
ACLARIS THERAPEUTICS INC			3,053.000	82,858.42
ACMAT CORP			2,100.000	41,706.00
ACME COMMUNICATIONS INC			3,612.000	151.70
ACME UNITED CORP			264.000	6,750.48
ACORDA THERAPEUTICS INC			9,022.000	169,613.60
ACORN ENERGY INC			2,343.000	410.26
ACTELION LTD			24,288.000	5,269,350.13
ACTIVISION BLIZZARD INC			97,279.000	3,512,744.69
ACTUA CORP			4,649.000	65,086.00
ACTUANT CORP			10,328.000	268,011.60
ACUITY BRANDS INC			4,626.000	1,067,958.36
ACURA PHARMACEUTICALS INC			1,951.000	1,495.44
ACXIOM HOLDINGS INC			14,338.000	384,258.40
ADAMAS PHARMACEUTICALS INC			7,008.000	118,435.20
ADAMIS PHARMACEUTICALS CORP			27.000	85.05

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ADAMS RESOURCES & ENERGY INC			4,001.000	158,639.65
ADDUS HOMECARE CORP			5,643.000	197,787.15
ADEPTUS HEALTH INC			2,124.000	16,227.36
ADIDAS AG			65,270.000	10,336,856.41
ADOBE INC			55,824.000	5,747,080.80
ADTRAN INC			9,487.000	212,034.45
ADVANCE AUTO PARTS INC			10,948.000	1,851,525.76
ADVANCED DRAINAGE SYSTEMS INC			4,727.000	97,376.20
ADVANCED EMISSIONS SOLUTIONS I			3,613.000	33,384.12
ADVANCED ENERGY INDUSTRIES INC			7,028.000	384,783.00
ADVANCED ENVIRONMENTAL RECYCLI			4,484.000	340.78
ADVANSOURCE BIOMATERIALS CORP			2,778.000	138.90
ADVANTA CORP			17,350.000	0.00
ADVAXIS INC			10,228.000	73,130.20
ADVERUM BIOTECHNOLOGIES INC			1,300.000	3,770.00
ADVISORY BOARD CO/THE			7,462.000	248,111.50
AECOM			78,095.000	2,839,534.20
AEGION CORP			4,944.000	117,172.80
AEHR TEST SYSTEMS			2,410.000	5,808.10
AEOLUS PHARMACEUTICALS INC			328.000	57.73
AEON FINANCIAL SERVICE CO LTD			583,500.000	10,390,787.82
AEP INDUSTRIES INC			1,862.000	216,178.20
AERIE PHARMACEUTICALS INC			4,120.000	155,942.00
AEROJET ROCKETDYNE HOLDINGS IN			10,477.000	188,062.15
AEROPOSTALE INC			8,809.000	180.65
AEROVIRONMENT INC			2,387.000	64,043.21
AES CORP/VA			69,174.000	803,801.88
AETNA INC			54,984.000	6,818,565.84
AEW UK REIT PLC			149,360.000	176,713.04
AFFILIATED MANAGERS GROUP INC			5,753.000	835,910.90
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	3.22
AFFYMAX INC			1,106.000	70.56
AFLAC INC			58,024.000	4,038,470.40
AFRICAN BANK INVESTMENTS LTD			297,359.000	6,740.86
AG MORTGAGE INVESTMENT TRUST I			4,964.000	84,934.04
AG&E HOLDINGS INC			2,275.000	568.75
AGCO CORP			69,920.000	4,045,571.20
AGENUS INC			18,427.000	75,919.24
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AGILENT TECHNOLOGIES INC			51,931.000	2,365,976.36
AGILYSYS INC			5,248.000	54,369.28
AGIOS PHARMACEUTICALS INC			4,584.000	191,290.32
AGREE REALTY CORP			3,413.000	157,168.65
AGROFRESH SOLUTIONS INC			25,460.000	67,469.00
AH BELO CORP			1,923.000	12,211.05
AIA GROUP LTD HK/01299			3,031,600.000	17,106,917.83
AIMMUNE THERAPEUTICS INC			2,743.000	56,094.35
AIR METHODS CORP			8,282.000	263,781.70
AIR PRODUCTS & CHEMICALS INC			24,818.000	3,569,324.76
AIR TRANSPORT SERVICES GROUP I			7,349.000	117,290.04
AIRCASTLE LTD			134,011.000	2,794,129.35
AK STEEL HOLDING CORP			24,960.000	254,841.60
AKAMAI TECHNOLOGIES INC			37,412.000	2,494,632.16
AKORN INC			12,551.000	273,988.33
AKSA AKRILIK KIMYA SANAYII AS			904,500.000	2,360,504.33
AKSYS LTD			9,696.000	0.97
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	36.76
ALAMO GROUP INC			1,776.000	135,153.60
ALARM.COM HOLDINGS INC			1,861.000	51,791.63
ALASKA AIR GROUP INC			102,180.000	9,066,431.40
ALASKA COMMUNICATIONS SYSTEMS			4,232.000	6,940.48
ALBANY INTERNATIONAL CORP			5,048.000	233,722.40
ALBANY MOLECULAR RESEARCH INC			5,090.000	95,488.40
ALBEMARLE CORP			19,574.000	1,684,929.92
ALBIREO PHARMA INC			25.000	443.25
ALERE INC			4,200.000	163,674.00
ALEXANDER & BALDWIN INC			5,910.000	265,181.70
ALEXANDER'S INC			908.000	387,597.96
ALEXANDRIA REAL ESTATE EQUITIE			5,990.000	665,668.70
ALEXION PHARMACEUTICALS INC			23,533.000	2,879,262.55
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			164,060.000	14,327,359.80
ALICO INC			1,226.000	33,285.90
ALIMENTATION COUCHE-TARD INC			153,950.000	6,988,908.69
ALJ REGIONAL HOLDINGS INC			675.000	2,956.50
ALKERMES PLC			180,000.000	10,004,400.00
ALLEGHANY CORP			2,592.000	1,576,247.04
ALLEGHENY TECHNOLOGIES INC			16,499.000	262,829.07

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ALLEGIANCE BANCSHARES INC			2,304.000	83,289.60	
ALLEGiant TRAVEL CO			2,616.000	435,302.40	
ALLEGION PLC			10,064.000	644,096.00	
ALLERGAN PLC			42,991.000	9,028,539.91	
ALLETE INC			9,087.000	583,294.53	
ALLIANCE DATA SYSTEMS CORP			8,035.000	1,835,997.50	
ALLIANCE HEALTHCARE SERVICES I			3,297.000	31,651.20	
ALLIANCE ONE INTERNATIONAL INC			2,067.000	39,686.40	
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00	
ALLIANCE SEMICONDUCTOR CORP			8,268.000	6,209.27	
ALLIANT ENERGY CORP			60,893.000	2,307,235.77	
ALLIANZ SE			54,900.000	9,091,206.68	
ALLIED HEALTHCARE PRODUCTS INC			125.000	250.25	
ALLIED MOTION TECHNOLOGIES INC			3,523.000	75,356.97	
ALLIN CORP			7.000	140.00	
ALLSCRIPTS HEALTHCARE SOLUTION			29,795.000	304,206.95	
ALLSTATE CORP/THE			51,749.000	3,835,635.88	
ALLY FINANCIAL INC			45,614.000	867,578.28	
ALMOST FAMILY INC			4,881.000	215,252.10	
ALON USA ENERGY INC			9,419.000	107,188.22	
ALPHA TECHNOLOGIES GROUP INC			4,243.000	21.22	
ALPHABET INC-CL A			38,980.000	30,889,701.00	
ALPHABET INC-CL C			39,093.000	30,172,759.26	
ALPHATEC HOLDINGS INC			276.000	885.96	
ALPINE GROUP INC/DE			5,287.000	211.48	
ALSEA SAB DE CV			3,618,600.000	10,401,839.32	
ALTAGAS LTD			26,855.000	678,859.47	
ALTIGEN COMMUNICATIONS INC			1,737.000	277.92	
ALTISOURCE ASSET MANAGEMENT CO			380.000	19,893.00	
ALTISOURCE PORTFOLIO SOLUTIONS			2,826.000	75,143.34	
ALTISOURCE RESIDENTIAL CORP			814.000	8,986.56	
ALTRA INDUSTRIAL MOTION CORP			3,349.000	123,578.10	
ALTRIA GROUP INC			218,879.000	14,800,597.98	
ALTUS PHARMACEUTICALS INC			4,112.000	0.00	
ALUPAR INVESTIMENTO SA			62,016.000	325,828.37	
AM CASTLE & CO			2,284.000	575.57	
AMAG PHARMACEUTICALS INC			7,012.000	244,017.60	
AMAZON.COM INC			49,741.000	37,299,283.67	
AMB FINANCIAL CORP			627.000	5,580.30	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMBAC FINANCIAL GROUP INC			6,775.000	152,437.50
AMBARELLA INC			3,920.000	212,189.60
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMC ENTERTAINMENT HOLDINGS INC			2,234.000	75,174.10
AMCAST INDL CORP COM			11,100.000	0.00
AMCON DISTRIBUTING CO			128.000	14,758.40
AMCOR LTD/AUSTRALIA			623,998.000	6,754,962.43
AMDOCS LTD			45,008.000	2,621,716.00
AMEC FOSTER WHEELER PLC			1,650,000.000	9,582,465.75
AMEDISYS INC			6,223.000	265,286.49
AMEN PROPERTIES INC			13.000	5,720.00
AMEREN CORP			57,665.000	3,025,105.90
AMERICA'S CAR-MART INC/TX			3,114.000	136,237.50
AMERICAN AIRLINES GROUP INC			54,373.000	2,538,675.37
AMERICAN ASSETS TRUST INC			5,348.000	230,391.84
AMERICAN AXLE & MANUFACTURING			10,703.000	206,567.90
AMERICAN BILTRITE INC			15.000	3,750.00
AMERICAN CARESOURCE HOLDINGS I			275.000	4.13
AMERICAN EAGLE OUTFITTERS INC			34,012.000	515,962.04
AMERICAN ELECTRIC POWER CO INC			72,427.000	4,560,003.92
AMERICAN EQUITY INVESTMENT LIF			11,655.000	262,703.70
AMERICAN EXPRESS CO			86,864.000	6,434,885.12
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN HOMES 4 RENT			3,283.000	68,877.34
AMERICAN HOTEL INCOME PPTYS LP UNIT			120,322.000	938,494.55
AMERICAN INTERNATIONAL GROUP I			120,531.000	7,871,879.61
AMERICAN INTERNATIONAL GROUP INC WT EXP 01/19/2021			138,791.000	1,387.91
AMERICAN LOCKER GROUP INC			669.000	5.35
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.32
AMERICAN NATIONAL BANKSHARES I			1,165.000	40,542.00
AMERICAN ORIENTAL BIOENGINEERI			22.000	1.76
AMERICAN PUBLIC EDUCATION INC			1,952.000	47,921.60
AMERICAN RAILCAR INDUSTRIES IN			2,688.000	121,739.52
AMERICAN REALTY INVESTORS INC			822.000	4,167.54
AMERICAN RENAL ASSOCIATES HOLD			3,138.000	66,776.64
AMERICAN SHARED HOSPITAL SERVI			859.000	2,834.70
AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			8,193.000	84,633.69

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN STATES WATER CO			6,570.000	299,329.20
AMERICAN SUPERCONDUCTOR CORP			806.000	5,940.22
AMERICAN TOWER CORP			50,789.000	5,367,381.52
AMERICAN VANGUARD CORP			3,358.000	64,305.70
AMERICAN VANTAGE COS			5,193.000	155.79
AMERICAN WATER WORKS CO INC			62,518.000	4,523,802.48
AMERICAN WOODMARK CORP			3,308.000	248,927.00
AMERIGAS PARTNERS LP			72,238.000	3,461,644.96
AMERIPRISE FINANCIAL INC			18,973.000	2,104,864.62
AMERIS BANCORP			5,177.000	225,717.20
AMERISAFE INC			2,888.000	180,066.80
AMERISERV FINANCIAL INC			4,562.000	16,879.40
AMERISOURCEBERGEN CORP			26,198.000	2,048,421.62
AMES NATIONAL CORP			610.000	20,130.00
AMETEK INC			99,674.000	4,844,156.40
AMGEN INC			96,173.000	14,061,454.33
AMICUS THERAPEUTICS INC			3,206.000	15,933.82
AMISTAR CORP			962.000	2.02
AMKOR TECHNOLOGY INC			22,212.000	234,336.60
AMN HEALTHCARE SERVICES INC			8,481.000	326,094.45
AMOREPACIFIC CORP			18,310.000	4,873,876.06
AMPAL-AMERICAN ISRAEL CORP			271.000	1.63
AMPCO-PITTSBURGH CORP			1,480.000	24,790.00
AMPHASTAR PHARMACEUTICALS INC			6,773.000	124,758.66
AMPHENOL CORP			62,542.000	4,202,822.40
AMPLIPHI BIOSCIENCES CORP			25.000	11.00
AMREP CORP			1,189.000	8,822.38
AMTECH SYSTEMS INC			1,837.000	7,807.25
ANACOMP INC			3.000	1.35
ANADARKO PETROLEUM CORP			58,651.000	4,089,734.23
ANALOG DEVICES INC			100,009.000	7,262,653.58
ANALOGIC CORP			2,287.000	189,706.65
ANC RENTAL CORP			1,750.000	1.75
ANDERSONS INC/THE			5,158.000	230,562.60
ANDREA ELECTRONICS CORP			4,974.000	333.26
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			6,033.000	101,776.71



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANHEUSER-BUSCH INBEV SA/NV			107,366.000	11,386,713.21
ANI PHARMACEUTICALS INC			2,345.000	142,153.90
ANIKA THERAPEUTICS INC			2,943.000	144,089.28
ANNALY CAPITAL MANAGEMENT INC			394,553.000	3,933,693.41
ANSYS INC			6,814.000	630,226.86
ANTERO MIDSTREAM PARTNERS LP			72,785.000	2,247,600.80
ANTHEM INC			37,266.000	5,357,732.82
ANTHERA PHARMACEUTICALS INC			4,207.000	2,730.76
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANWORTH MORTGAGE ASSET CORP			24,209.000	125,160.53
AON PLC			103,253.000	11,515,807.09
AP THAILAND PCL			28,312,700.000	5,929,692.48
APACHE CORP			46,356.000	2,942,215.32
APARTMENT INVESTMENT & MANAGEM			16,464.000	748,288.80
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APOGEE ENTERPRISES INC			45,527.000	2,438,426.12
APOLLO COMMERCIAL REAL ESTATE			89,964.000	1,495,201.68
APOLLO EDUCATION GROUP INC			13,357.000	132,234.30
APOLLO INVESTMENT CORP			34,526.000	202,322.36
APOLLO TYRES LTD			2,781,400.000	7,577,439.91
APPLE INC			644,703.000	74,669,501.46
APPLIED ENERGETICS INC			7,099.000	168.75
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			7,272.000	431,956.80
APPLIED MATERIALS INC			178,584.000	5,762,905.68
APPLIED MICRO CIRCUITS CORP			7,134.000	58,855.50
APPLIED OPTOELECTRONICS INC			2,449.000	57,404.56
APPLIEDTHEORY CORP			5,601.000	0.00
APPROACH RESOURCES INC			4,517.000	15,131.95
APTEVO THERAPEUTICS INC			4,719.000	11,514.36
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
AQUINOX PHARMACEUTICALS INC			5,006.000	82,649.06
ARADIGM CORP			116.000	194.88
ARALEZ PHARMACEUTICALS INC			8,751.000	38,591.91
ARBOR REALTY TRUST INC			3,626.000	27,049.96
ARC DOCUMENT SOLUTIONS INC			5,948.000	30,215.84
ARCA BIOPHARMA INC			3.000	8.55
ARCBEST CORP			4,153.000	114,830.45

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ARCELORMITTAL			1,028,950.000	7,614,359.64	
ARCH CAPITAL GROUP LTD			44,099.000	3,805,302.71	
ARCH COAL INC			25,569.000	1,995,660.45	
ARCHER-DANIELS-MIDLAND CO			72,653.000	3,316,609.45	
ARCHROCK INC			8,725.000	115,170.00	
ARCONIC INC			80,057.000	1,484,256.78	
ARCTIC CAT INC			2,942.000	44,188.84	
ARDELYX INC			4,584.000	65,092.80	
ARENA PHARMACEUTICALS INC			34,921.000	49,587.82	
ARES COMMERCIAL REAL ESTATE CO			10,222.000	140,348.06	
ARGAN INC			979.000	69,068.45	
ARGO GROUP INTERNATIONAL HOLDI			8,267.000	544,795.30	
ARI NETWORK SERVICES INC			810.000	4,317.30	
ARIAD PHARMACEUTICALS INC			165,620.000	2,060,312.80	
ARK RESTAURANTS CORP			1,154.000	27,984.50	
ARLINGTON ASSET INVESTMENT COR			986.000	14,612.52	
ARMADA HOFFLER PROPERTIES INC			78,437.000	1,142,827.09	
ARMOUR RESIDENTIAL REIT INC			6,649.000	144,216.81	
ARMSTRONG WORLD INDUSTRIES INC			5,439.000	227,350.20	
AROTECH CORP			493.000	1,725.50	
ARQULE INC			3,764.000	4,742.64	
ARRAY BIOPHARMA INC			11,644.000	102,350.76	
ARRHYTHMIA RESEARCH TECHNOLOGY			1,957.000	7,240.90	
ARRIS INTERNATIONAL PLC			5,922.000	178,429.86	
ARROW FINANCIAL CORP			4,054.000	164,187.00	
ARROW RESOURCES DEVELOPMENT IN			2,800.000	2.24	
ARROWHEAD PHARMACEUTICALS INC			9,315.000	14,438.25	
ARTESIAN RESOURCES CORP			4,990.000	159,380.60	
ARTHUR J GALLAGHER & CO			47,260.000	2,455,629.60	
ARTISAN PARTNERS ASSET MANAGEM			5,092.000	151,487.00	
ASB FINANCIAL CORP			1,237.000	16,204.70	
ASBURY AUTOMOTIVE GROUP INC			8,561.000	528,213.70	
ASCENA RETAIL GROUP INC			25,980.000	160,816.20	
ASCENDAS REAL ESTATE INVESTMEN			315,183.000	495,234.59	
ASCENT CAPITAL GROUP INC			5,119.000	83,234.94	
ASFG INC			44.000	0.00	
ASHFORD HOSPITALITY PRIME INC			5,916.000	80,753.40	
ASHFORD HOSPITALITY TRUST INC			12,015.000	93,236.40	
ASHFORD INC			142.000	6,263.62	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASHTED GROUP PLC			817,228.000	15,954,962.90
ASICS CORP			382,400.000	7,655,541.02
ASPEN INSURANCE HOLDINGS LTD			41.000	2,255.00
ASPEN TECHNOLOGY INC			15,099.000	825,613.32
ASSA ABLOY AB			469,046.000	8,730,783.81
ASSEMBLY BIOSCIENCES INC			7,531.000	91,501.65
ASSICURAZIONI GENERALI SPA			423,200.000	6,302,747.23
ASSOCIATED BRITISH FOODS PLC			207,806.000	7,048,487.04
ASSOCIATED CAPITAL GROUP INC			3,110.000	102,163.50
ASSURANT INC			5,983.000	555,581.38
ASTA FUNDING INC			1,594.000	15,621.20
ASTEA INTERNATIONAL INC			1,855.000	3,246.25
ASTEC INDUSTRIES INC			3,315.000	223,629.90
ASTELLAS PHARMA INC			563,500.000	7,843,634.23
ASTERIAS BIOTHERAPEUTICS INC			391.000	1,779.05
ASTORIA FINANCIAL CORP			17,178.000	320,369.70
ASTRONICS CORP			7,735.000	260,620.19
ASTRONOVA INC			1,260.000	17,955.00
ASTROTECH CORP			537.000	800.13
ASURE SOFTWARE INC			1,687.000	14,356.37
AT&T INC			691,442.000	29,407,028.26
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATARA BIOTHERAPEUTICS INC			3,513.000	49,884.60
ATLANTIC AMERICAN CORP			9,614.000	39,417.40
ATLANTIC COAST FINANCIAL CORP			148.000	1,006.40
ATLANTICA YIELD PLC			7,594.000	146,943.90
ATLANTICUS HOLDINGS CORP			1,822.000	5,192.70
ATLANTIS PLASTICS INC			1,094.000	0.00
ATLAS AIR WORLDWIDE HOLDINGS I			62,565.000	3,262,764.75
ATN INTERNATIONAL INC			2,045.000	163,865.85
ATNA RESOURCES LTD			1,222.000	0.00
ATOS SE			87,200.000	9,220,413.56
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			6,967.000	136,344.19
ATRION CORP			741.000	375,835.20
ATRIUM EUROPEAN REAL ESTATE LT			10,538.000	43,681.77
ATRM HOLDINGS INC			197.000	334.90
ATWOOD OCEANICS INC			15,302.000	200,915.26
AURIZON HOLDINGS LTD			223,000.000	815,445.22

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AUSNET SERVICES			1,339,103.000	1,532,038.29	
AUTO TRADER GROUP PLC			720,150.000	3,639,500.19	
AUTOBYTEL INC			1,079.000	14,512.55	
AUTODESK INC			27,928.000	2,066,951.28	
AUTOLIV INC			8,789.000	994,475.35	
AUTOMATIC DATA PROCESSING INC			53,130.000	5,460,701.40	
AUTOMOTIVE PROPERTIES REIT TR UNIT			55,320.000	440,563.44	
AUTONATION INC			6,892.000	335,295.80	
AUTOZONE INC			4,108.000	3,244,457.32	
AV HOMES INC			3,034.000	47,937.20	
AVADO BRANDS INC COM			40,600.000	0.00	
AVALONBAY COMMUNITIES INC			20,669.000	3,661,513.35	
AVAX TECHNOLOGIES INC			1,969.000	6.89	
AVERY DENNISON CORP			9,339.000	655,784.58	
AVEXIS INC			881.000	42,050.13	
AVG TECHNOLOGIES NV			68.000	1,721.76	
AVIAT NETWORKS INC			1,263.000	17,530.44	
AVID TECHNOLOGY INC			4,797.000	21,106.80	
AVINCI MEDIA CORP			4,781.000	0.00	
AVIRAGEN THERAPEUTICS INC			1,127.000	1,386.21	
AVISTA CORP			12,499.000	499,835.01	
AVIVA PLC			1,307,000.000	7,855,333.49	
AVX CORP			5,028.000	78,587.64	
AWARE INC/MA			5,692.000	34,721.20	
AXCELIS TECHNOLOGIES INC			2,810.000	40,885.50	
AXCESS INTERNATIONAL INC			2,712.000	135.60	
AXION INTERNATIONAL HOLDINGS I			122.000	0.09	
AXIS CAPITAL HOLDINGS LTD			35,705.000	2,330,465.35	
AXOGEN INC			469.000	4,197.55	
AXT INC			5,989.000	28,747.20	
AZIMUT HOLDING SPA			720,000.000	12,044,401.20	
AZZ INC			5,090.000	325,251.00	
B&G FOODS INC			8,355.000	365,949.00	
BABCOCK & WILCOX ENTERPRISES I			9,268.000	153,756.12	
BADGER METER INC			8,655.000	319,802.25	
BADGER PAPER MILLS INC			2,800.000	28.00	
BAE SYSTEMS PLC			1,280,500.000	9,359,007.71	
BAKER HUGHES INC			218,484.000	14,194,905.48	
BALCHEM CORP			5,287.000	443,685.04	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BALDWIN & LYONS INC			3,316.000	83,563.20
BALL CORP			36,416.000	2,733,749.12
BALLANTYNE STRONG INC			1,037.000	8,296.00
BANC OF CALIFORNIA INC			2,100.000	36,435.00
BANCA MEDIOLANUM SPA			714,414.000	5,146,597.38
BANCFIRST CORP			2,766.000	257,376.30
BANCO LATINOAMERICANO DE COMER			5,486.000	161,507.84
BANCORP INC/THE			2,068.000	16,254.48
BANCORPSOUTH INC			16,051.000	498,383.55
BANK HAPOALIM BM			1,239,700.000	7,379,607.64
BANK MANDIRI PERSERO TBK PT			13,861,179.000	11,908,892.58
BANK MUTUAL CORP			10,126.000	95,690.70
BANK NEGARA INDONESIA PERSERO			18,360,700.000	7,529,596.84
BANK OF AMERICA CORP			1,101,555.000	24,344,365.50
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF HAWAII CORP			6,763.000	599,810.47
BANK OF MARIN BANCORP			1,217.000	84,885.75
BANK OF NEW YORK MELLON CORP/T			139,747.000	6,621,212.86
BANK OF NOVA SCOTIA			160,100.000	8,925,152.68
BANK OF SOUTH CAROLINA CORP			1,625.000	33,962.50
BANK OF THE OZARKS INC			15,022.000	790,006.98
BANKFINANCIAL CORP			2,885.000	42,755.70
BANKRATE INC			7,184.000	79,383.20
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANNER CORP			4,366.000	243,666.46
BAR HARBOR BANKSHARES			1,515.000	71,704.95
BARCLAYS AFRICA GROUP LTD			628,200.000	7,749,254.74
BARNES & NOBLE EDUCATION INC			3,546.000	40,672.62
BARNES & NOBLE INC			10,807.000	120,498.05
BARNES GROUP INC			9,627.000	456,512.34
BARNWELL INDUSTRIES INC			2,345.000	3,658.20
BARRACUDA NETWORKS INC			2,547.000	54,582.21
BARRATT DEVELOPMENTS PLC			1,226,300.000	7,006,643.60
BARRETT BUSINESS SERVICES INC			5,012.000	321,269.20
BARRICK GOLD CORP			115,930.000	1,852,561.40
BASIC ENERGY SERVICES INC			11.000	388.85
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	0.00
BASSETT FURNITURE INDUSTRIES I			2,249.000	68,369.60
BATS GLOBAL MARKETS INC			14,600.000	489,246.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			86,322.000	3,827,517.48
BAY BANCORP INC			783.000	5,050.35
BAYER AG			60,800.000	6,357,087.94
BB LIQUIDATING INC			31,721.000	225.22
BB&T CORP			223,214.000	10,495,522.28
BCB BANCORP INC			1,275.000	16,575.00
BEACON ROOFING SUPPLY INC			10,835.000	499,168.45
BEARD CO			1,181.000	0.59
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			505.000	3,131.00
BEAZER HOMES USA INC			724.000	9,629.20
BEBE STORES INC			446.000	2,270.14
BECTON DICKINSON AND CO			29,891.000	4,948,455.05
BED BATH & BEYOND INC			44,753.000	1,818,761.92
BEL FUSE INC			8,095.000	237,077.14
BELDEN INC			58,298.000	4,358,941.46
BELIEVING TODAY INC			3,700.000	0.00
BELLICUM PHARMACEUTICALS INC			6,272.000	85,424.64
BELMOND LTD			14,297.000	190,864.95
BENCHMARK ELECTRONICS INC			9,732.000	296,826.00
BENEFICIAL BANCORP INC			10,340.000	190,256.00
BERKSHIRE BANCORP INC/NY			2,461.000	22,764.25
BERKSHIRE HATHAWAY INC			253,474.000	41,311,192.52
BERKSHIRE HILLS BANCORP INC			5,832.000	214,909.20
BERRY GLOBAL GROUP INC			84,380.000	4,111,837.40
BERRY PLASTICS GROUP INC			53,085.000	2,586,832.05
BEST BUY CO INC			79,729.000	3,402,036.43
BETTER ENVIRONMENT CONCEPTS IN			42.000	9.51
BFC FINANCIAL CORP			820.000	3,977.00
BGC PARTNERS INC			33,070.000	338,306.10
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIG 5 SPORTING GOODS CORP			1,139.000	19,761.65
BIG LOTS INC			9,410.000	472,476.10
BIGLARI HOLDINGS INC			557.000	263,572.40
BILL BARRETT CORP			7,252.000	50,691.48
BIOANALYTICAL SYSTEMS INC			1,002.000	761.52
BIOCRIST PHARMACEUTICALS INC			20,621.000	130,530.93
BIODELIVERY SCIENCES INTERNATI			10,911.000	19,094.25

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BIOGEN INC			22,832.000	6,474,698.56
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			4,269.000	5,976.60
BIOMARIN PHARMACEUTICAL INC			6,564.000	543,761.76
BIOPTIX INC			7.000	26.88
BIOPURE CORP			374.000	4.49
BIOSCRIP INC			17,448.000	18,145.92
BIOSPECIFICS TECHNOLOGIES CORP			5,489.000	305,737.30
BIOSTAGE INC			1,384.000	1,231.76
BIOTELEMETRY INC			7,237.000	161,746.95
BIOTIME INC			2,907.000	10,494.27
BIRKS GROUP INC			473.000	506.11
BJ'S RESTAURANTS INC			4,767.000	187,343.10
BKF CAPITAL GROUP INC			18.000	144.00
BLACK BOX CORP			6,469.000	98,652.25
BLACK DIAMOND INC			2,458.000	13,150.30
BLACK HILLS CORP			7,513.000	460,847.42
BLACKBAUD INC			8,159.000	522,176.00
BLACKHAWK NETWORK HOLDINGS INC			103,164.000	3,886,703.71
BLACKROCK EMERGING MARKETS SMALL CAP			1,171,750.490	13,001,615.72
BLACKROCK INC			13,453.000	5,119,404.62
BLACKROCK MSCI CANADA SMALL CAP			392,827.870	4,619,882.81
BLACKROCK MSCI EAFE SMALL CAP			3,322,528.010	42,596,573.35
BLACKSTONE MORTGAGE TRUST INC			56,479.000	1,698,323.53
BLONDER TONGUE LABORATORIES IN			2,737.000	1,259.02
BLOOMIN' BRANDS INC			19,094.000	344,264.82
BLUCORA INC			684.000	10,089.00
BLUE HILLS BANCORP INC			3,889.000	72,918.75
BLUE NILE INC			2,362.000	95,968.06
BLUE RIVER BANCSHARES INC			962.000	6.73
BLUEPRINT MEDICINES CORP			4,882.000	136,940.10
BMB MUNAI INC			7,468.000	41.07
BMC INDS INC MINN COM			26,300.000	0.00
BMC STOCK HOLDINGS INC			9,065.000	176,767.50
BNC BANCORP			4,907.000	156,533.30
BNCCORP INC			906.000	23,420.10
BNP PARIBAS SA			131,700.000	8,411,035.31
BNS HOLDING INC			94.000	14.10
BOB EVANS FARMS INC/DE			3,540.000	188,363.40

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BOEING CO/THE			63,591.000	9,899,846.88	
BOFI HOLDING INC			8,860.000	252,953.00	
BOISE CASCADE CO			5,778.000	130,005.00	
BOMBAY CO			19,600.000	0.00	
BON-TON STORES INC/THE			2,049.000	3,012.03	
BONANZA CREEK ENERGY INC			4,489.000	4,578.78	
BONDED MTRS INC COM			200.000	0.00	
BONTEX INC			350.000	17.50	
BORDERS GROUP INC			7,555.000	0.00	
BORGWARNER INC			33,329.000	1,314,495.76	
BOSTON BEER CO INC/THE			2,193.000	372,481.05	
BOSTON PRIVATE FINANCIAL HOLDI			12,251.000	202,754.05	
BOSTON PROPERTIES INC			18,161.000	2,284,290.58	
BOSTON SCIENTIFIC CORP			410,932.000	8,888,459.16	
BOTTOMLINE TECHNOLOGIES DE INC			4,809.000	120,321.18	
BOVIE MEDICAL CORP			1,398.000	5,018.82	
BOWL AMERICA INC			4,617.000	75,949.65	
BOYD GAMING CORP			12,123.000	244,520.91	
BOYDS COLLECTION LTD COM			52,800.000	0.00	
BOYDS COLLECTION LTD/THE			833.000	0.00	
BP FLY CORP			2,067.000	16.74	
BP PLC			1,354,102.000	8,526,607.51	
BPO MANAGEMENT SERVICES INC			2,475.000	0.00	
BPOST SA			58,297.000	1,383,497.11	
BRADY CORP			8,648.000	324,732.40	
BRANDYWINE REALTY TRUST			29,991.000	495,151.41	
BRIDGE BANCORP INC			4,349.000	164,827.10	
BRIDGFORD FOODS CORP			3,981.000	45,184.35	
BRIGGS & STRATTON CORP			7,736.000	172,203.36	
BRIGHT HORIZONS FAMILY SOLUTIO			8,018.000	561,420.36	
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	4.16	
BRINK'S CO/THE			9,941.000	410,066.25	
BRISTOL-MYERS SQUIBB CO			239,109.000	13,973,529.96	
BRISTOW GROUP INC			5,818.000	119,152.64	
BRITISH AMERICAN TOBACCO PLC			271,286.000	15,491,940.24	
BRIXMOR PROPERTY GROUP INC			19,952.000	487,227.84	
BROADCOM LTD			44,292.000	7,829,496.84	
BROADRIDGE FINANCIAL SOLUTIONS			7,234.000	479,614.20	
BROADSOFT INC			4,261.000	175,766.25	



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BROCADE COMMUNICATIONS SYSTEMS			3,617.000	45,176.33
BROOKFIELD INFRASTRUCTURE PART			63,984.000	2,141,544.48
BROOKFIELD PROPERTY PARTNERS L			18,839.000	414,269.61
BROOKFIELD RENEWABLE PARTNERS			53,565.000	1,591,615.36
BROOKLINE BANCORP INC			17,458.000	286,311.20
BROOKS AUTOMATION INC			9,235.000	157,641.45
BROWN-FORMAN CORP			31,347.000	1,408,107.24
BRT APARTMENTS CORP			967.000	7,919.73
BRUKER CORP			22,153.000	469,200.54
BRYN MAWR BANK CORP			2,887.000	121,687.05
BSD MED CORP			865.000	4.58
BSML INC			1,459.000	0.00
BSQUARE CORP			1,909.000	11,167.65
BUCKEYE PARTNERS LP			87,300.000	5,775,768.00
BUCKLE INC/THE			5,976.000	136,252.80
BUFFALO WILD WINGS INC			3,299.000	509,365.60
BUILDERS FIRSTSOURCE INC			13,702.000	150,310.94
BUILDING MATLS HLDG CORP COM			12,400.000	50.84
BUNGE LTD			47,658.000	3,442,813.92
BUTLER INTERNATIONAL INC			4,024.000	22.13
CA INC			64,684.000	2,055,010.68
CABOT CORP			635.000	32,092.90
CABOT OIL & GAS CORP			89,154.000	2,082,637.44
CACHE INC			3,062.000	4.59
CACI INTERNATIONAL INC			4,367.000	542,818.10
CADIZ INC			250.000	3,125.00
CADUS CORP			2,634.000	2,554.98
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			2,179.000	18,891.93
CAL DIVE INTERNATIONAL INC			9,001.000	27.90
CALAMOS ASSET MANAGEMENT INC			7,292.000	62,346.60
CALAMP CORP			10,433.000	151,278.50
CALATLANTIC GROUP INC/OLD			12,053.000	409,922.53
CALBEE INC			321,300.000	10,082,376.96
CALERES INC			13,556.000	444,907.92
CALGON CARBON CORP			9,861.000	167,637.00
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC			3,387.000	53,006.55
CALIFORNIA WATER SERVICE GROUP			8,651.000	293,268.90

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CALIX INC			5,121.000	39,431.70
CALLAWAY GOLF CO			14,601.000	160,026.96
CALLIDUS SOFTWARE INC			8,319.000	139,759.20
CALLON PETROLEUM CO			15,346.000	235,868.02
CALMARE THERAPEUTICS INC			1,369.000	260.11
CALTEX AUSTRALIA LTD			377,014.000	8,315,453.20
CAMBEX CORP			5,237.000	26.19
CAMBIUM LEARNING GROUP INC			1,963.000	9,795.37
CAMBREX CORP			12,924.000	697,249.80
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			3,183.000	141,484.35
CAMPBELL SOUP CO			57,739.000	3,491,477.33
CANADIAN SOLAR INC			5,103.000	62,154.54
CANADIAN TIRE CORP LTD CL A			92,800.000	9,637,415.46
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			6,700.000	527,625.00
CANTERBURY PARK HOLDING CORP			879.000	8,658.15
CAPELLA EDUCATION CO			1,759.000	154,440.20
CAPITAL BANK FINANCIAL CORP			2,988.000	117,279.00
CAPITAL CITY BANK GROUP INC			2,034.000	41,656.32
CAPITAL ONE FINANCIAL CORP			54,803.000	4,781,013.72
CAPITAL SENIOR LIVING CORP			8,190.000	131,449.50
CAPITOL BANCORP LTD			1,356.000	4.07
CAPITOL FEDERAL FINANCIAL INC			22,141.000	364,440.86
CAPRICOR THERAPEUTICS INC			62.000	158.10
CAPSTEAD MORTGAGE CORP			17,237.000	175,645.03
CAPSTONE THERAPEUTICS CORP			6,299.000	440.93
CAPSTONE TURBINE CORP			1,035.000	703.91
CARBO CERAMICS INC			11,674.000	122,110.04
CARBONITE INC			3,232.000	53,004.80
CARDINAL FINANCIAL CORP			3,199.000	104,895.21
CARDINAL HEALTH INC			73,141.000	5,263,957.77
CARDIOVASCULAR SYSTEMS INC			5,849.000	141,604.29
CARDTRONICS PLC			8,031.000	438,251.67
CARE CAPITAL PROPERTIES INC			11,624.000	290,600.00
CAREER EDUCATION CORP			5,636.000	56,867.24
CARETRUST REIT INC			20,229.000	309,908.28
CARLSBERG A/S			135,463.000	11,712,052.33
CARMAX INC			19,973.000	1,286,061.47

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CARNIVAL CORP			55,618.000	2,895,473.08
CARPENTER TECHNOLOGY CORP			7,710.000	278,870.70
CARRIAGE SERVICES INC			5,534.000	158,493.76
CARRIZO OIL & GAS INC			7,509.000	280,461.15
CARTESIAN INC			1,461.000	1,328.64
CASCADE BANCORP			2,327.000	18,895.24
CASELLA WASTE SYSTEMS INC			4,877.000	60,523.57
CASEY'S GENERAL STORES INC			7,959.000	946,165.92
CASH TECHNOLOGIES INC			787.000	1.57
CASI PHARMACEUTICALS INC			501.000	576.15
CASS INFORMATION SYSTEMS INC			2,602.000	191,429.14
CATALENT INC			17,893.000	482,395.28
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			684.000	444.67
CATASYS INC			19.000	16.72
CATERPILLAR INC			66,773.000	6,192,528.02
CATHAY GENERAL BANCORP			11,857.000	450,921.71
CATO CORP/THE			6,503.000	195,610.24
CATSKILL LITIGATION TRUST			3,760.000	0.00
CAVCO INDUSTRIES INC			1,467.000	146,479.95
CAVIUM INC			11,598.000	724,179.12
CBIZ INC			18,753.000	256,916.10
CBL & ASSOCIATES PROPERTIES IN			379,113.000	4,359,799.50
CBRE GROUP INC			339,671.000	10,696,239.79
CBS CORP			66,760.000	4,247,271.20
CDI CORP			2,960.000	21,904.00
CDK GLOBAL INC			7,973.000	475,908.37
CEB INC			6,499.000	393,839.40
CECO ENVIRONMENTAL CORP			1,486.000	20,729.70
CEDAR FAIR LP			44,348.000	2,847,141.60
CEDAR REALTY TRUST INC			30,379.000	198,374.87
CEL-SCI CORP			643.000	43.21
CELADON GROUP INC			3,823.000	27,334.45
CELANESE CORP			16,008.000	1,260,469.92
CELGENE CORP			135,560.000	15,691,070.00
CELLDEX THERAPEUTICS INC			2,616.000	9,260.64
CELLULAR BIOMEDICINE GROUP INC			2,828.000	36,764.00
CEMEX SAB DE CV ADR			1,391,763.000	11,175,856.89
CEMPRA INC			7,231.000	20,246.80

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CENTENE CORP			27,885.000	1,575,781.35	
CENTERPOINT ENERGY INC			123,940.000	3,053,881.60	
CENTERSTATE BANK CORP			4,321.000	108,759.57	
CENTRAL GARDEN & PET CO			7,925.000	252,175.20	
CENTRAL PACIFIC FINANCIAL CORP			2,674.000	84,017.08	
CENTRICA PLC			2,079,162.000	6,014,301.79	
CENTRUE FINANCIAL CORP			17.000	360.74	
CENTRUS ENERGY CORP			453.000	2,890.14	
CENTURY ALUMINUM CO			6,626.000	56,718.56	
CENTURY BANCORP INC/MA			548.000	32,880.00	
CENTURY CASINOS INC			297.000	2,444.31	
CENTURY COMMUNITIES INC			3,058.000	64,218.00	
CENTURYLINK INC			78,467.000	1,865,945.26	
GENVEO INC			1,154.000	8,066.46	
CERBCO INC CL A			500.000	0.00	
CERNER CORP			41,005.000	1,942,406.85	
CERUS CORP			18,011.000	78,347.85	
CESCA THERAPEUTICS INC			123.000	424.35	
CEVA INC			1,658.000	55,625.90	
CF BLACKROCK ACWI EX-US SUPERFUND A			51,055,203.110	1,148,283,951.64	
CF INDUSTRIES HOLDINGS INC			24,462.000	770,063.76	
CH ROBINSON WORLDWIDE INC			47,609.000	3,487,835.34	
CHAMPION ENTERPRISES INC			21,400.000	149.80	
CHAMPION INDUSTRIES INC/WV			20.000	400.00	
CHANNELL COMMERCIAL CORP			3,181.000	10.50	
CHARLES & COLVARD LTD			1,139.000	1,252.90	
CHARLES RIVER LABORATORIES INT			6,561.000	499,882.59	
CHARLES SCHWAB CORP/THE			200,000.000	7,894,000.00	
CHART INDUSTRIES INC			7,483.000	269,537.66	
CHARTER COMMUNICATIONS INC			43,938.000	12,650,628.96	
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94	
CHARTER FINANCIAL CORP/MD			2,798.000	46,642.66	
CHARTER HALL RETAIL REIT			76,545.000	234,452.98	
CHASE CORP			1,817.000	151,810.35	
CHATHAM LODGING TRUST			7,434.000	152,768.70	
CHAZAK VALUE CORP COM			216.000	0.00	
CHECK POINT SOFTWARE TECHNOLOG			14,530.000	1,227,203.80	
CHEESECAKE FACTORY INC/THE			8,853.000	530,117.64	
CHEMED CORP			4,158.000	666,984.78	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CHEMICAL FINANCIAL CORP			5,390.000	291,976.30	
CHEMTURA CORP			17,492.000	580,734.40	
CHENIERE ENERGY INC			7,466.000	309,316.38	
CHENIERE ENERGY PARTNERS LP			1,063.000	30,635.66	
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	0.04	
CHEROKEE INC			3,746.000	39,333.00	
CHESAPEAKE ENERGY CORP			78,223.000	549,125.46	
CHESAPEAKE LODGING TRUST			6,550.000	169,383.00	
CHESAPEAKE UTILITIES CORP			3,673.000	245,907.35	
CHESTER BANCORP INC			84.000	1,554.00	
CHEVRON CORP			221,928.000	26,120,925.60	
CHICAGO RIVET & MACHINE CO			235.000	9,776.00	
CHICO'S FAS INC			21,998.000	316,551.22	
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00	
CHILDREN'S PLACE INC/THE			5,288.000	533,823.60	
CHIMERIX INC			2,934.000	13,496.40	
CHINA CGAME INC			1,663.000	28.44	
CHINA COMMUNICATIONS SERVICES HK/00552			14,116,000.000	8,994,155.93	
CHINA SKY ONE MEDICAL INC			581.000	40.67	
CHIPOTLE MEXICAN GRILL INC			5,598.000	2,112,237.36	
CHOICE PROPERTIES REIT TRUST UNIT			50,983.000	512,092.02	
CHRISTOPHER & BANKS CORP			4,430.000	10,366.20	
CHUBB LTD			83,818.000	11,074,034.16	
CHURCH & DWIGHT CO INC			61,743.000	2,728,423.17	
CHURCHILL DOWNS INC			2,465.000	370,859.25	
CHUY'S HOLDINGS INC			2,363.000	76,679.35	
CI FINANCIAL INC			500,000.000	10,763,953.62	
CIBER INC			7,875.000	4,975.43	
CIBL INC			22.000	0.00	
CIE FINANCIERE RICHEMONT SA			87,548.000	5,810,117.19	
CIENA CORP			21,515.000	525,181.15	
CIGNA HOLDING CO			37,859.000	5,050,012.01	
CIM COMMERCIAL TRUST CORP			385.000	5,948.25	
CIMAREX ENERGY CO			14,017.000	1,904,910.30	
CIMPRESS NV			5,259.000	481,776.99	
CINCINNATI BELL INC			5,554.000	124,131.90	
CINCINNATI FINANCIAL CORP			36,882.000	2,793,811.50	
CINEMARK HOLDINGS INC			93,422.000	3,583,667.92	
CINTAS CORP			13,383.000	1,546,539.48	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	38.76
CIRCOR INTERNATIONAL INC			2,574.000	167,001.12
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			11,490.000	649,644.60
CISCO SYSTEMS INC			543,676.000	16,429,888.72
CIT GROUP INC			33,403.000	1,425,640.04
CITI TRENDS INC			3,909.000	73,645.56
CITIGROUP INC			304,296.000	18,084,311.28
CITIZENS & NORTHERN CORP			633.000	16,584.60
CITIZENS FINANCIAL GROUP INC			91,761.000	3,269,444.43
CITIZENS INC/TX			4,871.000	47,833.22
CITRIX SYSTEMS INC			28,337.000	2,530,777.47
CITY BANK/LYNNWOOD WA			1,072.000	32.16
CITY HOLDING CO			2,807.000	189,753.20
CITY OFFICE REIT INC			77,612.000	1,022,150.04
CITYCON OYJ			154,063.000	379,920.20
CIVEO CORP			7,789.000	17,135.80
CIVITAS SOLUTIONS INC			5,000.000	99,500.00
CLARCOR INC			8,069.000	665,450.43
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00
CLAYTON WILLIAMS ENERGY INC			1,373.000	163,743.98
CLEAN ENERGY FUELS CORP			12,955.000	37,051.30
CLEARFIELD INC			3,569.000	73,878.30
CLEARSIDE BIOMEDICAL INC			3,536.000	31,611.84
CLEARSTORY SYSTEMS INC			219.000	0.22
CLEARWATER PAPER CORP			3,477.000	227,917.35
CLEVELAND BIOLABS INC			57.000	80.94
CLIFFS NATURAL RESOURCES INC			22,063.000	185,549.83
CLIFTON BANCORP INC			2,348.000	39,728.16
CLOROX CO/THE			30,035.000	3,604,800.70
CLOUD PEAK ENERGY INC			7,697.000	43,180.17
CLOVIS ONCOLOGY INC			2,452.000	108,917.84
CLST HOLDINGS INC			3,920.000	82.32
CLUBCORP HOLDINGS INC			9,748.000	139,883.80
CM WIND DOWN TOPCO INC			751.000	766.02
CME GROUP INC			89,647.000	10,340,781.45
CMS ENERGY CORP			83,258.000	3,465,197.96
CNA FINANCIAL CORP			88,666.000	3,679,639.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CNB FINANCIAL CORP/PA			2,645.000	70,727.30
CNO FINANCIAL GROUP INC			45,921.000	879,387.15
COACH INC			64,051.000	2,243,066.02
COBIZ FINANCIAL INC			2,437.000	41,160.93
COCA-COLA CO/THE			421,209.000	17,463,325.14
COCA-COLA CONSOLIDATED INC			1,575.000	281,688.75
COCHLEAR LTD			71,000.000	6,300,430.31
CODEXIS INC			1,109.000	5,101.40
CODORUS VALLEY BANCORP INC			2,161.000	61,804.60
COEUR MINING INC			20,906.000	190,035.54
COFINIMMO SA			1,493.000	171,095.69
COGENT COMMUNICATIONS HOLDINGS			12,373.000	511,623.55
COGENTIX MEDICAL INC			416.000	836.16
COGNEX CORP			13,738.000	874,011.56
COGNIZANT TECHNOLOGY SOLUTIONS			63,667.000	3,567,262.01
COHEN & STEERS INC			4,930.000	165,648.00
COHERENT INC			10,396.000	1,428,254.47
COHERUS BIOSCIENCES INC			2,341.000	65,899.15
COHU INC			4,770.000	66,303.00
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			106,545.000	6,972,304.80
COLLECTORS UNIVERSE INC			3,699.000	78,529.77
COLLEGIUM PHARMACEUTICAL INC			1,950.000	30,361.50
COLOMBO BANK			495.000	157.91
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLONY CAPITAL INC			16,332.000	330,723.00
COLONY STARWOOD HOMES			9,401.000	270,842.81
COLUCID PHARMACEUTICALS INC			1,567.000	57,038.80
COLUMBIA BANKING SYSTEM INC			9,648.000	431,072.64
COLUMBIA SPORTSWEAR CO			6,058.000	353,181.40
COLUMBUS MCKINNON CORP/NY			3,857.000	104,293.28
COMARCO INC			3,575.000	250.25
COMBIMATRIX CORP			2.000	5.30
COMCAST CORP			341,701.000	23,594,454.05
COMDIAL CORP			222.000	0.44
COMERICA INC			60,811.000	4,141,837.21
COMFORT SYSTEMS USA INC			6,599.000	219,746.70
COMMERCIAL INTERNATIONAL BANK			282,625.000	1,139,229.73
COMMERCIAL METALS CO			21,169.000	461,060.82

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMUNICATIONS SALES & LEASING			77,610.000	1,972,070.10
COMMUNICATIONS SYSTEMS INC			2,336.000	10,815.68
COMMUNITY BANK SYSTEM INC			7,488.000	462,683.52
COMMUNITY HEALTH SYSTEMS INC			17,825.000	99,641.75
COMMUNITY HEALTHCARE TRUST INC			41,782.000	962,239.46
COMMUNITY TRUST BANCORP INC			5,043.000	250,132.80
COMMUNITY WEST BANCSHARES			1,112.000	10,341.60
COMMVAULT SYSTEMS INC			7,110.000	365,454.00
COMPASS GROUP PLC			530,838.000	9,845,508.93
COMPASS MINERALS INTERNATIONAL			39,559.000	3,099,447.65
COMPUTER PROGRAMS & SYSTEMS IN			4,948.000	116,772.80
COMPUTER SERVICES INC			2,252.000	87,490.20
COMPUTER TASK GROUP INC			6,680.000	28,122.80
COMPX INTERNATIONAL INC			1,246.000	20,060.60
COMSCORE INC			18,298.000	577,850.84
COMSTOCK RESOURCES INC			1,281.000	12,617.85
COMTECH TELECOMMUNICATIONS COR			4,453.000	52,768.05
COMTREX SYSTEMS CORP			367.000	880.80
CONAGRA BRANDS INC			155,264.000	6,140,691.20
CONCERT PHARMACEUTICALS INC			9,559.000	98,362.11
CONCHO RESOURCES INC			31,287.000	4,148,656.20
CONCURRENT COMPUTER CORP			1,388.000	7,425.80
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			4,015.000	177,342.55
CONN'S INC			2,230.000	28,209.50
CONNECTICUT WATER SERVICE INC			3,167.000	176,876.95
CONNECTONE BANCORP INC			1,098.000	28,493.10
CONOCOPHILLIPS			139,626.000	7,000,847.64
CONRAD INDUSTRIES INC			2,224.000	47,504.64
CONSOL ENERGY INC			30,450.000	555,103.50
CONSOLIDATED COMMUNICATIONS HO			13,588.000	364,837.80
CONSOLIDATED EDISON INC			69,958.000	5,154,505.44
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50
CONSOLIDATED WATER CO LTD			10,248.000	111,190.80
CONSOLIDATED-TOMOKA LAND CO			3,252.000	173,721.84
CONSTELLATION BRANDS INC			45,947.000	7,044,134.57
CONSUMER PORTFOLIO SERVICES IN			4,981.000	25,502.72
CONTACT ENERGY LTD			256,232.000	832,604.88
CONTANGO OIL & GAS CO			10,082.000	94,165.88



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONTINENTAL BUILDING PRODUCTS			3,158.000	72,949.80
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTINENTAL MATERIALS CORP			850.000	19,677.50
CONTRA DYAX CORPORATION			21,687.000	0.00
CONVATEC GROUP PLC			1,047,503.000	3,027,477.83
CONVERGYS CORP			16,976.000	416,930.56
COOPER COS INC/THE			15,124.000	2,645,641.32
COOPER TIRE & RUBBER CO			13,175.000	511,848.75
COOPER-STANDARD HOLDINGS INC			2,342.000	241,952.02
CORCEPT THERAPEUTICS INC			8,175.000	59,350.50
CORE-MARK HOLDING CO INC			7,741.000	333,404.87
CORECIVIC INC			15,389.000	376,414.94
CORELOGIC INC/UNITED STATES			8,317.000	306,315.11
CORESITE REALTY CORP			3,805.000	302,002.85
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE ONDEMAND INC			8,264.000	349,649.84
CORNING INC			286,965.000	6,964,640.55
CORPORATE OFFICE PROPERTIES TR			13,203.000	412,197.66
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			7,439.000	272,267.40
COSCO SHIPPING PORTS LTD			16,336.000	16,413.65
COSTCO WHOLESALE CORP			48,924.000	7,833,221.64
COTIVITI HOLDINGS INC			116,815.000	4,018,436.00
COTY INC			49,340.000	903,415.40
COUNTY BANCORP INC			692.000	18,663.24
COUSINS PROPERTIES INC			379,060.000	3,225,800.60
COVANTA HOLDING CORP			110,273.000	1,720,258.80
COVENANT TRANSPORTATION GROUP			2,417.000	46,744.78
COVISINT CORP			5,529.000	10,505.10
COWEN INC			413.000	6,401.50
CPI AEROSTRUCTURES INC			1,287.000	11,904.75
CPI CORP			1,363.000	0.00
CR BARD INC			14,788.000	3,322,272.08
CRA INTERNATIONAL INC			4,694.000	171,800.40
CRACKER BARREL OLD COUNTRY STO			4,587.000	765,937.26
CRAFT BREW ALLIANCE INC			2,464.000	41,641.60
CRANE CO			27,860.000	2,009,263.20
CRAWFORD & CO			8,616.000	108,216.96
CRAY INC			6,093.000	126,125.10

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CRAZY WOMAN CREEK BANCORP INC			437.000	6,773.50
CREDIT SUISSE GROUP AG			236,696.000	3,402,497.72
CREE INC			12,155.000	320,770.45
CREXENDO INC			1,782.000	2,583.90
CRH PLC			198,314.000	6,893,253.10
CROCS INC			11,574.000	79,397.64
CROMBIE REAL ESTATE INVT TR UNIT			14,909.000	150,974.40
CROSS COUNTRY HEALTHCARE INC			7,346.000	114,671.06
CROSSROADS SYSTEMS INC			86.000	366.36
CROWN CASTLE INTERNATIONAL COR			49,826.000	4,323,402.02
CROWN CRAFTS INC			4,247.000	32,914.25
CRYOLIFE INC			7,149.000	136,903.35
CSG SYSTEMS INTERNATIONAL INC			39,754.000	1,924,093.60
CSL LTD			90,000.000	6,543,619.30
CSP INC			1,123.000	11,881.34
CSRA INC			15,263.000	485,973.92
CSS INDUSTRIES INC			2,621.000	70,950.47
CSX CORP			118,195.000	4,246,746.35
CTI BIOPHARMA CORP			5.000	2.02
CTI INDUSTRIES CORP			194.000	1,138.78
CTS CORP			5,508.000	123,379.20
CU BANCORP			2,251.000	80,473.25
CUBIC CORP			75,690.000	3,629,335.50
CULP INC			5,238.000	194,591.70
CUMMINS INC			22,227.000	3,037,764.09
CURIS INC			10,424.000	32,105.92
CURTISS-WRIGHT CORP			7,310.000	719,011.60
CUSTOMERS BANCORP INC			1,847.000	66,159.54
CUTERA INC			9,316.000	161,632.60
CV HOLDINGS INC/UNITED STATES			5,499.000	1,154.79
CVB FINANCIAL CORP			17,519.000	401,710.67
CVR ENERGY INC			3,725.000	94,577.75
CVS HEALTH CORP			191,840.000	15,138,094.40
CYBERARK SOFTWARE LTD			4,521.000	205,705.50
CYBERCARE INC COM			5,500.000	0.00
CYBEROPTICS CORP			2,118.000	55,279.80
CYNOSURE INC			4,777.000	217,831.20
CYPRESS SEMICONDUCTOR CORP			47,697.000	545,653.68
CYRUSONE INC			9,987.000	446,718.51

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CYS INVESTMENTS INC			18,564.000	143,499.72
CYTOKINETICS INC			11,505.000	139,785.75
CYTORI THERAPEUTICS INC			82.000	123.82
DAILY JOURNAL CORP			292.000	70,605.60
DAIMLER AG			108,500.000	8,093,223.32
DAIWA HOUSE INDUSTRY CO LTD			639,600.000	17,526,142.79
DAKTRONICS INC			8,380.000	89,666.00
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			26,155.000	496,421.90
DANAHER CORP			110,579.000	8,607,469.36
DARDEN RESTAURANTS INC			33,637.000	2,446,082.64
DARLING INGREDIENTS INC			19,974.000	257,864.34
DASAN ZHONG SOLUTIONS INC			1,438.000	1,414.70
DATA I/O CORP			4,293.000	17,944.74
DATA TRANSLATION ESCROW CONTRA			1,837.000	0.00
DATALINK CORP			2,252.000	25,357.52
DATARAM CORP			144.000	316.80
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			67.000	653.25
DATAWATCH CORP			2,959.000	16,274.50
DAVE & BUSTER'S ENTERTAINMENT			5,881.000	331,100.30
DAVITA INC			114,395.000	7,344,159.00
DAWSON GEOPHYSICAL CO			14,709.000	118,260.36
DAXOR CORP			2,150.000	16,770.00
DBS GROUP HOLDINGS LTD			405,200.000	4,863,409.70
DCP MIDSTREAM LP			2,232.000	85,664.16
DCT INDUSTRIAL TRUST INC			13,123.000	628,329.24
DEAN FOODS CO			17,312.000	377,055.36
DECKERS OUTDOOR CORP			5,607.000	310,571.73
DECORATOR INDUSTRIES INC			831.000	8.31
DEERE & CO			55,155.000	5,683,171.20
DELICATH SYSTEMS INC			11.000	10.12
DELEK US HOLDINGS INC			10,076.000	242,529.32
DELIA*S INC			3,437.000	2.09
DELPHAX TECHNOLOGIES INC			7,074.000	49.52
DELPHI TECHNOLOGIES PLC			193,422.000	13,026,971.70
DELTA AIR LINES INC			86,995.000	4,279,284.05
DELTA APPAREL INC			4,061.000	84,184.53
DELTA NATURAL GAS CO INC			3,067.000	89,955.11

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DELTAGEN INC			13,680.000	1.37	
DELTIC TIMBER CORP			1,817.000	140,036.19	
DELUXE CORP			8,335.000	596,869.35	
DENBURY RESOURCES INC			43,183.000	158,913.44	
DENNY'S CORP			11,797.000	151,355.51	
DENTSPLY SIRONA INC			41,620.000	2,402,722.60	
DEPOMED INC			10,235.000	184,434.70	
DERMA SCIENCES INC			3,794.000	19,539.10	
DESTINATION MATERNITY CORP			3,460.000	17,888.20	
DESTINATION XL GROUP INC			5,622.000	23,893.50	
DETERMINE INC			466.000	862.10	
DETREX CORP			990.000	22,770.00	
DEUTSCHE BANK AG			203,800.000	3,708,026.36	
DEUTSCHE BOERSE AG			82,000.000	6,706,395.83	
DEVON ENERGY CORP			61,837.000	2,824,095.79	
DEVRY EDUCATION GROUP INC			9,460.000	295,152.00	
DEXTERA SURGICAL INC			166.000	159.36	
DHI GROUP INC			19,979.000	124,868.75	
DHT HOLDINGS INC			1,294.000	5,357.16	
DIADEXUS INC			148.000	1.78	
DIAGEO PLC			391,349.000	10,203,335.27	
DIAMOND HILL INVESTMENT GROUP			1,036.000	217,953.68	
DIAMOND OFFSHORE DRILLING INC			4,503.000	79,703.10	
DIAMONDROCK HOSPITALITY CO			33,629.000	387,742.37	
DICERNA PHARMACEUTICALS INC			3,285.000	9,460.80	
DIEBOLD NIXDORF INC			9,987.000	251,173.05	
DIFFERENTIAL BRANDS GROUP INC			44.000	103.40	
DIGI INTERNATIONAL INC			9,690.000	133,237.50	
DIGIMARC CORP			4,265.000	127,950.00	
DIGITAL INFO SECURITY CO			18.000	1.08	
DIGITAL REALTY TRUST INC			37,288.000	3,663,918.88	
DIGITAL VIDEO SYSTEMS INC			319.000	0.00	
DIGITALGLOBE INC			12,448.000	356,635.20	
DILLARD'S INC			2,451.000	153,653.19	
DIME COMMUNITY BANCSHARES INC			7,301.000	146,750.10	
DINE BRANDS GLOBAL INC			2,885.000	222,145.00	
DINEEQUITY INC			21,680.000	1,669,360.00	
DIODES INC			5,242.000	134,562.14	
DIPLOMAT PHARMACY INC			5,543.000	69,841.80	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIRECT LINE INSURANCE GROUP PL			817,100.000	3,729,645.68
DISCOVER FINANCIAL SERVICES			55,269.000	3,984,342.21
DISCOVERY INC			39,093.000	1,056,955.26
DISH NETWORK CORP			6,542.000	378,978.06
DISTRIBUIDORA INTERNACIONAL DE			1,401,000.000	6,893,492.66
DITECH HOLDING CORP			5,214.000	24,766.50
DIVERSICARE HEALTHCARE SERVICE			2,542.000	26,436.80
DIVINE INC			6,229.000	3.92
DIXIE GROUP INC/THE			1,649.000	5,936.40
DMC GLOBAL INC			2,179.000	34,537.15
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			26,672.000	1,975,595.04
DOLLAR TREE INC			30,231.000	2,333,228.58
DOLLARAMA INC			110,000.000	8,069,646.92
DOMINION ENERGY INC			75,434.000	5,777,490.06
DOMMO ENERGIA SA ADR			72,008.000	49,116.66
DOMTAR CORP			11,610.000	453,138.30
DONEGAL GROUP INC			7,888.000	136,079.06
DONNELLEY FINANCIAL SOLUTIONS			637.000	14,638.26
DORAL FINANCIAL CORP			243.000	0.00
DORMAN PRODUCTS INC			8,298.000	606,251.88
DOUGLAS DYNAMICS INC			2,162.000	72,751.30
DOVER CORP			23,605.000	1,768,722.65
DOVER DOWNS GAMING & ENTERTAIN			4,949.000	5,097.47
DOVER MOTORSPORTS INC			7,709.000	17,730.70
DOW CHEMICAL CO/THE			219,597.000	12,565,340.34
DR HORTON INC			57,871.000	1,581,614.43
DR PEPPER SNAPPLE GROUP INC			31,411.000	2,848,035.37
DREAM GLOBAL REIT UNIT			123,359.000	869,275.98
DREW INDUSTRIES INC			4,051.000	436,495.25
DRI CORP			787.000	0.55
DRIL-QUIP INC			5,784.000	347,329.20
DRIVE SHACK INC			5,680.000	21,356.80
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			3,303.000	43,104.15
DSV PANALPINA A/S			245,000.000	10,919,704.09
DSW INC			11,304.000	256,035.60
DTE ENERGY CO			56,837.000	5,599,012.87

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.04
DUCOMMUN INC			2,616.000	66,864.96
DUET GROUP			1,054,594.000	2,092,350.36
DUKE ENERGY CORP			110,423.000	8,571,033.26
DUKE REALTY CORP			24,109.000	640,335.04
DULUTH HOLDINGS INC			2,235.000	56,769.00
DUN & BRADSTREET CORP/THE			3,860.000	468,295.20
DUPONT FABROS TECHNOLOGY INC			93,891.000	4,124,631.63
DURECT CORP			8,621.000	11,552.14
DYCOM INDUSTRIES INC			5,967.000	479,090.43
DYNACQ HEALTHCARE INC			16.000	1.28
DYNAVAX TECHNOLOGIES CORP			18,248.000	72,079.60
DYNEGY INC			16,699.000	141,273.54
DYNEX CAPITAL INC			10,500.000	71,610.00
E*TRADE FINANCIAL CORP			278,375.000	9,645,693.75
EACO CORP			16.000	107.20
EAGLE BANCORP INC			4,279.000	260,805.05
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	6.70
EAGLE PHARMACEUTICALS INC/DE			2,202.000	174,706.68
EARTHCARE CO COM			12,400.000	0.00
EARTHLINK HOLDINGS CORP			22,218.000	125,309.52
EARTHSHELL CORP COM NEW			1,800.000	0.00
EARTHSTONE ENERGY INC			4,759.000	64,484.45
EAST WEST BANCORP INC			57,790.000	2,937,465.70
EASTERLY GOVERNMENT PROPERTIES			35,294.000	706,585.88
EASTERN CO/THE			955.000	19,959.50
EASTERN VIRGINIA BANKSHARES IN			106.000	1,107.70
EASTGROUP PROPERTIES INC			4,863.000	359,083.92
EASTMAN CHEMICAL CO			24,448.000	1,838,734.08
EASTMAN KODAK CO			5,812.000	90,086.00
EASYJET PLC			452,700.000	5,621,756.49
EATON CORP PLC			54,683.000	3,668,682.47
EBAY INC			109,103.000	3,239,268.07
EBIX INC			5,741.000	327,524.05
EBT INTL INC COM NEW			69.000	0.00
ECHELON CORP			902.000	4,239.40
ECOLAB INC			30,188.000	3,538,637.36
ECOLOGY AND ENVIRONMENT INC			332.000	3,502.60
EDCI HOLDINGS INC			1,189.000	475.60

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EDGEWATER TECHNOLOGY INC			7,939.000	59,542.50
EDISON INTERNATIONAL			64,042.000	4,610,383.58
EDP - ENERGIAS DE PORTUGAL SA			25,914.000	79,101.10
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATION REALTY TRUST INC			11,801.000	499,182.30
EDUCATIONAL DEVELOPMENT CORP			1,024.000	10,188.80
EDWARDS LIFESCIENCES CORP			29,193.000	2,735,384.10
EGAIN CORP			1,880.000	3,948.00
EHEALTH INC			4,537.000	48,319.05
EI DU PONT DE NEMOURS & CO			91,229.000	6,696,208.60
EIGER BIOPHARMACEUTICALS INC			1,637.000	19,071.05
EL PASO ELECTRIC CO			10,063.000	467,929.50
ELDORADO RESORTS INC			3,324.000	56,341.80
ELECTRO SCIENTIFIC INDUSTRIES			3,751.000	22,205.92
ELECTRO-SENSORS INC			224.000	775.04
ELECTRONIC ARTS INC			40,286.000	3,172,925.36
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	182.82
ELECTRONICS FOR IMAGING INC			8,077.000	354,257.22
ELI LILLY & CO			109,535.000	8,056,299.25
ELIOR GROUP SA			251,373.000	5,758,746.79
ELLIE MAE INC			6,090.000	509,611.20
ELLINGTON RESIDENTIAL MORTGAGE			2,986.000	38,847.86
ELXSI CORP			3,025.000	109,505.00
EMAGIN CORP			6,943.000	14,233.15
EMAK WORLDWIDE INC			1,137.000	11.37
EMC INSURANCE GROUP INC			3,190.000	95,731.90
EMCOR GROUP INC			9,953.000	704,274.28
EMCORE CORP			1,492.000	12,980.40
EMERGENT BIOSOLUTIONS INC			9,439.000	309,976.76
EMERSON ELECTRIC CO			121,166.000	6,755,004.50
EMERSON RADIO CORP			6,016.000	6,316.80
EMISPHERE TECHNOLOGIES INC			6,412.000	3,718.96
EMPIRE CO LTD CL A NON-VTG			310,600.000	3,640,902.28
EMPIRE DISTRICT ELECTRIC CO/TH			6,687.000	227,959.83
EMPIRE RESORTS INC			117.000	2,661.75
EMPIRE RESOURCES INC			617.000	4,109.22
EMPIRE STATE REALTY TRUST INC			7,706.000	155,584.14
EMPIRIC STUDENT PROPERTY PLC			342,149.000	448,143.00
EMPLOYERS HOLDINGS INC			7,064.000	279,734.40

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENAGAS SA			26,086.000	663,780.28
ENANTA PHARMACEUTICALS INC			3,946.000	132,191.00
ENAV SPA			141,705.000	490,837.63
ENBRIDGE ENERGY MANAGEMENT LLC			317.000	8,210.30
ENBRIDGE ENERGY PARTNERS LP			4,339.000	110,557.72
ENBRIDGE INCOME FD HLDGS INC			25,096.000	650,675.16
ENCORE CAPITAL GROUP INC			3,922.000	112,365.30
ENCORE WIRE CORP			5,009.000	217,140.15
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDESA SA			41,239.000	875,373.81
ENDO INTERNATIONAL PLC			283,241.000	4,664,979.27
ENDOCYTE INC			3,972.000	10,128.60
ENDOLOGIX INC			18,705.000	106,992.60
ENDURANCE INTERNATIONAL GROUP			10,145.000	94,348.50
ENDURANCE SPECIALTY HOLDINGS L			3,390.000	313,236.00
ENER1 INC			8,865.000	0.00
ENERGEN CORP			111,415.000	6,425,303.05
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			109.000	461.07
ENERGY RECOVERY INC			7,392.000	76,507.20
ENERGY TRANSFER LP			283,771.000	5,479,618.01
ENERGY TRANSFER PARTNERS LP			92,125.000	3,298,996.25
ENERGY XXI LTD			13,334.000	0.00
ENERNOC INC			4,056.000	24,336.00
ENERSYS			9,183.000	717,192.30
ENGIE SA			114,553.000	1,464,396.29
ENGLOBAL CORP			4,916.000	11,749.24
ENHERENT CORP			9,218.000	6.45
ENNIS INC			4,695.000	81,458.25
ENOVA INTERNATIONAL INC			4,321.000	54,228.55
ENPRO INDUSTRIES INC			3,017.000	203,225.12
ENSCO PLC			29,027.000	282,142.44
ENSIGN GROUP INC/THE			6,893.000	153,093.53
ENSTAR GROUP LTD			1,829.000	361,593.30
ENTEGRIS INC			29,825.000	533,867.50
ENTELLUS MEDICAL INC			5,264.000	99,858.08
ENTERCOM COMMUNICATIONS CORP			5,086.000	77,815.80
ENERGY CORP			42,572.000	3,127,764.84
ENTERPRISE BANCORP INC/MA			571.000	21,446.76



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENTERPRISE FINANCIAL SERVICES			512.000	22,016.00
ENTERPRISE PRODUCTS PARTNERS L			445,984.000	12,059,407.36
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			9,781.000	68,467.00
ENVESTNET INC			5,992.000	211,218.00
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,077.78
ENVISION HEALTHCARE CORP			134,780.000	8,530,226.20
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			5,128.000	35,588.32
ENZON PHARMACEUTICALS INC			10,765.000	3,929.23
EOG RESOURCES INC			72,078.000	7,287,085.80
EPAM SYSTEMS INC			8,603.000	553,258.93
EPIRUS BIOPHARMACEUTICALS INC			80.000	2.28
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPIZYME INC			11,789.000	142,646.90
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			3,570.000	411,264.00
EPR PROPERTIES			65,365.000	4,691,246.05
EQM MIDSTREAM PARTNERS LP			74,940.000	5,746,399.20
EQT CORP			43,021.000	2,813,573.40
EQT GP HOLDINGS LP			18,884.000	476,065.64
EQUIFAX INC			21,431.000	2,533,787.13
EQUIFIN INC			394.000	3.55
EQUINIX INC			9,082.000	3,245,997.62
EQUINOR ASA			646,656.000	11,899,846.74
EQUITY BANCSHARES INC			2,058.000	69,231.12
EQUITY COMMONWEALTH			11,625.000	351,540.00
EQUITY ONE INC			12,788.000	392,463.72
EQUITY RESIDENTIAL			52,077.000	3,351,675.72
ERA GROUP INC			8,546.000	145,025.62
ERBA DIAGNOSTICS INC			3,427.000	822.48
EROOMSYSTEM TECHNOLOGIES INC			3,225.000	177.38
ERSTE GROUP BANK AG			373,940.000	10,974,547.71
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC ENTRPRIZE CORP			962.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			2,447.000	32,300.40
ESCALERA RESOURCES CO			9,249.000	65.67

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ESCO TECHNOLOGIES INC			5,023.000	284,552.95
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CDC LIQUIDATING TRUST			331.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESPEY MANUFACTURING & ELECTRON			355.000	9,250.24
ESSENDANT INC			11,721.000	244,968.90
ESSENT GROUP LTD			11,311.000	366,137.07
ESSEX PROPERTY TRUST INC			12,764.000	2,967,630.00
ESTEE LAUDER COS INC/THE			34,629.000	2,648,772.21
ESTERLINE TECHNOLOGIES CORP			5,527.000	493,008.40
ETHAN ALLEN INTERIORS INC			4,924.000	181,449.40
ETSY INC			13,964.000	164,495.92
EUROBANCSHARES INC			3,146.000	0.00
EUROCOMMERCIAL PROPERTIES NV			23,852.000	920,401.67
EURONET WORLDWIDE INC			7,678.000	556,117.54
EUROPRIS ASA			571,479.000	2,449,850.15
EUTELSAT COMMUNICATIONS SA			14,634.000	283,930.73
EVANS & SUTHERLAND COMPUTER CO			4,156.000	5,402.80
EVERCEL INC			2,662.000	3,354.12
EVERCORE INC			6,007.000	412,680.90
EVEREST RE GROUP LTD			9,846.000	2,130,674.40
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERI HOLDINGS INC			15,539.000	33,719.63
EVERSOURCE ENERGY			67,597.000	3,733,382.31
EVERTEC INC			10,645.000	188,948.75
EVINE LIVE INC			4,392.000	6,588.00
EVOLUTION PETROLEUM CORP			9,394.000	93,940.00
EVOLVING SYSTEMS INC			9,201.000	37,724.10
EVONIK INDUSTRIES AG			222,200.000	6,651,291.47
EW SCRIPPS CO/THE			7,912.000	152,938.96
EXACT SCIENCES CORP			17,814.000	237,995.04
EXACTECH INC			4,798.000	130,985.40
EXAR CORP			20,709.000	223,243.02
EXELIXIS INC			41,138.000	613,367.58
EXELON CORP			474,961.000	16,856,365.89
EXLSERVICE HOLDINGS INC			5,096.000	257,042.24
EXPEDIA GROUP INC			16,385.000	1,856,092.80
EXPEDITORS INTERNATIONAL OF WA			54,045.000	2,862,223.20

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXPERIAN PLC			440,000.000	8,557,617.64
EXPONENT INC			10,518.000	634,235.40
EXPRESS INC			14,171.000	152,479.96
EXPRESS SCRIPTS HOLDING CO			82,834.000	5,698,150.86
EXTERRAN CORP			4,362.000	104,251.80
EXTRA SPACE STORAGE INC			24,074.000	1,859,475.76
EXTREME NETWORKS INC			14,156.000	71,204.68
EXXON MOBIL CORP			486,092.000	43,874,663.92
EZCORP INC			6,354.000	67,670.10
EZENIA! INC			5,456.000	169.14
F5 NETWORKS INC			15,948.000	2,307,994.56
FAB INDS INC COM			4,400.000	0.00
FABRINET			5,581.000	224,914.30
FACEBOOK INC			297,807.000	34,262,695.35
FACTORY 2-U STORES INC			5,731.000	16.05
FAIR ISAAC CORP			7,594.000	905,356.68
FAIRPOINT COMMUNICATIONS INC			34,166.000	29,284.20
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,036.000	3,165.50
FAMOUS DAVE'S OF AMERICA INC			2,610.000	12,919.50
FANUC CORP			50,400.000	8,562,404.35
FARMER BROTHERS CO			2,668.000	97,915.60
FARMERS CAPITAL BANK CORP			2,738.000	115,132.90
FARO TECHNOLOGIES INC			2,831.000	101,916.00
FASTENAL CO			136,246.000	6,400,837.08
FAURECIA SA			111,887.000	4,347,001.99
FBL FINANCIAL GROUP INC			4,775.000	373,166.25
FBR & CO			2,696.000	35,048.00
FCB FINANCIAL HOLDINGS INC			4,073.000	194,282.10
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			1,787.000	102,341.49
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			12,513.000	1,778,222.43
FEDERAL SCREW WORKS			815.000	6,161.40
FEDERAL SIGNAL CORP			12,570.000	196,217.70
FEDERATED NATIONAL HOLDING CO			1,162.000	21,717.78
FEDEX CORP			30,400.000	5,660,480.00
FELCOR LODGING TRUST INC			19,991.000	160,127.91
FERGUSON PLC			346,770.000	21,261,492.71

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FERRO CORP			13,526.000	193,827.58
FERROGLOBE PLC			10,969.000	118,794.27
FERROVIAL SA			31,038.000	556,370.94
FFD FINANCIAL CORP			676.000	22,314.76
FIBERCORE INC			7,424.000	8.17
FIBERMARK INC COM			6,800.000	0.00
FIDELITY & GUARANTY LIFE			4,305.000	102,028.50
FIDELITY NATIONAL FINANCIAL IN			41,190.000	1,398,812.40
FIDELITY NATIONAL INFORMATION			45,793.000	3,463,782.52
FIDELITY SOUTHERN CORP			2,976.000	70,441.92
FIESTA RESTAURANT GROUP INC			2,059.000	61,461.15
FIFTH STREET FINANCE CORP			11,250.000	60,412.50
FIFTH THIRD BANCORP			161,189.000	4,347,267.33
FINANCIAL ENGINES INC			8,107.000	297,932.25
FINANCIAL INSTITUTIONS INC			855.000	29,241.00
FINISAR CORP			17,858.000	540,561.66
FINISH LINE INC/THE			8,281.000	155,765.61
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIRST ACCEPTANCE CORP			6,609.000	6,939.45
FIRST AMERICAN FINANCIAL CORP			14,278.000	523,003.14
FIRST BANCORP INC/ME			2,531.000	83,776.10
FIRST BANCORP/PUERTO RICO			10,531.000	69,609.91
FIRST BANCORP/SOUTHERN PINES N			2,723.000	73,902.22
FIRST BUSEY CORP			1,499.000	46,139.22
FIRST BUSINESS FINANCIAL SERVI			1,340.000	31,784.80
FIRST CITIZENS BANCSHARES INC/			1,885.000	669,175.00
FIRST COMMONWEALTH FINANCIAL C			17,384.000	246,505.12
FIRST COMMUNITY BANKSHARES INC			588.000	17,722.32
FIRST DEFIANCE FINANCIAL CORP			4,577.000	232,236.98
FIRST FINANCIAL BANCORP			13,046.000	371,158.70
FIRST FINANCIAL BANKSHARES INC			12,755.000	576,526.00
FIRST FINANCIAL CORP/IN			3,465.000	182,952.00
FIRST FOUNDATION INC			2,507.000	71,449.50
FIRST HORIZON NATIONAL CORP			16.932	338.81
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			19,312.000	541,701.60
FIRST INTERSTATE BANCSYSTEM IN			1,891.000	80,462.05
FIRST MARINER BANCORP			4,813.000	72.20

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST MERCHANTS CORP			8,645.000	325,484.25
FIRST MIDWEST BANCORP INC/IL			15,810.000	398,886.30
FIRST NBC BANK HOLDING CO			1,283.000	9,365.90
FIRST OF LONG ISLAND CORP/THE			6,001.500	171,342.83
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST POTOMAC REALTY TRUST			9,172.000	100,616.84
FIRST REPUBLIC BANK/CA			26,889.000	2,477,552.46
FIRST SOLAR INC			8,178.000	262,432.02
FIRST SOUTH BANCORP INC/WASHIN			725.000	8,663.75
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,689.000	26,939.55
FIRST UNITED CORP RIGHTS			1,689.000	26,939.55
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH INC			8,779.000	412,613.00
FIRSTENERGY CORP			87,792.000	2,718,918.24
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			27,802.000	2,954,796.56
FIVE BELOW INC			9,663.000	386,133.48
FIVE OAKS INVESTMENT CORP			4,843.201	24,070.71
FIVE PRIME THERAPEUTICS INC			4,030.000	201,943.30
FIVE STAR SENIOR LIVING INC			842.000	2,273.40
FLAGSTAR BANCORP INC			2,668.000	71,875.92
FLANIGAN'S ENTERPRISES INC			107.000	2,605.45
FLEETCOR TECHNOLOGIES INC			1,711.000	242,140.72
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEXION THERAPEUTICS INC			5,336.000	101,490.72
FLEXSTEEL INDUSTRIES INC			1,852.000	114,212.84
FLIR SYSTEMS INC			14,285.000	516,974.15
FLOTEK INDUSTRIES INC			7,854.000	73,749.06
FLOUR CITY INTL INC COM NEW			7,300.000	7.30
FLOWSERVE CORP			13,689.000	657,756.45
FLUIDIGM CORP			10,081.000	73,389.68
FLUOR CORP			23,760.000	1,247,875.20
FLUSHING FINANCIAL CORP			3,415.000	100,366.85
FLYI INC COM			29,300.000	87.90
FMC CORP			14,045.000	794,385.20
FMC TECHNOLOGIES INC			23,685.000	841,528.05
FNB CORP/PA			141,380.000	2,266,321.40
FNFV GROUP			441,251.000	6,045,138.70

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FONAR CORP			3,235.000	61,950.25
FOOT LOCKER INC			31,184.000	2,210,633.76
FOOTBALL EQUITIES INC			5,500.000	0.55
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			409,567.000	4,968,047.71
FORESTAR GROUP INC			4,572.000	60,807.60
FORMFACTOR INC			7,320.000	81,984.00
FORRESTER RESEARCH INC			3,291.000	141,348.45
FORTESCUE METALS GROUP LTD			2,382,080.000	10,159,449.71
FORTIVE CORP			31,565.000	1,692,830.95
FORTUNE BRANDS HOME & SECURITY			21,330.000	1,140,301.80
FORTUNE REAL ESTATE INVESTMENT HK/00778			877,921.000	1,008,915.87
FORUM ENERGY TECHNOLOGIES INC			8,577.000	188,694.00
FORWARD AIR CORP			4,488.000	212,641.44
FOSSIL GROUP INC			5,294.000	136,902.84
FOUNDATION MEDICINE INC			2,944.000	52,108.80
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			15,474.000	317,526.48
FOX FACTORY HOLDING CORP			2,874.000	79,753.50
FRANCESCA'S HOLDINGS CORP			8,689.000	156,662.67
FRANK'S INTERNATIONAL NV			5,610.000	69,059.10
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			7,113.000	143,326.95
FRANKLIN ELECTRIC CO INC			7,521.000	292,566.90
FRANKLIN FINANCIAL NETWORK INC			3,741.000	156,560.85
FRANKLIN RESOURCES INC			49,605.000	1,963,365.90
FRANKLIN STREET PROPERTIES COR			40,484.000	524,672.64
FRASERS CENTREPOINT TRUST			1,212,959.000	1,595,225.37
FRASERS LOGISTICS & INDUSTRIAL			2,689,024.000	1,721,705.00
FRED'S INC			4,518.000	83,854.08
FREEMPORT-MCMORAN INC			278,332.000	3,671,199.08
FREIGHTCAR AMERICA INC			5,211.000	77,800.23
FREQUENCY ELECTRONICS INC			3,582.000	38,685.60
FRESENIUS MEDICAL CARE AG & CO			104,140.000	8,836,761.95
FRESENIUS SE & CO KGAA			86,281.000	6,758,022.74
FRESH CHOICE INC			6,600.000	0.00
FRIEDMAN INDUSTRIES INC			3,069.000	20,439.54

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FRIEDMANS INC CL A			10,900.000	0.00
FRONTIER COMMUNICATIONS CORP			123,098.000	416,071.24
FRONTIER FINANCIAL CORP			607.000	19.55
FRONTIER INS GROUP INC NEW			46,400.000	0.00
FRONTLINE CAP GROUP COM			30,400.000	3.04
FRONTLINE LTD/BERMUDA			8,483.000	60,314.13
FRP HOLDINGS INC			3,912.000	147,482.40
FRUTAROM INDUSTRIES LTD			75,849.000	3,884,436.85
FS KKR CAPITAL CORP			37,481.000	386,054.30
FTD COS INC			5,996.000	142,944.64
FTI CONSULTING INC			7,176.000	323,494.08
FUBON FINANCIAL HOLDING CO LTD			4,117,000.000	6,514,846.84
FUEL TECH INC			2,912.000	3,348.80
FUELCELL ENERGY INC			566.000	990.50
FULTON FINANCIAL CORP			27,459.000	516,229.20
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			8,403.000	116,801.70
FVNB CORP COM			3,600.000	0.00
G&K SERVICES INC			3,621.000	349,245.45
G-III APPAREL GROUP LTD			5,986.000	176,946.16
GA EXPRESS INC			1,881.000	0.00
GABS 114A AELTUS CBO			8,180.000	1,145.20
GAINSCO INC			435.000	6,220.50
GALAGEN INC			100.000	0.10
GALENA BIOPHARMA INC			15.000	29.10
GAMCO INVESTORS INC			3,110.000	96,067.90
GAMETECH INTERNATIONAL INC			4,418.000	22.09
GAMING AND LEISURE PROPERTIES			56,343.000	1,725,222.66
GAMING PARTNERS INTERNATIONAL			224.000	2,645.44
GANNETT CO INC			18,841.000	182,946.11
GAP INC/THE			23,022.000	516,613.68
GARGOYLES INC			187.000	0.02
GARMIN LTD			12,063.000	584,934.87
GARTNER INC			8,919.000	901,443.33
GAS NATURAL INC			2,736.000	34,336.80
GASTAR EXPLORATION LLC			3,378.000	5,235.90
GATX CORP			70,473.000	4,339,727.34
GCP APPLIED TECHNOLOGIES INC			9,041.000	241,846.75
GEA GROUP AG			165,000.000	6,653,310.26

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENASYS INC			2,339.000	3,999.69
GENERAC HOLDINGS INC			11,332.000	461,665.68
GENERAL CABLE CORP			7,676.000	146,227.80
GENERAL COMMUNICATION INC			8,335.000	162,115.75
GENERAL DATACOMM INDUSTRIES IN			1,255.000	62.75
GENERAL DYNAMICS CORP			33,648.000	5,809,663.68
GENERAL ELECTRIC CO			1,044,461.000	33,004,967.60
GENERAL GROWTH PROPERTIES INC			90,531.000	2,261,464.38
GENERAL MILLS INC			74,651.000	4,611,192.27
GENERAL MOLY INC			5,187.000	1,297.27
GENERAL MOTORS CO			288,967.000	10,067,610.28
GENERAL STEEL HOLDINGS INC			1,145.000	145.99
GENESCO INC			3,617.000	224,615.70
GENESIS ENERGY LP			70,694.000	2,546,397.88
GENESIS HEALTHCARE INC			3,553.000	15,100.25
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			4,528.000	26,036.00
GENMARK DIAGNOSTICS INC			10,463.000	128,067.12
GENOMIC HEALTH INC			6,383.000	187,596.37
GENTHERM INC			6,157.000	208,414.45
GENUINE PARTS CO			21,183.000	2,023,823.82
GENVEC INC			66.000	211.86
GENWORTH FINANCIAL INC			75,162.000	286,367.22
GEO GROUP INC/THE			184,991.000	6,646,726.63
GEOGLOBAL RESOURCES INC			2,056.000	3.50
GEOMET INC			8,674.000	138.78
GEOPETRO RESOURCES CO			1,269.000	10.15
GEOSPACE TECHNOLOGIES CORP			5,745.000	116,968.20
GERBER SCIENTIFIC INC COM ESCROW			6,368.000	0.00
GERMAN AMERICAN BANCORP INC			2,201.000	115,794.61
GERON CORP			9,239.000	19,124.73
GETTY REALTY CORP			5,574.000	142,081.26
GIBRALTAR INDUSTRIES INC			5,170.000	215,330.50
GIGA-TRONICS INC			1,580.000	1,219.76
GIGAMON INC			4,366.000	198,871.30
GILEAD SCIENCES INC			188,715.000	13,513,881.15
GLACIER BANCORP INC			13,372.000	484,467.56
GLADSTONE COMMERCIAL CORP			4,864.000	97,766.40
GLAUKOS CORP			1,764.000	60,505.20



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLAXOSMITHKLINE PLC			460,700.000	8,891,902.98
GLEACHER & CO INC			482.000	645.10
GLOBAL BLOOD THERAPEUTICS INC			2,940.000	42,483.00
GLOBAL INDEMNITY LTD			983.000	37,560.43
GLOBAL NET LEASE INC			25,556.000	200,103.48
GLOBAL PAYMENTS INC			28,631.000	1,987,277.71
GLOBAL SOURCES LTD			2,656.000	23,505.60
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41
GLOBALSTAR INC			52,902.000	83,585.16
GLOBANT SA			3,780.000	126,063.00
GLOBUS MEDICAL INC			11,634.000	288,639.54
GLOWPOINT INC			1,539.000	409.37
GMS INC			2,737.000	80,139.36
GN STORE NORD A/S			370,000.000	7,678,646.15
GNC HOLDINGS INC			8,627.000	95,242.08
GODADDY INC			1,500.000	52,425.00
GOLAR LNG LTD			12,436.000	285,281.84
GOLD RESOURCE CORP			13,870.000	59,641.00
GOLDEN OCEAN GROUP LTD			540.000	2,543.40
GOLDFIELD CORP/THE			2,749.000	14,019.90
GOLDMAN SACHS BDC INC			2,862.000	67,314.24
GOLDMAN SACHS GROUP INC/THE			43,507.000	10,417,751.15
GOLUB CAPITAL BDC INC			3,511.000	64,567.29
GOODYEAR TIRE & RUBBER CO/THE			133,791.000	4,130,128.17
GOPRO INC			14,870.000	129,517.70
GORMAN-RUPP CO/THE			7,342.000	227,234.90
GOVERNMENT PROPERTIES INCOME T			8,807.000	167,905.46
GP STRATEGIES CORP			2,179.000	62,319.40
GRAHAM CORP			4,015.000	88,932.25
GRAMERCY PROPERTY TRUST			69,916.000	641,828.88
GRAN TIERRA ENERGY INC			45,998.000	138,913.96
GRAND CANYON EDUCATION INC			8,158.000	476,835.10
GRANITE BROADCASTING CORP			140.000	0.00
GRANITE CONSTRUCTION INC			6,392.000	351,560.00
GRANITE REIT STAPLED UNIT			36,345.000	1,214,978.08
GRAPHIC PACKAGING HOLDING CO			16,791.000	209,551.68
GRAY TELEVISION INC			11,649.000	125,508.75
GREAT AMERICAN BANCORP INC			144.000	1,440.00
GREAT ELM CAP GRO			1,307.000	4,901.25

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREAT ELM CAPITAL GROUP INC			998.000	3,742.50
GREAT LAKES DREDGE & DOCK CORP			14,892.000	62,546.40
GREAT SOUTHERN BANCORP INC			2,529.000	138,209.85
GREAT WESTERN BANCORP INC			8,978.000	391,351.02
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			188.000	1,889.40
GREEN DOT CORP			4,976.000	117,184.80
GREEN PLAINS INC			6,194.000	172,502.90
GREENBRIER COS INC/THE			6,051.000	251,419.05
GREENHILL & CO INC			4,093.000	113,376.10
GREENHUNTER RESOURCES INC			1,231.000	5.05
GREENLIGHT CAPITAL RE LTD			3,763.000	85,796.40
GREIF INC			4,006.000	205,547.86
GRIFFIN INDUSTRIAL REALTY INC			775.000	24,590.75
GRIFFON CORP			11,186.000	293,073.20
GROUP 1 AUTOMOTIVE INC			3,078.000	239,899.32
GROUPON INC			50,373.000	167,238.36
GRUBHUB INC			13,238.000	498,013.56
GSE SYSTEMS INC			3,160.000	10,428.00
GSV INC			770.000	4.00
GTT COMMUNICATIONS INC			2,877.000	82,713.75
GTX INC			1,676.000	8,849.28
GUARANTY BANCORP			1,129.000	27,321.80
GUESS? INC			10,765.000	130,256.50
GUIDED THERAPEUTICS INC			2.000	0.66
GULF ISLAND FABRICATION INC			2,420.000	28,798.00
GULFMARK OFFSHORE INC			8,401.000	14,701.75
GYRODYNE CO AMER INC			7,623.000	0.00
GYRODYNE LLC			1,434.000	26,242.20
H&E EQUIPMENT SERVICES INC			2,348.000	54,591.00
H&R BLOCK INC			22,991.000	528,563.09
HACKETT GROUP INC/THE			8,889.000	156,979.74
HAEMONETICS CORP			8,837.000	355,247.40
HAFSLUND ASA			2,835.000	31,288.85
HALCON RESOURCES CORP			209.000	1,952.06
HALLADOR ENERGY CO			2,900.000	26,361.00
HALLIBURTON CO			110,002.000	5,950,008.18
HALLMARK FINANCIAL SERVICES IN			1,235.000	14,363.05
HALOZYME THERAPEUTICS INC			15,023.000	148,427.24

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HALYARD HEALTH INC			7,434.000	274,909.32	
HAMPSHIRE GROUP LTD			2,587.000	12.94	
HANCOCK FABRICS INC			3,981.000	14.33	
HANCOCK WHITNEY CORP			12,073.000	520,346.30	
HANDLEMAN CO DEL COM			6,680.000	0.00	
HANDY & HARMAN LTD			1,140.000	29,127.00	
HANESBRANDS INC			66,634.000	1,437,295.38	
HANGER INC			6,510.000	74,860.45	
HANMI FINANCIAL CORP			2,691.000	93,915.90	
HANNON ARMSTRONG SUSTAINABLE I			3,138.000	59,590.62	
HANOVER INSURANCE GROUP INC/TH			6,582.000	599,027.82	
HARBOR DIVERSIFIED INC			1,094.000	22.97	
HARBOURTON CAPITAL GROUP INC			233.000	4.66	
HARDINGE INC			3,151.000	34,913.08	
HARLEY-DAVIDSON INC			29,513.000	1,721,788.42	
HARMAN INTERNATIONAL INDUSTRIE			7,315.000	813,135.40	
HARMONIC INC			10,480.000	52,400.00	
HARRIS & HARRIS GROUP INC			2,009.000	2,772.42	
HARSCO CORP			12,610.000	171,496.00	
HARTE-HANKS INC			7,590.000	11,460.90	
HARTFORD FINANCIAL SERVICES GR			61,796.000	2,944,579.40	
HARVARD BIOSCIENCE INC			11,298.000	34,458.90	
HARVEST NATURAL RESOURCES INC			1,718.000	10,617.24	
HASBRO INC			27,005.000	2,100,718.95	
HASTINGS MANUFACTURING CO			262.000	0.26	
HAUPPAUGE DIGITAL INC			3,900.000	178.20	
HAVERTY FURNITURE COS INC			2,873.000	68,090.10	
HAWAIIAN HOLDINGS INC			8,568.000	488,376.00	
HAWAIIAN TELCOM HOLDCO INC			1,980.000	49,064.40	
HAWKINS INC			3,339.000	180,139.05	
HAYDEN HALL INC			1.000	0.00	
HAYNES INTERNATIONAL INC			2,436.000	104,723.64	
HB FULLER CO			10,083.000	487,109.73	
HC2 HOLDINGS INC			340.000	2,016.20	
HCA HEALTHCARE INC			41,241.000	3,052,658.82	
HD SUPPLY HOLDINGS INC			85,600.000	3,638,856.00	
HDFC BANK LTD ADR			128,090.000	7,772,501.20	
HEADWATERS INC			13,467.000	316,743.84	
HEALTHCARE REALTY TRUST INC			14,398.000	436,547.36	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HEALTHCARE SERVICES GROUP INC			12,531.000	490,839.27	
HEALTH EQUITY INC			7,346.000	297,659.92	
HEALTHPEAK PROPERTIES INC			69,584.000	2,068,036.48	
HEALTHSOUTH CORP			102,745.000	4,237,203.80	
HEALTHSTREAM INC			3,604.000	90,280.20	
HEALTHWAREHOUSE.COM INC			409.000	108.39	
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00	
HEALTHWAYS INC			6,102.000	138,820.50	
HEARTLAND EXPRESS INC			14,867.000	302,692.12	
HEARTLAND FINANCIAL USA INC			3,231.000	155,088.00	
HECLA MINING CO			61,836.000	324,020.64	
HEDGE PATH PHARMACEUTICALS INC			1,225.000	392.12	
HEICO CORP			10,794.000	832,757.10	
HEIDRICK & STRUGGLES INTERNATI			1,817.000	43,880.55	
HELEN OF TROY LTD			5,115.000	431,961.75	
HELICOS BIOSCIENCES CORP			297.000	0.89	
HELIOS & MATHESON ANALYTICS IN			175.000	577.50	
HELIX ENERGY SOLUTIONS GROUP I			17,065.000	150,513.30	
HELM CAP GROUP INC COM			600.000	0.00	
HELMERICH & PAYNE INC			11,352.000	878,644.80	
HEMACARE CORP			437.000	332.12	
HEMISPHERX BIOPHARMA INC			522.000	360.07	
HENNESSY ADVISORS INC			1,861.000	58,807.60	
HENRY SCHEIN INC			12,268.000	1,861,178.28	
HERCULES CAPITAL INC			4,905.000	69,209.55	
HERCULES OFFSHORE INC ESCROW			54.000	0.00	
HERITAGE COMMERCE CORP			2,034.000	29,350.62	
HERITAGE FINANCIAL CORP/WA			4,373.000	112,604.75	
HERMAN MILLER INC			10,258.000	350,823.60	
HERON THERAPEUTICS INC			5,447.000	71,083.35	
HERSHA HOSPITALITY TRUST			12,514.000	269,051.00	
HERSHEY CO/THE			33,461.000	3,460,871.23	
HERTZ GLOBAL HOLDINGS INC			10,897.000	234,939.32	
HESKA CORP			2,812.000	201,339.20	
HESS CORP			169,331.000	10,547,627.99	
HEWLETT PACKARD ENTERPRISE CO			187,964.000	4,349,486.96	
HFF INC			5,418.000	163,894.50	
HHGREGG INC			6,832.000	9,769.76	
HIBBETT SPORTS INC			4,115.000	153,489.50	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HIKMA PHARMACEUTICALS PLC			420,000.000	9,824,158.89	
HILL INTERNATIONAL INC			5,208.000	22,654.80	
HILL-ROM HOLDINGS INC			68,746.000	3,859,400.44	
HILLENBRAND INC			10,337.000	396,423.95	
HILLTOP HOLDINGS INC			10,992.000	327,561.60	
HILTON WORLDWIDE HOLDINGS INC			20,306.000	552,323.20	
HINES HORTICULTURE INC COM			21,200.000	0.00	
HINGHAM INSTITUTION FOR SAVING			146.000	28,729.88	
HISPANIC EXPRESS INC			200.000	20.00	
HK ELECTRIC INVESTMENTS & HK E HK/02638			726,714.000	599,881.29	
HKBN LTD HK/01310			451,665.000	495,755.81	
HKN INC			44.000	398.20	
HMN FINANCIAL INC			1,584.000	27,720.00	
HMS HOLDINGS CORP			13,803.000	250,662.48	
HNI CORP			8,684.000	485,609.28	
HOLLYSYS AUTOMATION TECHNOLOGI			9,976.000	182,760.32	
HOLLYWOOD MEDIA CORP			3,839.000	2,879.25	
HOLOGIC INC			57,034.000	2,288,204.08	
HOLOGRAPHIC STORAGE LTD			43.000	34.40	
HOME BANCORP INC			1,857.000	71,698.77	
HOME BANCSHARES INC/AR			20,289.000	563,425.53	
HOME DEPOT INC/THE			130,010.000	17,431,740.80	
HOMEBANC CORP GA COM			25,900.000	0.00	
HOMESTREET INC			3,041.000	96,095.60	
HON HAI PRECISION INDUSTRY CO			3,446,300.000	9,003,644.49	
HONEYWELL INTERNATIONAL INC			84,365.000	9,773,685.25	
HOOKER FURNITURE CORP			2,312.000	87,740.40	
HOOPER HOLMES INC			820.000	672.40	
HOPE BANCORP INC			19,524.000	427,380.36	
HOPEWELL HIGHWAY INFRASTRUCTUR			4,820,867.000	2,530,704.12	
HOPFED BANCORP INC			1,717.000	23,110.82	
HORACE MANN EDUCATORS CORP			9,580.000	410,024.00	
HORIZON BANCORP INC/IN			4,752.000	133,056.00	
HORIZON THERAPEUTICS PLC			29,406.000	475,789.08	
HORMEL FOODS CORP			55,041.000	1,915,977.21	
HORNBECK OFFSHORE SERVICES INC			5,569.000	40,208.18	
HORSEHEAD HOLDING CORP			7,174.000	0.00	
HORTONWORKS INC			2,360.000	19,611.60	
HOSPITALITY PROPERTIES TRUST			29,613.000	939,916.62	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOST HOTELS & RESORTS INC			106,793.000	2,011,980.12
HOUGHTON MIFFLIN HARCOURT CO			19,334.000	209,773.90
HOULIHAN LOKEY INC			2,562.000	79,729.44
HOUSTON AMERICAN ENERGY CORP			3,012.000	536.14
HOUSTON WIRE & CABLE CO			863.000	5,609.50
HOVNIANIAN ENTERPRISES INC			7,520.000	20,529.60
HP INC			209,398.000	3,107,466.32
HRG GROUP INC			4,305.000	66,985.80
HSN INC			12,294.000	421,684.20
HUANENG POWER INTERNATIONAL IN			7,404,000.000	4,908,528.79
HUBSPOT INC			3,672.000	172,584.00
HUDSON GLOBAL INC			643.000	874.48
HUDSON PACIFIC PROPERTIES INC			11,117.000	386,649.26
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			20,157.000	4,112,632.71
HUNTINGTON BANCSHARES INC/OH			318,433.000	4,209,684.26
HURCO COS INC			1,567.000	51,867.70
HURON CONSULTING GROUP INC			3,448.000	174,641.20
HUTCHISON PORT HOLDINGS TRUST			3,741,064.000	1,627,362.85
HUTTIG BUILDING PRODUCTS INC			2,387.000	15,778.07
HYBRID ENERGY HOLDINGS INC			141.000	0.01
HYCROFT MNG CORP			659.000	0.00
HYPERDYNAMICS CORP			459.000	1,000.62
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			1,642.000	104,710.34
IBERIABANK CORP			6,340.000	530,975.00
ICAD INC			1,399.000	4,525.77
ICADE			7,037.000	503,156.07
ICF INTERNATIONAL INC			3,133.000	172,941.60
ICONIX BRAND GROUP INC			10,258.000	95,809.72
ICTC GROUP INC			1.000	30.00
ICU MEDICAL INC			2,380.000	350,693.00
ID SYSTEMS INC			2,306.000	12,498.52
IDACORP INC			9,372.000	754,914.60
IDENTIV INC			411.000	1,306.98
IDERA PHARMACEUTICALS INC			11,650.000	17,475.00
IDEXX LABORATORIES INC			4,594.000	538,738.38
IDNA INC			2,887.000	0.00
IDT CORP			6,073.000	112,593.42

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IEC ELECTRONICS CORP			3,390.000	12,102.30
IENTERTAINMENT NETWORK INC			831.000	33.24
IES HOLDINGS INC			280.000	5,362.00
IGNYTA INC			1,300.000	6,890.00
IGO CORPORATIONS			26,400.000	0.00
IHS MARKIT LTD			16,867.000	597,260.47
II-VI INC			10,897.000	323,096.05
ILG INC			17,630.000	320,337.10
ILIAD SA			30,414.000	5,859,259.76
ILLINOIS TOOL WORKS INC			38,211.000	4,679,319.06
ILLUMINA INC			15,416.000	1,973,864.64
IMAGEWARE SYSTEMS INC			1,281.000	1,703.73
IMAGINON INC			667.000	0.01
IMATION CORP			9,196.000	7,540.72
IMAX CORP			10,050.000	315,570.00
IMMERSSION CORP			3,416.000	36,312.08
IMMOBILIARE GRANDE DISTRIBUZION			107,350.000	81,976.64
IMMUNE DESIGN CORP			1,180.000	6,490.00
IMMUNE PHARMACEUTICALS INC			10.000	1.80
IMMUNOGEN INC			15,248.000	31,105.92
IMMUNOMEDICS INC			13,096.000	48,062.32
IMPAC MORTGAGE HOLDINGS INC			694.000	9,736.82
IMPATH INC COM			18,800.000	0.00
IMPAX LABORATORIES LLC			16,144.000	213,908.00
IMPERVA INC			6,444.000	247,449.60
IMPINJ INC			1,862.000	65,803.08
INC RESEARCH HOLDINGS INC			7,805.000	410,543.00
INCOMNET INC			300.000	0.00
INCYTE CORP			5,386.000	540,054.22
INDEPENDENCE HOLDING CO			3,292.000	64,358.60
INDEPENDENCE REALTY TRUST INC			49,700.000	443,324.00
INDEPENDENT BANK CORP			6,788.000	478,214.60
INDEPENDENT BANK CORP/MI			185.000	4,014.50
INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			465,950.000	8,114,017.19
INFINERA CORP			18,724.000	158,966.76
INFINITY ENERGY RESOURCES INC			204.000	15.30
INFINITY PHARMACEUTICALS INC			10,528.000	14,212.80
INFINITY PROPERTY & CASUALTY C			2,499.000	219,662.10

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INFORMA PLC			1,473,329.000	12,379,529.05
INFRATIL LTD			870,317.000	1,668,898.12
ING GROEP NV			460,100.000	6,488,333.65
INGERSOLL-RAND PLC			93,131.000	6,988,550.24
INGLES MARKETS INC			103,823.000	4,993,886.30
INGREDION INC			6,967.000	870,596.32
INMARSAT PLC			6,745.000	62,633.47
INNERWORKINGS INC			892.000	8,786.20
INNODATA INC			5,131.000	12,570.95
INNOGY SE			9,530.000	331,808.84
INNOPHOS HOLDINGS INC			2,732.000	142,774.32
INNOSPEC INC			3,408.000	233,448.00
INNOVATIVE SOLUTIONS & SUPPORT			3,370.000	11,222.10
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			11,695.000	125,136.50
INOGEN INC			2,694.000	180,955.98
INOVALON HOLDINGS INC			13,504.000	139,091.20
INOVIO PHARMACEUTICALS INC			16,935.000	117,528.90
INPHI CORP			4,900.000	218,638.00
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			3,697.000	9,020.68
INSIGHT ENTERPRISES INC			5,883.000	237,908.52
INSIGNIA SYSTEMS INC			2,523.000	6,029.97
INSMED INC			10,555.000	139,642.65
INSPERITY INC			4,870.000	345,526.50
INSTALLED BUILDING PRODUCTS IN			68,027.000	2,809,515.10
INSTEEL INDUSTRIES INC			4,456.000	158,811.84
INSTITUTIONAL FINANCIAL MARKET			376.000	447.44
INSULET CORP			9,637.000	363,122.16
INSYS THERAPEUTICS INC			6,225.000	57,270.00
INTEGER HOLDINGS CORP			6,707.000	197,521.15
INTEGRA BANK CORP			2,671.000	0.02
INTEGRA LIFESCIENCES HOLDINGS			5,806.000	498,096.74
INTEGRAL VISION INC			4,289.000	5.15
INTEGRATED DEVICE TECHNOLOGY I			23,810.000	560,963.60
INTEL CORP			651,332.000	23,623,811.64
INTELIQUENT INC			4,049.000	92,803.08
INTELLICHECK INC			176.000	484.00
INTER PARFUMS INC			4,517.000	147,931.75



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTER PIPELINE LTD			54,231.000	1,198,618.13
INTERACTIVE BROKERS GROUP INC			10,945.000	399,601.95
INTERCONTINENTAL EXCHANGE INC			94,432.000	5,327,853.44
INTERDIGITAL INC			7,064.000	645,296.40
INTEREP NATIONAL RADIO SALES I			3,193.000	3.19
INTERFACE INC			9,452.000	175,334.60
INTERLINK ELECTRONICS INC			805.000	5,659.15
INTERMET CORP			20,500.000	0.00
INTERNAP CORP			6,483.000	9,983.82
INTERNATIONAL BANCSHARES CORP			8,735.000	356,388.00
INTERNATIONAL BUSINESS MACHINE			98,170.000	16,295,238.30
INTERNATIONAL FLAVORS & FRAGRA			19,014.000	2,240,419.62
INTERNATIONAL ISOTOPES INC			831.000	95.57
INTERNATIONAL PAPER CO			153,069.000	8,121,841.14
INTERNATIONAL SEAWAYS INC			203.000	2,850.12
INTERNATIONAL SHIPHOLDING CORP			3,160.000	42.66
INTERNATIONAL SPEEDWAY CORP			4,259.000	156,731.20
INTERNET AMERICA INC			2,581.000	103.24
INTERPACE BIOSCIENCES INC			369.000	1,623.60
INTERPHASE CORP			1,377.000	9.78
INTERPLAY ENTERTAINMENT CORP			12,923.000	84.00
INTERPUBLIC GROUP OF COS INC/T			62,335.000	1,459,262.35
INTERSECT ENT INC			10,047.000	121,568.70
INTERSIL CORP			19,153.000	427,111.90
INTERVISUAL BOOKS INC			5,600.000	0.06
INTERXION HOLDING NV			8,944.000	313,666.08
INTEST CORP			1,690.000	7,774.00
INTEVAC INC			2,494.000	21,323.70
INTL. FCSTONE INC			3,716.000	147,153.60
INTRA-CELLULAR THERAPIES INC			1,950.000	29,425.50
INTREPID POTASH INC			8,171.000	16,995.68
INTRICON CORP			2,657.000	18,067.60
INTRUSION INC			1,848.000	351.49
INTUIT INC			31,268.000	3,583,625.48
INTUITIVE SURGICAL INC			5,626.000	3,567,840.42
INUVO INC			1,228.000	2,050.76
INVACARE CORP			9,843.000	128,451.15
INVENSENSE INC			8,685.000	111,081.15
INVERSIONES AGUAS METROPOLITAN			452,872.000	653,223.82

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INVESCO LTD			111,614.000	3,386,368.76	
INVESCO MORTGAGE CAPITAL INC			20,897.000	305,096.20	
INVESTMENT TECHNOLOGY GROUP IN			5,893.000	116,327.82	
INVESTORS BANCORP INC			62,725.000	875,013.75	
INVESTORS REAL ESTATE TRUST			15,164.000	108,119.32	
INVESTORS TITLE CO			916.000	143,088.36	
INVIVO THERAPEUTICS HOLDINGS C			2,339.000	9,706.85	
ION GEOPHYSICAL CORP			1,840.000	11,040.00	
IPASS INC			7,341.000	12,112.65	
IRADIMED CORP			9,720.000	107,892.00	
IRIDEX CORP			6,615.000	93,006.90	
IRIDIUM COMMUNICATIONS INC			5,895.000	56,592.00	
IROBOT CORP			4,455.000	260,394.75	
IRON MOUNTAIN INC			177,763.000	5,773,742.24	
ISHARES CORE S&P MIDCAP ETF			2,700,746.000	446,541,343.64	
ISIGN SOLUTIONS INC			2.000	1.38	
ISLE OF CAPRI CASINOS INC			7,801.000	192,606.69	
ISRAEL DISCOUNT BANK LTD			3,527,315.000	7,340,305.25	
ISTAR INC			7,202.000	89,088.74	
ITAU CORPBANCA			453,290,586.000	3,789,912.54	
ITERIS INC			3,419.000	12,445.16	
ITOCHU CORP			579,300.000	7,708,437.67	
ITRON INC			7,194.000	452,142.90	
ITT INC			51,320.000	1,979,412.40	
ITUS CORP			1,738.000	9,124.50	
ITV PLC			1,400,000.000	3,570,534.24	
ITZYOURMALL INC			17.000	0.00	
IXIA			23,793.000	383,067.30	
IXYS CORP			6,205.000	73,839.50	
J SAINSBURY PLC			2,004,200.000	6,173,888.89	
J&J SNACK FOODS CORP			4,326.000	577,218.18	
J2 GLOBAL INC			8,169.000	668,224.20	
JACK IN THE BOX INC			11,753.000	1,312,104.92	
JACLYN INC			337.000	2,278.12	
JACO ELECTRONICS INC			1,562.000	93.72	
JACOBS ENGINEERING GROUP INC			12,671.000	722,247.00	
JAKKS PACIFIC INC			9,290.000	47,843.50	
JAMES HARDIE INDUSTRIES PLC			325,133.000	5,172,370.85	
JANUS CAPITAL GROUP INC			22,370.000	296,849.90	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JAPAN AIRLINES CO LTD			191,200.000	5,598,216.83
JB HUNT TRANSPORT SERVICES INC			16,598.000	1,611,167.86
JBS SA			1,561,700.000	5,470,052.54
JC PENNEY CO INC			401,870.000	3,339,539.70
JER INVESTORS TRUST INC			786.000	23.58
JERONIMO MARTINS SGPS SA			765,410.000	11,899,840.75
JIANGSU EXPRESSWAY CO LTD			57,669.000	72,893.75
JM SMUCKER CO/THE			26,366.000	3,376,429.96
JOHN B SANFILIPPO & SON INC			834.000	58,705.26
JOHN BEAN TECHNOLOGIES CORP			4,756.000	408,778.20
JOHN LAING INFRASTRUCTURE			789,443.000	1,265,191.39
JOHN WOOD GROUP PLC			332,600.000	3,600,160.19
JOHNSON & JOHNSON			292,517.000	33,700,883.57
JOHNSON CONTROLS INTERNATIONAL			161,903.000	6,668,784.57
JOHNSON OUTDOORS INC			2,110.000	83,745.90
JOURNAL REGISTER CO COM			18,400.000	36.80
JOY GLOBAL INC			10,300.000	288,400.00
JPMORGAN CHASE & CO			393,071.000	33,918,096.59
JUNIPER NETWORKS INC			83,603.000	2,362,620.78
JUNIPER PHARMACEUTICALS INC			747.000	4,183.20
JUST EAT PLC			1,050,000.000	7,570,518.64
K12 INC			3,141.000	53,899.56
K2M GROUP HOLDINGS INC			3,334.000	66,813.36
KA WANG HOLDING INC			2.000	0.42
KADANT INC			2,361.000	144,493.20
KAISER ALUMINUM CORP			2,666.000	207,121.54
KAMAN CORP			4,239.000	207,414.27
KANSAS CITY LIFE INSURANCE CO			1,703.000	80,892.50
KANSAS CITY SOUTHERN			24,902.000	2,112,934.70
KAPSTONE PAPER AND PACKAGING C			16,218.000	357,606.90
KARYOPHARM THERAPEUTICS INC			8,218.000	77,249.20
KATE SPADE & CO			16,275.000	303,854.25
KATY INDUSTRIES INC			5,499.000	1,814.67
KB FINANCIAL GROUP INC			158,900.000	5,630,835.31
KB HOME			318,890.000	5,041,650.90
KBC GROUP NV			331,290.000	20,556,856.75
KBR INC			570,605.000	9,523,397.45
KDDI CORP			247,600.000	6,282,610.05
KEARNY FINANCIAL CORP/MD			11,608.000	180,504.40

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KELLOGG CO			89,495.000	6,596,676.45
KELLY SERVICES INC			4,589.000	105,179.88
KEMET CORP			3,390.000	22,475.70
KEMPER CORP			6,622.000	293,354.60
KENNAMETAL INC			14,137.000	441,922.62
KENNEDY-WILSON HOLDINGS INC			13,251.000	271,645.50
KEPPEL DC REIT			869,170.000	712,927.57
KEPPEL INFRASTRUCTURE TRUST			8,350,903.000	2,745,676.56
KERING SA			45,160.000	10,160,014.38
KERRY GROUP PLC			100,723.000	7,213,531.97
KERYX BIOPHARMACEUTICALS INC			5,567.000	32,622.62
KEWAUNEE SCIENTIFIC CORP			548.000	13,398.60
KEY TECHNOLOGY INC			1,165.000	13,583.90
KEY TRONIC CORP			8,222.000	64,296.04
KEYCORP			417,335.000	7,624,710.45
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			8,036.000	185,631.60
KID BRANDS INC			2,768.000	4.15
KILLAM APT REAL ESTATE INVT TR TR UNIT			114,578.000	1,020,141.92
KIMBALL ELECTRONICS INC			5,377.000	97,861.40
KIMBALL INTERNATIONAL INC			7,170.000	125,905.20
KIMBERLY-CLARK CORP			59,979.000	6,844,803.48
KIMCO REALTY CORP			83,475.000	2,100,231.00
KINDER HOLDING CORP			300.000	2.10
KINDER MORGAN INC/DE			229,281.000	4,748,409.51
KINDRED HEALTHCARE INC			16,414.000	128,849.90
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.40
KIRKLAND'S INC			412.000	6,390.12
KITE REALTY GROUP TRUST			12,475.000	292,913.00
KLA CORP			25,623.000	2,016,017.64
KLX INC			9,710.000	438,018.10
KMG CHEMICALS INC			2,578.000	100,258.42
KNIGHT TRANSPORTATION INC			11,088.000	366,458.40
KNOLL INC			12,410.000	346,611.30
KNOWLES CORP			9,544.000	159,480.24
KOC HOLDING AS			1,787,500.000	7,012,593.83
KOHL'S CORP			49,639.000	2,451,173.82
KOMATSU LTD			357,000.000	8,103,549.78
KONA GRILL INC			1,954.000	24,522.70

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KONINKLIJKE DSM NV			117,000.000	7,029,191.52
KOPIN CORP			11,813.000	33,548.92
KOPPERS HOLDINGS INC			4,993.000	201,217.90
KOREA ELECTRIC POWER CORP			177,800.000	6,484,594.58
KOREAN REINSURANCE CO			532,200.000	5,023,251.02
KORN FERRY			7,822.000	230,201.46
KOSS CORP			7,120.000	16,233.60
KRAFT HEINZ CO/THE			69,241.000	6,046,124.12
KRATON CORP			5,677.000	161,680.96
KRATOS DEFENSE & SECURITY SOLU			3,544.000	26,225.60
KROGER CO/THE			114,627.000	3,955,777.77
KRONOS WORLDWIDE INC			8,993.000	107,376.42
KRUNG THAI BANK PCL			12,995,400.000	6,423,216.17
KULICKE & SOFFA INDUSTRIES INC			7,110.000	113,404.50
KVH INDUSTRIES INC			3,800.000	44,840.00
L BRANDS INC			98,516.000	6,486,293.44
L-3 COMMUNICATIONS HOLDINGS IN			17,535.000	2,667,248.85
L3HARRIS TECHNOLOGIES INC			25,850.000	2,648,849.50
LA JOLLA PHARMACEUTICAL CO			5,667.000	99,342.51
LA QUINTA HOLDINGS INC			14,359.000	204,041.39
LA-Z-BOY INC			8,064.000	250,387.20
LABORATORY CORP OF AMERICA HOL			25,051.000	3,216,047.38
LADDER CAPITAL CORP			25,900.000	355,348.00
LADENBURG THALMANN FINANCIAL S			6,302.000	15,376.88
LAKE SUNAPEE BANK GROUP			975.000	23,000.25
LAKELAND BANCORP INC			1,234.000	24,063.00
LAKELAND FINANCIAL CORP			3,721.000	176,226.56
LAKELAND INDUSTRIES INC			1,079.000	11,167.65
LAM RESEARCH CORP			40,673.000	4,300,356.29
LAMB WESTON HOLDINGS INC			133,290.000	5,045,026.50
LANCASTER COLONY CORP			4,267.000	603,311.13
LANDAUER INC			2,979.000	143,289.90
LANDEC CORP			4,079.000	56,290.20
LANDMARK INFRASTRUCTURE PARTNE			12,569.000	191,677.25
LANDS' END INC			3,600.000	54,540.00
LANNETT CO INC			5,119.000	112,873.95
LANTHEUS HOLDINGS INC			6,355.000	54,653.00
LANTRONIX INC			1,462.000	2,485.40
LAREDO PETROLEUM INC			10,508.000	148,583.12

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LAS VEGAS SANDS CORP			5,181.000	276,717.21
LASALLE HOTEL PROPERTIES			16,088.000	490,201.36
LASERSIGHT INC COM NEW			413.000	0.00
LATTICE SEMICONDUCTOR CORP			20,281.000	149,268.16
LAWSON PRODUCTS INC/DE			1,776.000	42,268.80
LAYNE CHRISTENSEN CO			2,697.000	29,316.39
LAZARD EMERG MKT EQY-INST			10,235,267.013	163,354,861.53
LAZARD LTD			175,425.000	7,208,213.25
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50
LB FOSTER CO			3,267.000	44,431.20
LEAP WIRELESS INTL CONTRA			5,840.000	17,520.00
LEAR CORP			3,849.000	509,492.13
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	7,987.20
LECG CORP			659.000	3.30
LEGACYTEXAS FINANCIAL GROUP IN			12,033.000	518,140.98
LEGGETT & PLATT INC			14,028.000	685,688.64
LEIDOS HOLDINGS INC			144,025.000	7,365,438.50
LEMAITRE VASCULAR INC			4,329.000	109,696.86
LENDINGCLUB CORP			50,009.000	262,547.25
LENDINGTREE INC			821.000	83,208.35
LENNAR CORP			34,307.000	1,472,799.51
LENNOX INTERNATIONAL INC			21,820.000	3,342,169.40
LENOX GROUP INC COM			6,400.000	112.00
LEUCADIA NATIONAL CORP			34,002.000	790,546.50
LEVEL 3 COMMUNICATIONS INC			41,173.000	2,320,510.28
LEXICON PHARMACEUTICALS INC			8,743.000	120,915.69
LEXINGTON REALTY TRUST			38,942.000	420,573.60
LGL GROUP INC/THE			498.000	2,499.96
LHC GROUP INC			4,911.000	224,432.70
LIBBEY INC			3,105.000	60,392.25
LIBERTY BROADBAND CORP			66,870.000	4,953,060.90
LIBERTY HOMES INC			1,312.000	0.26
LIBERTY INTERACTIVE CORP QVC G			28,288.000	565,194.24
LIBERTY MEDIA CORP-LIBERTY SIR			148,199.000	5,026,910.08
LIBERTY PROPERTY TRUST			23,491.000	927,894.50
LIBERTY TRIPADVISOR HOLDINGS I			11,358.000	170,937.90
LIBERTY VENTURES			134,053.000	4,942,534.11

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LICT CORP			10.000	57,500.00	
LIFE PARTNERS HOLDINGS INC			1,668.000	0.00	
LIFE STORAGE INC			5,924.000	505,080.24	
LIFEPOINT HEALTH INC			7,019.000	398,679.20	
LIFETIME BRANDS INC			2,289.000	40,629.75	
LIGAND PHARMACEUTICALS INC			7,673.000	779,653.53	
LIGHTPATH TECHNOLOGIES INC			791.000	1,218.14	
LIMELIGHT NETWORKS INC			7,566.000	19,066.32	
LINCOLN EDUCATIONAL SERVICES C			1,981.000	3,803.52	
LINCOLN NATIONAL CORP			33,770.000	2,237,937.90	
LINDSAY CORP			2,499.000	186,450.39	
LINE CORP			274,500.000	9,437,519.05	
LINEAR TECHNOLOGY CORP			43,389.000	2,705,304.15	
LINNCO LLC			13,796.000	761.54	
LINTEC CORP			312,600.000	6,842,438.59	
LION BIOTECHNOLOGIES INC			3,746.000	26,034.70	
LIONBRIDGE TECHNOLOGIES INC			4,775.000	27,695.00	
LIPID SCIENCES INC			7,118.000	0.71	
LIQUIDITY SERVICES INC			4,664.000	45,474.00	
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	2,675.06	
LITHIA MOTORS INC			4,101.000	397,099.83	
LITTELFUSE INC			3,910.000	593,420.70	
LIVANOVA PLC			7,801.000	350,810.97	
LIVE MICROSYSTEMS INC			1,765.000	617.75	
LIVEPERSON INC			11,571.000	87,361.05	
LKQ CORP			131,180.000	4,020,667.00	
LMI AEROSPACE INC			2,534.000	21,843.08	
LOCKHEED MARTIN CORP			29,773.000	7,441,463.62	
LOEWS CORP			68,146.000	3,191,277.18	
LOGIC DEVICES INC			306.000	0.31	
LOGMEIN INC			4,526.000	436,985.30	
LONDON STOCK EXCHANGE GROUP PL			536,137.000	19,304,599.71	
LOOKSMART GROUP INC			1,377.000	220.32	
LORAL SPACE & COMMUNICATIONS I			2,721.000	111,697.05	
LOUISIANA-PACIFIC CORP			25,148.000	476,051.64	
LOWE'S COS INC			91,282.000	6,491,975.84	
LOXO ONCOLOGY INC			2,577.000	82,760.36	
LS STARRETT CO/THE			1,124.000	10,453.20	
LSB INDUSTRIES INC			3,425.000	28,838.50	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LSC COMMUNICATIONS INC			637.000	18,906.16
LSI INDUSTRIES INC			3,334.000	32,473.16
LTC PROPERTIES INC			20,744.000	974,553.12
LTV CORP			50,656.000	75.98
LUBY'S INC			6,053.000	25,906.84
LUKOIL PJSC ADR			211,300.000	11,858,156.00
LUMBER LIQUIDATORS HOLDINGS IN			8,015.000	126,156.10
LUMENTUM HOLDINGS INC			6,077.000	234,876.05
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			7,634.000	154,435.82
LUMOS NETWORKS CORP			4,211.000	65,775.82
LUNA INNOVATIONS INC			1,719.000	2,509.74
LUNDIN PETROLEUM AB			772,170.000	16,838,042.06
LUXOFT HOLDING INC			5,267.000	296,005.40
LUXOTTICA GROUP SPA			126,677.000	6,827,602.11
LYDALL INC			3,751.000	231,999.35
LYONDELLBASELL INDUSTRIES NV			55,613.000	4,770,483.14
M&T BANK CORP			31,984.000	5,003,257.12
M/I HOMES INC			3,105.000	78,183.90
MABVAX THERAPEUTICS HOLDINGS I			4.000	13.52
MACATAWA BANK CORP			7,119.000	74,108.79
MACDONALD DETTWILER & ASSOC			77,920.000	3,886,558.15
MACERICH CO/THE			32,643.000	2,312,430.12
MACK-CALI REALTY CORP			14,352.000	416,495.04
MACOM TECHNOLOGY SOLUTIONS HOL			2,551.000	118,060.28
MACQUARIE INFRASTRUCTURE CORP			14,222.000	1,161,937.40
MACROGENICS INC			3,026.000	61,851.44
MACY'S INC			56,543.000	2,024,804.83
MADRIGAL PHARMACEUTICALS INC			92.000	1,370.80
MAGELLAN HEALTH INC			5,550.000	417,637.50
MAGELLAN MIDSTREAM PARTNERS LP			153,798.000	11,631,742.74
MAGELLAN PETROLEUM CORP			609.000	6,851.25
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			203,800.000	8,859,878.45
MAGNACHIP SEMICONDUCTOR CORP			3,018.000	18,711.60
MAIDEN HOLDINGS LTD			16,863.000	294,259.35
MAIN STREET CAPITAL CORP			7,639.000	280,886.03
MAINSOURCE FINANCIAL GROUP INC			3,127.000	107,568.80
MAJESCO			249.000	1,513.92



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAKITA CORP			113,000.000	7,585,973.57
MALIBU BOATS INC			3,757.000	71,683.56
MALLINCKRODT PLC			11,109.000	553,450.38
MANHATTAN ASSOCIATES INC			14,839.000	786,912.17
MANHATTAN BRIDGE CAPITAL INC			446.000	3,389.60
MANITOWOC FOODSERVICE INC			16,579.000	320,472.07
MANNATECH INC			293.000	5,947.90
MANNKIND CORP			38,921.000	24,781.00
MANPOWERGROUP INC			43,330.000	3,850,737.10
MANTECH INTERNATIONAL CORP/VA			3,821.000	161,437.25
MAPFRE SA			2,880,300.000	8,810,189.63
MAPLETREE COMMERCIAL TRUST			890,802.000	860,156.98
MAPLETREE LOGISTICS TRUST			164,409.000	116,077.51
MAPLETREE NORTH ASIA COMMERCIA			1,324,558.000	870,997.51
MARATHON OIL CORP			127,636.000	2,209,379.16
MARATHON PETROLEUM CORP			64,727.000	3,259,004.45
MARCHEX INC			3,141.000	8,323.65
MARCUS & MILLICHAP INC			1,078.000	28,804.16
MARCUS CORP/THE			3,664.000	115,416.00
MARINA BIOTECH INC			38.000	5.70
MARINE PRODUCTS CORP			7,720.000	107,076.40
MARINEMAX INC			2,301.000	44,524.35
MARKEL CORP			2,289.000	2,070,400.50
MARLIN BUSINESS SERVICES CORP			1,812.000	37,870.80
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			56,020.000	4,631,733.60
MARRIOTT VACATIONS WORLDWIDE C			4,205.000	356,794.25
MARSH & MCLENNAN COS INC			63,748.000	4,308,727.32
MARTEN TRANSPORT LTD			3,871.000	90,194.30
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			15,271.000	3,382,984.63
MASCO CORP			55,451.000	1,753,360.62
MASIMO CORP			9,161.000	617,451.40
MASONITE INTERNATIONAL CORP			5,023.000	330,513.40
MASTEC INC			10,638.000	406,903.50
MASTECH DIGITAL INC			745.000	5,006.40
MASTERCARD INC			106,294.000	10,974,855.50
MATADOR RESOURCES CO			8,769.000	225,889.44
MATEON THERAPEUTICS INC			10.000	3.62

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MATERION CORP			5,931.000	234,867.60	
MATRIX SERVICE CO			7,404.000	168,070.80	
MATSON INC			7,451.000	263,690.89	
MATSUMOTOKIYOSHI HOLDINGS CO L			144,400.000	7,131,170.11	
MATTEL INC			79,349.000	2,186,064.95	
MATTERSIGHT CORP			1,426.000	5,276.20	
MATTHEWS INTERNATIONAL CORP			5,818.000	447,113.30	
MAUI LAND & PINEAPPLE CO INC			355.000	2,573.75	
MAXCO INC			3,300.000	0.00	
MAXIM INTEGRATED PRODUCTS INC			27,528.000	1,061,754.96	
MAXIMUS INC			11,215.000	625,684.85	
MAXLINEAR INC			8,917.000	194,390.60	
MAXUS TECHNOLOGY CORP COM			94.000	0.00	
MAXWELL TECHNOLOGIES INC			3,282.000	16,803.84	
MB FINANCIAL INC			12,116.000	572,238.68	
MBIA INC			20,947.000	224,132.90	
MBT FINANCIAL CORP			2,572.000	29,192.20	
MCCLATCHY CO/THE			869.000	11,453.42	
MCCORMICK & CO INC/MD			33,032.000	3,082,876.56	
MCDERMOTT INTERNATIONAL INC			37,115.000	274,279.85	
MCDONALD'S CORP			122,224.000	14,877,105.28	
MCEWEN MINING INC			50,918.000	148,171.38	
MCGRATH RENTCORP			4,437.000	173,886.03	
MCKESSON CORP			26,976.000	3,788,779.20	
MCRAE INDUSTRIES INC			1,002.000	25,300.50	
MDC HOLDINGS INC			5,215.350	133,825.89	
MEAD JOHNSON NUTRITION CO			19,384.000	1,371,611.84	
MECHANICAL TECHNOLOGY INC			831.000	1,204.95	
MECKLERMEDIA CORP			970.000	5.91	
MEDCATH CORP			2,594.000	0.00	
MEDEQUITIES REALTY TRUST INC			73,399.000	814,728.90	
MEDIA GENERAL INC			17,631.000	331,991.73	
MEDICAL PROPERTIES TRUST INC			166,591.000	2,049,069.30	
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16	
MEDICINES CO/THE			10,059.000	341,402.46	
MEDICINOVA INC			7,919.000	47,751.57	
MEDIDATA SOLUTIONS INC			9,533.000	473,504.11	
MEDIS TECHNOLOGIES LTD			7,776.000	0.00	
MEDTRONIC PLC			157,389.000	11,210,818.47	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEETME INC			87.000	428.91
MEGGITT PLC			226,420.000	1,283,052.15
MEI PHARMA INC			111.000	159.84
MENTOR GRAPHICS CORP			15,582.000	574,819.98
MERCADOLIBRE INC			50,000.000	7,807,000.00
MERCANTILE BANK CORP			882.000	33,251.40
MERCHANTS BANCSHARES INC/VT			1,466.000	79,457.20
MERCK & CO INC			319,310.000	18,797,779.70
MERCURY GENERAL CORP			1,735.000	104,464.35
MERCURY SYSTEMS INC			6,067.000	183,344.74
MEREDITH CORP			6,580.000	389,207.00
MERIDIAN BANCORP INC			6,287.000	118,824.30
MERIDIAN BIOSCIENCE INC			7,607.000	134,643.90
MERIT MEDICAL SYSTEMS INC			8,168.000	216,452.00
MERITAGE HOMES CORP			5,645.000	196,446.00
MERITOR INC			10,360.000	128,671.20
MERRIMACK PHARMACEUTICALS INC			345,180.000	1,408,334.40
MESA AIR GROUP INC			29,700.000	98.01
MESTEK INC			2,231.000	50,309.05
META FINANCIAL GROUP INC			4,593.000	472,619.70
METABOLIX INC			323.000	113.05
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			6,012.000	248,596.20
METLIFE INC			175,107.000	9,436,516.23
METRO AG			252,000.000	8,395,198.24
METRO ONE TELECOMMUNICATIONS			4,577.000	13.73
METTLER-TOLEDO INTERNATIONAL I			14,484.000	6,062,423.04
MEXCO ENERGY CORP			119.000	595.00
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			1,559,528.600	35,808,336.18
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			8,829,570.970	130,624,672.93
MFRI INC			3,187.000	25,814.70
MGE ENERGY INC			6,961.000	454,553.30
MGIC INVESTMENT CORP			56,352.000	574,226.88
MGM GROWTH PROPERTIES LLC			42,367.000	1,072,308.77
MGM RESORTS INTERNATIONAL			210,275.000	6,062,228.25
MGP INGREDIENTS INC			3,909.000	195,371.82
MICHAEL KORS HOLDINGS LTD			44,614.000	1,917,509.72
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			7.000	42.70

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MICROCHIP TECHNOLOGY INC			30,643.000	1,965,748.45
MICROLOG CORP			831.000	0.00
MICRON TECHNOLOGY INC			485,387.000	10,639,683.04
MICROSEMI CORP			134,361.000	7,251,463.17
MICROSOFT CORP			1,036,151.000	64,386,423.14
MICROSTRATEGY INC			1,478.000	291,757.20
MICROVISION INC			251.000	316.26
MICROWAVE FILTER CO INC			1,944.000	1,263.60
MID-AMERICA APARTMENT COMMUNIT			30,596.000	2,995,960.32
MIDDLESEX WATER CO			6,487.000	278,551.78
MIDSOUTH BANCORP INC			471.000	6,405.60
MILLER INDUSTRIES INC/TN			4,871.000	128,837.95
MIMECAST LTD			6,925.000	123,957.50
MIMEDX GROUP INC			12,157.000	107,711.02
MINERALS TECHNOLOGIES INC			6,680.000	516,030.00
MINERVA NEUROSCIENCES INC			4,873.000	57,257.75
MIRANT CORPORATION COM			51,800.000	0.00
MIRATI THERAPEUTICS INC			975.000	4,631.25
MISONIX INC			1,671.000	17,461.95
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			2,185.000	9,067.75
MITEK SYSTEMS INC			1,776.000	10,922.40
MITSUBISHI GAS CHEMICAL CO INC			390,200.000	6,674,231.79
MITSUBISHI UFJ FINANCIAL GROUP			1,310,100.000	8,089,630.47
MKS INSTRUMENTS INC			8,632.000	512,740.80
MOBILE MINI INC			7,097.000	214,684.25
MOCON INC			1,980.000	38,610.00
MODINE MANUFACTURING CO			2,570.000	38,293.00
MODUSLINK GLOBAL SOLUTIONS INC			21,561.000	31,479.06
MOELIS & CO			2,413.000	81,800.70
MOHAWK INDUSTRIES INC			27,998.000	5,590,640.64
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLINA HEALTHCARE INC			7,588.000	411,724.88
MOLSON COORS BREWING CO			34,974.000	3,403,319.94
MOMENTA PHARMACEUTICALS INC			12,986.000	195,439.30
MONARCH CASINO & RESORT INC			2,610.000	67,285.80
MONARCH CEMENT CO/THE			100.000	4,675.00
MONARCH SERVICES INC			350.000	5.60
MONDELEZ INTERNATIONAL INC			176,816.000	7,838,253.28

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MONEYGRAM INTERNATIONAL INC			239.000	2,822.59
MONMOUTH REAL ESTATE INVESTMEN			7,771.000	118,430.04
MONOGRAM RESIDENTIAL TRUST INC			22,848.000	247,215.36
MONOLITHIC POWER SYSTEMS INC			6,303.000	516,404.79
MONOTYPE IMAGING HOLDINGS INC			7,974.000	158,283.90
MONRO INC			4,897.000	280,108.40
MONSANTO CO			53,893.000	5,670,082.53
MONSTER BEVERAGE CORP			42,542.000	1,886,312.28
MOODY'S CORP			19,956.000	1,881,252.12
MOOG INC			7,526.000	494,307.68
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	120.25
MORGAN STANLEY			159,505.000	6,739,086.25
MOSAIC CO/THE			73,675.000	2,160,887.75
MOSSIMO INC			12,487.000	116,628.58
MOSYS INC			6,895.000	1,586.54
MOTORCAR PARTS OF AMERICA INC			600.000	16,152.00
MOTOROLA SOLUTIONS INC			92,161.000	7,639,225.29
MOVADO GROUP INC			4,963.000	142,686.25
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			161,012.000	5,574,235.44
MRC GLOBAL INC			16,286.000	329,954.36
MRV COMMUNICATIONS INC			1,153.000	9,281.65
MSA SAFETY INC			6,727.000	466,382.91
MSG NETWORKS INC			8,682.000	186,663.00
MTGE INVESTMENT CORP			5,433.000	85,298.10
MTS SYSTEMS CORP			3,919.000	222,207.30
MTU AERO ENGINES AG			71,215.000	8,247,519.53
MUELLER INDUSTRIES INC			13,293.000	531,188.28
MUELLER WATER PRODUCTS INC			27,049.000	360,022.19
MUENCHENER RUECKVERSICHERUNGS-			42,200.000	7,996,302.34
MULTI-COLOR CORP			2,463.000	191,128.80
MURPHY OIL CORP			16,987.000	528,805.31
MURPHY USA INC			3,463.000	212,870.61
MUTUALFIRST FINANCIAL INC			2,448.000	81,028.80
MYERS INDUSTRIES INC			5,581.000	79,808.30
MYLAN NV			56,519.000	2,156,199.85
MYOKARDIA INC			3,662.000	47,422.90
MYR GROUP INC			4,003.000	150,833.04

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MYREXIS INC			3,666.000	175.23
MYRIAD GENETICS INC			12,704.000	211,775.68
N-VIRO INTERNATIONAL CORP			846.000	42.30
NACCO INDUSTRIES INC			1,543.000	139,718.65
NANOGEN INC			7,205.000	0.00
NANOMETRICS INC			4,339.000	108,735.34
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,754.64
NANOSTRING TECHNOLOGIES INC			5,154.000	114,934.20
NAPCO SECURITY TECHNOLOGIES IN			4,018.000	34,153.00
NASB FINANCIAL INC			2,121.000	73,704.75
NASDAQ INC			34,782.000	2,334,567.84
NATIONAL BANK HOLDINGS CORP			7,676.000	244,787.64
NATIONAL BANK OF CANADA			132,000.000	5,367,406.14
NATIONAL BEVERAGE CORP			13,446.000	686,821.68
NATIONAL CINEMEDIA INC			92,455.000	1,361,862.15
NATIONAL COMMERCE CORP			1,959.000	72,776.85
NATIONAL FUEL GAS CO			130,851.000	7,411,400.64
NATIONAL GENERAL HOLDINGS CORP			7,244.000	181,027.56
NATIONAL GRID PLC ADR			44,074.000	2,570,836.42
NATIONAL HEALTH INVESTORS INC			6,142.000	455,552.14
NATIONAL HEALTHCARE CORP			2,622.000	198,721.38
NATIONAL OILWELL VARCO INC			64,094.000	2,399,679.36
NATIONAL PRESTO INDUSTRIES INC			1,416.000	150,662.40
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			5,823.000	128,591.64
NATIONAL WESTERN LIFE GROUP IN			453.000	140,792.40
NATURAL ALTERNATIVES INTERNATI			3,136.000	35,436.80
NATURAL GAS SERVICES GROUP INC			1,906.000	61,277.90
NATURE'S SUNSHINE PRODUCTS INC			3,351.000	50,097.45
NATUS MEDICAL INC			9,993.000	347,756.40
NAUTILUS INC			4,688.000	86,728.00
NAVIDEA BIOPHARMACEUTICALS INC			525.000	329.91
NAVIENT CORP			31,807.000	522,589.01
NAVIGANT CONSULTING INC			6,783.000	177,578.94
NAVIGATORS GROUP INC/THE			1,690.000	198,997.50
NAVISTAR INTERNATIONAL CORP			7,547.000	236,749.39
NBT BANCORP INC			7,813.000	327,208.44
NCI BUILDING SYSTEMS INC			879.000	13,756.35
NCI INC			1,781.000	24,844.95

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEENAH INC			4,425.000	377,010.00
NEKTAR THERAPEUTICS			79,701.000	977,931.27
NELNET INC			6,820.000	346,115.00
NEOGEN CORP			6,118.000	403,788.00
NEOGENOMICS INC			6,989.000	59,825.84
NEOMAGIC CORP			1,790.000	15.22
NEOPHOTONICS CORP			5,234.000	56,579.54
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.00
NET 1 UEPS TECHNOLOGIES INC			5,952.000	68,328.96
NETAPP INC			123,537.000	4,357,149.99
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			45,035.000	5,575,333.00
NETGEAR INC			5,486.000	298,164.10
NETLIST INC			1,400.000	1,428.00
NETS A/S			167,736.000	2,940,920.99
NETSCOUT SYSTEMS INC			14,033.000	442,039.50
NETSOL TECHNOLOGIES INC			6,582.000	34,226.40
NETWORK-1 TECHNOLOGIES INC			1,870.000	5,984.00
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	14.04
NEUROCRINE BIOSCIENCES INC			12,342.000	477,635.40
NEURODERM LTD			3,533.000	78,432.60
NEUROMETRIX INC			13.000	9.60
NEUSTAR INC			10,690.000	357,046.00
NEW GENERATION BIOFUELS HOLDIN			569.000	232,721.00
NEW JERSEY RESOURCES CORP			13,058.000	463,559.00
NEW MEDIA INVESTMENT GROUP INC			1,882.000	30,093.18
NEW MOUNTAIN FINANCE CORP			4,628.000	65,254.80
NEW RELIC INC			1,861.000	52,573.25
NEW RESIDENTIAL INVESTMENT COR			38,400.000	603,648.00
NEW SENIOR INVESTMENT GROUP IN			48,279.000	472,651.41
NEW WEI INC			11,600.000	1,856.00
NEW YORK & CO INC			4,760.000	10,805.20
NEW YORK COMMUNITY BANCORP INC			129,826.000	2,065,531.66
NEW YORK REIT INC			22,655.000	229,268.60
NEW YORK TIMES CO/THE			21,762.000	289,434.60
NEWELL BRANDS INC			304,793.000	13,609,007.45
NEWFIELD EXPLORATION CO			32,437.000	1,313,698.50
NEWLINK GENETICS CORP			7,634.000	78,477.52

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEWMONT GOLDCORP CORP			166,918.000	5,686,896.26
NEWPARK RESOURCES INC			16,252.000	121,890.00
NEWS CORP			52,650.000	607,642.80
NEWSTAR FINANCIAL INC			1,428.000	13,209.00
NEWTEK BUSINESS SERVICES CORP			1,092.000	17,362.80
NEXPRISE INC			1,644.000	0.02
NEXSTAR MEDIA GROUP INC			4,659.000	294,914.70
NEXTENERGY SOLAR FUND LTD			309,848.000	412,535.62
NEXTERA ENERGY INC			59,450.000	7,101,897.00
NEXTERA ENTERPRISES INC			29,140.000	2.91
NIC INC			11,142.000	266,293.80
NICOLET BANKSHARES INC			1,371.000	65,382.99
NIELSEN HOLDINGS PLC			55,914.000	2,345,592.30
NIKE INC			149,887.000	7,618,756.21
NIMBLE STORAGE INC			3,900.000	30,888.00
NIPPON TELEGRAPH & TELEPHONE C			249,200.000	10,494,880.93
NISOURCE INC			77,032.000	1,705,488.48
NITCHES INC			1,080.000	2.16
NL INDUSTRIES INC			7,527.000	61,345.05
NMT MEDICAL INC			2,641.000	0.26
NN INC			2,697.000	51,377.85
NOBILITY HOMES INC			1,411.000	22,223.25
NOBLE CORP PLC			23,356.000	138,267.52
NOBLE ENERGY INC			61,681.000	2,347,578.86
NOBLE GROUP LTD			70,000,000.000	8,237,004.23
NOBLE INTL LTD			5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP			15,705.000	565,380.00
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN OFFSHORE LTD			87.000	239.25
NORDIC AMERICAN TANKERS LTD			15,274.000	128,301.60
NORDSTROM INC			12,188.000	584,170.84
NORFOLK SOUTHERN CORP			34,362.000	3,713,501.34
NORTECH SYSTEMS INC			1,018.000	3,858.22
NORTHEAST INDIANA BANCORP INC			1,075.000	10.75
NORTHERN OIL AND GAS INC			8,632.000	23,738.00
NORTHERN STATES FINANCIAL CORP			144.000	100.80
NORTHERN TECHNOLOGIES INTERNAT			184.000	2,530.00
NORTHERN TRUST CORP			144,113.000	12,833,262.65
NORTHFIELD BANCORP INC			11,426.000	228,177.22



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NOTHRIM BANCORP INC			1,229.000	38,836.40
NORTHROP GRUMMAN CORP			20,938.000	4,869,760.04
NORTHSTAR ASSET MANAGEMENT GRO			28,007.000	417,864.44
NORTHWEST BANCSHARES INC			14,436.000	260,281.08
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	2,279.93
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			164,380.000	1,250,271.05
NORTHWEST NATURAL GAS CO			4,866.000	290,986.80
NORTHWEST PIPE CO			1,736.000	29,893.92
NORTHWESTERN CORP			8,866.000	504,209.42
NOVANTA INC			3,409.000	71,589.00
NOVATION COS INC			1,726.000	79.40
NOVAVAX INC			42,060.000	52,995.60
NOVELION THERAPEUTICS INC			1,006.000	8,470.52
NOW INC			13,033.000	266,785.51
NRG ENERGY INC			33,103.000	405,842.78
NRG YIELD INC			5,842.000	91,018.36
NTN BUZZTIME INC			166.000	1,411.00
NUCOR CORP			45,250.000	2,693,280.00
NUMEREX CORP			5,063.000	37,466.20
NUTRACEUTICAL INTERNATIONAL CO			3,951.000	138,087.45
NUTRISYSTEM INC			5,178.000	179,417.70
NUTROGANICS INC			831.000	17.87
NUVASIVE INC			8,786.000	591,824.96
NUVECTRA CORP			1,379.000	6,936.37
NVE CORP			2,056.000	146,860.08
NVIDIA CORP			60,717.000	6,480,932.58
NXSTAGE MEDICAL INC			12,616.000	330,665.36
NXXI INC			11,261.000	13.51
NZCH CORP			330.000	85.80
O'REILLY AUTOMOTIVE INC			11,540.000	3,212,851.40
OAKTREE CAPITAL GROUP LLC			92,616.000	3,473,100.00
OASIS PETROLEUM INC			213,020.000	3,225,122.80
OCCIDENTAL PETROLEUM CORP			147,335.000	10,494,672.05
OCEANEERING INTERNATIONAL INC			12,418.000	350,311.78
OCEANFIRST FINANCIAL CORP			4,247.000	127,537.41
OCLARO INC			2,398.000	21,462.10
OCULAR THERAPEUTIX INC			1,879.000	15,727.23
OCWEN FINANCIAL CORP			10,819.000	58,314.41
ODYSSEY MARINE EXPLORATION INC			63.000	215.46

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OESTERREICHISCHE POST AG			16,094.000	541,337.43
OFFICE DEPOT INC			86,474.000	390,862.48
OFG BANCORP			3,990.000	52,269.00
OHIO VALLEY BANC CORP			1,604.000	42,666.40
OIL STATES INTERNATIONAL INC			6,623.000	258,297.00
OIL-DRI CORP OF AMERICA			2,324.000	88,800.04
OILSANDS QUEST INC			6,899.000	0.00
OLD NATIONAL BANCORP/IN			24,302.000	441,081.30
OLD SECOND BANCORP INC			471.000	5,204.55
OLIN CORP			14,534.000	372,215.74
OLLIE'S BARGAIN OUTLET HOLDING			1,958.000	55,705.10
OLYMPIC STEEL INC			2,219.000	53,766.37
OMEGA FLEX INC			1,322.000	73,714.72
OMEGA PROTEIN CORP			5,383.000	134,844.15
OMEROS CORP			7,708.000	76,463.36
OMNICELL INC			5,615.000	190,348.50
OMNICOM GROUP INC			82,626.000	7,032,298.86
OMNOVA SOLUTIONS INC			14,365.000	143,650.00
OMRON CORP			174,400.000	6,706,254.76
OMTOOL LTD			2,818.000	9,158.50
ON ASSIGNMENT INC			8,491.000	374,962.56
ON SEMICONDUCTOR CORP			265,740.000	3,390,842.40
ONCOCYTE CORP			142.000	1,001.10
ONCOGENEX PHARMACEUTICALS INC			4,084.000	2,041.60
ONCOMED PHARMACEUTICALS INC			3,751.000	28,920.21
ONE GAS INC			9,850.000	630,006.00
ONE LIBERTY PROPERTIES INC			5,281.000	132,658.72
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEBEACON INSURANCE GROUP LTD			7,514.000	120,599.70
ONEOK INC			32,773.000	1,881,497.93
ONEOK PARTNERS LP			129,259.000	5,559,429.59
ONEREIT TR UNIT			57,899.000	154,564.28
ONVIA INC			525.000	2,336.25
OPEN TEXT CORPORATION			81,700.000	5,051,686.36
OPPENHEIMER HOLDINGS INC			1,283.000	23,863.80
OPTI INC			5,424.000	3,417.12
OPTICAL CABLE CORP			1,499.000	4,796.80
OPUS BANK			2,549.000	76,597.45
ORACLE CORP			314,512.000	12,092,986.40

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORANGE SA			536,100.000	8,162,292.04
ORASURE TECHNOLOGIES INC			15,852.000	139,180.56
ORBCOMM INC			6,657.000	55,053.39
ORBIT INTERNATIONAL CORP			645.000	2,580.00
ORBIT/FR INC			4,350.000	13,050.00
ORBOTECH LTD			47,515.000	1,587,476.15
ORCHID ISLAND CAPITAL INC			4,012.000	43,449.96
OREXIGEN THERAPEUTICS INC			335.000	582.90
ORGANOVO HOLDINGS INC			11,204.000	38,093.60
ORION ENGINEERED CARBONS SA			6,876.000	129,612.60
ORION GROUP HOLDINGS INC			6,332.000	63,003.40
ORITANI FINANCIAL CORP			6,821.000	127,893.75
ORIX CORP			884,200.000	13,827,589.07
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			7,118.000	381,667.16
ORTHOPIX INTERNATIONAL NV			5,494.000	198,772.92
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00
OSI SYSTEMS INC			4,860.000	369,943.20
OSIRIS THERAPEUTICS INC			7,220.000	35,450.20
OTONOMY INC			5,049.000	80,279.10
OTTER TAIL CORP			5,855.000	238,884.00
OVASCIENCE INC			2,037.000	3,096.24
OVERSEAS SHIPHOLDING GROUP INC			612.000	2,343.96
OVERSTOCK.COM INC			8,150.000	142,625.00
OWENS & MINOR INC			74,653.000	2,634,504.37
OXFORD IMMUNOTEC GLOBAL PLC			4,475.000	66,901.25
OXFORD INDUSTRIES INC			2,499.000	150,264.87
P&F INDUSTRIES INC			2,300.000	19,021.00
P10 INDUSTRIES INC			1,680.000	344.41
PAB BANKSHARES INC			1,304.000	0.65
PACCAR INC			40,933.000	2,615,618.70
PACIFIC BIOSCIENCES OF CALIFOR			13,187.000	50,110.60
PACIFIC CONTINENTAL CORP			829.000	18,113.65
PACIFIC ETHANOL INC			9,870.000	93,765.00
PACIFIC MERCANTILE BANCORP			1,227.000	8,957.10
PACIFIC PREMIER BANCORP INC			2,187.000	77,310.45
PACIFIC SUNWEAR OF CALIFORNIA			11,226.000	0.00
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			6,130.000	197,999.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PACKAGED HOME SOLUTIONS INC			13.000	1.30
PAIN THERAPEUTICS INC			5,473.000	3,120.71
PALM HARBOR HOMES INC			3,688.000	8.11
PALO ALTO NETWORKS INC			21,904.000	2,739,095.20
PAM TRANSPORTATION SERVICES IN			1,858.000	48,270.84
PAN PACIFIC INTERNATIONAL HOLD			436,100.000	16,171,239.84
PANDORA A/S			94,632.000	12,403,624.06
PANHANDLE OIL AND GAS INC			7,641.000	179,945.55
PAPA JOHN'S INTERNATIONAL INC			9,476.000	810,956.08
PAR PACIFIC HOLDINGS INC			4,581.000	66,653.55
PAR TECHNOLOGY CORP			3,553.000	19,825.74
PARAGON TECHNOLOGIES INC			2,194.000	2,610.86
PARATEK PHARMACEUTICALS INC			6,279.000	96,696.60
PAREXEL INTERNATIONAL CORP			9,619.000	632,160.68
PARK CITY GROUP INC			4,213.000	53,083.80
PARK ELECTROCHEMICAL CORP			2,894.000	53,973.10
PARK NATIONAL CORP			1,749.000	209,285.34
PARK-OHIO HOLDINGS CORP			2,027.000	86,350.20
PARKER DRILLING CO			12,913.000	33,573.80
PARKER-HANNIFIN CORP			19,574.000	2,740,360.00
PARKERVISION INC			250.000	460.00
PARKWAY INC			222,251.000	4,945,084.75
PARKWAY LIFE REAL ESTATE INVES			436,562.000	713,148.98
PATRICK INDUSTRIES INC			5,042.000	384,704.60
PATRIOT TRANSPORTATION HOLDING			1,170.000	27,261.00
PATTERN ENERGY GROUP INC			27,636.000	524,807.64
PATTERSON COS INC			8,744.000	358,766.32
PATTERSON-UTI ENERGY INC			14,333.000	385,844.36
PAUL MUELLER CO			119.000	3,308.20
PAYCHEX INC			49,464.000	3,011,368.32
PAYCOM SOFTWARE INC			7,180.000	326,618.20
PAYLOCITY HOLDING CORP			3,222.000	96,692.22
PAYPAL HOLDINGS INC			203,595.000	8,035,894.65
PBF ENERGY INC			13,196.000	367,904.48
PC CONNECTION INC			4,748.000	133,371.32
PC-TEL INC			3,064.000	16,484.32
PCD INC COM			12,400.000	0.00
PCM INC			4,743.000	106,717.50
PDC ENERGY INC			69,063.000	5,012,592.54

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PDF SOLUTIONS INC			7,746.000	174,672.30
PDL BIOPHARMA INC			23,513.000	49,847.56
PEAPACK GLADSTONE FINANCIAL CO			4,076.000	125,866.88
PEBBLEBROOK HOTEL TRUST			8,592.000	255,612.00
PEGASUS COS INC/THE			36.000	7,632.00
PEGASYSTEMS INC			12,847.000	462,492.00
PEGATRON CORP			2,667,000.000	6,371,870.02
PEMBINA PIPELINE CORP			17,840.000	558,194.26
PENDRELL CORP			2,610.000	17,617.50
PENN NATIONAL GAMING INC			9,823.000	135,459.17
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	4,564.17
PENNSYLVANIA REAL ESTATE INVES			13,476.000	255,504.96
PENNYMAC MORTGAGE INVESTMENT T			9,512.000	155,711.44
PENSKE AUTOMOTIVE GROUP INC			9,814.000	508,757.76
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			24,624.000	1,380,667.68
PENUMBRA INC			4,176.000	266,428.80
PEOPLE'S UNITED FINANCIAL INC			32,678.000	632,646.08
PEOPLES BANCORP INC/OH			1,192.000	38,692.32
PEOPLES FINANCIAL CORP/MS			867.000	13,221.75
PEOPLES FINANCIAL SERVICES COR			667.000	32,662.99
PEPSICO INC			178,075.000	18,631,987.25
PERCEPTRON INC			2,873.000	19,076.72
PEREGRINE PHARMACEUTICALS INC			3,720.000	1,147.25
PERFICIENT INC			5,677.000	99,290.73
PERFUMANIA HOLDINGS INC			2,290.000	3,435.00
PERKINELMER INC			66,976.000	3,492,798.40
PERMA-FIX ENVIRONMENTAL SERVIC			1,584.000	6,177.60
PERMANENT TSB GROUP HOLDINGS P			804,240.000	2,341,231.11
PERNIX THERAPEUTICS HOLDINGS I			881.000	1,709.14
PERRIGO CO PLC			21,344.000	1,776,461.12
PERRY ELLIS INTERNATIONAL INC			1,317.000	32,806.47
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			6,053.000	139,642.71
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PETROQUEST ENERGY INC			1,582.000	5,236.42
PFENEX INC			1,200.000	10,884.00
PFF BANCORP INC			6,255.000	9.38

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PFIZER INC			673,552.000	21,876,968.96
PFSWEB INC			1,882.000	15,997.00
PG&E CORP			180,864.000	10,991,105.28
PH GLATFELTER CO			5,517.000	131,801.13
PHARMANETICS INC COM			6,690.000	16.73
PHARMATHENE INC			494.000	1,605.50
PHARMCHEM INC			1,619.000	728.55
PHARMERICA CORP			6,514.000	163,827.10
PHARMOS CORP			2,143.000	26.14
PHH CORP			11,417.000	173,081.72
PHI INC			3,183.000	57,357.66
PHIBRO ANIMAL HEALTH CORP			3,612.000	105,831.60
PHILIP MORRIS INTERNATIONAL IN			173,254.000	15,851,008.46
PHILLIPS 66			49,545.000	4,281,183.45
PHILLIPS 66 PARTNERS LP			90,990.000	4,425,753.60
PHOENIX FOOTWEAR GROUP INC			1,137.000	340.99
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			7,124.000	80,501.20
PHYSICIANS REALTY TRUST			23,685.000	449,067.60
PICO HOLDINGS INC			2,050.000	31,057.50
PIER 1 IMPORTS INC			15,510.000	132,455.40
PINNACLE ENTERTAINMENT INC			11,984.000	173,768.00
PINNACLE FINANCIAL PARTNERS IN			6,645.000	460,498.50
PINNACLE FOODS INC			195,730.000	10,461,768.50
PINNACLE WEST CAPITAL CORP			29,073.000	2,268,566.19
PIONEER ENERGY SERVICES CORP			8,013.000	54,889.05
PIONEER NATURAL RESOURCES CO			24,334.000	4,381,823.38
PIPER JAFFRAY COS			3,422.000	248,095.00
PITNEY BOWES INC			19,494.000	296,113.86
PIXELWORKS INC			1,840.000	5,152.00
PJT PARTNERS INC			2,052.000	63,365.76
PLA ADMINISTRADORA INDUSTRIAL			524,735.000	664,785.75
PLAINS ALL AMERICAN PIPELINE L			393,652.000	12,711,023.08
PLAINS GP HOLDINGS LP			53,457.000	1,853,888.76
PLANTRONICS INC			7,076.000	387,481.76
PLATFORM SPECIALTY PRODUCTS CO			23,012.000	225,747.72
PLAZA RETAIL REIT TRUST UNIT			292,139.000	1,089,217.41
PLEXUS CORP			6,243.000	337,371.72
PLUG POWER INC			770.000	924.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PNC FINANCIAL SERVICES GROUP I			108,180.000	12,652,732.80
PNM RESOURCES INC			14,741.000	505,616.30
POINT BLANK SOLUTIONS INC			5,587.000	670.44
POINT.360			3,662.000	1,787.06
POLARIS INDUSTRIES INC			58,257.000	4,799,794.23
POLYONE CORP			6,569.000	210,470.76
PONIARD PHARMACEUTICALS INC			80.000	6.40
POOL CORP			7,328.000	764,603.52
POPEYES LOUISIANA KITCHEN INC			3,867.000	233,876.16
POPULAR INC			14,812.000	649,061.84
PORTER BANCORP INC			226.000	2,784.32
PORTLAND GENERAL ELECTRIC CO			16,538.000	716,591.54
POST HOLDINGS INC			4,288.000	344,712.32
POTLATCHDELTIC CORP			5,332.000	222,077.80
POWELL INDUSTRIES INC			1,776.000	69,264.00
POWER INTEGRATIONS INC			4,084.000	277,099.40
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			27,704.000	2,625,231.04
PPL CORP			98,713.000	3,361,177.65
PRA GROUP INC			9,977.000	390,100.70
PRA HEALTH SCIENCES INC			4,153.000	228,913.36
PRAXAIR INC			101,166.000	11,855,643.54
PRECISION AUTO CARE INC			1,312.000	1,023.49
PRECISION DRILLING CORP			1,641,910.000	8,948,409.50
PREFERRED APARTMENT COMMUNITIE			8,505.000	126,809.55
PREFERRED BANK/LOS ANGELES CA			582.000	30,508.44
PREFORMED LINE PRODUCTS CO			1,165.000	67,709.80
PREMIER FINANCIAL BANCORP INC			429.000	8,622.90
PREMIER INC			276,176.000	8,384,703.36
PREMIER LASER SYS INC CL A COM			15,000.000	1.50
PRESTIGE CONSUMER HEALTHCARE I			9,723.000	506,568.30
PRGX GLOBAL INC			913.000	5,386.70
PRICE COMMUNICATIONS ESCROW			366.000	0.00
PRICELINE GROUP INC/THE			5,515.000	8,085,320.90
PRICESMART INC			2,888.000	241,148.00
PRIMECARE SYSTEMS INC			1,444.000	0.58
PRIMEENERGY RESOURCES CORP			3,280.000	177,120.00
PRIMERICA INC			8,101.000	560,184.15
PRIMO WATER CORP			92.000	1,129.76

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRIMO WATER CORP WTS EXP 12/31/2021			366.000	79.06
PRIMORIS SERVICES CORP			6,511.000	148,320.58
PRIMUS GUARANTY LTD			5,606.000	840.90
PRINCETON NATIONAL BANCORP INC			3,531.000	7.06
PRINCIPAL FINANCIAL GROUP INC			42,565.000	2,462,810.90
PRISM TECHNOLOGIES GROUP INC			294.000	88.20
PRIVATEBANCORP INC			10,960.000	593,922.40
PROCTER & GAMBLE CO/THE			292,115.000	24,561,029.20
PROGENICS PHARMACEUTICALS INC			13,256.000	114,531.84
PROGRESS SOFTWARE CORP			9,994.000	319,108.42
PROGRESSIVE CORP/THE			112,552.000	3,995,596.00
PROLIANCE INTERNATIONAL INC			4,794.000	0.48
PROLOGIS INC			71,341.000	3,766,091.39
PROLOGIS PROPERTY MEXICO SA DE			513,645.000	740,243.19
PROOFPOINT INC			7,535.000	532,347.75
PROPERTYLINK GROUP			302,091.000	170,620.39
PROS HOLDINGS INC			3,228.000	69,466.56
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPERITY BANCSHARES INC			11,207.000	804,438.46
PROTAGENIC THERAPEUTICS INC			2.000	10.00
PROTALIX BIOTHERAPEUTICS INC			18,692.000	8,317.94
PROTEON THERAPEUTICS INC			1,642.000	3,119.80
PROTO LABS INC			3,860.000	198,211.00
PROVIDENCE SERVICE CORP/THE			4,051.000	154,140.55
PROVIDENT FINANCIAL HOLDINGS I			1,265.000	25,578.30
PROVIDENT FINANCIAL SERVICES I			9,999.000	282,971.70
PRUDENTIAL FINANCIAL INC			48,085.000	5,003,725.10
PRUDENTIAL PLC			869,877.000	17,493,403.71
PS BUSINESS PARKS INC			2,901.000	338,024.52
PSYCHEMEDICS CORP			4,142.000	102,224.56
PTC THERAPEUTICS INC			7,430.000	81,061.30
PUBLIC SERVICE ENTERPRISE GROU			295,925.000	12,985,189.00
PUBLIC STORAGE			17,241.000	3,853,363.50
PULTEGROUP INC			31,237.000	574,136.06
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	215.38
PURE INDUSTRIAL REAL ESTATE TR UNIT			312,707.000	1,303,480.20
PVH CORP			113,827.000	10,271,748.48
PYXIS TANKERS INC			222.000	577.20



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PZENA INVESTMENT MANAGEMENT IN			7,392.000	82,125.12
Q2 HOLDINGS INC			2,231.000	64,364.35
QAD INC			2,799.000	82,591.85
QC HOLDINGS INC			1,838.000	1,360.12
QCR HOLDINGS INC			1,719.000	74,432.70
QEP CO INC			538.000	9,818.50
QORVO INC			13,404.000	706,792.92
QTS REALTY TRUST INC			3,739.000	185,641.35
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,508.000	67,415.04
QUAKER CHEMICAL CORP			4,239.000	542,337.66
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			218,448.000	14,242,809.60
QUALITY SYSTEMS INC			11,381.000	149,660.15
QUALSTAR CORP			368.000	1,074.56
QUALYS INC			4,123.000	130,492.95
QUANEX BUILDING PRODUCTS CORP			5,980.000	121,394.00
QUANTA SERVICES INC			15,867.000	552,964.95
QUANTUM CORP			16,330.000	13,588.20
QUEST DIAGNOSTICS INC			46,295.000	4,254,510.50
QUICKLOGIC CORP			3,405.000	4,732.95
QUIDEL CORP			6,487.000	138,951.54
QUINTILES IMS HOLDINGS INC			7,516.000	571,591.80
QUMU CORP			2,911.000	6,928.18
QUOTIENT TECHNOLOGY INC			5,440.000	58,480.00
RADIAN GROUP INC			33,405.000	600,621.90
RADIO ONE INC			14,184.000	40,424.40
RADIOIO INC			9.000	0.27
RADISYS CORP			2,988.000	13,236.84
RADNET INC			11,106.000	71,633.70
RAINMAKER SYSTEMS INC			1,456.000	0.44
RAIT FINANCIAL TRUST			15,038.000	50,527.68
RALPH LAUREN CORP			33,938.000	3,065,280.16
RAMBUS INC			15,319.000	210,942.63
RAMCO-GERSHENSON PROPERTIES TR			9,977.000	165,418.66
RAND WORLDWIDE INC			442.000	990.08
RANGE RESOURCES CORP			55,707.000	1,914,092.52
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			8,637.000	217,652.40

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RAYMOND JAMES FINANCIAL INC			9,457.000	655,086.39
RAYTHEON CO			36,335.000	5,159,570.00
RBC BEARINGS INC			3,994.000	370,683.14
RCM TECHNOLOGIES INC			3,682.000	23,417.52
READING INTERNATIONAL INC			5,460.000	90,636.00
REALNETWORKS INC			5,296.000	25,738.56
REALOGY HOLDINGS CORP			131,584.000	3,385,656.32
REALPAGE INC			9,208.000	276,240.00
REALTY INCOME CORP			77,664.000	4,464,126.72
REATA PHARMACEUTICALS INC			2,013.000	43,943.79
REC LTD			3,207,800.000	5,900,896.11
RECKITT BENCKISER GROUP PLC			191,053.000	16,256,099.68
RED HAT INC			68,748.000	4,791,735.60
RED LION HOTELS CORP			2,458.000	20,524.30
RED ROBIN GOURMET BURGERS INC			4,169.000	235,131.60
REDWOOD TRUST INC			11,462.000	174,337.02
REGENERON PHARMACEUTICALS INC			7,934.000	2,912,492.06
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			2,988.000	55,427.40
REGIONS FINANCIAL CORP			520,801.000	7,478,702.36
REGIS CORP			10,967.000	159,240.84
REGULUS THERAPEUTICS INC			2,100.000	4,725.00
REIS INC			5,268.000	117,213.00
RELIV INTERNATIONAL INC			204.000	948.60
RELM WIRELESS CORP			1,474.000	7,001.50
REN - REDES ENERGETICAS NACION			340,155.000	967,984.36
RENASANT CORP			6,537.000	275,992.14
RENEWABLE ENERGY GROUP INC			1,447.000	14,035.90
RENEWABLES INFRASTRUCTURE GROU			197,671.000	267,700.37
RENOVA HEALTH INC			19.000	1.57
RENT-A-CENTER INC/TX			8,001.000	90,011.25
RENTOKIL INITIAL PLC			1,792,074.000	4,920,344.01
REPLIGEN CORP			8,748.000	269,613.36
REPROS THERAPEUTICS INC			10,670.000	14,084.40
REPUBLIC AIRWAYS HOLDINGS INC			2,567.000	154.02
REPUBLIC BANCORP INC/KY			3,798.000	150,172.92
REPUBLIC SERVICES INC			70,777.000	4,037,827.85
RESEARCH FRONTIERS INC			2,616.000	4,761.12
RESMED INC			19,807.000	1,229,024.35

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RESOLUTE ENERGY CORP			3,259.000	134,238.21
RESOLUTE FOREST PRODUCTS INC			10,604.000	56,731.40
RESONA HOLDINGS INC			1,395,700.000	7,173,851.56
RESOURCE CAPITAL CORP			3,868.000	32,220.44
RESOURCES CONNECTION INC			7,089.000	136,463.25
RESPIRERX PHARMACEUTICALS INC			39.000	102.57
RESTORATION HARDWARE HOLDINGS			5,511.000	169,187.70
RETAIL OPPORTUNITY INVESTMENTS			12,514.000	264,420.82
RETROPHIN INC			2,843.000	53,817.99
REUNION INDUSTRIES INC			1,969.000	19.69
REVANCE THERAPEUTICS INC			4,557.000	94,329.90
REVLON INC			1,513.000	44,103.95
REX AMERICAN RESOURCES CORP			3,956.000	390,655.00
REX ENERGY CORP			5,431.000	2,559.09
REXAHN PHARMACEUTICALS INC			4,700.000	666.93
REXFORD INDUSTRIAL REALTY INC			6,806.000	157,831.14
REXNORD CORP			15,327.000	300,255.93
REYNOLDS AMERICAN INC			108,103.000	6,058,092.12
RF INDUSTRIES LTD			1,822.000	3,188.50
RICHARDSON ELECTRONICS LTD/UNI			1,776.000	11,188.80
RIGEL PHARMACEUTICALS INC			8,588.000	20,439.44
RIGNET INC			4,895.000	113,319.25
RING ENERGY INC			7,353.000	95,515.47
RINGCENTRAL INC			7,456.000	153,593.60
RIOCAN REIT TRUST UNIT			15,146.000	300,762.82
RITE AID CORP			48,539.000	399,961.36
RIVERVIEW BANCORP INC			4,521.000	31,647.00
RLI CORP			8,303.000	524,168.39
RLJ ENTERTAINMENT INC			21.000	33.60
RLJ LODGING TRUST			20,164.000	493,816.36
RMR GROUP INC/THE			161.000	6,359.50
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			13,526.000	659,798.28
ROCHE HOLDING AG			94,090.000	21,533,265.12
ROCK CREEK PHARMACEUTICALS INC			413.000	0.37
ROCKFORD CORP/ARIZONA			4,168.000	37,470.32
ROCKWELL AUTOMATION INC			17,321.000	2,327,942.40
ROCKWELL COLLINS INC			20,036.000	1,858,539.36
ROCKWELL MEDICAL INC			8,090.000	52,989.50

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROCKY BRANDS INC			503.000	5,809.65
ROCKY MOUNTAIN CHOCOLATE FACTO			4,279.000	43,603.01
ROGERS CORP			5,130.000	394,035.30
ROPER TECHNOLOGIES INC			17,126.000	3,135,428.08
ROSETTA STONE INC			5,393.000	48,051.63
ROSS STORES INC			46,806.000	3,070,473.60
ROWAN COS PLC			16,102.000	304,166.78
ROWE COS/THE			5,035.000	0.00
ROYAL BANCSHARES OF PENNSYLVAN			2,278.000	9,453.70
ROYAL CARIBBEAN CRUISES LTD			26,641.000	2,185,627.64
ROYALE ENERGY INC			2,193.000	1,359.23
RR DONNELLEY & SONS CO			1,702.000	27,776.64
RTI SURGICAL HOLDINGS INC			10,070.000	32,727.50
RUBICON TECHNOLOGY INC			3,820.000	2,364.58
RUBY TUESDAY INC			9,457.000	30,546.11
RUDOLPH TECHNOLOGIES INC			9,580.000	223,693.00
RUSH ENTERPRISES INC			13,877.000	441,209.58
RUTH'S HOSPITALITY GROUP INC			7,769.000	142,172.70
RXI PHARMACEUTICALS CORP			1.000	0.71
RYANAIR HOLDINGS PLC ADR			90,640.000	7,546,686.40
RYDER SYSTEM INC			34,731.000	2,585,375.64
RYMAN HOSPITALITY PROPERTIES I			61,577.000	3,879,966.77
RYOHIN KEIKAKU CO LTD			55,200.000	10,842,646.20
S FOODS INC			242,000.000	6,297,166.57
S&P GLOBAL INC			29,569.000	3,179,850.26
S&T BANCORP INC			7,199.000	281,048.96
SABRA HEALTH CARE REIT INC			109,200.000	2,666,664.00
SAETA YIELD SA			226,645.000	1,943,746.55
SAFEGUARD SCIENTIFICS INC			2,310.000	31,069.50
SAFETY INSURANCE GROUP INC			1,888.000	139,145.60
SAFEWAY CASA LEY CVR			25,314.000	25,691.18
SAFEWAY PDC LLC CVR			25,314.000	1,235.33
SAGA COMMUNICATIONS INC			945.000	47,533.50
SAGE GROUP PLC/THE			1,100,000.000	8,902,858.25
SAIA INC			3,719.000	164,193.85
SALEM MEDIA GROUP INC			2,873.000	17,956.25
SALESFORCE.COM INC			132,809.000	9,092,104.14
SAMPO OYJ			424,546.000	19,071,371.56
SAMSUNG ELECTRONICS CO LTD			9,800.000	14,621,301.14

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SANCHEZ ENERGY CORP			8,881.000	80,195.43
SANDERSON FARMS INC			5,090.000	479,681.60
SANDY SPRING BANCORP INC			4,488.000	179,475.12
SANGAMO THERAPEUTICS INC			13,121.000	40,019.05
SANMINA CORP			11,973.000	438,810.45
SANOFI			126,000.000	10,219,894.65
SANTEN PHARMACEUTICAL CO LTD			560,000.000	6,865,863.80
SAP SE			95,000.000	8,297,665.52
SARATOGA INVESTMENT CORP			3,142.000	64,756.62
SAREPTA THERAPEUTICS INC			4,042.000	110,872.06
SAS AB			1,890,800.000	2,903,447.59
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			2,509.000	167,124.49
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			13,000.000	1,342,380.00
SCAN OPTICS			8,600.000	0.00
SCANA CORP			38,528.000	2,823,331.84
SCANSOURCE INC			3,705.000	149,496.75
SCHEID VINEYARDS INC			660.000	19,800.00
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			153,596.000	12,894,384.20
SCHNITZER STEEL INDUSTRIES INC			5,080.000	130,556.00
SCHOLASTIC CORP			5,482.000	260,340.18
SCHWEITZER-MAUDUIT INTERNATION			6,796.000	309,421.88
SCICLONE PHARMACEUTICALS INC			7,723.000	83,408.40
SCIENCE APPLICATIONS INTERNATI			7,545.000	639,816.00
SCIENTIFIC GAMES CORP			10,696.000	149,744.00
SCO GROUP INC/THE			6,400.000	128.00
SCOPE INDUSTRIES			304.000	30,096.00
SCORPIO TANKERS INC			6,900.000	31,257.00
SCRIPPS NETWORKS INTERACTIVE I			9,996.000	713,414.52
SEABOARD CORP			79.000	312,207.21
SEACHANGE INTERNATIONAL INC			4,267.000	9,814.10
SEACOAST BANKING CORP OF FLORI			401.000	8,846.06
SEACOR HOLDINGS INC			3,240.000	230,947.20
SEADRILL LTD			27,965.000	95,360.65
SEAGATE TECHNOLOGY PLC			41,495.000	1,583,864.15
SEALED AIR CORP			30,284.000	1,373,076.56
SEASPINE HOLDINGS CORP			1,198.000	9,464.20

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEAWORLD ENTERTAINMENT INC			10,591.000	200,487.63
SECURE ENERGY SERVICES INC 144A			6,800.000	58,352.57
SECURITY NATIONAL FINANCIAL CO			1,411.000	9,171.50
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SELECT COMFORT CORP			8,941.000	202,245.42
SELECT INCOME REIT			9,354.000	235,720.80
SELECT MEDICAL HOLDINGS CORP			13,872.000	183,804.00
SELECTA BIOSCIENCES INC			2,915.000	49,992.25
SELECTIVE INSURANCE GROUP INC			9,932.000	427,572.60
SEMGROUP CORP			75,861.000	3,167,196.75
SEMPRA ENERGY			31,597.000	3,179,922.08
SEMTECH CORP			10,910.000	344,210.50
SENIOR HOUSING PROPERTIES TRUS			64,190.000	1,215,116.70
SENOYX INC			2,510.000	2,409.60
SENSIENT TECHNOLOGIES CORP			8,823.000	693,311.34
SEQUENTIAL BRANDS GROUP INC			571.000	2,672.28
SERVICENOW INC			35,297.000	2,623,978.98
SERVISFIRST BANCSHARES INC			5,700.000	213,408.00
SERVOTRONICS INC			280.000	2,774.80
SES SA			16,746.000	369,595.00
SEVCON INC			915.000	7,804.95
SEVERN BANCORP INC			1,214.000	9,529.90
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,849,300.000	6,534,189.85
SHARPER IMAGE CORP			2,100.000	6.09
SHELL MIDSTREAM PARTNERS LP			80,803.000	2,350,559.27
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			9,673.000	264,072.90
SHERWIN-WILLIAMS CO/THE			9,596.000	2,578,829.04
SHILOH INDUSTRIES INC			4,078.000	28,178.98
SHIMANO INC			43,900.000	6,902,953.88
SHIP FINANCE INTERNATIONAL LTD			6,974.000	103,563.90
SHIRE PLC			532,251.000	30,805,541.42
SHOE CARNIVAL INC			4,897.000	132,121.06
SHOLODGE INC			1,650.000	511.50
SHORE BANCSHARES INC			2,016.000	30,744.00
SHORETEL INC			1,856.000	13,270.40
SHUTTERFLY INC			5,999.000	301,029.82
SHUTTERSTOCK INC			3,622.000	172,117.44
SIEBERT FINANCIAL CORP			5,735.000	16,975.60

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIEMENS AG			94,600.000	11,654,228.08
SIENNA SENIOR LIVING INC			95,369.000	1,159,177.29
SIENTRA INC			1,129.000	9,619.08
SIERRA BANCORP			424.000	11,274.16
SIFCO INDUSTRIES INC			1,246.000	9,531.90
SIGA TECHNOLOGIES INC			1,413.000	4,069.44
SIGHT RESOURCE CORP			200.000	0.00
SIGMA DESIGNS INC			4,001.000	24,006.00
SIGMATRON INTERNATIONAL INC			585.000	2,767.05
SIGNET JEWELERS LTD			74,861.000	7,056,397.86
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			7,514.000	488,410.00
SILVER BAY REALTY TRUST CORP			4,832.000	82,820.48
SILVER SPRING NETWORKS INC			3,489.000	46,438.59
SIMCLAR INC			700.000	2.10
SIMMONS FIRST NATIONAL CORP			4,249.000	264,075.35
SIMON PROPERTY GROUP INC			34,585.000	6,144,716.95
SIMPSON MANUFACTURING CO INC			7,609.000	332,893.75
SIMULATIONS PLUS INC			2,312.000	22,310.80
SINCLAIR BROADCAST GROUP INC			10,968.000	365,782.80
SINGAPORE TELECOMMUNICATIONS L			222,268.000	561,554.79
SIRIUS XM HOLDINGS INC			260,600.000	1,159,670.00
SITEONE LANDSCAPE SUPPLY INC			1,763.000	61,228.99
SJW GROUP			3,865.000	216,362.70
SK TELECOM CO LTD			38,400.000	7,121,711.92
SKF AB			440,400.000	8,124,853.05
SKY NETWORK TELEVISION LTD			1,738,100.000	5,514,495.95
SKYLINE CHAMPION CORP			3,624.000	56,027.04
SKYWEST INC			9,531.000	347,404.95
SKYWORKS SOLUTIONS INC			24,458.000	1,826,034.28
SL GREEN REALTY CORP			106,806.000	11,486,985.30
SM ENERGY CO			125,497.000	4,327,136.56
SMARTCENTRES REIT VARIABLE VTG UNIT			31,544.000	759,521.09
SMF ENERGY CORP			441.000	60.02
SMITH & WESSON HOLDING CORP			8,306.000	175,090.48
SMITH MICRO SOFTWARE INC			820.000	1,287.40
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAP-ON INC			9,767.000	1,672,794.09
SNYDER'S-LANCE INC			11,381.000	436,347.54

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOCKET MOBILE INC			564.000	2,165.76
SOFTECH INC			157.000	133.45
SOJITZ CORP			3,186,800.000	7,759,688.15
SOLAR CAPITAL LTD			3,088.000	64,292.16
SOLAREEDGE TECHNOLOGIES INC			2,258.000	27,999.20
SOLIGENIX INC			6.000	13.50
SOLITARIO ZINC CORP			40.000	25.46
SONIC AUTOMOTIVE INC			12,712.000	291,104.80
SONIC CORP			8,802.000	233,341.02
SONUS NETWORKS INC			6,221.000	39,192.30
SOPHOS GROUP PLC			2,500,000.000	8,081,151.00
SORRENTO THERAPEUTICS INC			4,168.000	20,423.20
SOTHEBY'S			11,106.000	442,685.16
SOUTH JERSEY INDUSTRIES INC			10,807.000	364,087.83
SOUTH STATE CORP			4,191.000	366,293.40
SOUTHERN CO/THE			157,558.000	7,750,278.02
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			761.000	26,924.18
SOUTHSIDE BANCSHARES INC			3,294.000	124,084.98
SOUTHWEST AIRLINES CO			75,433.000	3,759,580.72
SOUTHWEST BANCORP INC			2,091.000	60,639.00
SOUTHWEST GAS HOLDINGS INC			8,940.000	684,982.80
SOUTHWESTERN ENERGY CO			51,502.000	557,251.64
SP PLUS CORP			2,534.000	71,332.10
SPAN-AMERICA MEDICAL SYSTEMS I			1,876.000	34,218.24
SPANISH BROADCASTING SYSTEM IN			375.000	1,143.75
SPARK ENERGY INC			3,308.000	100,232.40
SPARK INFRASTRUCTURE GROUP			2,338,510.000	4,030,089.92
SPARTAN MOTORS INC			5,804.000	53,687.00
SPARTANNASH CO			11,934.000	471,870.36
SPARTON CORP			4,621.000	110,210.85
SPECIAL DIVERSIFIED OPPORTUNIT			4,862.000	4,570.28
SPECTRA ENERGY CORP			105,595.000	4,338,898.55
SPECTRA ENERGY PARTNERS LP			148,122.000	6,789,912.48
SPECTRANETICS CORP/THE			9,113.000	223,268.50
SPECTRUM GROUP INTERNATIONAL I			1.456	873.60
SPECTRUM PHARMACEUTICALS INC			15,882.000	70,357.26
SPEED COMMERCE INC			303.000	9.39
SPEEDUS CORP			1,690.000	50.70



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SPEEDWAY MOTORSPORTS LLC			6,162.000	133,530.54	
SPHERE 3D CORP			73.000	21.90	
SPIRE CORP			3,525.000	113.59	
SPIRE HEALTHCARE GROUP PLC			1,340,321.000	5,592,878.14	
SPIRE INC			8,246.000	532,279.30	
SPIRIT AEROSYSTEMS HOLDINGS IN			64,318.000	3,752,955.30	
SPIRIT REALTY CAPITAL INC			142,649.000	1,549,168.14	
SPOK HOLDINGS INC			6,409.000	132,986.75	
SPORT-HALEY HOLDINGS INC			1,950.000	0.00	
SPS COMMERCE INC			2,408.000	168,295.12	
SPS TECHNOLOGIES INC			6,300.000	0.00	
SPX CORP			3,204.000	75,998.88	
SPX FLOW INC			6,213.000	199,188.78	
SSE PLC			85,482.000	1,640,369.19	
ST JAMES'S PLACE PLC			676,011.000	8,470,073.74	
ST JOE CO/THE			7,841.000	148,979.00	
ST JUDE MEDICAL INC			38,594.000	3,094,852.86	
STAAR SURGICAL CO			8,875.000	96,293.75	
STADA ARZNEIMITTEL AG			8,442.000	437,953.05	
STAG INDUSTRIAL INC			216,443.000	5,166,494.41	
STAGE STORES INC			7,741.000	33,828.17	
STAGECOACH GROUP PLC			54,985.000	146,891.07	
STAMPS.COM INC			3,487.000	399,784.55	
STANDARD MOTOR PRODUCTS INC			3,559.000	189,409.98	
STANDEX INTERNATIONAL CORP			5,486.000	481,945.10	
STANLEY BLACK & DECKER INC			31,764.000	3,643,013.16	
STANLEY FURNITURE CO INC			2,904.000	2,614.18	
STANTEC INC			1,078.000	27,219.50	
STAPLES INC			68,269.000	617,834.45	
STAR BUFFET INC			762.000	929.64	
STAR STRUCK LTD			262.000	3.93	
STARBUCKS CORP			163,807.000	9,094,564.64	
STARTEK INC			1,561.000	13,190.45	
STARWOOD EUROPEAN REAL ESTAT			489,944.000	653,831.24	
STARWOOD PROPERTY TRUST INC			88,071.000	1,933,158.45	
STATE AUTO FINANCIAL CORP			5,936.000	159,144.16	
STATE BANK FINANCIAL CORP			2,794.000	74,990.96	
STATE STREET CORP			41,883.000	3,255,146.76	
STEEL DYNAMICS INC			20,771.000	739,032.18	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STEELCASE INC			19,696.000	352,558.40
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			6,309.000	34,573.32
STEMLINE THERAPEUTICS INC			8,782.000	93,967.40
STEPAN CO			3,437.000	280,046.76
STEPHAN CO/THE			1,912.000	3,346.00
STEREOTAXIS INC			158.000	102.68
STERICYCLE INC			8,929.000	687,890.16
STERIS PLC/UK			63,660.000	4,290,047.40
STERLING BANCORP/DE			24,295.000	568,503.00
STERLING CONSTRUCTION CO INC			582.000	4,923.72
STEVEN MADDEN LTD			11,540.000	412,555.00
STEWART INFORMATION SERVICES C			6,635.000	305,740.80
STIFEL FINANCIAL CORP			11,019.000	550,399.05
STILLWATER MINING CO			15,857.000	255,456.27
STOCK YARDS BANCORP INC			8,282.000	388,839.90
STONE ENERGY CORP			954.000	6,821.10
STONERIDGE INC			8,239.000	145,747.91
STORAGE ENGINE INC COM			1,650.000	0.50
STRAIGHT PATH COMMUNICATIONS I			2,943.000	99,797.13
STRASBAUGH INC			204.000	4.08
STRATA SKIN SCIENCES INC			236.000	103.84
STRATASYS LTD			7,241.000	119,766.14
STRATTEC SECURITY CORP			677.000	27,283.10
STRATUS PROPERTIES INC			2,150.000	70,412.50
STRAYER EDUCATION INC			1,829.000	147,472.27
STREAMLINE HEALTH SOLUTIONS IN			2,646.000	3,281.04
STRYKER CORP			38,460.000	4,607,892.60
STURM RUGER & CO INC			4,267.000	224,870.90
STYLECLICK INC			3,762.000	3.76
SUCAMPO PHARMACEUTICALS INC			6,167.000	83,562.85
SUFFOLK BANCORP			1,655.000	70,867.10
SUGARMADE INC			80.000	4.45
SUGGESTION BOX INC			208.000	0.64
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	5,911,741.94
SUMMIT HOTEL PROPERTIES INC			7,589.000	121,651.67
SUMMIT MATERIALS INC			12,572.076	299,089.69
SUN BANCORP INC/NJ			522.000	13,572.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUN COMMUNITIES INC			6,573.000	503,557.53
SUN HYDRAULICS CORP			4,485.000	179,265.45
SUNCOKE ENERGY INC			5,399.000	61,224.66
SUNCOR ENERGY INC NEW			261,148.000	8,548,821.60
SUNLINK HEALTH SYSTEMS INC			1,775.000	2,059.00
SUNOCO LOGISTICS PARTNERS LP			177,051.000	4,252,765.02
SUNPOWER CORP			5,403.000	35,713.83
SUNRISE TELECOM INC			8,049.000	217.32
SUNSTONE HOTEL INVESTORS INC			103,556.000	1,579,229.00
SUNTRUST BANKS INC			61,557.000	3,376,401.45
SUNWORKS INC			26,962.000	53,924.00
SUPER MICRO COMPUTER INC			6,889.000	193,236.45
SUPERCONDUCTOR TECHNOLOGIES IN			5.000	6.15
SUPERIOR BANCORP			1,987.000	2.19
SUPERIOR ENERGY SERVICES INC			15,207.000	256,694.16
SUPERIOR GROUP OF COS INC			1,830.000	35,904.60
SUPERIOR INDUSTRIES INTERNATIO			4,247.000	111,908.45
SUPERNUS PHARMACEUTICALS INC			7,606.000	192,051.50
SUPERVALU INC			26,757.000	124,955.19
SUPPORT.COM INC			3,641.000	3,131.26
SUPREME INDUSTRIES INC			2,450.000	38,465.00
SURGERY PARTNERS INC			4,437.000	70,326.45
SURGICAL CARE AFFILIATES INC			4,918.000	227,555.86
SURMODICS INC			3,981.000	101,117.40
SWEDBANK AB			245,746.000	5,959,298.57
SWIFT ENERGY CO			71.000	2,378.50
SWIFT ENERGY CO WTS EXP 04/15/2019			379.000	0.00
SWIFT ENERGY CO WTS EXP 04/15/2020			379.000	0.00
SWIFT TRANSPORTATION CO			12,003.000	292,393.08
SWISS LIFE HOLDING AG			36,100.000	10,236,650.76
SWK HOLDINGS CORP			713.000	7,415.20
SYDNEY AIRPORT			61,216.000	265,515.77
SYKES ENTERPRISES INC			12,191.000	351,832.26
SYMANTEC CORP			128,270.000	3,064,370.30
SYMRISE AG			265,567.000	16,198,575.86
SYNALLOY CORP			2,062.000	22,578.90
SYNAPTICS INC			6,856.000	367,344.48
SYNCHRONOSS TECHNOLOGIES INC			12,400.000	474,920.00
SYNCHRONY FINANCIAL			93,333.000	3,385,187.91

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYNDAX PHARMACEUTICALS INC			6,625.000	47,501.25
SYNERGETICS USA INC COM			2,498.000	0.00
SYNERGY PHARMACEUTICALS INC			24,281.000	147,871.29
SYNERGY RESOURCES CORP			6,568.000	58,455.20
SYNERON MEDICAL LTD			1,669.000	14,019.60
SYNNEX CORP			5,211.000	630,635.22
SYNOPSIS INC			12,815.000	754,290.90
SYNOVUS FINANCIAL CORP			4,715.000	193,692.20
SYNTEL INC			6,508.000	128,793.32
SYNTHESIS ENERGY SYSTEMS INC			5,399.000	5,399.00
SYNTROLEUM CORP			1,138.000	0.00
SYNUTRA INTERNATIONAL INC			555.000	2,969.25
SYPRIS SOLUTIONS INC			3,998.000	3,517.84
SYSCO CORP			78,367.000	4,339,180.79
SYSTEMAX INC			5,389.000	47,261.53
T ROWE PRICE GROUP INC			28,949.000	2,178,701.74
T-MOBILE US INC			38,058.000	2,188,715.58
T2 BIOSYSTEMS INC			2,001.000	10,525.26
TAILORED BRANDS INC			8,317.000	212,499.35
TAITRON COMPONENTS INC			3,971.000	4,566.65
TAKE-TWO INTERACTIVE SOFTWARE			15,066.000	742,603.14
TAL EDUCATION GROUP ADR			138,000.000	9,680,700.00
TALANX AG			229,300.000	7,683,707.14
TALLGRASS ENERGY LP			18,425.000	493,790.00
TALLGRASS ENERGY PARTNERS LP			46,060.000	2,185,547.00
TALON INTERNATIONAL INC			3,150.000	362.57
TANDY BRANDS ACCESSORIES INC			1,325.000	1.33
TANGER FACTORY OUTLET CENTERS			50,160.000	1,794,724.80
TANGOE INC			2,744.000	21,622.72
TARGA RESOURCES CORP			101,754.000	5,705,346.78
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			122,194.000	8,826,072.62
TARRAGON CORP			10,464.000	0.00
TASER INTERNATIONAL INC			7,543.000	182,842.32
TASSAL GROUP LTD			2,402,800.000	7,220,450.04
TATA MOTORS LTD ADR			282,080.000	9,700,731.20
TAXUS CARDIUM PHARMACEUTICALS			65.000	8.78
TAYLOR DEVICES INC			545.000	8,196.80
TAYLOR MORRISON HOME CORP			3,657.000	70,433.82

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TCF FINANCIAL CORP			24,411.000	478,211.49
TCP CAPITAL CORP			4,279.000	72,315.10
TD AMERITRADE HOLDING CORP			15,904.000	693,414.40
TE CONNECTIVITY LTD			87,357.000	6,052,092.96
TEAM FINANCIAL INC			4,300.000	0.00
TEAM HEALTH HOLDINGS INC			11,066.000	480,817.70
TEAM INC			5,996.000	235,343.00
TECH DATA CORP			6,028.000	510,451.04
TECHNICAL COMMUNICATIONS CORP			144.000	345.60
TECHNOLOGY SOLUTIONS CO			920.000	5.61
TECK RESOURCES LTD			176,855.000	3,542,405.65
TECNOGLASS INC			5,198.000	63,675.50
TEEKAY TANKERS LTD			1,941.000	4,386.66
TEGNA INC			22,501.000	481,296.39
TEJON RANCH CO			4,354.000	110,722.22
TEKKNOWLEDGE CORP			2,012.000	0.00
TELEDYNE TECHNOLOGIES INC			6,046.000	743,658.00
TELENOR ASA			524,316.000	7,857,704.65
TELEPHONE & DATA SYSTEMS INC			2,706.000	78,122.22
TELETECH HOLDINGS INC			8,766.000	267,363.00
TELETOUCH COMMUNICATIONS INC			3,106.000	2.48
TELEVIDEO INC/CA			2,143.000	0.40
TELIGENT INC/NJ			657.000	4,342.77
TENAGA NASIONAL BHD			2,439,900.000	7,560,100.31
TENCENT HOLDINGS LTD HK/00700			659,300.000	16,131,405.95
TENET HEALTHCARE CORP			13,036.000	193,454.24
TENGASCO INC			340.000	231.20
TENGASCO INC RIGHTS			320.000	217.60
TENNANT CO			2,911.000	207,263.20
TENNECO INC			10,187.000	636,381.89
TERADATA CORP			13,632.000	370,381.44
TERRAFORM POWER INC			5,702.000	73,042.62
TERRENO REALTY CORP			4,865.000	138,603.85
TESARO INC			4,430.000	595,746.40
TESLA INC			1,792.000	382,932.48
TESORO CORP			84,906.000	7,425,029.70
TESORO LOGISTICS LP			90,150.000	4,580,521.50
TESSCO TECHNOLOGIES INC			6,997.000	90,961.00
TESSERA HOLDING CORP			6,727.000	297,333.40

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

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			10,416.000	449,450.40
TETRA TECHNOLOGIES INC			11,086.000	55,651.72
TETRAPHASE PHARMACEUTICALS INC			6,772.000	27,291.16
TEXAS CAPITAL BANCSHARES INC			6,227.000	488,196.80
TEXAS INSTRUMENTS INC			112,244.000	8,190,444.68
TEXAS ROADHOUSE INC			11,707.000	564,745.68
TEXTAINER GROUP HOLDINGS LTD			7,939.000	59,145.55
TEXTMUNICATION HOLDINGS INC			167.000	0.15
TEXTRON INC			39,815.000	1,933,416.40
TG THERAPEUTICS INC			14,744.000	68,559.60
THERAPEUTICSMD INC			11,090.000	64,100.20
THERMO FISHER SCIENTIFIC INC			48,584.000	6,855,202.40
THERMON GROUP HOLDINGS INC			3,289.000	62,787.01
THESTREET INC			7,824.000	6,650.40
THIRD POINT REINSURANCE LTD			9,506.000	109,794.30
THOMAS GROUP INC			367.000	1.87
THOMSON REUTERS CORP			71,167.000	3,115,691.26
THOR INDUSTRIES INC			6,474.000	647,723.70
THQ INC			896.000	17.92
TIAA FSB HOLDINGS INC			13,590.000	264,325.50
TIDEWATER INC			273.000	930.93
TIFFANY & CO			21,368.000	1,654,524.24
TILE SHOP HOLDINGS INC			3,234.000	63,224.70
TIMBERLAND BANCORP INC/WA			3,705.000	76,545.30
TIME INC			16,586.000	296,060.10
TIME WARNER INC			169,016.000	16,315,114.48
TIMKENSTEEL CORP			7,984.000	123,592.32
TITAN INTERNATIONAL INC			7,875.000	88,278.75
TITAN MACHINERY INC			2,179.000	31,748.03
TITAN PHARMACEUTICALS INC			1,944.000	7,678.80
TIVO CORP			23,918.000	499,886.20
TJX COS INC/THE			134,722.000	10,121,663.86
TL ADMIN CORP COM			29,100.000	0.00
TOMPKINS FINANCIAL CORP			2,281.000	215,645.74
TONGDA GROUP HOLDINGS LTD			27,750,000.000	7,158,380.79
TONIX PHARMACEUTICALS HOLDING			3,200.000	1,504.32
TOOTSIE ROLL INDUSTRIES INC			7,937.000	315,495.75
TOPBUILD CORP			6,318.000	224,920.80

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOR MINERALS INTERNATIONAL INC			260.000	1,547.00
TORCHMARK CORP			11,580.000	854,140.80
TOROTEL INC			525.000	420.00
TOTAL SA			617,583.000	31,735,997.01
TOTAL SYSTEM SERVICES INC			34,691.000	1,700,899.73
TOWA PHARMACEUTICAL CO LTD			147,800.000	5,803,781.20
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			8,583.000	285,384.75
TRACTOR SUPPLY CO			17,911.000	1,357,832.91
TRANS WORLD ENTERTAINMENT CORP			7,549.000	24,632.39
TRANS-INDUSTRIES INC			1,700.000	1.70
TRANSACT TECHNOLOGIES INC			2,942.000	19,417.20
TRANSALTA RENEWABLES INC			21,201.000	226,704.70
TRANSCAT INC			3,274.000	35,359.20
TRANSCOASTAL CORP			23.000	0.69
TRANSDIGM GROUP INC			27,325.000	6,802,832.00
TRANSENERIX INC			166.000	215.80
TRANSGENOMIC INC			619.000	165.28
TRANSMISSORA ALIANCA DE ENERGI			128,964.000	821,800.27
TRANSMONTAIGNE PARTNERS LP			42,304.000	1,872,798.08
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			40,853.000	602,173.22
TRANSURBAN GROUP			227,720.000	1,701,685.98
TRANSWITCH CORP			1,935.000	1.78
TRAVELERS COS INC/THE			36,248.000	4,437,480.16
TRAVELPORT WORLDWIDE LTD			16,193.000	228,321.30
TRAVELZOO			8,199.000	77,070.60
TRC COS INC			2,170.000	23,002.00
TRECORA RESOURCES			1,317.000	18,240.45
TREDEGAR CORP			6,121.000	146,904.00
TREX CO INC			5,230.000	336,812.00
TRI POINTE GROUP INC			24,288.000	278,826.24
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	74.87
TRIAN ACQUISITION I			7,030.000	0.00
TRIANGLE PETROLEUM CORP			7,001.000	1,652.24
TRICO BANCSHARES			848.000	28,984.64
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			3,190.000	74,965.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRINITY PLACE HOLDINGS INC			2,523.000	23,388.21
TRINSEO SA			105,943.000	6,282,419.90
TRIO-TECH INTERNATIONAL			859.000	2,834.70
TRIPADVISOR INC			11,993.000	556,115.41
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			10,140.000	209,898.00
TRITON INTERNATIONAL LTD/BERMU			7,395.000	116,841.00
TRIUMPH BANCORP INC			2,843.000	74,344.45
TRIUMPH GROUP INC			7,536.000	199,704.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TROVAGENE INC			4,468.000	9,382.80
TRUEBLUE INC			6,453.000	159,066.45
TRUMP CASINO HOLDINGS			1,275.000	0.00
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			11,065.000	96,818.75
TRUSTMARK CORP			11,218.000	399,921.70
TS TECH CO LTD			269,000.000	6,942,084.49
TSR INC			809.000	4,449.50
TTM TECHNOLOGIES INC			21,026.000	286,584.38
TUCOWS INC			2,392.000	84,318.00
TUESDAY MORNING CORP			4,794.000	25,887.60
TURKIYE SINAI KALKINMA BANKASI			8,293,993.000	3,324,576.45
TURTLE BEACH CORP			1,960.000	2,567.60
TUTOR PERINI CORP			4,879.000	136,612.00
TWENTY-FIRST CENTURY FOX INC			172,541.000	4,797,668.00
TWIN DISC INC			1,719.000	25,097.40
TWITTER INC			36,471.000	594,477.30
TWO RIVERS WATER & FARMING CO			199.000	109.45
TYLER TECHNOLOGIES INC			7,024.000	1,002,816.48
TYSON FOODS INC			69,989.000	4,316,921.52
UBIQUITI NETWORKS INC			4,759.000	275,070.20
UDR INC			58,141.000	2,120,983.68
UFP TECHNOLOGIES INC			2,677.000	68,129.65
ULTA BEAUTY INC			11,642.000	2,968,011.48
ULTIMATE LIFESTYLE CORP			20.000	0.01
ULTRA CLEAN HOLDINGS INC			2,726.000	26,442.20
ULTRA PETROLEUM CORP			13,131.000	94,937.13
ULTRAGENYX PHARMACEUTICAL INC			933.000	65,599.23



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ULTRALIFE CORP			2,150.000	10,642.50
ULTRAPETROL BAHAMAS LTD			1,582.000	158.20
ULTRATECH INC			4,268.000	102,346.64
UMB FINANCIAL CORP			7,310.000	563,747.20
UMH PROPERTIES INC			2,959.000	44,532.95
UMICORE SA			144,000.000	8,224,518.60
UMPQUA HOLDINGS CORP			35,068.000	658,577.04
UNDER ARMOUR INC			38,672.000	1,048,188.40
UNICO AMERICAN CORP			862.000	8,490.70
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNIFI INC			2,194.000	71,590.22
UNIFIRST CORP/MA			3,435.000	493,437.75
UNIGENE LABORATORIES INC			9,893.000	5.94
UNILEVER PLC ADR			67,678.000	2,754,494.60
UNION BANKSHARES CORP			5,546.000	198,214.04
UNION PACIFIC CORP			168,188.000	17,437,731.84
UNISYS CORP			6,760.000	101,062.00
UNIT CORP			7,329.000	196,930.23
UNITED AIRLINES HOLDINGS INC			30,300.000	2,208,264.00
UNITED AMERICAN HEALTHCARE COR			1,094.000	92.33
UNITED BANKSHARES INC/WV			10,879.000	503,153.75
UNITED COMMUNITY BANKS INC/GA			84,794.000	2,511,598.28
UNITED COMMUNITY FINANCIAL COR			7,083.000	63,322.02
UNITED CONTINENTAL HOLDINGS IN			70,497.000	5,137,821.36
UNITED FINANCIAL BANCORP INC			5,178.000	94,032.48
UNITED FIRE GROUP INC			4,287.000	210,791.79
UNITED NATURAL FOODS INC			8,115.000	387,247.80
UNITED OVERSEAS BANK LTD			630,800.000	8,907,261.03
UNITED PARCEL SERVICE INC			140,317.000	16,085,940.88
UNITED RENTALS INC			11,353.000	1,198,649.74
UNITED SECURITY BANCSHARES/FRE			1,038.279	8,046.66
UNITED STATES LIME & MINERALS			2,377.000	180,057.75
UNITED STATES STEEL CORP			21,998.000	726,153.98
UNITED TECHNOLOGIES CORP			85,720.000	9,396,626.40
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			702.000	10,881.00
UNITEDHEALTH GROUP INC			107,736.000	17,242,069.44
UNITIL CORP			3,938.000	178,548.92
UNITY BANCORP INC			1,870.000	29,359.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL AMERICAN CORP			11,420.000	113,629.00
UNIVERSAL CORP/VA			3,620.000	230,775.00
UNIVERSAL DISPLAY CORP			10,057.000	566,209.10
UNIVERSAL ELECTRONICS INC			2,336.000	150,788.80
UNIVERSAL FOREST PRODUCTS INC			3,028.000	309,401.04
UNIVERSAL HEALTH REALTY INCOME			6,974.000	457,424.66
UNIVERSAL HEALTH SERVICES INC			24,893.000	2,648,117.34
UNIVERSAL INSURANCE HOLDINGS I			2,647.000	75,174.80
UNIVERSAL LOGISTICS HOLDINGS I			2,126.000	34,760.10
UNIVERSAL STAINLESS & ALLOY PR			2,482.000	33,531.82
UNIVERSAL TECHNICAL INSTITUTE			5,842.000	17,000.22
UNIVEST FINANCIAL CORP			3,047.000	94,152.30
UNUM GROUP			80,761.000	3,547,830.73
UPM-KYMMENE OYJ			399,400.000	9,832,375.28
UQM TECHNOLOGIES INC			3,665.000	1,575.95
URANIUM ENERGY CORP			2,205.000	2,469.60
URANIUM RESOURCES INC			97.000	132.89
URBAN EDGE PROPERTIES			12,911.000	355,181.61
URBAN OUTFITTERS INC			9,270.000	264,009.60
UROLOGIX INC			2,793.000	3.07
URSTADT BIDDLE PROPERTIES INC			8,843.000	213,204.73
US BANCORP			381,850.000	19,615,634.50
US CONCRETE INC			2,145.000	140,390.25
US ECOLOGY INC/OLD			3,053.000	150,054.95
US ENERGY CORP WYOMING			401.000	513.28
US GEOTHERMAL INC			1,063.000	4,347.67
US GLOBAL INVESTORS INC			475.000	646.00
US PHYSICAL THERAPY INC			4,899.000	343,909.80
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			8,886.000	503,658.48
USA TRUCK INC			1,776.000	15,468.96
USANA HEALTH SCIENCES INC			7,118.000	435,621.60
UTAH MEDICAL PRODUCTS INC			1,873.000	136,260.75
UTG INC			513.000	8,977.50
UTSTARCOM HOLDINGS CORP			5,756.000	11,512.00
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			7,924.000	8,240.96
VAIL RESORTS INC			15,610.000	2,518,049.10

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALEO SA			383,542.000	22,091,979.88
VALERO ENERGY CORP			95,903.000	6,552,092.96
VALERO ENERGY PARTNERS LP			44,414.000	1,966,207.78
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			29,561.000	344,090.04
VALSPAR CORP/THE			9,757.000	1,010,922.77
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			3,012.000	58,734.00
VANDA PHARMACEUTICALS INC			6,296.000	100,421.20
VANTIV INC			64,502.000	3,845,609.24
VARIAN MEDICAL SYSTEMS INC			31,477.000	2,826,005.06
VARONIS SYSTEMS INC			1,951.000	52,286.80
VASCO DATA SECURITY INTERNATIO			3,595.000	49,071.75
VASCULAR SOLUTIONS INC			2,852.000	159,997.20
VASOMEDICAL INC			17,910.000	2,149.20
VCAMPUS CORP			271.000	0.00
VECTOR GROUP LTD			13,096.000	297,803.04
VECTOR LTD			985,085.000	2,225,555.26
VECTREN CORP			18,799.000	980,367.85
VEECO INSTRUMENTS INC			8,725.000	254,333.75
VENTAS INC			116,768.000	7,300,335.36
VEREIT INC			427,354.000	3,615,414.84
VERESEN INC			87,113.000	851,609.88
VERICEL CORP			101.000	303.00
VERIFONE SYSTEMS INC			220,384.000	3,907,408.32
VERINT SYSTEMS INC			9,963.000	351,195.75
VERISIGN INC			13,376.000	1,017,512.32
VERISK ANALYTICS INC			39,179.000	3,180,159.43
VERIZON COMMUNICATIONS INC			532,237.000	28,410,811.06
VERSAR INC			1,098.000	1,515.24
VERSARTIS INC			8,068.000	120,213.20
VERSUM MATERIALS INC			179,210.000	5,030,424.70
VERTEX PHARMACEUTICALS INC			26,028.000	1,917,482.76
VESTIN REALTY MORTGAGE II INC			400.000	936.00
VF CORP			43,141.000	2,301,572.35
VIACOM INC			36,454.000	1,279,535.40
VIAD CORP			6,501.000	286,694.10
VIASAT INC			7,821.000	517,906.62

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIAVI SOLUTIONS INC			36,628.000	299,617.04
VICAL INC			405.000	931.50
VICINITY CENTRES			760,907.000	1,647,408.55
VICON INDUSTRIES INC			1,318.000	764.44
VICOR CORP			6,070.000	91,657.00
VIDEO DISPLAY CORP			2,455.000	2,639.13
VIEWCAST.COM INC			6,812.000	13.62
VIEWTRAN GROUP INC			2,440.000	439.20
VILLAGE SUPER MARKET INC			1,475.000	45,577.50
VIPSHOP HOLDINGS LTD ADR			755,000.000	8,312,550.00
VIRCO MANUFACTURING CORP			4,546.000	19,547.80
VIRNETX HOLDING CORP			5,472.000	12,038.40
VIRTUS INVESTMENT PARTNERS INC			907.000	107,071.35
VIRTUSA CORP			6,894.000	173,177.28
VISA INC			262,864.000	20,508,649.28
VISHAY INTERTECHNOLOGY INC			20,885.000	338,337.00
VISHAY PRECISION GROUP INC			930.000	17,577.00
VISTA OUTDOOR INC			135,549.000	5,001,758.10
VISTEON CORP			4,458.000	358,155.72
VITAL THERAPIES INC			2,857.000	12,427.95
VITAMIN SHOPPE INC			3,918.000	93,052.50
VIVA ENERGY REIT			147,624.000	256,546.90
VIVENDI SA			1,082,931.000	20,622,808.69
VIVINT SOLAR INC			20,953.000	53,430.15
VIVUS INC			9,029.000	10,383.35
VL DISSOLUTION CORP COM			1,293.000	0.00
VOCERA COMMUNICATIONS INC			6,888.000	127,359.12
VOESTALPINE AG			204,000.000	8,023,652.01
VOLT INFORMATION SCIENCES INC			5,971.000	40,901.35
VONAGE HOLDINGS CORP			31,910.000	218,583.50
VORNADO REALTY TRUST			23,474.000	2,449,981.38
VOXX INTERNATIONAL CORP			5,324.000	25,022.80
VOYA FINANCIAL INC			267,460.000	10,489,781.20
VULCAN INTERNATIONAL CORP			583.000	36,437.50
VULCAN MATERIALS CO			28,721.000	3,594,433.15
W&T OFFSHORE INC			8,595.000	23,808.15
WABASH NATIONAL CORP			11,031.000	174,510.42
WADDELL & REED FINANCIAL INC			12,731.000	248,381.81
WAGeworks INC			6,969.000	505,252.50

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WALGREENS BOOTS ALLIANCE INC			97,087.000	8,034,920.12
WALKER & DUNLOP INC			4,841.000	151,039.20
WALKING CO HOLDINGS INC/THE			3,656.000	14,624.00
WALMART INC			236,794.000	16,367,201.28
WALT DISNEY CO/THE			192,557.000	20,068,290.54
WANDERPORT CORP			82.000	0.29
WASHINGTON FEDERAL INC			15,541.000	533,833.35
WASHINGTON PRIME GROUP INC			65,476.000	681,605.16
WASHINGTON REAL ESTATE INVESTM			10,835.000	354,196.15
WASHINGTON TRUST BANCORP INC			2,251.000	126,168.55
WASTE MANAGEMENT INC			55,223.000	3,915,862.93
WATERS CORP			20,975.000	2,818,830.25
WATERSTONE FINANCIAL INC			3,095.000	56,948.00
WATSCO INC			20,855.000	3,089,042.60
WATTS WATER TECHNOLOGIES INC			4,863.000	317,067.60
WAVE LIFE SCIENCES LTD			1,811.000	47,357.65
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	1,000.00
WAYFAIR INC			4,018.000	140,830.90
WAYNE SAVINGS BANCSHARES INC			4,285.000	70,702.50
WAYSIDE TECHNOLOGY GROUP INC			3,076.000	57,521.20
WD-40 CO			2,742.000	320,539.80
WEB.COM GROUP INC			9,297.000	196,631.55
WEBCO INDUSTRIES INC			241.000	17,834.00
WEBMD HEALTH CORP			6,104.000	302,575.28
WEBSTER FINANCIAL CORP			15,742.000	854,475.76
WEC ENERGY GROUP INC			81,705.000	4,791,998.25
WEGENER CORP			4,812.000	38.50
WEIGHT WATCHERS INTERNATIONAL			4,205.000	48,147.25
WEIR GROUP PLC/THE			1,002,010.000	23,400,726.11
WEIS MARKETS INC			3,859.000	257,935.56
WELLCARE HEALTH PLANS INC			16.000	2,193.28
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			639,560.000	35,246,151.60
WELLS FINANCIAL CORP			141.000	5,534.25
WELLTOWER INC			67,860.000	4,541,869.80
WENDY'S CO/THE			44,245.000	598,192.40
WERELDHAVE NV			24,995.000	1,127,302.25
WERNER ENTERPRISES INC			10,114.000	272,572.30

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESBANCO INC			41,164.000	1,772,521.84
WESCO AIRCRAFT HOLDINGS INC			10,591.000	158,335.45
WESCO INTERNATIONAL INC			924.000	61,492.20
WEST BANCORPORATION INC			584.000	14,424.80
WEST CORP			7,216.000	178,668.16
WEST MARINE INC			2,219.000	23,232.93
WEST PHARMACEUTICAL SERVICES I			2.000	169.66
WESTAMERICA BANCORPORATION			4,790.000	301,434.70
WESTAR ENERGY INC			26,280.000	1,480,878.00
WESTELL TECHNOLOGIES INC			11,276.000	7,329.40
WESTERN ALLIANCE BANCORP			11,299.000	550,374.29
WESTERN ASSET MORTGAGE CAPITAL			7,236.000	72,866.52
WESTERN DIGITAL CORP			113,468.000	7,710,150.60
WESTERN GAS EQUITY PARTNERS LP			13,252.000	561,222.20
WESTERN GAS PARTNERS LP			87,490.000	5,140,912.40
WESTERN METALS CORP			3,193.000	957.90
WESTERN NEW ENGLAND BANCORP IN			4,900.000	45,815.00
WESTERN REFINING INC			13,092.000	495,532.20
WESTERN UNION CO/THE			224,679.000	4,880,027.88
WESTERN WTR CO			9,200.000	0.00
WESTMORELAND COAL CO			2,766.000	48,875.22
WESTPORT FUEL SYSTEMS INC			13,698.000	15,478.74
WESTROCK CO			35,454.000	1,799,999.58
WESTWOOD HOLDINGS GROUP INC			2,733.000	163,952.67
WET SEAL INC/THE			24,433.000	0.00
WEX INC			6,705.000	748,278.00
WEYCO GROUP INC			2,091.000	65,448.30
WEYERHAEUSER CO			174,264.000	5,243,603.76
WGL HOLDINGS INC			10,117.000	771,724.76
WHIRLPOOL CORP			10,720.000	1,948,574.40
WHITE MOUNTAINS INSURANCE GROU			6,672.000	5,578,125.60
WHITESTONE REIT			5,869.000	84,396.22
WHITEWAVE FOODS CO/THE			12,942.000	719,575.20
WHOLE FOODS MARKET INC			54,266.000	1,669,222.16
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			1,225.000	10,718.75
WILLBROS GROUP INC			6,207.000	20,110.68
WILLDAN GROUP INC			3,829.000	86,497.11

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WILLIAM LYON HOMES			3,604.000	68,584.12
WILLIAMS COS INC/THE			200,295.000	6,237,186.30
WILLIAMS PARTNERS LP			83,280.000	3,167,138.40
WILLIS LEASE FINANCE CORP			2,388.000	61,085.04
WILLIS TOWERS WATSON PLC			24,587.000	3,006,498.36
WINDTREE THERAPEUTICS INC			25.000	31.00
WINLAND ELECTRONICS INC			1,099.000	2,143.05
WINMARK CORP			548.000	69,130.20
WINNEBAGO INDUSTRIES INC			6,268.000	198,382.20
WINTHROP REALTYTRUST ESCROW			7,990.000	0.00
WINTRUST FINANCIAL CORP			6,406.000	464,883.42
WIRELESS TELECOM GROUP INC			4,241.000	8,100.31
WIRELESS XCESSORIES GROUP INC			1,262.000	119.89
WISDOMTREE INVESTMENTS INC			14,812.000	165,005.68
WOLTERS KLUWER NV			180,062.000	6,537,059.98
WOLVERINE WORLD WIDE INC			18,031.000	395,780.45
WOODWARD INC			10,174.000	702,514.70
WORKDAY INC			3,712.000	245,326.08
WORLD ACCEPTANCE CORP			4,822.000	309,958.16
WORLD FUEL SERVICES CORP			11,334.000	520,343.94
WORLD WRESTLING ENTERTAINMENT			8,417.000	154,872.80
WORLDGATE COMMUNICATIONS			6,943.000	0.87
WORLDPAY GROUP PLC			6,689,198.000	22,308,604.79
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			13,436.000	637,403.84
WPT INDUSTRIAL REIT TRUST UNIT			99,821.000	1,184,875.27
WPX ENERGY INC			17,257.000	251,434.49
WQN INC			656.000	0.79
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	1,622.25
WRIGHT MEDICAL GROUP NV			16,698.000	383,720.04
WSFS FINANCIAL CORP			9,016.000	417,891.60
WSI INDUSTRIES INC			545.000	1,635.00
WW GRAINGER INC			21,344.000	4,957,144.00
WYNDHAM DESTINATIONS INC			20,912.000	1,597,049.44
WYNN RESORTS LTD			14,079.000	1,217,974.29
X5 RETAIL GROUP NV GDR			279,366.000	9,057,782.76
XBIOTECH INC			1,385.000	14,016.20
XCEL ENERGY INC			107,905.000	4,391,733.50
XCERRA CORP			3,666.000	28,008.24

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
XENCOR INC			5,048.000	132,863.36
XEROX CORP			177,940.000	1,553,416.20
XILINX INC			58,977.000	3,560,441.49
XL GROUP LTD			326,461.000	12,163,936.86
XO GROUP INC			7,711.000	149,978.95
XPO LOGISTICS INC			16,020.000	691,423.20
XYLEM INC/NY			38,679.000	1,915,384.08
YADKIN FINANCIAL CORP			6,383.000	218,681.58
YAHOO! INC			106,799.000	4,129,917.33
YARA INTERNATIONAL ASA			182,800.000	7,220,511.90
YOKOHAMA RUBBER CO LTD/THE			441,800.000	7,939,407.80
YORK WATER CO/THE			2,443.000	93,322.60
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			1,733,500.000	6,293,961.17
YUM! BRANDS INC			54,033.000	3,421,909.89
YUMA ENERGY INC			21.000	71.40
Z ENERGY LTD			1,838,455.000	9,306,990.92
ZAFGEN INC			1,700.000	5,406.00
ZALANDO SE			368,062.000	14,088,264.09
ZANETT INC			154.000	0.00
ZAYO GROUP HOLDINGS INC			180,705.000	5,937,966.30
ZAZA ENERGY CORP			342.000	24.20
ZEDGE INC			2,023.000	6,331.99
ZELTIQ AESTHETICS INC			6,627.000	288,407.04
ZENDESK INC			9,802.000	207,802.40
ZHEJIANG EXPRESSWAY CO LTD			208,123.000	198,643.15
ZIMMER BIOMET HOLDINGS INC			30,300.000	3,126,960.00
ZION OIL & GAS INC			527.000	721.99
ZIONS BANCORP NA			21,379.000	920,152.16
ZIONS BANCORPORATION			151,435.000	6,517,762.40
ZIOPHARM ONCOLOGY INC			13,259.000	70,935.65
ZIX CORP			3,234.000	15,975.96
ZOETIS INC			79,517.000	4,256,545.01
ZOGENIX INC			10,423.000	126,639.45
ZOZO INC			510,000.000	8,828,310.81
ZUMIEZ INC			4,891.000	106,868.35
ZYNGA INC			103,526.000	266,061.82
<b>FIXED INCOME SECURITIES</b>			<b>98,540,946,768.041</b>	<b>2,184,846,893.21</b>
1-800 CONTACTS 1/16 COV-LITE TL			213,537.500	215,762.56
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15			3,726,000.000	3,800,520.00



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
1011778 BC ULC / NEW RED 144A 6.000% 04/01/2022 DD 10/08/14			715,000.000	747,175.00
21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11			715,000.000	845,679.12
21ST CENTURY FOX AMERICA INC 6.200% 12/15/2034 DD 12/03/04			1,090,000.000	1,280,510.20
3M CO 3.000% 08/07/2025 DD 08/07/15			1,710,000.000	1,721,272.32
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,202.490	253,350.47
AASET 2014-1 US LTD 1 B VAR RT 12/15/2029 DD 12/02/14			2,340,288.470	2,320,396.02
ABB CONCISE 6/16 TL			175,000.000	176,968.75
ABBOTT LABORATORIES 2.950% 03/15/2025 DD 03/10/15			3,150,000.000	3,034,766.70
ABBOTT LABORATORIES 3.400% 11/30/2023 DD 11/22/16			1,005,000.000	1,001,222.21
ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16			1,375,000.000	1,365,500.13
ABBVIE INC 1.800% 05/14/2018 DD 05/14/15			1,575,000.000	1,576,182.83
ABBVIE INC 3.600% 05/14/2025 DD 05/14/15			2,890,000.000	2,862,510.32
ABC SUPPLY 9/16 COV-LITE TLB 0.000% 10/31/2023 DD 09/20/16			315,000.000	317,668.05
ABRA AUTO BODY 9/14 COV-LITE TL			421,772.060	425,728.29
ACADIA HEALTHCARE 1/15 COV-LITE TL			99,240.520	99,984.82
ACADIA HEALTHCARE 2/16 (USD) 0.000% 02/16/2023 DD 02/16/16			380,714.070	383,569.43
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			865,000.000	865,000.00
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			975,000.000	996,937.50
ACCESS CIG 10/14 TL			691,195.070	689,467.08
ACLARA 8/16 TLB 0.000% 08/29/2023 DD 08/03/16			375,000.000	381,562.50
ACRISURE 11/16 DELAYED TL			252,261.900	255,021.64
ACRISURE 11/16 TL			1,377,738.100	1,392,810.56
ACRISURE 5/15 TL 0.000% 05/19/2022 DD 04/28/15			25,762.710	26,084.74
ACTIVISION BLIZZARD INC 144A 2.300% 09/15/2021 DD 09/19/16			1,340,000.000	1,307,636.32
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13			1,325,000.000	1,449,697.08
ADVANCE PIERRE FOODS 6/16 TL			39,385.020	39,975.80
ADVANCED DISPOSAL 10/16 COV-LITE TLB			580,000.000	584,715.40
ADVANCED DISPOSAL SERVICE 144A 5.625% 11/15/2024 DD 11/10/16			825,000.000	820,875.00
ADVANCEPIERRE FOODS HOLDI 144A 5.500% 12/15/2024 DD 12/07/16			475,000.000	479,455.50
ADVANTAGE SALES 7/14 TL			225,446.430	226,066.41
AECOM 5.750% 10/15/2022 DD 10/15/15			2,408,000.000	2,545,256.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			435,000.000	429,649.50
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	469,945.00
AES CORP/VA 7.375% 07/01/2021 DD 07/01/12			669,000.000	745,199.10
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13			970,000.000	1,033,050.00
AETNA INC 2.800% 06/15/2023 DD 06/09/16			760,000.000	748,606.85
AETNA INC 3.500% 11/15/2024 DD 11/10/14			140,000.000	142,037.15
AGRIUM INC 3.375% 03/15/2025 DD 03/02/15			130,000.000	125,332.27
AIR MEDICAL 4/15 COV-LITE TLB			566,375.000	564,959.07

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			91,000.000	92,820.00
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14			330,000.000	351,450.00
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			629,000.000	666,740.00
ALABAMA ECON SETTLEMENT AUTH B 4.263% 09/15/2032 DD 12/15/16			480,000.000	491,659.20
ALBANY MOLECULAR 7/15 TLB			427,556.680	431,832.25
ALBERTSON'S 12/16 TLB4			70,000.000	70,772.80
ALBERTSON'S 6/16 B5 TLB			246,942.450	250,029.23
ALBERTSON'S 6/16 TLB4			527,742.880	533,569.16
ALCATEL 1/13 (USD) TLC 0.000% 01/29/2019 DD 01/09/13			0.020	0.00
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			251,000.000	272,335.00
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			200,000.000	219,000.00
ALERE INC 144A 6.375% 07/01/2023 DD 06/24/15			326,000.000	323,962.50
ALESCO PREFERRED 10A A2A 144A VAR RT 09/23/2036 DD 03/15/06			2,408,423.000	1,318,113.05
ALESCO PREFERRED F 12A C1 144A VAR RT 07/15/2037 DD 10/12/06			548,000.000	235,640.00
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	380,016.41
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	155,591.78
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			507,017.654	205,342.15
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04			859,016.135	446,688.39
ALESCO PREFERRED FU 8A C1 144A VAR RT 12/23/2035 DD 08/04/05			275,576.078	110,230.43
ALIXPARTNERS 9/16 TL			863,463.440	869,628.57
ALLEGION PLC 5.875% 09/15/2023 DD 09/16/15			982,000.000	1,040,920.00
ALLEGION US HOLDING CO INC 5.750% 10/01/2021 DD 04/01/14			92,000.000	96,140.00
ALLERGAN FUNDING SCS 3.450% 03/15/2022 DD 03/12/15			1,450,000.000	1,471,763.05
ALLERGAN FUNDING SCS 3.800% 03/15/2025 DD 03/12/15			815,000.000	815,960.07
ALLERGAN SALES LLC 144A 5.000% 12/15/2021 DD 12/10/13			2,615,000.000	2,827,293.55
ALLFLEX 7/13 TL			1,015,875.000	1,019,369.61
ALLIANT HOLDINGS INTERMED 144A 8.250% 08/01/2023 DD 08/13/15			38,000.000	39,235.00
ALLSTATE CORP/THE 3.280% 12/15/2026 DD 12/08/16			745,000.000	747,472.66
ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02			240,000.000	304,719.13
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15			452,000.000	448,045.00
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			1,554,000.000	1,530,690.00
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15			1,349,000.000	1,364,176.25
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			594,000.000	604,395.00
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			2,395,000.000	2,454,875.00
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15			782,000.000	811,325.00
ALTICE US FINANCE I CORP 144A 5.500% 05/15/2026 DD 04/26/16			1,226,000.000	1,250,520.00
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			265,000.000	244,566.65
AMAYA 7/14 (USD) COV-LITE TL			1,198,504.170	1,202,171.59
AMC NETWORKS INC 5.000% 04/01/2024 DD 03/30/16			428,000.000	430,140.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024			24,720,000.000	1,095,520.23
AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13			1,154,000.000	1,188,620.00
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15			398,000.000	409,940.00
AMERICAN EXPRESS CREDIT AC 3 A 1.490% 04/15/2020 DD 09/22/14			1,010,000.000	1,012,291.59
AMERICAN HONDA FINANCE CO 144A 1.600% 02/16/2018 DD 02/19/13			535,000.000	535,479.90
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15			40,000.000	36,646.92
AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14			265,000.000	261,309.88
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06			340,000.000	406,577.44
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,804,000.000	4,812,060.00
AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL			346,473.560	345,101.52
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			785,000.000	838,276.38
AMERICAN WATER CAPITAL CORP 3.400% 03/01/2025 DD 08/14/14			1,877,000.000	1,920,831.71
AMERIGAS PARTNERS LP / AMERIGA 5.875% 08/20/2026 DD 06/27/16			700,000.000	710,500.00
AMPLIT TRUST 2015-A A B 144A 6.750% 09/15/2021 DD 11/19/15			279,000.000	282,251.33
AMR 10/16 (2023) TLB			1,205,000.000	1,210,771.95
AMRESKO INDEPENDENCE 1A A 144A VAR RT 07/15/2026 DD 09/29/99			233,322.820	221,717.81
ANADARKO PETROLEUM CORP 5.550% 03/15/2026 DD 03/17/16			450,000.000	503,667.00
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			5,525,187.960	1,063,598.68
ANCESTRY.COM 10/16 2ND LIEN TL			263,654.000	268,927.08
ANCESTRY.COM 10/16 COV-LITE TL			675,000.000	681,115.50
ANCHOR GLASS 12/16 COV-LITE TL			325,000.000	327,336.75
ANDEAVOR LOGISTICS LP / TESORO 5.250% 01/15/2025 DD 12/02/16			1,322,000.000	1,350,092.50
ANDEAVOR LOGISTICS LP / TESORO 5.500% 10/15/2019 DD 10/15/15			142,000.000	150,165.00
ANDEAVOR LOGISTICS LP / TESORO 6.250% 10/15/2022 DD 10/15/15			837,000.000	887,220.00
ANDEAVOR LOGISTICS LP / TESORO 6.375% 05/01/2024 DD 05/12/16			466,000.000	498,620.00
ANHEUSER-BUSCH INBEV FINANCE I 3.650% 02/01/2026 DD 01/25/16			3,835,000.000	3,893,253.65
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16			705,000.000	741,566.94
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16			790,000.000	853,887.30
ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14			597,000.000	602,970.00
ANTERO RESOURCES CORP 5.625% 06/01/2023 DD 12/01/15			1,185,000.000	1,213,143.75
ANTHEM INC 3.300% 01/15/2023 DD 09/10/12			1,825,000.000	1,821,921.23
ANTHEM INC 3.500% 08/15/2024 DD 08/12/14			755,000.000	752,856.56
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	430,185.46
AON CORP 6.250% 09/30/2040 DD 09/10/10			495,000.000	598,186.71
AOT BEDDING 10/16 2ND LIEN TL			925,631.000	928,713.35
APPLE INC 3.200% 05/13/2025 DD 05/13/15			3,440,000.000	3,454,276.00
APPLEBEE'S FUNDING L 1 A2 144A 4.277% 09/05/2044 DD 09/30/14			3,433,000.000	3,396,402.85
APT PIPELINES LTD VAR RT 09/30/2072			8,332.000	622,023.04
APX GROUP INC 6.375% 12/01/2019 DD 06/01/13			331,000.000	340,516.25

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,146,000.000	1,240,545.00
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			645,000.000	649,837.50
ARAMARK 2/14 (USD) TLF			1,767,068.550	1,781,894.26
ARAMARK SERVICES INC 144A 5.125% 01/15/2024 DD 12/17/15			1,100,000.000	1,134,375.00
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			750,000.000	773,437.50
ARCELORMITTAL VAR RT 02/25/2022 DD 02/28/12			1,108,000.000	1,249,270.00
ARCH CAPITAL FINANCE LLC 4.011% 12/15/2026 DD 12/08/16			520,000.000	527,483.32
ARCH COAL (5/12) TLB			0.010	0.01
ARD FINANCE SA 144A 7.125% 09/15/2023 DD 09/16/16			436,000.000	430,550.00
ARDAGH PACKAGING FINANCE 144A 6.750% 01/31/2021 DD 02/05/14			874,000.000	900,220.00
ARDAGH PACKAGING FINANCE 144A 7.250% 05/15/2024 DD 05/16/16			1,662,000.000	1,751,332.50
ARISTOCRAT LEISURE 8/16 COV-LITE TLB			235,868.830	238,177.99
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	454,920.00
ASBURY AUTOMOTIVE GROUP INC 6.000% 12/15/2024 DD 12/04/14			538,000.000	550,105.00
ASCENA RETAIL 7/15 COV-LITE TLB			623,645.990	607,431.19
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16			165,000.000	157,544.97
ASCENTIUM EQUIPMENT 2A E 144A 6.790% 10/10/2024 DD 10/26/16			455,000.000	447,618.95
ASIAN DEVELOPMENT BANK 3.250% 07/20/2017			2,250,000.000	1,576,838.66
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019			1,665,000.000	1,202,551.05
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			1,400,000.000	1,116,640.70
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98			105,000.000	111,157.52
ASIAN DEVELOPMENT BANK 6.450% 08/08/2021			88,370,000.000	1,342,817.73
ASIAN DEVELOPMENT BANK REGS 6.950% 01/16/2020			25,220,000.000	382,897.34
ASSUREDPARTNERS 10/15 TL			275,000.000	278,712.50
ASSUREDPARTNERS 11/16 TL			550,000.000	557,425.00
ASTRAZENECA PLC 1.750% 11/16/2018 DD 11/16/15			625,000.000	626,116.88
ASURION 10/16 COV-LITE B5 TLB			583,537.500	591,561.14
ASURION 2/13 COV-LITE TLB1			41,065.640	41,386.36
ASURION 2/13 COV-LITE TLB1 0.000% 05/24/2019 DD 02/05/13			66,825.970	67,347.88
ASURION 7/15 COV-LITE TLB4			551,587.490	558,620.23
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			3,000,000.000	2,395,755.00
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	121,600.00
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,223,251.040	532,114.20
AUTHENTIC BRANDS 5/14 COV-LITE TL			1,018,404.610	1,023,496.64
AVAGO 8/16 COV-LITE TLB3			807,633.860	818,738.83
AVALONBAY COMMUNITIES INC 2.900% 10/15/2026 DD 10/05/16			295,000.000	279,526.66
AVALONBAY COMMUNITIES INC 2.950% 05/11/2026 DD 05/11/16			515,000.000	491,621.58
AVANT LOANS FUNDING T B C 144A 10.600% 04/15/2022 DD 04/28/16			1,380,000.000	1,423,860.68
AVANTOR 6/16 COV-LITE TL 0.000% 06/21/2022 DD 06/02/16			215,029.940	218,792.97

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVANTOR 9/16 DELAYED TL			105,517.240	107,363.79
AVANTOR 9/16 INCREMENTAL TL			164,482.760	164,893.96
AVAST SOFTWARE 8/16 (USD)TLB 0.000% 09/30/2022 DD 07/18/16			376,750.000	382,167.67
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			330,000.000	307,725.00
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			561,000.000	561,000.00
AZURE 11/13 COV-LITE TL			243,941.250	223,816.10
B&G FOODS 10/15 TLB			320,018.310	323,791.32
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			279,000.000	284,580.00
BAE SYSTEMS HOLDINGS INC 144A 3.850% 12/15/2025 DD 12/10/15			1,041,000.000	1,061,691.96
BALL CORP 4.000% 11/15/2023 DD 05/16/13			2,545,000.000	2,494,100.00
BALL CORP 4.375% 12/15/2020 DD 12/14/15			552,000.000	576,840.00
BALL CORP 5.250% 07/01/2025 DD 06/25/15			206,000.000	215,270.00
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	851,613.06
BAMLL RE-REMIC FRR5 B502 144A 0.000% 03/27/2045 DD 04/01/14			1,501,000.000	1,403,435.00
BAMLL RE-REMIC T LD11 AJA 144A VAR RT 07/17/2017 DD 07/01/16			2,192,000.000	2,038,560.00
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			5,016,323.000	4,238,792.94
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	1,739,635.00
BAMLL RE-REMIC TR FRR1 B2 144A 0.000% 05/26/2020 DD 01/01/13			1,167,000.000	752,715.00
BAMLL RE-REMIC TRU FRR9 C 144A VAR RT 12/26/2046 DD 11/25/14			580,000.000	574,200.00
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			960,000.000	376,704.00
BANCO NACIONAL DE COMERCI 144A 4.375% 10/14/2025 DD 10/14/15			1,455,000.000	1,425,900.00
BANK OF AMERICA CORP 2.151% 11/09/2020 DD 11/09/16			1,615,000.000	1,594,006.62
BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14			1,210,000.000	1,247,920.20
BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12			25,000.000	30,216.15
BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07			100,000.000	117,229.60
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06			805,000.000	714,518.00
BANK OF TOKYO-MITSUBISHI 144A 1.700% 03/05/2018 DD 03/05/15			80,000.000	79,743.04
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			1,940,000.000	1,920,989.94
BAPTIST HEALTH SOUTH FLORIDA I 4.590% 08/15/2021 DD 05/25/11			290,000.000	314,010.55
BARCLAYS PLC 2.750% 11/08/2019 DD 11/10/14			310,000.000	309,181.60
BARCLAYS PLC 3.200% 08/10/2021 DD 08/10/16			395,000.000	390,414.45
BASS PRO SHOPS 11/16 COV-LITE 0.000% 04/02/2024 DD 10/26/16			800,000.000	792,000.00
BASS PRO SHOPS 11/16 COV-LITE TLB			370,000.000	366,300.00
BAUSCH HEALTH COS INC 144A 5.500% 03/01/2023 DD 01/30/15			398,000.000	298,500.00
BAUSCH HEALTH COS INC 144A 5.625% 12/01/2021 DD 12/02/13			351,000.000	272,025.00
BAUSCH HEALTH COS INC 144A 5.875% 05/15/2023 DD 03/27/15			2,379,000.000	1,796,145.00
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			1,532,000.000	1,150,915.00
BAUSCH HEALTH COS INC 144A 7.500% 07/15/2021 DD 07/12/13			39,000.000	33,052.50
BAXALTA INC 3.600% 06/23/2022 DD 12/23/15			395,000.000	398,022.94

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	120,554.65
BAYER US FINANCE LLC 144A 1.500% 10/06/2017 DD 10/08/14			60,000.000	59,921.22
BBCMS TRUST 2015- RRMZ M2 144A VAR RT 05/15/2020 DD 06/04/15			1,675,714.550	1,683,255.27
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			1,255,000.000	1,273,663.11
BCRR 2016-FRR2 TRU FRR2 A 144A VAR RT 01/26/2023 DD 10/18/16			421,018.140	413,650.32
BE AEROSPACE 12/14 COV-LITE TL			260,000.000	261,170.00
BEACON ROOFING SUPPLY INC 6.375% 10/01/2023 DD 04/01/16			724,000.000	772,421.12
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	488,250.00
BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05			114,611.970	110,342.39
BEAR STEARNS ALT-A TRUST 7 1A1 VAR RT 08/25/2034 DD 07/01/04			203,780.180	205,464.57
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04			138,095.870	135,437.91
BEAR STEARNS ALT-A TRUST 8 2A VAR RT 09/25/2034 DD 07/30/04			798,222.750	754,779.96
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04			804,038.950	784,920.91
BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05			72,217.150	72,564.93
BEAR STEARNS ARM TRUST 20 5 A2 VAR RT 08/25/2035 DD 07/01/05			802,485.810	799,437.65
BEAR STEARNS ASSET BACK AC5 A1 VAR RT 10/25/2034 DD 09/01/04			370,325.710	365,703.56
BEAR STEARNS COMME PW14 B 144A 5.333% 12/11/2038 DD 12/01/06			1,738,000.000	1,722,566.21
BEAR STEARNS COMMERCIA PW10 AJ VAR RT 12/11/2040 DD 12/01/05			16,317.860	17,982.67
BEAR STEARNS COMMERCIA PW14 AJ 5.273% 12/11/2038 DD 12/01/06			599,756.950	600,476.66
BEAR STEARNS COMMERCIA PW16 AJ VAR RT 06/11/2040 DD 06/01/07			763,000.000	766,061.77
BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14			80,000.000	72,806.65
BENEFIT STREET PART IIA D 144A VAR RT 07/15/2024 DD 06/13/13			736,000.000	671,600.00
BERKSHIRE HATHAWAY ENERGY CO 2.400% 02/01/2020 DD 12/04/14			590,000.000	591,606.58
BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14			265,000.000	274,916.04
BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13			575,000.000	645,598.50
BERKSHIRE HATHAWAY INC 1.150% 08/15/2018 DD 08/15/16			945,000.000	940,257.05
BERKSHIRE HATHAWAY INC 2.750% 03/15/2023 DD 03/15/16			440,000.000	438,348.24
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			778,000.000	791,615.00
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			714,000.000	742,560.00
BERRY PLASTICS 2/13 COV-LT TLD			570,125.280	574,013.54
BERRY PLASTICS 6/16 COV-LITE TLH			598,386.280	603,999.14
BERRY PLASTICS CORP 5.500% 05/15/2022 DD 05/12/14			61,000.000	63,440.00
BERRY PLASTICS CORP 6.000% 10/15/2022 DD 04/15/16			558,000.000	590,085.00
BIOGEN INC 2.900% 09/15/2020 DD 09/15/15			390,000.000	394,974.06
BIOGEN INC 6.875% 03/01/2018 DD 03/04/08			185,000.000	195,642.87
BJ'S WHOLESALE CLUB 11/13 COV-LITE TL			930,135.730	938,423.23
BMC SOFTWARE 8/13 (US 0.000% 09/10/2020 DD 08/09/13			308,810.740	308,038.71
BOEING CO/THE 8.750% 08/15/2021 DD 08/15/91			450,000.000	569,068.20
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			650,000.000	689,812.50



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOYD GAMING CORP 144A 6.375% 04/01/2026 DD 03/28/16			782,000.000	842,214.00
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15			577,000.000	620,275.00
BRANCH BANKING & TRUST CO 3.625% 09/16/2025 DD 09/16/15			380,000.000	386,345.63
BRAND ENERGY 11/13 COV-LITE TL			863,126.410	860,200.41
BRICKMAN GROUP 12/13 COV-LITE TL			1,197,922.870	1,199,959.33
BRIXMOR OPERATING PARTNERSHIP 3.250% 09/15/2023 DD 08/24/16			595,000.000	576,844.77
BRIXMOR OPERATING PARTNERSHIP 4.125% 06/15/2026 DD 06/13/16			520,000.000	518,427.00
BURGER KING 5/15 TLB			824,231.020	830,932.02
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95			355,000.000	452,513.89
BUSH BUSINESS ENTE AA B 144A 5.000% 01/25/2017 DD 02/28/11			99,752.870	50,524.83
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13			264,000.000	246,839.74
BWAY 8/14 COV-LITE TLB			431,841.000	432,704.68
CABLEVISION SYSTEMS 9/16TLB			345,000.000	348,377.55
CALATLANTIC GROUP INC/OLD 5.875% 11/15/2024 DD 11/06/14			140,000.000	142,100.00
CALATLANTIC GROUP INC/OLD 6.250% 12/15/2021 DD 08/06/13			963,000.000	1,037,632.50
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	390,725.50
CALLON PETROLEUM CO 144A 6.125% 10/01/2024 DD 10/03/16			203,000.000	209,090.00
CALPINE 5/15 B5 COV-LITE TL			627,144.750	629,427.56
CALPINE CORP 144A 6.000% 01/15/2022 DD 10/31/13			504,000.000	526,680.00
CALPINE CORP 5.375% 01/15/2023 DD 07/22/14			95,000.000	92,862.50
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			936,000.000	903,240.00
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13			1,070,000.000	906,825.00
CAMELOT FINANCE SA 144A 7.875% 10/15/2024 DD 10/03/16			391,000.000	404,685.00
CAMPING WORLD 11/13 COV-LT TL			0.010	0.01
CAMPING WORLD 11/16 COV-LITE TLB			660,000.000	669,622.80
CANADA HOUSING TRUST NO.1 1.700% 15-DEC-2017			2,170,000.000	1,633,863.32
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15			575,000.000	688,443.48
CAPITAL ONE BANK USA NA 2.250% 02/13/2019 DD 02/13/14			315,000.000	316,406.48
CAPITAL ONE MULTI-ASSET A1 A1 1.390% 01/15/2021 DD 03/31/15			880,000.000	879,588.34
CAPITAL ONE MULTI-ASSET A3 A3 1.340% 04/15/2022 DD 07/26/16			975,000.000	964,209.68
CAPITAL ONE MULTI-ASSET A5 A5 1.480% 07/15/2020 DD 10/14/14			350,000.000	350,723.21
CAPITAL ONE NA 1.850% 09/13/2019 DD 09/13/16			275,000.000	271,874.08
CAPITAL ONE NA/MCLEAN VA 1.850% 09/13/2019 DD 09/13/16			1,085,000.000	1,072,666.81
CAPITAL ONE NA/MCLEAN VA 2.350% 08/17/2018 DD 08/18/15			600,000.000	603,446.40
CAPITAL SAFETY 3/14 COV-LITE TL			0.010	0.00
CARDINAL HEALTH INC 3.750% 09/15/2025 DD 06/23/15			2,165,000.000	2,236,070.46
CARE CAPITAL PROPERTIES L 144A 5.125% 08/15/2026 DD 07/14/16			1,240,000.000	1,207,900.13
CARLSON TRAVEL INC 144A 6.750% 12/15/2023 DD 12/16/16			147,000.000	152,880.00
CARLYLE GLOBAL MARKE 1A F 144A VAR RT 04/20/2022 DD 03/27/12			400,000.000	400,000.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			2,556,000.000	2,619,900.00
CASELLA WASTE 9/16 COV-LT TLB			205,000.000	206,666.65
CATALENT PHARMA 5/14 (USD) TLB			0.050	0.05
CATALINA MARKETING 4/14 COV-LITE TL			878,000.000	763,860.00
CAVIUM 7/16 TLB 0.000% 08/16/2022 DD 07/28/16			314,212.500	316,961.86
CBL & ASSOCIATES LP 5.950% 12/15/2026 DD 12/13/16			295,000.000	296,948.77
CBRE SERVICES INC 5.000% 03/15/2023 DD 03/14/13			36,000.000	37,137.24
CBS CORP 3.500% 01/15/2025 DD 01/12/15			2,765,000.000	2,738,892.87
CBS RADIO 10/16 COV-LITE TL			397,216.980	400,692.63
CBS RADIO INC 144A 7.250% 11/01/2024 DD 10/17/16			148,000.000	155,400.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2023 DD 04/21/15			69,000.000	71,070.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			549,000.000	565,470.00
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	138,720.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			546,000.000	565,110.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			2,215,000.000	2,364,512.50
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			211,000.000	218,912.50
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			286,000.000	296,010.00
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13			2,642,000.000	2,760,890.00
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			3,370,605.607	2,915,573.85
CEDAR FAIR LP / CANADA'S WONDE 5.250% 03/15/2021 DD 09/15/13			135,000.000	139,387.50
CELGENE CORP 3.625% 05/15/2024 DD 05/15/14			230,000.000	231,124.24
CELGENE CORP 5.000% 08/15/2045 DD 08/12/15			350,000.000	363,905.50
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15			1,940,000.000	1,983,650.00
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			390,000.000	380,737.50
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14			620,000.000	626,200.00
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			1,032,000.000	1,087,470.00
CENTRICA PLC REGS VAR RT 04/10/2075			1,080,000.000	1,359,990.98
CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13			91,000.000	96,232.50
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	458,850.00
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			705,000.000	720,601.65
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11			153,000.000	161,032.50
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			823,000.000	864,150.00
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13			780,000.000	793,650.00
CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12			657,000.000	676,710.00
CEQUEL COMMUNICATIONS HOL 144A 7.750% 07/15/2025 DD 06/12/15			544,000.000	598,400.00
CF BLACKROCK EX US SUPERFUND B FD			20,274,138.620	499,149,008.99
CF INDUSTRIES INC 144A 4.500% 12/01/2026 DD 11/21/16			285,000.000	280,124.51
CHANGE HEALTHCARE HOLDING 144A 6.000% 02/15/2021 DD 08/12/15			281,000.000	293,645.00
CHARTER COMM OPERATING 5/16 TLI			472,188.600	474,634.54



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHARTER COMM OPERATING TLI			575,000.000	577,978.50
CHASE ISSUANCE TRUST A2 A2 1.590% 02/18/2020 DD 03/13/15			1,765,000.000	1,770,025.66
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			614,000.000	607,860.00
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			902,000.000	888,470.00
CHENIERE CORPUS CHRISTI H 144A 5.875% 03/31/2025 DD 12/09/16			1,516,000.000	1,546,789.96
CHENIERE CORPUS CHRISTI H 144A 7.000% 06/30/2024 DD 05/18/16			435,000.000	470,887.50
CHESAPEAKE ENERGY 8/16 LAST OUT TL			707,812.000	769,448.26
CHESAPEAKE ENERGY CORP 144A 8.000% 01/15/2025 DD 12/20/16			606,000.000	618,120.00
CHEVRON CORP 1.365% 03/02/2018 DD 03/03/15			785,000.000	784,229.13
CHG HEALTHCARE 5/16 COV-LITE TLB			49,625.000	50,133.66
CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12			1,096,000.000	1,169,980.00
CHRYSLER CAPITAL AUT AA R 144A 0.000% 01/18/2022 DD 04/15/15			1,283,000.000	538,860.00
CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14			480,000.000	333,600.00
CHUBB CORP/THE 5.750% 05/15/2018 DD 05/06/08			190,000.000	200,501.68
CHUBB INA HOLDINGS INC 3.350% 05/03/2026 DD 11/03/15			1,420,000.000	1,438,333.63
CIENA 4/16 COV-LITE TLB			233,825.000	234,994.13
CIFC FUNDING 2007-II 3A D 144A VAR RT 07/26/2021 DD 07/31/07			1,000,000.000	998,782.00
CIFC FUNDING 2012- 2A B2R 144A VAR RT 12/05/2024 DD 06/05/15			200,000.000	199,055.00
CIFC FUNDING 2012- 3A B3L 144A VAR RT 01/29/2025 DD 01/08/13			544,000.000	511,360.00
CINCINNATI BELL 9/13 TLB			656,861.120	658,385.04
CIRQUE DU SOLEIL 6/15 COV-LITE 0.000% 07/08/2022 DD 06/10/15			693,000.000	698,197.50
CISCO SYSTEMS INC 1.400% 09/20/2019 DD 09/20/16			500,000.000	494,547.51
CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12			1,929,000.000	2,035,095.00
CIT GROUP INC 144A 6.625% 04/01/2018 DD 03/30/11			144,000.000	151,740.00
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			365,000.000	380,512.50
CIT GROUP INC 5.250% 03/15/2018 DD 03/15/12			335,000.000	347,143.75
CIT GROUP INC 5.375% 05/15/2020 DD 05/04/12			559,000.000	593,937.50
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	20,673.99
CITI HELD FOR ASSET PM1 C 144A 10.260% 04/15/2025 DD 03/31/16			639,000.000	674,700.42
CITI HELD FOR ASSET PM3 C 144A 6.990% 05/16/2022 DD 12/18/15			171,000.000	170,022.12
CITIBANK CREDIT CARD ISS A8 A8 1.730% 04/09/2020 DD 09/24/14			1,690,000.000	1,696,475.91
CITIBANK CREDIT CARD ISS A8 A8 5.650% 09/20/2019 DD 09/20/07			1,465,000.000	1,510,454.26
CITIGROUP INC 2.150% 07/30/2018 DD 07/30/15			710,000.000	712,348.68
CITIGROUP INC 2.900% 12/08/2021 DD 12/08/16			2,050,000.000	2,044,469.10
CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16			505,000.000	482,892.11
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15			165,000.000	173,917.92
CITIGROUP INC 6.250% 06/29/2017			1,870,000.000	1,323,555.91
CLEAR CHANNEL 12/13 EXTENDED TLE			0.020	0.02
CLEARWAY ENERGY OPERATING LLC 5.375% 08/15/2024 DD 02/15/15			1,570,000.000	1,577,850.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CMWLTH FING AUTH PA 4.014% 06/01/2033 DD 10/31/16			480,000.000	469,075.20
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06			2,293,763.249	1,590,036.69
COBALT CMBS COMMERCIAL MO C3 C VAR RT 05/15/2046 DD 08/01/07			121,000.000	105,101.96
COBB-MARIETTA COLISEUM & EXHIB 4.500% 01/01/2047 DD 09/09/15			295,000.000	303,743.80
COINMACH 5/13 COV-LITE TLB			913,354.830	909,436.54
COLOMBIA GOVERNMENT INTERNATIO 4.500% 01/28/2026 DD 09/28/15			1,385,000.000	1,426,550.00
COMCAST CORP 2.350% 01/15/2027 DD 07/19/16			2,415,000.000	2,226,219.45
COMM 2006-C7 MORTGAGE TR C7 AJ VAR RT 06/10/2046 DD 06/01/06			103,683.100	91,629.94
COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07			231,645.330	233,518.11
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13			1,555,000.000	1,542,683.47
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06			521,118.110	520,960.58
COMMIT TO PUR FHLMC GOLD SFM 3.000% 01/01/2047 DD 01/01/17			1,035,000.000	1,027,728.50
COMMIT TO PUR GNMA II JUMBOS 3.000% 01/20/2047 DD 01/01/17			695,000.000	703,701.05
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			526,000.000	494,691.96
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15			265,000.000	276,686.77
COMMSCOPE 10/16 TLB			240,000.000	242,040.00
COMMSCOPE 8/15 TRANCHE 5 TL			355,000.000	358,017.50
COMMUNICATIONS SALES 10/16 TL			35,000.000	35,065.80
COMMUNICATIONS SALES 4/15 COV-LITE TLB			775,625.000	786,095.94
COMMUNITY HEALTH 5/15 TLG			77,351.400	74,886.21
COMMUNITY HEALTH 5/15 TLH			241,724.870	233,668.18
COMPASS BANK 2.750% 09/29/2019 DD 09/29/14			720,000.000	716,081.05
COMPASS BANK 3.875% 04/10/2025 DD 04/10/15			185,000.000	176,053.59
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			1,260,000.000	1,257,492.60
CONCHO RESOURCES INC 5.500% 04/01/2023 DD 08/17/12			1,727,000.000	1,789,690.10
CONCHO RESOURCES INC 5.500% 10/01/2022 DD 03/12/12			17,000.000	17,616.25
CONCHO RESOURCES INC 6.500% 01/15/2022 DD 05/23/11			1,267,000.000	1,310,964.90
CONCORDIA 10/15 (USD) TL			252,052.810	195,499.72
CONSOLIDATED COMMUNICATIONS 12/16 DELAYED TL			300,000.000	301,554.00
CONSOLIDATED COMMUNICATIONS 9/16 TLB			300,000.000	301,554.00
CONSOLIDATED CONTAINER 7/12 B			0.010	0.01
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15			350,000.000	371,124.95
CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13			1,470,000.000	1,517,745.60
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			3,520,000.000	3,649,852.80
CONSTELLIUM NV 144A 5.750% 05/15/2024 DD 05/07/14			1,113,000.000	1,040,655.00
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			75,945.880	80,797.42
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			1,008,000.000	929,880.00
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			339,000.000	332,220.00
COOPERATIEVE RABOBANK UA 3.950% 11/09/2022 DD 11/09/12			155,000.000	159,451.45

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COOPERATIEVE RABOBANK UA 4.375% 08/04/2025 DD 08/04/15			165,000.000	169,311.12
COOPERATIEVE RABOBANK UA/NY 2.250% 01/14/2020 DD 01/14/15			215,000.000	214,978.29
CORECIVIC INC 4.625% 05/01/2023 DD 04/04/13			470,000.000	462,950.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
CORPORATE OFFICE PROPERTIES LP 5.000% 07/01/2025 DD 06/29/15			430,000.000	439,224.36
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04			268,020.321	260,296.54
COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14			1,505,000.000	1,448,562.50
COVENANT SURGICAL PARTNER 144A 8.750% 08/01/2019 DD 07/16/14			230,000.000	221,950.00
CPG INTERNATIONAL 9/13 COV-LITE TLB			654,751.820	658,844.02
CREDIT SUISSE COMMER C1 H 144A VAR RT 02/15/2039 DD 03/01/06			1,246,000.000	1,156,412.60
CREDIT SUISSE COMMER C2 C 144A VAR RT 01/15/2049 DD 05/01/07			529,000.000	286,653.14
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07			3,197,426.000	3,005,844.87
CREDIT SUISSE COMMERCIAL C1 AM 5.416% 02/15/2040 DD 03/01/07			282,000.000	281,061.39
CREDIT SUISSE COMMERCIAL C2 AJ VAR RT 01/15/2049 DD 05/01/07			797,000.000	793,808.89
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			9,420,000.000	7,226,314.67
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			560,052.000	120,425.02
CREDIT SUISSE COMMERCIAL C3 C VAR RT 06/15/2039 DD 06/01/07			1,277,647.000	175,534.90
CREDIT SUISSE GROUP FUNDING GU 3.800% 06/09/2023 DD 06/10/16			400,000.000	399,559.20
CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01			153,841.710	97,304.88
CRESTWOOD MIDSTREAM PARTNERS L 6.125% 03/01/2022 DD 03/01/14			390,000.000	399,750.00
CROWN AMERICAS LLC / CROW 144A 4.250% 09/30/2026 DD 09/15/16			1,080,000.000	1,017,900.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,505,000.000	1,535,100.00
CROWN CASTLE TOWERS LLC 144A 4.883% 08/15/2040 DD 08/16/10			990,000.000	1,054,222.10
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,084,160.00
CROWNROCK LP / CROWNROCK 144A 7.125% 04/15/2021 DD 04/15/13			66,000.000	68,640.00
CROWNROCK LP / CROWNROCK 144A 7.750% 02/15/2023 DD 02/06/15			1,399,000.000	1,510,920.00
CSC HOLDINGS LLC 144A 10.125% 01/15/2023 DD 10/09/15			337,000.000	389,235.00
CSC HOLDINGS LLC 144A 10.875% 10/15/2025 DD 10/09/15			2,146,000.000	2,553,740.00
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,676,000.000	1,831,030.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			85,000.000	83,087.50
CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11			457,000.000	491,275.00
CSMC TRUST 2015-GL GLPB A 144A 3.639% 11/15/2034 DD 12/01/15			1,810,000.000	1,886,305.44
CUMULUS MEDIA 12/13 TLB			963,012.280	653,240.12
CUTWATER 2015-I LTD 1A E 144A VAR RT 07/15/2027 DD 06/03/15			272,000.000	247,220.80
CVS HEALTH CORP 3.875% 07/20/2025 DD 07/20/15			2,295,000.000	2,367,522.00
CVS HEALTH CORP 4.750% 12/01/2022 DD 06/01/16			315,000.000	342,067.64
CVS HEALTH CORP 5.000% 12/01/2024 DD 06/01/16			290,000.000	317,464.16
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			372,366.359	334,491.86
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			32,922.019	29,639.16

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CWABS REVOLVING HOME EQUI U 2A VAR RT	03/15/2034 DD	12/30/04	147,849.612	117,465.58
CWABS REVOLVING HOME EQUIT I A VAR RT	02/15/2034 DD	09/29/04	395,978.435	366,855.45
CWHEQ REVOLVING HOME EQUI A 2A VAR RT	04/15/2035 DD	02/24/05	93,839.680	82,368.61
CWHEQ REVOLVING HOME EQUI E 2A VAR RT	07/15/2036 DD	06/29/06	1,192,860.720	1,034,097.76
CWHEQ REVOLVING HOME EQUI G 2A VAR RT	12/15/2035 DD	09/30/05	576,672.256	509,542.13
CWHEQ REVOLVING HOME EQUI I 2A VAR RT	02/15/2036 DD	12/28/05	33,897.840	30,236.84
DAIMLER FINANCE NORTH AME 144A 1.750%	10/30/2019 DD	10/31/16	1,065,000.000	1,051,377.59
DANONE SA 144A 1.691%	10/30/2019 DD	11/02/16	985,000.000	972,667.80
DAVITA 6/14 TLB			850,085.870	857,311.60
DAVITA INC 5.125%	07/15/2024 DD	06/13/14	3,603,000.000	3,593,992.50
DAVITA INC 5.750%	08/15/2022 DD	08/28/12	1,413,000.000	1,476,585.00
DB MASTER FINANCE 1A A2II 144A 3.980%	02/20/2045 DD	01/26/15	4,109,797.500	4,115,575.88
DCP MIDSTREAM OPERATING L 144A VAR RT	05/21/2043 DD	05/21/13	1,205,000.000	1,024,250.00
DELL 9/16 COV-LITE TLB			1,385,000.000	1,407,810.95
DELTA AIR LINES (4/11) TLB 0.000%	04/20/2017 DD	04/15/11	0.010	0.00
DENBURY RESOURCES INC 144A 9.000%	05/15/2021 DD	05/10/16	803,000.000	869,247.50
DENVER CO PUBLIC SCHS COPS 3.098%	12/15/2024 DD	04/23/13	1,940,000.000	1,941,222.20
DIAMOND 1 FINANCE CORP / 144A 5.450%	06/15/2023 DD	06/01/16	580,000.000	615,228.62
DIAMOND 1 FINANCE CORP / 144A 6.020%	06/15/2026 DD	06/01/16	1,140,000.000	1,234,957.44
DIAMONDBACK ENERGY INC 144A 4.750%	11/01/2024 DD	10/28/16	212,000.000	207,760.00
DIAMONDBACK ENERGY INC 144A 5.375%	05/31/2025 DD	12/20/16	963,000.000	968,489.10
DIEBOLD 4/16 (USD) TLB			367,200.000	372,135.17
DIGITALGLOBE 12/16 TLB			510,000.000	513,187.50
DISCOVER CARD EXECUTION A3 A3 1.220%	10/15/2019 DD	05/05/14	375,000.000	375,126.26
DISCOVER FINANCIAL SERVICES 5.200%	04/27/2022 DD	10/27/12	730,000.000	786,465.50
DISH DBS CORP 5.000%	03/15/2023 DD	12/27/12	45,000.000	44,775.00
DISH DBS CORP 5.875%	07/15/2022 DD	05/16/12	101,000.000	106,302.50
DISH DBS CORP 5.875%	11/15/2024 DD	11/20/14	310,000.000	318,990.00
DISH DBS CORP 7.750%	07/01/2026 DD	06/13/16	2,812,000.000	3,177,560.00
DISTRIBUTION FINANCIAL SER 1 D 7.730%	11/15/2022 DD	11/27/01	1,091,964.533	216,208.98
DOLLAR TREE INC 5.750%	03/01/2023 DD	03/01/16	799,000.000	845,997.18
DOMINION ENERGY GAS HOLDINGS L 3.600%	12/15/2024 DD	12/08/14	165,000.000	167,026.37
DOMINION ENERGY INC 1.600%	08/15/2019 DD	08/09/16	325,000.000	320,045.05
DOMINION ENERGY INC 3.625%	12/01/2024 DD	11/25/14	495,000.000	498,097.22
DOMINION ENERGY INC VAR RT	10/01/2054 DD	10/03/14	1,195,000.000	1,224,875.00
DOOSAN INFRACORE 5/14 COV-LITE TLB			321,253.320	325,471.38
DUKE ENERGY CORP 1.800%	09/01/2021 DD	08/12/16	935,000.000	900,688.31
DUKE ENERGY FLORIDA PROJECT FI 1.196%	03/01/2022 DD	06/22/16	670,000.000	664,698.96
DUKE ENERGY FLORIDA PROJECT FI 1.731%	09/01/2024 DD	06/22/16	1,595,000.000	1,544,352.37

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	297,380.48
DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16			1,955,000.000	1,795,112.28
DUPONT (E.I.) DE NEMOURS 5/15 COV-LITE TLB			331,379.450	329,102.87
DUPONT FABROS TECHNOLOGY LP 5.625% 06/15/2023 DD 06/09/15			590,000.000	616,550.00
DYNEGY 4/13 TLB2			0.040	0.04
DYNEGY 6/16 INCREMENTAL TRANCHE C TL			390,000.000	394,711.20
DYNEGY INC 144A 8.000% 01/15/2025 DD 10/11/16			740,000.000	693,750.00
E*TRADE FINANCIAL CORP 4.625% 09/15/2023 DD 03/05/15			1,095,000.000	1,116,900.00
E*TRADE FINANCIAL CORP 5.375% 11/15/2022 DD 11/17/14			513,000.000	542,864.30
E.ON INTERNATIONAL FINANC REGS 6.000% 10/30/2019			100,000.000	140,715.82
EAGLE MATERIALS INC 4.500% 08/01/2026 DD 08/02/16			158,000.000	157,605.00
EATON CORP 1.500% 11/02/2017 DD 11/02/13			430,000.000	430,357.76
EDP - ENERGIAS DE PORTUGA REGS VAR RT 09/16/2075			700,000.000	769,566.49
EFIH 10/16 DIP TL 0.000% 06/30/2017 DD 10/20/16			925,000.000	930,318.75
ELECTRONIC ARTS INC 4.800% 03/01/2026 DD 02/24/16			187,000.000	198,005.69
ELEMENT SOLUTIONS INC 144A 6.500% 02/01/2022 DD 02/02/15			229,000.000	230,717.50
ELI LILLY & CO 2.750% 06/01/2025 DD 03/05/15			2,560,000.000	2,495,482.88
EMC (GLOBAL EAGLE) 12/16 TL			450,000.000	441,000.00
EMERA INC VAR RT 06/15/2076 DD 06/16/16			4,420,000.000	4,729,400.00
EMERA US FINANCE LP 144A 3.550% 06/15/2026 DD 06/16/16			1,480,000.000	1,454,884.40
EMI MUSIC PUBLISHING 8/15 TL			525,843.940	526,582.75
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			2,215,000.000	2,267,918.57
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			2,197,000.000	2,191,507.50
ENDO DAC / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15			490,000.000	429,362.50
ENDO DAC / ENDO FINANCE L 144A VAR RT 02/01/2025 DD 01/27/15			282,000.000	236,175.00
ENDO PHARMACEUTICALS 6/15 TLB			990,000.000	994,247.11
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,370,000.000	1,558,375.00
ENERGIZER 5/15 TLB			246,875.000	247,800.78
ENERGY N W WA ELEC REVENUE 2.814% 07/01/2024 DD 05/06/15			1,805,000.000	1,804,350.20
ENERGY TRANSFER EQUITY LP 5.500% 06/01/2027 DD 05/22/15			950,000.000	926,250.00
ENERGY TRANSFER LP 5.500% 06/01/2027 DD 05/22/15			1,557,000.000	1,518,075.00
ENERGY TRANSFER PARTNERS LP / 4.500% 11/01/2023 DD 11/01/13			685,000.000	695,086.63
ENERGY TRANSFER PARTNERS LP / 5.000% 10/01/2022 DD 07/25/14			935,000.000	990,819.50
ENTEGRIS 4/14 COV-LITE TLB			620,912.990	625,309.06
ENTEGRIS INC 144A 6.000% 04/01/2022 DD 04/01/14			715,000.000	743,600.00
ENTERCOM 10/16 COV-LITE TL			440,000.000	444,950.00
ENERGY MISSISSIPPI INC 3.100% 07/01/2023 DD 12/11/12			380,000.000	372,817.24
ENTERPRISE PRODUCTS OPERATING 3.350% 03/15/2023 DD 03/18/13			1,295,000.000	1,311,001.02
ENTERPRISE PRODUCTS OPERATING 3.950% 02/15/2027 DD 04/13/16			840,000.000	860,490.12

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12			140,000.000	132,694.52
ENTERPRISE PRODUCTS OPERATING 5.200% 09/01/2020 DD 05/20/10			380,000.000	414,905.67
ENTERPRISE PRODUCTS OPERATING VAR RT 01/15/2068 DD 05/24/07			450,000.000	459,456.75
ENVISION HEALTHCARE 11/16 TLB			510,000.000	514,783.80
ENVISION HEALTHCARE CORP 144A 6.250% 12/01/2024 DD 12/01/16			589,000.000	621,395.00
ENVISION HEALTHCARE CORP 5.625% 07/15/2022 DD 01/15/15			108,000.000	111,348.00
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05			1,127,887.210	1,103,715.58
EQUINIX 11/15 (USD) TLB			443,309.790	447,742.89
EQUINIX 12/16 (USD) COV-LITE			215,000.000	217,150.00
EQUINIX INC 4.875% 04/01/2020 DD 03/05/13			631,000.000	649,930.00
EQUINIX INC 5.375% 01/01/2022 DD 11/20/14			155,000.000	162,750.00
EQUINIX INC 5.750% 01/01/2025 DD 11/20/14			585,000.000	611,325.00
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			1,117,000.000	1,175,642.50
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	25,671.14
ERP OPERATING LP 2.850% 11/01/2026 DD 10/12/16			375,000.000	353,559.75
EVO PAYMENTS 12/16 COV-LITE TL			585,000.000	587,925.00
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			770,000.000	793,797.62
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	355,775.67
EXPORT DEVELOPMENT CANADA 3.250% 08/08/2017			230,000.000	167,665.67
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018			925,000.000	651,344.17
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019			2,050,000.000	1,484,140.61
EXPRESS SCRIPTS HOLDING CO 3.500% 06/15/2024 DD 06/05/14			2,293,000.000	2,265,958.65
EXTENDED STAY 8/16 COV-LITE TL			419,662.500	424,316.56
EXTRACTION OIL & GAS INC 144A 7.875% 07/15/2021 DD 07/18/16			1,515,000.000	1,621,050.00
EXXON MOBIL CORP 2.709% 03/06/2025 DD 03/06/15			2,270,000.000	2,209,770.09
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			539,000.000	540,347.50
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12			4,418,320.000	4,509,447.85
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14			509,855.560	510,966.02
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2028 DD 04/21/16			935,713.060	948,382.98
FANNIE MAE CONNECTICUT C04 1M1 VAR RT 04/25/2028 DD 10/27/15			630,206.400	631,428.18
FANNIE MAE CONNECTICUT C04 2M1 VAR RT 04/25/2028 DD 10/27/15			435,936.990	437,243.97
FANNIE MAE CONNECTICUT C05 2M1 VAR RT 01/25/2029 DD 08/10/16			1,151,709.390	1,154,313.06
FANNIE MAE CONNECTICUT C07 2M1 VAR RT 04/25/2029 DD 12/08/16			1,246,996.030	1,248,236.54
FEDERAL NATL MTG ASSN 1.875% 09/24/2026 DD 09/27/16			710,000.000	652,294.75
FEDERAL NATL MTG ASSN 2.125% 04/24/2026 DD 04/26/16			1,365,000.000	1,290,868.22
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			855,000.000	1,189,378.53
FEDEX CORP 4.100% 04/15/2043 DD 04/11/13			305,000.000	284,849.26
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14			445,000.000	482,841.02
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14			1,015,000.000	1,002,312.50



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FFCA SECURED FRANCHI 2 B1 144A 8.270% 05/18/2026 DD 09/01/99			478,000.000	478,597.50
FHLMC	POOL #A8-7441	4.000% 07/01/2039 DD 07/01/09	2,553,830.670	2,704,713.87
FHLMC	POOL #A9-1518	4.500% 03/01/2040 DD 03/01/10	338,936.380	364,502.81
FHLMC	POOL #A9-1818	5.000% 04/01/2040 DD 04/01/10	10,588.120	11,692.58
FHLMC	POOL #A9-5825	4.000% 12/01/2040 DD 12/01/10	84,868.050	89,373.88
FHLMC	POOL #B1-0151	5.000% 10/01/2018 DD 10/01/03	4,785.000	4,904.80
FHLMC	POOL #B1-3067	4.500% 03/01/2019 DD 03/01/04	1,743.960	1,789.28
FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	59,762.890	70,886.16
FHLMC	POOL #C0-1418	5.500% 10/01/2032 DD 10/01/02	267,027.860	300,170.65
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	31,479.280	35,927.24
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	78,286.400	84,368.68
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	11,021.500	11,850.42
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	21,137.590	21,729.89
FHLMC	POOL #C6-9057	7.000% 07/01/2032 DD 07/01/02	3,466.070	3,563.72
FHLMC	POOL #C7-0091	7.000% 08/01/2032 DD 08/01/02	14,223.940	16,229.65
FHLMC	POOL #D6-0685	9.000% 06/01/2025 DD 06/01/95	544.990	547.35
FHLMC	POOL #E0-1641	4.500% 05/01/2019 DD 05/01/04	29,807.650	30,599.19
FHLMC	POOL #E9-0419	6.000% 07/01/2017 DD 06/01/02	220.720	221.32
FHLMC	POOL #E9-0531	6.000% 07/01/2017 DD 07/01/02	1,896.770	1,904.92
FHLMC	POOL #E9-0532	6.000% 07/01/2017 DD 07/01/02	2,015.660	2,024.69
FHLMC	POOL #E9-0560	6.000% 07/01/2017 DD 07/01/02	103.420	103.60
FHLMC	POOL #E9-0683	6.000% 08/01/2017 DD 07/01/02	2,111.540	2,115.25
FHLMC	POOL #E9-0689	6.000% 08/01/2017 DD 07/01/02	1,108.750	1,118.32
FHLMC	POOL #E9-1434	6.000% 09/01/2017 DD 09/01/02	1,389.610	1,401.89
FHLMC	POOL #E9-7197	5.000% 06/01/2018 DD 06/01/03	14,891.620	15,256.53
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	2,939.000	3,231.81
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	141,051.300	158,695.81
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	157,207.020	176,796.58
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	112,378.280	123,540.26
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	580,467.620	639,871.04
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	285,335.870	318,212.53
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	126,072.250	137,500.28
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	72,033.870	76,036.40
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	91,784.360	103,214.24
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	479,435.570	479,240.20
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	1,224,391.800	1,260,601.24
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	638,414.880	637,099.76
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	249,957.280	262,657.63
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,963,283.390	1,951,576.20

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #G0-8737 3.000% 12/01/2046 DD 11/01/16			1,564,998.250	1,555,626.69
FHLMC POOL #G1-1565 4.500% 01/01/2019 DD 05/01/04			66,107.440	67,825.25
FHLMC POOL #G1-1776 4.500% 09/01/2020 DD 09/01/05			37,501.580	39,143.27
FHLMC POOL #G1-1999 4.500% 03/01/2021 DD 05/01/06			44,835.600	46,449.99
FHLMC POOL #G1-3826 4.000% 05/01/2025 DD 04/01/10			70,995.780	74,701.60
FHLMC POOL #G1-4399 4.000% 06/01/2025 DD 02/01/12			119,625.180	125,115.84
FHLMC POOL #G1-8380 3.500% 03/01/2026 DD 03/01/11			1,014,189.750	1,059,581.38
FHLMC POOL #G1-8484 3.000% 10/01/2028 DD 10/01/13			957,722.090	983,735.90
FHLMC POOL #G1-8527 3.000% 10/01/2029 DD 10/01/14			621,685.010	638,545.17
FHLMC POOL #G1-8558 3.500% 06/01/2030 DD 06/01/15			293,156.400	306,770.80
FHLMC POOL #J2-2021 2.500% 01/01/2028 DD 01/01/13			751,715.060	754,187.47
FHLMC POOL #J2-3440 2.500% 04/01/2028 DD 04/01/13			893,451.150	895,860.28
FHLMC POOL #Q0-0093 4.000% 04/01/2041 DD 04/01/11			448,036.710	472,955.95
FHLMC POOL #Q0-1813 4.500% 07/01/2041 DD 07/01/11			113,630.100	121,996.90
FHLMC POOL #Q0-2144 4.000% 07/01/2041 DD 07/01/11			630,872.530	666,049.22
FHLMC POOL #Q0-4649 3.500% 11/01/2041 DD 11/01/11			2,336,644.720	2,406,555.15
FHLMC POOL #Q0-6290 3.500% 02/01/2042 DD 02/01/12			741,584.170	763,872.49
FHLMC POOL #Q1-4756 3.000% 01/01/2043 DD 01/01/13			610,636.030	610,387.18
FHLMC POOL #Q1-7638 3.000% 04/01/2043 DD 04/01/13			2,733,510.830	2,732,396.81
FHLMC POOL #Q2-0856 3.000% 08/01/2043 DD 08/01/13			276,967.110	276,054.66
FHLMC POOL #Q4-0045 3.500% 04/01/2046 DD 04/01/16			690,189.910	707,350.80
FHLMC POOL #Q4-0105 3.000% 04/01/2046 DD 04/01/16			919,956.370	914,464.98
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12			725,000.000	721,978.86
FHLMC MULTICLASS MTG K042 A2 2.670% 12/25/2024 DD 01/01/15			955,000.000	949,329.78
FHLMC MULTICLASS MTG K043 X3IO VAR RT 02/25/2043 DD 03/01/15			1,114,000.000	108,089.75
FIGUEROA CLO 2013-1 1A D 144A VAR RT 03/21/2024 DD 03/21/13			812,500.000	715,000.00
FILTRATION GROUP 10/16 DD TL			348,407.330	349,062.33
FILTRATION GRP COV-LT TLB			825,060.150	830,472.55
FINN SQUARE CLO LTD 1A D 144A VAR RT 12/24/2023 DD 12/20/12			503,000.000	475,882.98
FIRST DATA 10/16 (USD) TL			385,352.110	389,687.32
FIRST DATA 11/16 (USD) TL			956,277.220	966,040.81
FIRST DATA 6/15 (USD) TL			890,000.000	897,270.44
FIRST DATA CORP 144A 5.000% 01/15/2024 DD 11/25/15			600,000.000	603,192.00
FIRST DATA CORP 144A 5.375% 08/15/2023 DD 08/11/15			1,709,000.000	1,773,087.50
FIRST DATA CORP 144A 5.750% 01/15/2024 DD 11/25/15			1,973,000.000	2,035,899.24
FIRST DATA CORP 144A 7.000% 12/01/2023 DD 11/18/15			1,261,000.000	1,342,965.00
FIRST NIAGARA FINANCIAL GROUP 7.250% 12/15/2021 DD 12/13/11			450,000.000	535,570.65
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			3,600,000.000	3,724,772.40
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04			810,000.000	854,266.50



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FLOATEL 5/14 COV-LITE TL			823,825.740	662,149.94
FLOOR AND DECOR 9/16 COV-LITE TL			260,000.000	260,650.00
FLORIDA ST BRD OF ADMIN FIN CO 2.638% 07/01/2021 DD 03/08/16			2,390,000.000	2,408,594.20
FNMA POOL #0129940 8.000% 11/01/2018 DD 08/01/91			202.930	203.47
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			13,812.530	15,695.86
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			21,552.430	24,170.51
FNMA POOL #0250998 7.500% 07/01/2017 DD 06/01/97			141.460	142.15
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			677.920	771.07
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			1,700.810	1,930.05
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			926.570	1,048.29
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			1,672.190	1,891.86
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			5,852.140	6,620.92
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			2,538.410	2,871.87
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			1,387.710	1,570.01
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			954.000	1,074.48
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			2,041.970	2,357.77
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			45,928.440	54,528.78
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			56,772.080	67,517.69
FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03			149,976.030	166,560.87
FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04			108,514.840	120,553.14
FNMA POOL #0268416 7.000% 01/01/2024 DD 01/01/94			519.550	532.60
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			129.700	148.71
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			711.320	804.76
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			1,615.570	1,827.80
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			4,896.890	5,607.29
FNMA POOL #0345158 9.000% 06/01/2026 DD 06/01/96			1,720.400	1,752.31
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96			227.320	234.52
FNMA POOL #0354869 9.000% 08/01/2026 DD 08/01/96			4,409.550	4,427.38
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02			538.150	620.91
FNMA POOL #0390557 7.000% 08/01/2027 DD 08/01/97			189.950	190.44
FNMA POOL #0441550 6.500% 09/01/2028 DD 08/01/98			3,904.100	4,416.97
FNMA POOL #0447954 6.500% 10/01/2028 DD 10/01/98			3,289.940	3,722.13
FNMA POOL #0452026 6.500% 11/01/2028 DD 11/01/98			4,731.200	5,352.72
FNMA POOL #0456832 6.500% 02/01/2029 DD 01/01/99			2,172.930	2,458.38
FNMA POOL #0479506 6.500% 04/01/2029 DD 04/01/99			592.230	670.03
FNMA POOL #0484719 6.500% 03/01/2029 DD 03/01/99			436.040	493.32
FNMA POOL #0484940 6.500% 06/01/2029 DD 06/01/99			3,988.640	4,512.61
FNMA POOL #0485336 6.500% 02/01/2029 DD 02/01/99			241.850	273.62
FNMA POOL #0489888 6.500% 05/01/2029 DD 06/01/99			2,050.780	2,320.18

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0490102	6.500% 03/01/2029 DD 03/01/99	4,932.110	5,580.02
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	996.590	999.18
FNMA	POOL #0493511	6.500% 04/01/2029 DD 04/01/99	3,433.600	3,884.66
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	217.820	246.43
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	232.120	237.46
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	193.000	197.67
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	2,556.750	2,892.62
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	6,919.840	7,915.76
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	2,382.930	2,818.58
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	6,024.060	6,896.65
FNMA	POOL #0555445	5.000% 05/01/2018 DD 04/01/03	1,274.410	1,304.24
FNMA	POOL #0555515	6.500% 12/01/2017 DD 05/01/03	4,575.480	4,608.19
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	89,083.830	99,785.42
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	577.730	653.62
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	2,000.920	2,205.78
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	42,707.740	48,770.70
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	848.960	960.49
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	1,050.330	1,188.31
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,698.450	4,184.30
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	818.150	925.63
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	509.550	576.49
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	3,483.170	3,940.74
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	18,333.250	20,052.79
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,826.060	2,065.94
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,921.940	6,239.68
FNMA	POOL #0626798	6.500% 03/01/2017 DD 03/01/02	62.270	62.31
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	27,035.940	28,699.72
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,485.510	4,968.75
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	504.660	570.96
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	680.550	769.95
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	6,450.730	6,642.79
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	15,009.780	16,713.86
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	8,987.170	9,875.90
FNMA	POOL #0645570	7.000% 06/01/2032 DD 05/01/02	5,783.460	5,998.31
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	7,937.540	8,186.09
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	34,253.940	38,729.50
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	12,609.740	13,229.27
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	5,780.360	5,963.29
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	24,985.590	27,067.44

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	691.210	782.01
FNMA	POOL #0656355	7.000% 08/01/2032 DD 08/01/02	8,126.380	8,384.51
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	2,652.380	3,000.81
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	4,947.220	5,597.12
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	469,889.560	540,354.26
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	707,180.620	776,680.10
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	92,224.560	103,436.77
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	3,986.930	4,306.14
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	1,093,444.160	1,197,694.49
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	120,676.210	135,336.93
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	202,434.050	231,961.42
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	3,427.550	3,882.31
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	28,511.910	31,474.27
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,369.910	1,391.26
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	9,124.390	9,762.82
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	11,574.970	12,752.24
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	111,324.160	114,505.81
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	54,287.550	61,447.97
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	50,511.450	57,146.97
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	59,221.270	67,499.30
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	10,063.930	10,868.57
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	62,253.210	68,762.82
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,809.660	1,955.65
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	36,726.220	42,982.88
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	71,180.690	78,141.87
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	215,107.740	245,078.38
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,661.970	4,143.03
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	117,049.070	126,632.35
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	388,729.710	419,013.20
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	2,000,761.560	2,156,464.70
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	759,887.590	781,520.49
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	901,694.740	929,561.88
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	256,316.820	270,838.01
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	90,047.060	93,518.04
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	460,900.650	475,282.58
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	44,569.650	45,860.55
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	908,390.300	980,098.95
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	770,252.730	811,350.45
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	972,745.350	1,053,842.41

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	128,812.570	140,952.14
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,944,943.690	2,046,320.52
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	137,969.310	151,191.09
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	1,771,665.140	1,868,662.34
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	3,677,347.850	3,884,177.30
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	3,611,520.400	3,716,184.75
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	434,351.400	494,767.46
FNMA	POOL #0AL7118	4.000% 08/01/2045 DD 07/01/15	321,431.540	339,939.62
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,954,648.760	2,111,601.58
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	823,495.490	846,431.92
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	339,178.490	349,806.17
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	2,077,659.950	2,142,343.07
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	744,368.540	767,663.21
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	756,206.310	755,991.10
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	303,364.250	303,277.71
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,487,547.620	1,487,124.25
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	745,035.050	744,822.79
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	875,834.180	875,584.38
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	1,557,930.290	1,699,483.65
FNMA	POOL #0AS3182	4.500% 08/01/2044 DD 07/01/14	1,370,000.050	1,473,963.96
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	775,722.500	777,621.52
FNMA	POOL #0AS4522	3.500% 03/01/2045 DD 02/01/15	4,544,402.530	4,661,167.27
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	1,086,128.730	1,116,414.25
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	1,301,778.830	1,335,145.53
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	1,426,984.700	1,466,762.30
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,417,583.770	1,409,806.96
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	2,146,718.440	2,134,941.63
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	1,017,079.220	1,011,499.56
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	1,276,238.670	1,275,873.03
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	135,037.930	134,999.43
FNMA	POOL #0AX0126	4.500% 09/01/2044 DD 08/01/14	182,669.440	196,810.66
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	1,566,853.270	1,570,693.26
FNMA	POOL #0AZ0867	4.000% 07/01/2045 DD 07/01/15	311,091.200	329,257.02
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	1,842,832.210	1,892,730.88
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	320,960.510	321,750.27
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	678,350.750	715,982.98
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	93,322.840	98,583.61
FNMA	POOL #0MA2463	4.500% 11/01/2045 DD 10/01/15	204,999.930	220,876.21
FORD CREDIT AUTO OWNER TR A A3		1.280% 09/15/2019 DD 03/24/15	783,452.750	783,763.15

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD CREDIT AUTO OWNER TR B A3 1.160% 11/15/2019 DD 05/26/15			872,939.760	872,142.85
FORD MOTOR CO 4.346% 12/08/2026 DD 12/08/16			620,000.000	626,508.76
FORD MOTOR CO 6.625% 10/01/2028 DD 09/30/98			1,470,000.000	1,728,217.26
FORD MOTOR CREDIT CO LLC 1.461% 03/27/2017 DD 03/27/15			150,000.000	150,024.00
FORD MOTOR CREDIT CO LLC 1.500% 01/17/2017 DD 11/12/13			880,000.000	880,073.04
FORD MOTOR CREDIT CO LLC 3.000% 06/12/2017 DD 06/12/12			215,000.000	216,251.52
FORD MOTOR CREDIT CO LLC 3.336% 03/18/2021 DD 03/18/16			1,110,000.000	1,117,702.30
FOREST LABORATORIES LLC 144A 4.875% 02/15/2021 DD 01/31/14			1,290,000.000	1,385,828.94
FORMULA ONE 8/14 (USD) EXTENDED COV-LITE TLB3			1,181,474.550	1,192,923.04
FORTESCUE 11/13 COV-LITE TL			0.020	0.02
FORTIS INC/CANADA 144A 3.055% 10/04/2026 DD 10/04/16			1,405,000.000	1,314,064.19
FOUR SEASONS 12/13 TL 0.000% 11/30/2023 DD 12/09/13			0.010	0.01
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15			1,150,000.000	1,166,466.39
FREDDIE MAC STRUCTURED DNA2 M1 VAR RT 10/25/2028 DD 05/10/16			1,348,000.050	1,349,636.25
FREDDIE MAC STRUCTURED HQA1 B VAR RT 03/25/2028 DD 09/28/15			2,358,889.290	2,414,453.17
FREEMPORT-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12			264,000.000	245,520.00
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			534,000.000	489,945.00
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			1,769,000.000	1,658,437.50
FREMF 2012-K708 K708 X2A 144A 0.200% 02/25/2045 DD 06/01/12			47,904,283.870	161,293.73
FREMF 2012-K708 K708 X2B 144A 0.200% 02/25/2045 DD 06/01/12			10,351,481.000	41,042.59
FREMF 2012-K708 MO K708 D 144A 0.000% 02/25/2045 DD 06/01/12			4,777,610.000	4,129,322.25
FREMF 2015-KF11 MO KF11 B 144A VAR RT 09/25/2025 DD 11/24/15			1,459,533.985	1,470,480.49
FREMF 2015-KF11 MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15			4,378,670.798	3,951,750.40
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14			201,000.000	203,010.00
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			72,000.000	78,840.00
FRONTIER COMMUNICATIONS CORP 10.500% 09/15/2022 DD 03/15/16			349,000.000	366,903.70
FRONTIER COMMUNICATIONS CORP 11.000% 09/15/2025 DD 03/15/16			2,320,000.000	2,395,400.00
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14			405,000.000	343,237.50
FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13			507,000.000	453,765.00
FRONTIER COMMUNICATIONS CORP 8.750% 04/15/2022 DD 04/12/10			399,000.000	395,010.00
FRONTIER COMMUNICATIONS CORP 8.875% 09/15/2020 DD 03/15/16			1,290,000.000	1,373,850.00
FRONTIER COMMUNICATIONS CORP 9.250% 07/01/2021 DD 05/22/12			48,000.000	50,400.00
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2034 DD 02/01/15			1,150,000.000	1,143,594.61
GARDA WORLD 11/13 (USD) TLB			232,502.100	232,502.10
GARDA WORLD TRANCHE B DD TL			40,387.910	40,387.91
GARDNER DENVER 7/13 (USD) TL			259,781.280	256,918.49
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			847,000.000	828,366.00
GCI LLC 6.750% 06/01/2021 DD 05/20/11			1,000,000.000	1,025,000.00
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16			400,000.000	419,162.80

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAL ELECTRIC CO 4.250% 01/17/2018			240,000.000	169,243.07
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02			441,000.000	587,027.89
GENERAL ELECTRIC CO REGS 6.250% 09/29/2020			520,000.000	765,381.64
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14			140,000.000	154,767.07
GENERAL MOTORS FINANCIAL CO IN 4.000% 01/15/2025 DD 01/12/15			200,000.000	195,128.20
GENERAL MOTORS FINANCIAL CO IN 4.000% 10/06/2026 DD 10/06/16			625,000.000	600,950.63
GENERAL MOTORS FINANCIAL CO IN 4.250% 05/15/2023 DD 11/15/13			370,000.000	374,444.82
GENERAL MOTORS FINANCIAL CO IN 4.300% 07/13/2025 DD 07/13/15			155,000.000	153,758.76
GENERAL MOTORS FINANCIAL CO IN 4.375% 09/25/2021 DD 09/25/14			1,445,000.000	1,498,918.73
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			830,000.000	815,475.00
GENESYS 11/16 (USD) COV-LITE TLB			1,525,000.000	1,550,742.00
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11			970,000.000	685,668.75
GEO GROUP INC/THE 6.000% 04/15/2026 DD 04/18/16			935,000.000	918,637.50
GEORGIA ST 4.250% 02/01/2030 DD 07/09/15			1,085,000.000	1,159,257.40
GEORGIA ST 4.503% 11/01/2025 DD 11/24/09			1,575,000.000	1,739,886.75
GFL ENVIRONMENTAL INC 144A 9.875% 02/01/2016 DD 02/01/16			840,000.000	924,000.00
GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13			470,000.000	487,625.00
GILEAD SCIENCES INC 3.500% 02/01/2025 DD 11/17/14			820,000.000	829,068.38
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15			500,000.000	479,060.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	154,400.00
GLOBAL PAYMENTS 10/16 TL			345,000.000	348,105.00
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16			323,000.000	336,856.70
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14			134,000.000	143,380.00
GMACM HOME EQUIT HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04			209,599.372	191,632.56
GNMA POOL #0202982 10.500% 07/15/2017 DD 08/01/87			624.010	626.69
GNMA POOL #0233738 10.500% 11/15/2017 DD 11/01/87			816.870	820.76
GNMA POOL #0236244 10.500% 10/15/2017 DD 11/01/87			3,303.450	3,318.29
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			8,160.920	8,482.73
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			496.350	498.26
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			2,499.510	2,750.95
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			577.900	633.75
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			2,236.860	2,245.58
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			364.740	366.14
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			589.930	648.52
GNMA POOL #0380219 9.000% 09/15/2025 DD 09/01/95			4,626.720	4,648.10
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			2,976.610	3,094.18
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			12,346.580	12,777.93
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			1,415.920	1,444.08
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			255.730	258.79



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0482086	8.000% 06/15/2030 DD 09/01/00	491.830	507.14
GNMA	POOL #0506625	7.000% 03/15/2029 DD 03/01/99	5,337.700	5,534.29
GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	1,883.610	1,989.13
GNMA	POOL #0540962	8.000% 10/15/2030 DD 10/01/00	1,267.420	1,289.10
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	9,472.870	9,945.10
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	10,654.960	11,350.53
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	3,897.420	3,913.38
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	22,760.020	25,733.78
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	12,587.770	13,123.54
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	1,112.550	1,142.28
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	20,303.740	22,679.35
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	1,328.690	1,516.74
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	7,377.450	8,138.70
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	13,363.420	15,644.74
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	40,738.560	46,166.49
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	21,619.090	24,828.95
GNMA	POOL #0569906	8.000% 06/15/2032 DD 06/01/02	2,638.500	2,648.84
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	3,843.710	4,281.34
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	4,339.070	4,487.87
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	2,906.820	3,287.82
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	5,066.970	5,385.88
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	19,140.310	21,783.33
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	21,923.160	24,881.19
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	278,494.190	313,749.60
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	8,789.520	9,241.51
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	400,753.800	434,808.36
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	161,834.780	175,595.25
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	246,603.740	269,601.26
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	8,085.150	9,454.36
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	6,369.550	7,121.66
GNMA	POOL #0781213	8.000% 12/15/2017 DD 11/01/00	2,402.030	2,417.97
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	7,654.020	9,318.69
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	29,428.120	36,448.00
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	12,262.550	14,688.16
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	283,714.980	321,727.87
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	76,452.010	86,668.54
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	1,250,522.320	1,238,283.96
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	185.250	209.25
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	314.210	348.66

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0003288 7.500% 09/20/2032 DD 09/01/02			210.940	235.11
GNMA II POOL #0004696 4.500% 05/20/2040 DD 05/01/10			718,116.290	773,562.30
GNMA II POOL #0004833 4.000% 10/20/2040 DD 10/01/10			309,575.270	332,032.39
GNMA II POOL #0004853 4.000% 11/20/2040 DD 11/01/10			536,231.790	575,130.98
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11			73,573.700	81,700.38
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			139,499.910	149,941.50
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			182,201.970	196,701.85
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			597,287.970	607,318.43
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			1,326,735.830	1,349,016.36
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12			3,620,260.490	3,780,715.76
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			625,339.330	635,841.10
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13			505,537.900	514,028.00
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13			580,943.150	590,699.86
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13			631,069.950	641,668.65
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14			532,056.320	568,416.86
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			206,900.600	215,300.70
GNMA II POOL #0MA2754 4.045% 04/20/2045 DD 04/01/15			1,385,197.290	1,441,401.49
GNMA II POOL #0MA2755 4.000% 04/20/2045 DD 04/01/15			1,317,811.640	1,400,674.73
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			403,234.680	419,595.87
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15			1,476,255.010	1,536,237.91
GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15			1,481,201.510	1,541,301.07
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16			3,545,002.590	3,594,520.86
GOLDCORP INC 3.625% 06/09/2021 DD 06/09/14			140,000.000	142,226.84
GOLDMAN SACHS GROUP INC/THE 2.300% 12/13/2019 DD 12/13/16			1,035,000.000	1,033,825.28
GOLDMAN SACHS GROUP INC/THE 2.350% 11/15/2021 DD 09/27/16			590,000.000	573,220.40
GOLDMAN SACHS GROUP INC/THE 3.500% 01/23/2025 DD 01/23/15			1,155,000.000	1,139,637.35
GOLDMAN SACHS GROUP INC/THE 3.500% 11/16/2026 DD 11/16/16			200,000.000	195,397.00
GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10			105,000.000	125,212.50
GOVERNMENT OF CANADA 1.250% 01-MAR-2018 SER A875			5,315,000.000	3,991,253.68
GOVERNMENT OF CANADA 1.500% 01-FEB-2017 SER B600			9,845,000.000	7,346,401.33
GRAMERCY REAL ESTA 1A BFX 144A 6.000% 08/15/2056 DD 08/08/07			867,000.000	0.00
GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05			49,794.910	31,993.23
GRATON RESORT 8/15 TLB			226,646.400	228,346.24
GRAY TELEVISION 6/14 TL			423,995.000	429,824.93
GRAY TELEVISION INC 144A 5.125% 10/15/2024 DD 09/14/16			407,000.000	393,772.50
GREATBATCH 10/15 TLB			476,400.000	478,334.19
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			11,943.190	7,243.54
GRIFOLS WORLDWIDE OPERATIONS L 5.250% 04/01/2022 DD 04/01/15			2,672,000.000	2,765,520.00
GRINDING MEDIA INC / MOLY 144A 7.375% 12/15/2023 DD 12/16/16			1,125,000.000	1,181,925.00



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GROUP 1 AUTOMOTIVE INC 144A 5.250% 12/15/2023 DD 12/08/15			441,000.000	436,590.00
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			53,135.545	23,379.64
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			1,570,910.507	691,200.63
GS MORTGAGE SECURI ICE2 A 144A VAR RT 02/15/2033 DD 03/22/16			2,690,000.000	2,713,605.55
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			4,530,231.872	2,536,929.84
GS MORTGAGE SECURITIE FRR1 K3B VAR RT 06/27/2041 DD 07/01/15			643,000.000	532,082.50
GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07			7,437,000.000	7,346,411.39
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			2,307,713.250	2,222,434.70
GSR MORTGAGE LOAN TRUS AR6 4A5 VAR RT 09/25/2035 DD 09/01/05			855,443.010	856,201.02
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04			361,641.340	359,590.51
HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13			657,000.000	620,162.01
HANESBRANDS INC 144A 4.625% 05/15/2024 DD 05/06/16			390,000.000	378,300.00
HANESBRANDS INC 144A 4.875% 05/15/2026 DD 05/06/16			391,000.000	382,202.50
HARBOR FREIGHT TOOLS 8/16 COV-LITE TL			389,025.000	394,210.70
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			585,178.900	547,661.26
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			116,611.690	110,297.50
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			499,170.410	491,538.59
HARBOUR AIRCRAFT INVE 1 C 144A 10.278% 07/15/2041 DD 07/01/16			2,048,960.800	2,039,240.53
HARDEE'S FUNDING LL 1A A2 144A 4.474% 03/20/2043 DD 04/01/13			3,218,187.500	3,178,165.16
HARLAND CLARKE 6/16 COV-LITE B5 TLB			153,125.000	153,699.22
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			240,000.000	281,637.36
HARVEY GULF 6/13 COV-LITE TLB			651,233.160	504,165.17
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	999,639.20
HCA HEALTHCARE INC 6.250% 02/15/2021 DD 12/06/12			655,000.000	704,943.75
HCA INC 4.500% 02/15/2027 DD 08/15/16			819,000.000	804,667.50
HCA INC 4.750% 05/01/2023 DD 10/23/12			1,652,000.000	1,691,235.00
HCA INC 5.000% 03/15/2024 DD 03/17/14			2,270,000.000	2,335,262.50
HCA INC 5.250% 04/15/2025 DD 10/17/14			1,670,000.000	1,743,062.50
HCA INC 5.375% 02/01/2025 DD 01/16/15			1,501,000.000	1,504,752.50
HCA INC 7.500% 02/15/2022 DD 08/01/11			2,285,000.000	2,593,475.00
HD SUPPLY 8/15 COV-LITE TLB			574,620.940	577,137.78
HD SUPPLY 9/16 ADD-ON TLB2			15,000.000	15,100.05
HD SUPPLY INC 144A VAR RT 04/15/2024 DD 04/11/16			289,000.000	305,097.30
HEADWATERS 6/16 TLB			663,423.040	666,534.49
HEINZ 3/13 (USD) COV-LITE TLB2			0.010	0.00
HENRY COMPANY 9/16 COV-LITE TLB			235,000.000	237,204.30
HERC RENTALS INC 144A 7.750% 06/01/2024 DD 06/09/16			63,000.000	66,228.75
HERTZ 6/16 COV-LITE TLB			438,550.000	439,782.32
HERTZ CORP/THE 144A 5.500% 10/15/2024 DD 09/22/16			605,000.000	528,618.75

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERTZ CORP/THE 6.250% 10/15/2022 DD 10/16/12			320,000.000	300,000.00
HILTON DOMESTIC OPERATING 144A 4.250% 09/01/2024 DD 08/18/16			590,000.000	572,300.00
HILTON GRAND VACATIONS BO 144A 6.125% 12/01/2024 DD 11/29/16			307,000.000	318,896.25
HILTON HOTELS 8/16 EXTENDED TL			393,084.550	397,310.21
HILTON HOTELS 9/13 COV-LITE TL			10,189.380	10,272.83
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	535,295.46
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	574,500.02
HILTON USA TRUST HLT DFX 144A 4.407% 11/05/2030 DD 12/01/13			4,823.690	4,803.63
HOFFMASTER 11/16 COV-LITE TL			940,000.000	949,400.00
HOFFMASTER 5/14 COV-LITE TL			0.010	0.01
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			138,000.000	143,865.00
HOLOGIC INC 144A 5.250% 07/15/2022 DD 07/02/15			501,000.000	527,302.50
HOME DEPOT INC/THE 2.700% 04/01/2023 DD 04/05/13			1,620,000.000	1,620,336.96
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03			64,396.120	62,704.89
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06			200,689.410	179,237.42
HOMESTAR MORTGAGE ACCEPTA 6 M3 VAR RT 01/25/2035 DD 11/19/04			603,000.000	601,764.15
HONDA AUTO RECEIVABLES 20 2 A3 1.040% 02/21/2019 DD 05/20/15			791,888.150	791,045.50
HONDA AUTO RECEIVABLES 20 3 A3 1.270% 04/18/2019 DD 08/19/15			875,000.000	874,717.20
HOSPITALITY PROPERTIES TRUST 4.500% 03/15/2025 DD 09/12/14			480,000.000	467,879.04
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			1,195,000.000	1,292,576.53
HOUSTON TX 6.290% 03/01/2032 DD 01/08/09			1,930,000.000	2,321,500.50
HSBC HOLDINGS PLC 4.375% 11/23/2026 DD 11/23/16			655,000.000	659,862.72
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			110,000.000	146,928.88
HUB INTERNATIONAL 10/13 (USD) TL			166,990.750	168,168.03
HUB INTERNATIONAL LTD 144A 7.875% 10/01/2021 DD 10/02/13			1,547,000.000	1,634,266.27
HUB INTERNATIONAL LTD 144A 9.250% 02/15/2021 DD 02/03/16			352,000.000	364,320.00
HUBBARD RADIO 5/15 TLB			392,034.050	388,360.69
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			199,000.000	205,965.00
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			588,000.000	611,155.44
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,676,413.96
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			2,335,000.000	2,411,914.67
HUNT COS INC 144A 9.625% 03/01/2021 DD 02/25/14			870,000.000	908,062.50
HUNTINGTON BANCSHARES INC/OH 4.350% 02/04/2023 DD 02/04/13			160,000.000	162,699.37
HUNTINGTON INGALLS INDUST 144A 5.000% 12/15/2021 DD 12/02/14			3,600,000.000	3,744,000.00
HUNTINGTON NATIONAL BANK/THE 1.700% 02/26/2018 DD 02/26/15			1,030,000.000	1,029,533.42
HUNTINGTON NATIONAL BANK/THE 2.200% 11/06/2018 DD 11/06/15			240,000.000	240,679.20
HUNTSMAN INTERNATIONAL LLC 5.125% 11/15/2022 DD 11/15/15			717,000.000	731,340.00
IASIS HEALTHCARE LLC / IASIS C 8.375% 05/15/2019 DD 11/15/11			505,000.000	439,350.00
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04			423,322.052	309,554.25

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IHO VERWALTUNGS GMBH 144A 4.500% 09/15/2023 DD 09/22/16			200,000.000	195,500.00
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			331,000.000	319,415.00
IHS MARKIT LTD 144A 5.000% 11/01/2022 DD 07/28/16			880,000.000	913,000.00
ILLINOIS ST SALES TAX REVENUE 4.620% 06/15/2038 DD 03/25/14			125,000.000	133,027.50
IMG WORLDWIDE 3/14 COV-LITE 0.000% 05/06/2022 DD 03/21/14			350,000.000	354,375.00
IMG WORLDWIDE 5/14 COV-LITE TL			947,169.540	956,053.99
INCAPS FUNDING II LTD/INC 144A VAR RT 01/15/2034 DD 12/16/03			1,854,399.810	1,849,763.81
INDONESIA TREASURY BOND 7.000% 05/15/2022			26,441,000,000.000	1,903,079.66
INDONESIA TREASURY BOND 7.000% 05/15/2027			5,884,000,000.000	412,719.20
INDONESIA TREASURY BOND 8.250% 07/15/2021			25,504,000,000.000	1,939,413.75
INDONESIA TREASURY BOND 8.375% 03/15/2024			5,910,000,000.000	448,539.82
INDONESIA TREASURY BOND 8.375% 09/15/2026			22,016,000,000.000	1,678,259.31
INDONESIA TREASURY BOND 8.750% 05/15/2031			9,855,000,000.000	762,209.85
INEOS 3/15 (USD) COV-LITE TL			295,497.710	298,822.06
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			930,000.000	923,025.00
INEOS GROUP HOLDINGS SA 144A 5.875% 02/15/2019 DD 02/18/14			543,000.000	555,217.50
INFOR US INC 144A 5.750% 08/15/2020 DD 08/25/15			104,000.000	108,940.00
INFORMATICA 6/15 (USD) COV-LITE TL			321,750.000	320,006.12
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			259,000.000	247,345.00
INFORMATION RESOURCES(IRI) 9/13 COV-LITE TLB			473,785.170	475,955.11
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			523,521.130	62,770.18
INMARSAT FINANCE PLC 144A 4.875% 05/15/2022 DD 06/04/14			255,000.000	247,987.50
INMARSAT FINANCE PLC 144A 6.500% 10/01/2024 DD 09/22/16			1,130,000.000	1,146,950.00
INTEL CORP 3.700% 07/29/2025 DD 07/29/15			1,620,000.000	1,708,703.11
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019			1,620,000.000	1,294,814.32
INTERGEN NV 144A 7.000% 06/30/2023 DD 06/13/13			560,000.000	498,400.00
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			2,240,000.000	1,627,318.71
INTERNATIONAL BANK FOR RECONST 3.500% 01/22/2021			2,000,000.000	1,399,029.25
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	933,801.08
INTERNATIONAL BANK FOR RECONST 3.750% 01/23/2019			560,000.000	417,388.80
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019			1,778,000.000	1,283,829.64
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			2,935,000.000	2,142,658.12
INTERNATIONAL BUSINESS MACHINE 1.950% 02/12/2019 DD 02/12/14			789,000.000	793,841.30
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020			920,000.000	1,219,641.02
INTERNATIONAL FINANCE CORP 3.250% 07/22/2019			3,185,000.000	2,354,971.29
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			2,530,000.000	1,782,761.59
INTERNATIONAL FINANCE CORP 3.875% 02/26/2018			310,000.000	219,388.37
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			425,000.000	455,812.50
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			1,063,000.000	1,140,067.50

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERVAL ACQUISITION CORP 5.625% 04/15/2023 DD 04/15/16			1,395,000.000	1,422,900.00
INTRAWEST 10/16 COV-LITE TL			315,000.000	318,805.20
INTRAWEST 11/13 TL			315,000.000	318,805.20
INVENTIV HEALTH 9/16 COV-LITE TLB			440,000.000	443,612.40
ION MEDIA 11/16 TLB			40,000.000	40,375.20
ION MEDIA 12/14 TLB			688,353.860	694,810.62
IPREO 7/14 COV-LITE TLB			369,375.000	355,523.44
IQVIA INC 144A 4.875% 05/15/2023 DD 05/12/15			699,000.000	709,485.00
IQVIA INC 144A 5.000% 10/15/2026 DD 09/28/16			916,000.000	918,290.00
IRI 12/16 2ND LIEN TL			1,250,000.000	1,239,587.50
IRI 12/16 TL 0.000% 12/20/2023 DD 12/06/16			1,270,000.000	1,277,937.50
ISLE OF CAPRI CASINOS INC 5.875% 03/15/2021 DD 03/05/13			150,000.000	155,250.00
ISLE OF CAPRI CASINOS INC 8.875% 06/15/2020 DD 08/07/12			50,000.000	52,500.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			225,000.000	291,330.90
ISTAR FINANCIAL 10/12 TL			0.010	0.00
J. CREW 2/14 COV-LITE TLB 0.000% 03/05/2021 DD 02/21/14			188,616.470	106,332.53
J.P. MORGAN CHASE C WSP E 144A VAR RT 08/15/2033 DD 09/29/16			646,000.000	646,000.00
J.P. MORGAN CHASE C WSP F 144A VAR RT 08/15/2033 DD 09/29/16			1,979,000.000	1,980,979.00
J.P. MORGAN CHASE NINE A 144A VAR RT 10/06/2038 DD 09/01/16			1,935,000.000	1,875,201.53
JACK OHIO FINANCE LLC / J 144A 6.750% 11/15/2021 DD 11/08/16			888,000.000	899,100.00
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,238,000.000	1,324,660.00
JDA SOFTWARE 10/16 TLB			265,000.000	267,583.75
JELD-WEN 10/16 INCREMENTAL COV-LITE TL			335,000.000	338,768.75
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09			75,000.000	82,148.40
JP MORGAN CHASE COM INN F 144A VAR RT 06/15/2029 DD 06/27/14			150,000.000	146,394.71
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15			1,420,000.000	1,430,686.21
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,346,704.96
JP MORGAN CHASE COMMERCIAL CB13 AJ VAR RT 01/12/2043 DD 11/01/05			371,412.678	371,918.29
JP MORGAN CHASE COMMERCIAL CB18 A4 5.440% 06/12/2047 DD 03/01/07			96,842.020	96,774.75
JP MORGAN CHASE COMMERCIAL LD11 AJ VAR RT 06/15/2049 DD 07/01/07			7,985,000.000	5,357,935.00
JP MORGAN CHASE COMMERCIAL LDP7 AM VAR RT 04/17/2045 DD 06/01/06			25,953.750	25,914.29
JP MORGAN CHASE COMMERCIAL LDP8 D VAR RT 05/15/2045 DD 09/01/06			765,000.000	752,563.47
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			911,023.890	903,776.51
JPMCC RE-REMIC T GG10 AMC 144A VAR RT 08/15/2045 DD 04/01/16			867,000.000	793,351.56
JPMORGAN CHASE & CO 2.295% 08/15/2021 DD 08/08/16			1,765,000.000	1,732,301.61
JPMORGAN CHASE & CO 2.950% 10/01/2026 DD 07/21/16			490,000.000	467,699.12
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			206,705.110	111,000.65
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			2,691,263.200	780,466.32
KANSAS ST DEV FIN AUTH REVENUE 3.491% 04/15/2023 DD 08/20/15			1,250,000.000	1,288,612.50

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KANSAS ST DEV FIN AUTH REVENUE 3.641% 04/15/2024 DD 08/20/15			1,440,000.000	1,459,310.40
KAR AUCTION 3/16 TLB3			506,518.240	512,849.72
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			995,000.000	1,013,656.25
KEURIG DR PEPPER INC 3.130% 12/15/2023 DD 12/14/16			670,000.000	670,154.10
KEYBANK NA/CLEVELAND OH 2.500% 11/22/2021 DD 11/22/16			1,125,000.000	1,117,821.38
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,068,000.000	1,090,695.00
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			3,098,000.000	3,144,470.00
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			761,437.500	767,148.28
KIMCO REALTY CORP 2.700% 03/01/2024 DD 11/10/16			495,000.000	473,103.68
KIMCO REALTY CORP 2.800% 10/01/2026 DD 08/18/16			810,000.000	753,103.18
KINDRED HEALTHCARE INC 6.375% 04/15/2022 DD 10/15/14			465,000.000	415,012.50
KODIAK CDO I LTD 1A A2 144A VAR RT 08/07/2037 DD 09/19/06			1,721,000.000	1,273,540.00
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			1,244,000.000	460,280.00
KOMMUNINVEST I SVERIGE AB 2.500% 12/01/2020			12,180,000.000	1,459,693.48
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13			530,000.000	538,278.07
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2017			28,750,000.000	23,740.66
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2018			28,750,000.000	23,364.71
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2017			28,750,000.000	23,563.87
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018			28,750,000.000	23,172.59
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			1,128,000.000	1,216,859.33
KRAFT HEINZ FOODS CO 2.000% 07/02/2018 DD 07/02/16			510,000.000	510,114.75
KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16			3,085,000.000	3,125,212.98
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			420,000.000	395,211.19
KRAFT HEINZ FOODS CO 6.125% 08/23/2018 DD 08/23/12			1,000,000.000	1,065,977.01
KREDITANSTALT FUER WIEDERAUFBA 3.750% 05/29/2020			1,045,000.000	737,809.58
KREDITANSTALT FUER WIEDERAUFBA 6.000% 03/28/2017			450,000.000	328,847.01
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			3,300,000.000	2,659,609.02
KROGER CO/THE 1.500% 09/30/2019 DD 10/03/16			595,000.000	586,348.70
KRONOS 11/16 2ND LIEN COV-LITE TL			376,000.000	387,046.88
KRONOS 11/16 COV-LITE TL			305,000.000	308,574.60
L BRANDS INC 5.625% 10/15/2023 DD 10/16/13			2,370,000.000	2,553,675.00
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			840,000.000	856,800.00
L BRANDS INC 6.950% 03/01/2033 DD 02/19/03			1,575,000.000	1,575,000.00
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12			1,370,000.000	1,411,100.00
LAMAR MEDIA CORP 5.750% 02/01/2026 DD 08/01/16			274,000.000	288,385.00
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16			288,000.000	288,720.00
LAMB WESTON HOLDINGS INC 144A 4.875% 11/01/2026 DD 11/09/16			480,000.000	474,900.00
LANDESK SOFTWARE 9/16 COV-LITE TL			231,308.410	233,910.63
LANDWIRTSCHAFTLICHE RENTENBANK 6.500% 04/12/2017			2,425,000.000	1,777,140.23

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			1,114,000.000	1,122,355.00	
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15			2,038,000.000	2,109,330.00	
LAREDO PETROLEUM INC 7.375% 05/01/2022 DD 04/27/12			439,000.000	454,913.75	
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			555,000.000	567,487.50	
LEAF RECEIVABLES FUN 1 E2 144A 6.000% 09/15/2021 DD 09/26/13			861,000.000	858,674.87	
LEGG MASON INC 4.750% 03/15/2026 DD 03/22/16			620,000.000	641,739.68	
LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14			195,000.000	189,890.22	
LENDMARK FUNDING TRUS A B 144A 7.830% 08/21/2023 DD 03/08/16			395,000.000	413,320.85	
LENNAR CORP 4.500% 11/15/2019 DD 11/25/14			700,000.000	727,125.00	
LEVEL 3 5/15 TLB2			440,000.000	444,950.00	
LEVEL 3 FINANCING INC 144A 5.250% 03/15/2026 DD 03/22/16			531,000.000	525,690.00	
LEVEL 3 FINANCING INC 5.375% 01/15/2024 DD 01/15/16			800,000.000	808,000.00	
LEVEL 3 FINANCING INC 5.375% 08/15/2022 DD 11/15/14			360,000.000	371,700.00	
LIBERTY CABLEVISION 6/14 TL			375,000.000	371,955.00	
LIFE TIME FITNESS 6/15 COV-LITE TLB			369,625.000	371,646.85	
LIFEPOINT HEALTH INC 5.875% 12/01/2023 DD 12/04/15			265,000.000	268,312.50	
LIGHTOWER 4/13 TL			723,346.750	726,739.25	
LIGHTSTONE 12/16 COV-LITE TLB			447,391.300	452,424.45	
LIGHTSTONE 12/16 TLC			42,608.700	43,088.05	
LIONS GATE 12/16 COV-LITE TLB 0.000% 12/08/2023 DD 12/08/16			595,000.000	597,975.00	
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			644,000.000	645,610.00	
LOCKHEED MARTIN CORP 2.900% 03/01/2025 DD 02/20/15			2,800,000.000	2,741,275.60	
LOCKHEED MARTIN CORP 3.100% 01/15/2023 DD 11/23/15			990,000.000	1,000,823.67	
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			125,295.600	138,730.27	
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02			71,193.410	57,140.27	
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,846,365.560	1,846,365.56	
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	327,545.30	
LOWE'S COS INC 2.500% 04/15/2026 DD 04/20/16			294,000.000	279,201.21	
LOWE'S COS INC VAR RT 09/14/2018 DD 09/16/15			710,000.000	715,475.52	
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			636,000.000	658,260.00	
MACDERMID 10/16 (USD) TLB4			495,000.000	501,004.35	
MAGELLAN MIDSTREAM PARTNERS LP 5.000% 03/01/2026 DD 02/29/16			510,000.000	559,249.17	
MALLINCKRODT 3/14 COV-LITE TL			825,616.890	826,822.29	
MALLINCKRODT INTERNATIONA 144A 5.500% 04/15/2025 DD 04/15/15			158,000.000	141,410.00	
MALLINCKRODT INTERNATIONA 144A 5.625% 10/15/2023 DD 09/24/15			324,000.000	302,130.00	
MANITOWOC 3/16 COV-LITE TLB			272,153.870	275,895.98	
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			410,000.000	363,467.87	
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			740,000.000	730,750.00	
MARYLAND ST 4.400% 03/01/2023 DD 03/09/10			890,000.000	992,385.60	



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MASERGY COMMUNICATIONS 11/16 0.000% 12/15/2023 DD 11/29/16			265,000.000	266,436.30
MASERGY COMMUNICATIONS 12/16 2ND LIEN TL			285,000.000	282,862.50
MASSACHUSETTS INSTITUTE OF TEC 3.308% 07/01/2026 DD 09/29/14			1,490,000.000	1,530,152.52
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			215,000.000	183,946.05
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	758,545.00
MAUSER 6/14 (USD) COV-LITE TL			746,939.080	751,607.45
MCGRAW-HILL 5/16 COV-LITE TLB			498,350.000	498,429.73
MDC PARTNERS INC 144A 6.500% 05/01/2024 DD 03/23/16			1,834,000.000	1,650,600.00
MEDNAX INC 144A 5.250% 12/01/2023 DD 12/08/15			1,230,000.000	1,266,900.00
MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15			10,000.000	10,579.28
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15			110,000.000	106,728.72
MERCK & CO INC 2.750% 02/10/2025 DD 02/10/15			2,870,000.000	2,817,943.94
MERCK & CO INC VAR RT 05/18/2018 DD 05/20/13			1,233,000.000	1,237,787.74
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			423,000.000	428,287.50
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	324,750.00
MERRILL LYNCH MORTGAGE FF1 A1 VAR RT 08/25/2036 DD 12/27/06			103,147.210	103,100.47
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			51,349.260	51,366.64
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			64,500.160	63,069.05
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			96,700.240	96,665.08
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05			742,914.560	739,072.21
METHANOL HOLDINGS 6/15 TLB			369,625.000	360,846.41
METLIFE INC 6.400% 12/15/2066 DD 12/21/06			1,410,000.000	1,522,800.00
METLIFE INC VAR RT 12/15/2017 DD 09/15/14			810,000.000	812,089.80
MEXICAN BONOS 10.000% 12/05/2024			87,254,500.000	4,901,223.97
MEXICAN BONOS 4.750% 06/14/2018			12,663,000.000	596,867.62
MEXICAN BONOS 6.500% 06/10/2021			37,923,500.000	1,795,022.35
MEXICAN BONOS 7.750% 05/29/2031			24,851,000.000	1,204,047.03
MEXICAN BONOS 8.000% 12/07/2023			39,565,500.000	1,992,131.52
MEXICAN BONOS 8.500% 12/13/2018			25,063,500.000	1,251,767.41
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			2,270,000.000	2,224,600.00
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15			2,202,000.000	1,976,295.00
MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12			180,000.000	163,674.00
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			1,885,000.000	1,965,112.50
MGM GROWTH PROPERTIES OPE 144A 4.500% 09/01/2026 DD 08/12/16			1,149,000.000	1,103,040.00
MGM GROWTH PROPERTIES OPE 144A 5.625% 05/01/2024 DD 04/20/16			303,000.000	317,392.50
MGM RESORT 4/16 COV-LITE TLB			455,000.000	459,873.05
MGM RESORTS 10/16 TLB			455,000.000	459,873.05
MGM RESORTS INTERNATIONAL 11.375% 03/01/2018 DD 09/22/09			1,375,000.000	1,526,250.00
MGM RESORTS INTERNATIONAL 4.625% 09/01/2026 DD 08/19/16			741,000.000	713,212.50

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			585,000.000	631,800.00
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			806,000.000	900,705.00
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13			352,000.000	391,600.00
MICHAELS STORES 9/16 TLB			204,437.760	206,674.31
MICROCONNECTIONS 7/15 (USD) COV-LITE TL			257,413.310	256,983.43
MICRON TECHNOLOGY INC 144A 7.500% 09/15/2023 DD 04/26/16			1,245,000.000	1,378,837.50
MICRON TECHNOLOGY INC 5.500% 02/01/2025 DD 07/28/14			738,000.000	734,310.00
MICROSEMI CORP 144A 9.125% 04/15/2023 DD 01/15/16			780,000.000	908,700.00
MICROSOFT CORP 1.100% 08/08/2019 DD 08/08/16			705,000.000	695,519.87
MICROSOFT CORP 3.125% 11/03/2025 DD 11/03/15			2,580,000.000	2,608,816.02
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	112,205.54
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	137,986.94
MIDOCEAN CREDIT CLO 2A E 144A VAR RT 01/29/2025 DD 01/29/14			292,000.000	264,260.00
MILACRON 4/15 COV-LITE TLB			132,054.790	133,045.20
MISSOURI ST HLTH & EDUCNL FAC 3.086% 09/15/2051 DD 08/17/16			300,000.000	251,145.00
MITEL NETWORKS 4/15 TL			357,900.870	361,300.93
MITSUBISHI UFJ FINANCIAL GROUP 2.190% 09/13/2021 DD 09/13/16			330,000.000	320,912.46
ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07			2,386,000.000	2,320,071.72
ML-CFC COMMERCIAL MOR 3 F 144A VAR RT 07/12/2046 DD 09/01/06			7,398.850	145.02
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			2,330,000.000	1,463,706.00
ML-CFC COMMERCIAL MORTGAGE 4 C VAR RT 12/12/2049 DD 12/01/06			1,604,000.000	1,421,519.33
MMCAPS FUNDING XIX LTD/MM 144A VAR RT 01/12/2038 DD 07/12/07			153,219.270	0.00
MOHEGAN TRIBAL 11/13 TLB 0.000% 11/19/2019 DD 10/21/13			0.030	0.03
MOLINA HEALTHCARE INC VAR RT 11/15/2022 DD 05/15/16			938,000.000	952,070.00
MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16			1,190,000.000	1,124,921.28
MONDELEZ INTERNATIONAL HO 144A 1.625% 10/28/2019 DD 10/28/16			1,560,000.000	1,529,255.52
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13			499,444.700	492,787.11
MONSANTO CO 5.500% 08/15/2025 DD 08/25/05			417,000.000	466,625.09
MONTEFIORE MEDICAL CENTER 2.895% 04/20/2032 DD 05/12/16			1,215,000.000	1,113,107.67
MORGAN STANLEY 2.625% 11/17/2021 DD 11/17/16			3,010,000.000	2,973,765.62
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			1,420,000.000	1,389,935.62
MORGAN STANLEY CAPITAL HQ10 C VAR RT 11/12/2041			705,000.000	711,434.82
MORGAN STANLEY CAPITAL IQ13 A4 5.364% 03/15/2044 DD 03/01/07			356,452.790	356,690.29
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10			1,080,000.000	1,167,083.64
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			1,670,000.000	1,757,842.00
MPLX LP 4.500% 07/15/2023 DD 07/15/16			137,000.000	139,139.39
MPLX LP 4.875% 12/01/2024 DD 06/01/16			3,422,000.000	3,523,612.86
MPLX LP 5.500% 02/15/2023 DD 08/15/16			2,501,000.000	2,601,935.36
MPT OPERATING PARTNERSHIP LP / 5.250% 08/01/2026 DD 07/22/16			965,000.000	945,700.00



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MRC 11/13 COV-LITE TL			322,154.400	323,362.47
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14			944,000.000	991,200.00
MSCI INC 144A 5.750% 08/15/2025 DD 08/13/15			422,000.000	448,375.00
MTS SYSTEM 4/16 COV-LITE TLB			508,725.000	515,404.56
MUFG UNION BANK NA 2.125% 06/16/2017 DD 06/18/12			220,000.000	220,711.70
MULTIPLAN 6/16 COV-LITE TL			1,229,452.450	1,249,873.65
N-STAR REAL ESTATE 5A A1 144A VAR RT 09/22/2045 DD 09/22/05			1,017,827.669	944,035.16
N-STAR REAL ESTATE 5A A2 144A VAR RT 09/22/2045 DD 09/22/05			480,375.285	84,065.67
NABORS INDUSTRIES INC 144A 5.500% 01/15/2023 DD 12/09/16			145,000.000	150,981.25
NAPA MANAGEMENT 4/16 TL			266,419.770	268,417.92
NATIONAL AUSTRALIA BANK L REGS 6.000% 02/15/2017			1,820,000.000	1,323,955.80
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			344,248.000	136,557.67
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	854,754.62
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	683,516.26
NATIONAL FINANCIAL 7/14 TLB			651,260.970	656,418.95
NATIONAL MENTOR 1/14 TLB			0.010	0.01
NATIONAL RURAL UTILITIES COOPE 1.650% 02/08/2019 DD 02/08/16			180,000.000	179,829.54
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			540,000.000	562,498.56
NATIONAL VISION 3/14 COV-LITE TL			377,540.270	375,494.00
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14			538,000.000	548,760.00
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			5,000.000	4,750.00
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			1,126,000.000	1,190,745.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	332,447.50
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			97,000.000	107,611.80
NAVIOS SOUTH AMERICAN LOG 144A 7.250% 05/01/2022 DD 04/22/14			410,000.000	387,450.00
NAVISTAR INTERNATIONAL 8/12			301,700.000	305,169.55
NAVISTAR INTERNATIONAL 8/12 0.000% 08/17/2017 DD 08/17/12			128,700.810	130,180.87
NAVITAS EQUIPMENT REC 1 D 144A 7.870% 03/15/2023 DD 09/21/16			438,000.000	431,898.53
NBCUNIVERSAL MEDIA LLC 2.875% 01/15/2023 DD 10/05/12			1,745,000.000	1,740,904.49
NBTY 4/16 (USD) TLB			308,450.000	310,667.76
NCUA GUARANTEED NOTES 2.350% 06/12/2017 DD 06/16/11			2,000,000.000	2,015,940.00
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11			335,000.000	346,403.40
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,427,368.00
NCUA GUARANTEED NOTES TR R2 1A VAR RT 11/06/2017 DD 11/17/10			1,361,176.070	1,361,283.88
NEIMAN MARCUS 3/14 COV-LITE TL			498,274.590	431,879.50
NEIMAN MARCUS GROUP LTD L 144A 8.000% 10/15/2021 DD 10/21/13			297,000.000	220,522.50
NETFLIX INC 144A 4.375% 11/15/2026 DD 10/27/16			1,848,000.000	1,792,560.00
NETFLIX INC 5.500% 02/15/2022 DD 02/05/15			397,000.000	427,767.50
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			1,499,000.000	1,617,046.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01			370,000.000	529,201.01
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	154,016.50
NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022			353,000.000	299,075.11
NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020			1,650,000.000	1,338,735.38
NEW SOUTH WALES TREASURY REGS 6.000% 05/01/2020			4,205,000.000	3,411,746.83
NEW YORK AND PRESBYTERIAN HOSP 4.063% 08/01/2056 DD 06/28/16			190,000.000	177,767.80
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16			315,000.000	297,824.31
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	325,898.10
NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/2033 DD 10/14/10			85,000.000	99,160.15
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	18,293.25
NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10			175,000.000	213,850.00
NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020			4,715,000.000	3,338,637.87
NEW ZEALAND GOVERNMENT BO REGS 5.000% 03/15/2019			8,660,000.000	6,388,972.57
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			5,010,000.000	3,966,751.26
NEW ZEALAND GOVERNMENT BO REGS 6.000% 12/15/2017			5,665,000.000	4,100,316.22
NEW ZEALAND LOCAL GOVERNMENT F 6.000% 12/15/2017			2,985,000.000	2,150,817.00
NEWELL BRANDS INC 3.850% 04/01/2023 DD 03/30/16			1,160,000.000	1,203,276.12
NEWELL BRANDS INC 4.200% 04/01/2026 DD 03/30/16			360,000.000	375,760.80
NEWFIELD EXPLORATION CO 5.375% 01/01/2026 DD 03/10/15			635,000.000	647,446.00
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12			1,801,000.000	1,877,542.50
NEWFIELD EXPLORATION CO 5.750% 01/30/2022 DD 09/30/11			45,000.000	47,418.75
NEWPAGE 2/14 TLB			195,000.000	28,275.00
NEWPAGE 2/14 TLB 0.000% 02/11/2021 DD 01/14/14			633,750.010	91,893.75
NEXEO 5/16 COV-LITE TL			638,400.000	643,188.00
NEXSTAR BROADCASTING 9/16 TBL			707,272.730	712,796.53
NEXSTAR BROADCASTING INC 5.875% 11/15/2022 DD 11/15/15			795,000.000	806,925.00
NFP 12/16 TLB			505,000.000	508,787.50
NFP CORP 144A 9.000% 07/15/2021 DD 07/01/13			427,000.000	450,485.00
NGG FINANCE PLC REGS VAR RT 06/18/2073			1,270,000.000	1,700,440.26
NGL ENERGY PARTNERS LP / 144A 7.500% 11/01/2023 DD 10/24/16			135,000.000	139,387.50
NGL ENERGY PARTNERS LP / NGL E 6.875% 10/15/2021 DD 10/15/14			285,000.000	291,412.50
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			365,000.000	379,600.00
NISOURCE FINANCE CORP 5.650% 02/01/2045 DD 10/10/13			2,050,000.000	2,390,215.95
NISSAN AUTO RECEIVABLES 2 A A3 1.050% 10/15/2019 DD 04/14/15			1,516,645.220	1,514,246.34
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,320,567.53
NORTHERN STATES POWER CO/MN 2.150% 08/15/2022 DD 08/13/12			375,000.000	366,587.63
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	550,845.36
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	254,310.99
NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13			30,000.000	33,996.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			15,110,000.000	1,954,829.60
NORWAY GOVERNMENT BOND 144A 4.250% 05/19/2017			14,660,000.000	1,726,186.61
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019			27,850,000.000	3,521,510.65
NOVELIS 5/15 COV-LITE TLB			369,508.160	371,470.25
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			1,336,000.000	1,349,360.00
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			442,000.000	468,520.00
NRG ENERGY INC 144A 6.625% 01/15/2027 DD 08/02/16			696,000.000	657,720.00
NRG ENERGY INC 144A 7.250% 05/15/2026 DD 05/23/16			740,000.000	736,300.00
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14			412,000.000	400,670.00
NRG ENERGY INC 6.250% 07/15/2022 DD 07/15/14			575,000.000	576,437.50
NRG YIELD OPERATING LLC 144A 5.000% 09/15/2026 DD 08/18/16			119,000.000	113,645.00
NUMERICABLE / YPSO 10/16 (USD) B10 TLB			225,000.000	226,743.75
NUMERICABLE / YPSO 4/16 (USD) 0.000% 01/15/2024 DD 04/08/16			661,675.000	669,476.15
NXP BV / NXP FUNDING LLC 144A 3.875% 09/01/2022 DD 08/11/16			830,000.000	840,375.00
NXP BV / NXP FUNDING LLC 144A 4.125% 06/01/2021 DD 05/23/16			233,000.000	240,572.50
NXP BV / NXP FUNDING LLC 144A 4.625% 06/15/2022 DD 06/09/15			372,000.000	389,670.00
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			276,062.260	275,035.61
OASIS PETROLEUM INC 6.875% 01/15/2023 DD 07/02/12			970,000.000	994,250.00
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			320,000.000	370,041.93
OCWEN FINANCIAL 12/16 TLB			230,000.000	232,203.40
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
OHA LOAN FUNDING 201 1A E 144A VAR RT 07/23/2025 DD 07/16/13			200,000.000	192,000.00
OHIO POWER CO 5.375% 10/01/2021 DD 09/24/09			380,000.000	424,512.44
OMEGA HEALTHCARE INVESTORS INC 4.500% 04/01/2027 DD 10/01/15			660,000.000	633,386.16
ON SEMICONDUCTOR 9/16 COV-LITE TL			375,000.000	379,552.50
ONCOR ELECTRIC DELIVERY CO LLC 2.150% 06/01/2019 DD 12/01/14			600,000.000	601,216.80
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 06/01/2022 DD 05/18/12			520,000.000	555,348.04
ONDECK ASSET SECURIT 1A B 144A 7.630% 05/17/2020 DD 05/17/16			756,000.000	764,079.38
ONEMAIN FINANCIAL HOLDING 144A 6.750% 12/15/2019 DD 12/11/14			307,000.000	320,047.50
ONEMAIN FINANCIAL HOLDING 144A 7.250% 12/15/2021 DD 12/11/14			894,000.000	931,995.00
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05			85,782.260	83,151.85
ORACLE CORP 2.500% 05/15/2022 DD 05/05/15			1,060,000.000	1,052,638.30
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11			265,000.000	307,959.42
OREGON ST 5.742% 08/01/2024 DD 06/26/08			1,125,000.000	1,294,841.25
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	12,635.40
ORION ENGINEERED 7/14 (USD) COV-LITE TL			334,009.630	334,427.14
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			2,040,000.000	2,126,700.00
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14			1,462,000.000	1,531,445.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OVERSEA-CHINESE BANKING C 144A VAR RT 10/15/2024 DD 04/15/14			480,000.000	492,856.32
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15			599,000.000	624,457.50
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15			318,000.000	335,490.00
PANAMA GOVERNMENT INTERNATIONA 3.875% 03/17/2028 DD 03/17/16			280,000.000	273,700.00
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			776,000.000	778,638.40
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			1,353,000.000	1,423,761.90
PATHEON 1/14 (USD) TL			1,165,600.340	1,173,374.90
PBF HOLDING CO LLC / PBF 144A 7.000% 11/15/2023 DD 11/24/15			745,000.000	741,275.00
PDC ENERGY INC 144A 6.125% 09/15/2024 DD 09/15/16			1,073,000.000	1,097,142.50
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14			146,000.000	145,635.00
PENSKE AUTOMOTIVE GROUP INC 5.500% 05/15/2026 DD 05/25/16			230,000.000	227,125.00
PERRIGO CO PLC 2.300% 11/08/2018 DD 05/08/14			110,000.000	109,853.92
PERRIGO FINANCE UNLIMITED CO 3.900% 12/15/2024 DD 12/02/14			520,000.000	509,038.92
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,375,000.000	1,367,558.50
PETCO 1/16 COV-LITE TLB1			252,075.000	253,156.41
PETROLEOS MEXICANOS 144A 5.375% 03/13/2022 DD 12/13/16			230,000.000	235,515.40
PETROLEOS MEXICANOS 144A 6.500% 03/13/2027 DD 12/13/16			805,000.000	830,357.50
PETROLEOS MEXICANOS 144A 6.750% 09/21/2047 DD 09/21/16			903,000.000	853,154.40
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11			16,783,000.000	751,962.15
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10			345,000.000	363,888.75
PETSMART 9/16 TLB			379,037.970	379,985.56
PFIZER INC 1.500% 06/15/2018 DD 06/03/13			1,238,000.000	1,239,798.82
PFIZER INC 1.700% 12/15/2019 DD 11/21/16			750,000.000	749,292.75
PHARMACEUTICAL PRODUCT 8/15 COV-LITE TL			892,001.720	901,144.74
PHIBRO ANIMAL HEALTH 4/14 TLB			749,292.300	749,292.30
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/11/2025 DD 08/11/15			1,330,000.000	1,352,220.31
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			30,940,000.000	600,746.04
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	715,412.72
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			25,761,000.000	481,200.19
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			10,700,000.000	233,699.62
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	62,351.59
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			268,240,000.000	7,152,696.13
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			75,000,000.000	1,508,674.88
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	1,228,715.11
PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05			5,000.000	7,878.51
PINNACLE FOODS 7/16 TL1			412,914.200	419,281.33
PINNACLE FOODS FINANCE LLC / P 5.875% 01/15/2024 DD 07/15/16			709,000.000	751,540.00
PLA ADMINISTRADORA INDUST 144A 5.250% 11/10/2022 DD 11/10/15			1,325,000.000	1,272,000.00
PLAINS ALL AMERICAN PIPELINE L 3.600% 11/01/2024 DD 09/09/14			705,000.000	675,041.03

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13			555,000.000	548,711.30
PLASTIPAK HOLDINGS INC 144A 6.500% 10/01/2021 DD 10/07/13			1,027,000.000	1,073,215.00
PLATFORM SPECIALTY PRODUC 144A 10.375% 05/01/2021 DD 11/10/15			814,000.000	901,505.00
PLAYA RESORTS HOLDING BV 144A 8.000% 08/15/2020 DD 08/09/13			1,440,000.000	1,501,200.00
PNC BANK NA 1.700% 12/07/2018 DD 12/09/16			800,000.000	798,552.00
PODS 2/15 TL			348,226.620	351,273.60
PORT OF MORROW OR TRANSMISSION 1.809% 09/01/2022 DD 07/21/16			690,000.000	666,781.50
PORT OF MORROW OR TRANSMISSION 3.097% 09/01/2023 DD 08/26/15			2,120,000.000	2,159,283.60
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,070,000.000	1,035,225.00
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			634,000.000	607,055.00
POST HOLDINGS INC 144A 6.000% 12/15/2022 DD 06/02/14			486,000.000	507,262.50
POST HOLDINGS INC 144A 6.750% 12/01/2021 DD 11/18/13			1,535,000.000	1,638,612.50
POST HOLDINGS INC 144A 7.750% 03/15/2024 DD 08/18/15			1,292,000.000	1,434,120.00
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16			535,000.000	511,822.73
PQ CORP / ECO FINANCE COR 144A 8.500% 11/01/2022 DD 10/24/14			609,000.000	647,062.50
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			721,000.000	771,470.00
PRAXAIR INC 3.200% 01/30/2026 DD 09/24/15			260,000.000	260,920.92
PRECISION DRILLING CORP 144A 7.750% 12/15/2023 DD 11/04/16			71,000.000	74,905.00
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,502,066.024	781,074.33
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			375,283.851	167,519.82
PREFERRED TERM SECURITIES 144A VAR RT 03/24/2034 DD 03/17/04			629,000.000	393,125.00
PREFERRED TERM SECURITIES 144A VAR RT 04/03/2033 DD 03/26/03			534,000.000	341,760.00
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			422,627.901	213,183.57
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04			1,055,000.008	568,229.76
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			448,000.000	224,000.00
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			790,244.237	400,314.38
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			5,279,079.024	2,501,042.31
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,926,405.623	984,556.82
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	360,000.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,456,335.918	779,437.56
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			90,438.422	41,827.77
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			376,977.193	188,581.63
PRESS GANEY 10/16 COV-LITE TL			315,000.000	316,575.00
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			724,000.000	760,200.00
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	623,074.14
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			550,044.000	636,139.64
PROV OF ONTARIO 1.900% 08-SEP-2017			4,284,000.000	3,220,323.42
PROVIDENCE ST JOSEPH HEALTH OB 2.746% 10/01/2026 DD 09/28/16			760,000.000	719,453.25
PROVIDENT FUNDING ASSOCIA 144A 6.750% 06/15/2021 DD 06/04/13			1,230,000.000	1,236,150.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	563,153.02
PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020			425,000.000	342,592.19
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	450,490.32
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2042 DD 08/09/12			1,250,000.000	1,310,937.50
PTC INC 6.000% 05/15/2024 DD 05/12/16			799,000.000	842,945.00
PVH CORP 4.500% 12/15/2022 DD 12/20/12			1,480,000.000	1,502,200.00
QEP RESOURCES INC 5.250% 05/01/2023 DD 09/12/12			28,000.000	28,070.00
QUALITYTECH LP/QTS FINANCE COR 5.875% 08/01/2022 DD 02/01/15			2,207,000.000	2,245,622.50
QUEBECOR MEDIA 8/13 COV-LITE TLB			651,582.700	651,856.36
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12			738,000.000	765,675.00
QUEENSLAND TREASURY CORP 144A 4.000% 06/21/2019			5,170,000.000	3,909,760.29
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			2,850,000.000	2,324,072.52
QUEENSLAND TREASURY CORP REGS 6.000% 07/21/2022			1,420,000.000	1,206,499.24
QUEENSLAND TREASURY CORP REGS 6.250% 02/21/2020			4,050,000.000	3,282,153.92
QUEST DIAGNOSTICS INC 4.250% 04/01/2024 DD 03/17/14			1,945,000.000	2,028,588.32
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			609,000.000	592,252.50
QUIKRETE 11/16 COV-LITE TLB			1,170,000.000	1,180,728.90
QUINCY NEWSPAPERS 10/15 TLB			322,343.790	323,755.66
QVC INC 4.450% 02/15/2025 DD 08/21/14			1,635,000.000	1,571,609.42
QVC INC 5.950% 03/15/2043 DD 03/18/13			1,550,000.000	1,394,809.35
RAIT PREFERRED FUND 2A A2 144A VAR RT 06/25/2045 DD 06/07/07			716,131.720	680,325.13
RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03			32,013.750	28,986.05
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03			21,405.230	19,239.42
RANGE RESOURCES CORP 144A 5.000% 08/15/2022 DD 09/16/16			449,000.000	446,193.75
RCN CABLE (8/10) TL 0.000% 03/01/2020 DD 05/07/10			476,608.690	476,808.87
RCN CABLE 12/16 COV-LITE TL			530,000.000	533,238.30
RCS CAP 2/16 EXIT (FIXED 8%) TL			298,667.010	298,667.01
RCS CAP 5/16 2ND LIEN TL			829,603.400	717,606.94
RCS CAP EQUITY			9,307.520	1,209.98
REGIONS BANK/BIRMINGHAM AL 2.250% 09/14/2018 DD 07/31/15			1,050,000.000	1,053,446.10
REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07			1,100,000.000	1,350,965.00
RENAISSANCE LEARNING 4/14 COV-LITE TL			416,785.710	417,652.62
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			15,310.750	18,270.32
REYNOLDS GROUP 8/16 (USD) TL			474,612.510	480,436.01
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			1,330,000.000	1,371,562.50
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			138,000.000	140,932.50
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			967,000.000	1,028,041.88
RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08			1,145,000.000	1,479,786.55
RIO TINTO FINANCE USA LTD 9.000% 05/01/2019 DD 04/17/09			540,000.000	622,649.16



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			207,000.000	211,140.00
RITE AID 2/13 2ND LIEN TL			428,000.000	430,495.24
RITE AID CORP 144A 6.125% 04/01/2023 DD 04/02/15			629,000.000	676,175.00
RITE AID CORP 6.750% 06/15/2021 DD 07/02/13			173,000.000	181,650.00
RITE AID CORP 7.700% 02/15/2027 DD 12/20/96			220,000.000	275,000.00
RIVERBED TECHNOLOGY INC 144A 8.875% 03/01/2023 DD 03/09/15			293,000.000	309,115.00
RIVERS PITTSBURGH BORROWE 144A 6.125% 08/15/2021 DD 07/25/16			189,000.000	193,252.50
ROYAL BANK OF SCOTLAND GROUP P 3.875% 09/12/2023 DD 09/12/16			695,000.000	667,377.92
ROYALTY PHARMA 10/16 B5 TLB			315,000.000	318,543.75
RSP PERMIAN INC 144A 5.250% 01/15/2025 DD 12/27/16			849,000.000	853,245.00
RSP PERMIAN INC 6.625% 10/01/2022 DD 04/01/15			781,000.000	825,907.50
RUSSELL IVNESTMENT 5/16 COV-LITE TLB			275,615.000	279,749.23
RWE AG REGS VAR RT 03/29/2049			1,300,000.000	1,660,832.22
SABINE PASS LIQUEFACTION 144A 5.000% 03/15/2027 DD 09/23/16			503,000.000	507,401.25
SABINE PASS LIQUEFACTION 144A 5.875% 06/30/2026 DD 06/14/16			1,293,000.000	1,393,207.50
SABINE PASS LIQUEFACTION LLC 5.625% 03/01/2025 DD 09/01/15			1,580,000.000	1,690,600.00
SAFWAY GROUP 8/16 COV-LITE TLB 0.000% 08/21/2023 DD 08/04/16			513,712.500	520,776.05
SALIX PHARMACEUTICALS 12/13 TL			0.010	0.00
SALLY HOLDINGS LLC / SALLY CAP 5.625% 12/01/2025 DD 12/03/15			133,000.000	138,320.00
SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12			767,000.000	796,721.25
SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10			245,000.000	308,783.30
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			436,072.380	430,713.92
SANDY CREEK ENERGY 11/13 TL			557,023.090	465,114.28
SANTANDER UK GROUP HOLDINGS PL 3.125% 01/08/2021 DD 01/08/16			265,000.000	264,380.96
SBA COMMUNICATIONS CORP 144A 4.875% 09/01/2024 DD 08/15/16			4,470,000.000	4,414,125.00
SCHAEFFLER FINANCE BV 144A 4.250% 05/15/2021 DD 05/14/14			444,000.000	452,880.00
SCIENTIFIC GAMES 10/13 COV-LITE TLB			865,754.070	876,757.81
SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14			1,452,000.000	1,557,270.00
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14			1,133,000.000	1,127,335.00
SCOTTS MIRACLE-GRO CO/THE 144A 5.250% 12/15/2026 DD 12/15/16			73,000.000	73,000.00
SCOTTS MIRACLE-GRO CO/THE 144A 6.000% 10/15/2023 DD 10/13/15			1,154,000.000	1,220,355.00
SCRIPPS NETWORKS INTERACTIVE I 3.950% 06/15/2025 DD 06/02/15			1,305,000.000	1,322,560.08
SEADRILL PARTNERS 2/14 TL			972,106.550	662,004.56
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14			1,455,000.000	1,495,012.50
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14			1,295,000.000	1,330,612.50
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12			2,050,000.000	2,310,555.00
SEAWORLD 5/13 TLB			346,335.440	341,573.33
SEDGWICK CMS 2/14 TL			420,558.330	421,159.73
SELECT MEDICAL CORP 6.375% 06/01/2021 DD 05/28/13			425,000.000	425,000.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEMGROUP CORP / ROSE ROCK FINA 5.625% 07/15/2022 DD 07/02/14			655,000.000	643,537.50
SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07			122,000.000	122,000.00
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			454,000.000	474,430.00
SEQUA 12/12 COV-LITE TLB			896,767.970	846,100.58
SERVICE KING 10/15 INCREMENTAL COV-LITE TL			433,069.600	437,941.63
SERVICEMASTER 11/16 TLC			2,590,000.000	2,596,475.00
SERVICEMASTER 7/14 COV-LITE TLB			95,000.000	94,733.05
SESI LLC 6.375% 05/01/2019 DD 11/01/11			465,000.000	465,000.00
SESI LLC 7.125% 12/15/2021 DD 06/15/12			135,000.000	137,362.50
SFA COLLATERALIZED 1A B1 144A VAR RT 06/15/2035 DD 06/22/00			557,175.000	11,143.50
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,165,000.000	926,828.68
SFR GROUP SA 144A 6.000% 05/15/2022 DD 05/08/14			1,172,000.000	1,202,765.00
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07			4,904,433.028	992,803.89
SHIRE ACQUISITIONS INVESTMENTS 2.400% 09/23/2021 DD 09/23/16			900,000.000	869,388.30
SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16			1,460,000.000	1,364,129.10
SIEMENS FINANCIERINGSMAAT 144A 1.300% 09/13/2019 DD 09/15/16			1,165,000.000	1,143,000.14
SIG COMBIBLOC 9/16 (USD) COV-LITE TL			483,001.800	486,445.60
SIGNODE 5/14 (USD) COV-LITE TL			588,899.550	593,316.29
SIGNODE INDUSTRIAL GROUP 144A 6.375% 05/01/2022 DD 04/29/14			201,000.000	200,497.50
SIMON PROPERTY GROUP LP 3.250% 11/30/2026 DD 11/23/16			430,000.000	421,981.79
SINGAPORE GOVERNMENT BOND 2.375% 04/01/2017			9,925,000.000	6,890,548.21
SINGAPORE GOVERNMENT BOND 2.500% 06/01/2019			2,840,000.000	2,011,019.59
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			10,250,000.000	7,485,118.02
SINGTEL GROUP TREASURY PT REGS 4.500% 09/08/2021			755,000.000	812,913.79
SIRIUS XM RADIO INC 144A 5.250% 08/15/2022 DD 08/13/12			573,000.000	595,920.00
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			763,000.000	759,185.00
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			16,000.000	15,640.00
SITEONE LANDSCAPE 11/16 TL			203,465.060	204,482.39
SIXSIGMA NETWORKS MEXICO 144A 8.250% 11/07/2021 DD 11/07/14			985,000.000	925,900.00
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	211,335.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			847,000.000	872,410.00
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15			1,168.000	1,763,680.00
SMB PRIVATE EDUCATION C R 144A 0.000% 09/18/2046 DD 10/27/15			301.000	385,280.00
SOLARWINDS 8/16 (USD) TL			527,775.000	533,807.47
SOLENIS 7/14 (USD) COV-LITE TL			586,030.180	586,762.72
SOLERA 3/16 (USD) COV-LITE TL			431,737.500	437,134.22
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			722,000.000	812,250.00
SONIC CAPITAL LLC 1A A2 144A 4.472% 05/20/2046 DD 05/17/16			869,895.810	859,208.27
SORIN REAL ESTATE CD 1A B 144A VAR RT 06/07/2040 DD 07/21/05			1,288,000.000	1,056,160.00



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SORIN REAL ESTATE CD 4A C 144A VAR RT 10/28/2046 DD 09/07/06			771,000.000	693,900.00
SOTERA HEALTH HOLDINGS LL 144A 6.500% 05/15/2023 DD 05/15/15			742,000.000	754,985.00
SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16			380,000.000	376,134.27
SOUTHCROSS HOLDINGS 4/16 COV-LITE TLB			146,740.890	111,278.02
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			3,299,999.960	3,246,289.16
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13			540,000.000	531,057.60
SOUTHERN CO/THE 2.950% 07/01/2023 DD 05/24/16			1,165,000.000	1,149,959.85
SPECTRUM BRANDS 10/16 COV-LITE TLB			1,050,000.000	1,063,503.00
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			2,664,000.000	2,763,900.00
SPECTRUM BRANDS INC 6.625% 11/15/2022 DD 11/15/13			165,000.000	175,312.50
SPRINGLEAF FINANCE CORP 7.750% 10/01/2021 DD 09/24/13			12,000.000	12,660.00
SPRINGLEAF FINANCE CORP 8.250% 10/01/2023 DD 09/24/13			48,000.000	50,160.00
SPRINGLEAF FINANCE CORP 8.250% 12/15/2020 DD 04/11/16			221,000.000	240,337.50
SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/04/13			689,000.000	713,115.00
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	170,622.50
SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12			1,448,000.000	1,571,080.00
SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11			335,000.000	369,337.50
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			2,597,000.000	2,674,910.00
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			1,708,000.000	1,795,535.00
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			212,000.000	226,310.00
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	184,372.50
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	720,000.00
STANDARD INDUSTRIES INC/N 144A 5.500% 02/15/2023 DD 02/23/16			90,000.000	93,159.00
STANDARD INDUSTRIES INC/N 144A 6.000% 10/15/2025 DD 10/05/15			516,000.000	543,090.00
STARWOOD PROPERTY TRUST I 144A 5.000% 12/15/2021 DD 12/16/16			1,041,000.000	1,054,949.40
STERIGENICS-NORDION 5/15 0.000% 05/16/2022 DD 04/23/15			521,052.630	522,683.52
STHRN CALIFORNIA ST PUBLIC PWR 6.930% 05/15/2017 DD 09/15/97			150,000.000	153,139.50
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04			1,071,624.760	1,070,550.78
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			1,545,000.000	1,472,059.94
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06			806,126.370	728,789.02
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03			291,426.860	286,882.38
STYROLUTION 9/16 (USD) TLB			749,062.500	758,425.78
SUBURBAN PROPANE PARTNERS LP/S 5.500% 06/01/2024 DD 05/27/14			25,000.000	25,312.50
SUBURBAN PROPANE PARTNERS LP/S 5.750% 03/01/2025 DD 02/25/15			790,000.000	801,850.00
SUGARHOUSE HSP GAMING PRO 144A 6.375% 06/01/2021 DD 05/24/13			726,000.000	724,185.00
SUMITOMO MITSUI BANKING CORP 1.750% 01/16/2018 DD 01/16/15			310,000.000	309,778.04
SUMITOMO MITSUI FINANCIAL GROU 2.058% 07/14/2021 DD 07/14/16			335,000.000	324,008.65
SUMMIT MATERIALS 6/15 COV-LITE TLB			699,350.000	705,035.72
SUMMIT MIDSTREAM HOLDINGS LLC 5.500% 08/15/2022 DD 07/15/14			535,000.000	521,625.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUNOCO LOGISTICS PARTNERS OPER 3.450% 01/15/2023 DD 01/10/13			625,000.000	610,547.50
SUNOCO LOGISTICS PARTNERS OPER 3.900% 07/15/2026 DD 07/12/16			170,000.000	164,549.64
SUNTORY HOLDINGS LTD 144A 1.650% 09/29/2017 DD 10/01/14			335,000.000	335,135.68
SUNTRUST BANKS INC 2.700% 01/27/2022 DD 12/01/16			890,000.000	890,378.26
SURGICAL CARE 10/16 TL			249,375.000	250,778.98
SURGICAL CARE 3/15 TLB			540,000.000	543,040.20
SURGICAL CARE AFFILIATES 144A 6.000% 04/01/2023 DD 03/17/15			198,000.000	204,435.00
SWEDEN GOVERNMENT BOND 144A 1.500% 11/13/2023			14,685,000.000	1,766,803.71
SWEDEN GOVERNMENT BOND 3.500% 06/01/2022			29,070,000.000	3,828,193.18
SWEDEN GOVERNMENT BOND 5.000% 12/01/2020			8,835,000.000	1,178,830.53
SYNCHRONY FINANCIAL 2.600% 01/15/2019 DD 12/04/15			105,000.000	105,531.09
SYNCHRONY FINANCIAL 3.700% 08/04/2026 DD 08/04/16			315,000.000	302,800.37
SYNOVUS FINANCIAL CORP 5.125% 06/15/2017 DD 06/20/05			1,352,000.000	1,361,112.48
SYNOVUS FINANCIAL CORP 7.875% 02/15/2019 DD 02/13/12			1,369,000.000	1,502,477.50
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	717,600.00
SYSCO CORP 3.300% 07/15/2026 DD 04/01/16			620,000.000	608,425.23
T-MOBILE 11/15 COV-LITE TLB			1,032,300.000	1,044,130.16
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14			399,000.000	421,443.75
T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13			2,798,000.000	2,951,890.00
T-MOBILE USA INC 6.250% 04/01/2021 DD 10/01/13			742,000.000	771,680.00
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	244,743.75
T-MOBILE USA INC 6.500% 01/15/2024 DD 11/21/13			1,415,000.000	1,517,587.50
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			2,345,000.000	2,535,531.25
T-MOBILE USA INC 6.625% 04/01/2023 DD 10/01/13			696,000.000	737,760.00
T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13			306,000.000	319,387.50
T-MOBILE USA INC 6.731% 04/28/2022 DD 07/28/13			212,000.000	221,540.00
T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13			140,000.000	149,975.00
TABERNA PREFERRED 1A A1A 144A VAR RT 07/05/2035 DD 03/15/05			313,739.577	235,304.68
TABERNA PREFERRED 1A A1B 144A VAR RT 07/05/2035 DD 03/15/05			203,459.588	152,594.69
TABERNA PREFERRED 6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06			4,844,627.128	3,294,346.45
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			332,000.000	136,120.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			880,000.000	532,400.00
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			2,977,537.500	2,956,986.54
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			254,000.000	252,095.00
TARGA RESOURCES PARTNERS 144A 5.375% 02/01/2027 DD 10/06/16			1,272,000.000	1,259,280.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	285,918.75
TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12			30,000.000	30,300.00
TARGA RESOURCES PARTNERS LP / 6.750% 03/15/2024 DD 09/14/15			411,000.000	440,797.50
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13			596,000.000	610,900.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	118,170.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			82,000.000	83,230.00
TEAM HEALTH 5/16 TL			79,600.000	79,633.43
TECK RESOURCES LTD 144A 8.500% 06/01/2024 DD 06/07/16			548,000.000	631,570.00
TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11			1,349,000.000	1,300,004.32
TEKNI-PLEX 4/15 (USD) COV-LITE TL			434,500.000	436,129.37
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			722,000.000	705,755.00
TELEFLEX INC 4.875% 06/01/2026 DD 05/16/16			177,000.000	175,230.00
TELESAT CANADA 11/16 TLB			1,019,600.000	1,032,661.08
TEMPUR SEALY INTERNATIONAL INC 5.500% 06/15/2026 DD 05/24/16			341,000.000	342,705.00
TEMPUR SEALY INTERNATIONAL INC 5.625% 10/15/2023 DD 09/24/15			895,000.000	924,087.50
TENET HEALTHCARE CORP 144A 7.500% 01/01/2022 DD 12/01/16			364,000.000	379,470.00
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13			515,000.000	509,850.00
TENET HEALTHCARE CORP 6.000% 10/01/2020 DD 09/27/13			1,118,000.000	1,171,105.00
TENET HEALTHCARE CORP 6.250% 11/01/2018 DD 11/21/11			433,000.000	456,815.00
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			206,000.000	181,795.00
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			946,000.000	892,551.00
TESORO CORP 144A 4.750% 12/15/2023 DD 12/22/16			1,755,000.000	1,767,065.63
TESORO LOGISTICS LP / TESORO L 5.250% 01/15/2025 DD 12/02/16			95,000.000	97,018.75
TESSERA TECHNOLOGIES COV-LITE TLB			50,000.000	50,406.50
TEXAS ST 2.831% 10/01/2025 DD 10/29/15			230,000.000	228,068.00
TEXAS ST 3.011% 10/01/2026 DD 10/29/15			310,000.000	308,998.70
TEXAS ST 3.311% 10/01/2028 DD 10/29/15			645,000.000	641,026.80
TEXAS ST TRANSPRTN COMMISSION 5.028% 04/01/2026 DD 08/05/10			1,870,000.000	2,157,026.30
THOMSON REUTERS 9/16 (IP&S) TLB			815,000.000	823,997.60
TIME INC 144A 5.750% 04/15/2022 DD 04/29/14			130,000.000	134,550.00
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11			160,000.000	162,657.77
TIME WARNER CABLE LLC 5.850% 05/01/2017 DD 04/09/07			70,000.000	70,993.37
TIME WARNER INC 3.800% 02/15/2027 DD 12/08/16			1,135,000.000	1,128,554.34
TNT CRANE 11/13 2ND LIEN COV-LITE TL			500,000.000	245,000.00
TNT CRANE 11/13 COV-LITE TL			826,955.560	710,495.41
TOWER INTERNATIONAL 1/14 TLB			599,849.740	602,848.99
TOYOTA AUTO RECEIVABLES 2 B A3 1.270% 05/15/2019 DD 06/17/15			1,785,000.000	1,784,969.48
TOYOTA MOTOR CREDIT CORP 1.550% 10/18/2019 DD 10/18/16			600,000.000	592,737.60
TOYOTA MOTOR CREDIT CORP 2.150% 03/12/2020 DD 03/12/15			430,000.000	429,232.88
TPF 9/14 COV-LITE TL			671,621.760	676,994.74
TRADE MAPS 1 LTD 1A D 144A VAR RT 12/10/2018 DD 12/12/13			2,000,000.000	2,000,400.00
TRADER 8/16 TL 0.000% 08/09/2023 DD 07/28/16			250,000.000	252,812.50
TRANS DIGM INC TLE			689,285.200	694,765.02

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRANSALTA CORP 1.900% 06/03/2017 DD 06/03/14			255,000.000	253,725.00
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			330,000.000	324,306.18
TRANSCANADA PIPELINES LTD 4.875% 01/15/2026 DD 01/27/16			240,000.000	266,674.56
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			3,610,000.000	3,646,100.00
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			2,815,000.000	2,927,600.00
TRANSCONTINENTAL GAS PIPE 144A 7.850% 02/01/2026 DD 01/22/16			510,000.000	643,092.66
TRANSDIGM INC 144A 6.375% 06/15/2026 DD 06/09/16			1,509,000.000	1,549,743.00
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13			41,000.000	42,025.00
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14			747,000.000	776,880.00
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			722,000.000	756,295.00
TRANSDIGM INC 6.500% 07/15/2024 DD 06/04/14			330,000.000	345,262.50
TRANSUNION 5/15 TLB2			990,735.730	998,701.24
TRAPEZA CDO XIII 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07			1,270,000.000	658,152.10
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07			376,000.000	191,760.00
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			407,932.141	159,093.54
TRIBUNE 6/15 TL			712,264.160	717,428.07
TRIBUNE MEDIA CO 5.875% 07/15/2022 DD 01/15/16			210,000.000	213,412.50
TRIBUNE PUBLISHING 7/14 COV-LITE TL			702,362.280	699,728.43
TRICORBRAUN 11/16 COV-LITE DELAYED TL			45,909.090	46,330.07
TRICORBRAUN 11/16 COV-LITE TL			459,090.910	463,300.78
TRINITY ACQUISITION PLC 6.125% 08/15/2043 DD 08/15/13			185,000.000	197,767.96
TROPIC CDO II LTD 2A A4 144A VAR RT 04/15/2034 DD 10/15/03			603,000.000	205,218.99
TROPIC CDO II LTD 2A A4L 144A VAR RT 04/15/2034 DD 10/15/03			434,000.000	154,356.44
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	69,080.00
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04			709,000.000	248,150.00
TRUST F/1401 144A 5.250% 01/30/2026 DD 12/03/15			710,000.000	679,825.00
TTM TECHNOLOGIES 5/15 TLB			145,161.290	146,975.81
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			1,680,000.000	1,623,958.56
TXU/TCEH 10/16 COV-LITE TLB			565,979.780	572,437.61
TXU/TCEH 10/16 COV-LITE TLC			129,083.110	130,555.95
U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16			2,500,000.000	2,102,050.00
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			190,000.000	169,240.98
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			500,000.000	472,363.50
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			270,000.000	255,012.84
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			805,000.000	777,547.89
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			2,580,000.000	2,482,746.91
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			2,030,000.000	2,005,339.56
U S TREASURY BOND 3.000% 11/15/2045 DD 11/15/15			115,000.000	113,427.72
U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11			725,000.000	735,790.18

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			3,350,000.000	3,552,440.50
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			2,125,000.000	2,355,345.75
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			1,060,000.000	1,175,481.70
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			3,335,000.000	3,781,186.32
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			500,000.000	607,051.00
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			1,910,000.000	2,318,858.42
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10			225,000.000	277,989.30
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			1,520,000.000	1,876,368.56
U S TREASURY BOND 4.500% 02/15/2036 DD 02/15/06			345,000.000	436,532.64
U S TREASURY BOND 4.500% 08/15/2039 DD 08/15/09			2,275,000.000	2,856,901.78
U S TREASURY BOND 5.000% 05/15/2037 DD 05/15/07			1,040,000.000	1,396,402.81
U S TREASURY NOTE 0.625% 09/30/2017 DD 09/30/12			925,000.000	923,699.45
U S TREASURY NOTE 0.750% 02/28/2018 DD 02/28/13			905,000.000	902,878.68
U S TREASURY NOTE 0.750% 08/31/2018 DD 08/31/16			1,090,000.000	1,083,272.52
U S TREASURY NOTE 0.750% 10/31/2018 DD 10/31/16			960,000.000	953,099.52
U S TREASURY NOTE 0.875% 04/15/2017 DD 04/15/14			1,065,000.000	1,066,115.06
U S TREASURY NOTE 0.875% 11/15/2017 DD 11/15/14			510,000.000	510,019.89
U S TREASURY NOTE 1.000% 08/15/2018 DD 08/15/15			1,590,000.000	1,587,888.48
U S TREASURY NOTE 1.000% 11/15/2019 DD 11/15/16			2,495,000.000	2,464,982.66
U S TREASURY NOTE 1.000% 11/30/2018 DD 11/30/16			2,260,000.000	2,252,761.22
U S TREASURY NOTE 1.125% 02/28/2021 DD 02/29/16			3,780,000.000	3,677,970.24
U S TREASURY NOTE 1.125% 06/30/2021 DD 06/30/16			4,120,000.000	3,987,550.24
U S TREASURY NOTE 1.125% 08/31/2021 DD 08/31/16			2,550,000.000	2,463,838.05
U S TREASURY NOTE 1.250% 12/31/2018 DD 12/31/16			7,980,000.000	7,988,107.68
U S TREASURY NOTE 1.375% 01/31/2021 DD 01/31/16			6,745,000.000	6,637,235.14
U S TREASURY NOTE 1.375% 02/29/2020 DD 02/28/15			1,250,000.000	1,244,042.50
U S TREASURY NOTE 1.375% 04/30/2021 DD 04/30/16			3,155,000.000	3,094,982.44
U S TREASURY NOTE 1.375% 06/30/2023 DD 06/30/16			5,780,000.000	5,490,549.16
U S TREASURY NOTE 1.375% 08/31/2020 DD 08/31/15			1,240,000.000	1,227,115.17
U S TREASURY NOTE 1.375% 08/31/2023 DD 08/31/16			4,345,000.000	4,116,718.05
U S TREASURY NOTE 1.375% 12/15/2019 DD 12/15/16			135,000.000	134,678.30
U S TREASURY NOTE 1.500% 01/31/2019 DD 01/31/14			490,000.000	492,660.70
U S TREASURY NOTE 1.500% 11/30/2019 DD 11/30/14			2,430,000.000	2,435,030.10
U S TREASURY NOTE 1.625% 03/31/2019 DD 03/31/14			2,500,000.000	2,519,825.00
U S TREASURY NOTE 1.625% 07/31/2020 DD 07/31/15			2,595,000.000	2,593,276.92
U S TREASURY NOTE 1.625% 11/30/2020 DD 11/30/15			1,170,000.000	1,165,293.10
U S TREASURY NOTE 1.750% 11/30/2021 DD 11/30/16			6,780,000.000	6,729,414.43
U S TREASURY NOTE 1.875% 08/31/2022 DD 08/31/15			6,905,000.000	6,824,618.90
U S TREASURY NOTE 2.000% 08/15/2025 DD 08/15/15			105,000.000	101,710.56

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 2.000% 08/31/2021 DD 08/31/14			1,485,000.000	1,490,916.24
U S TREASURY NOTE 2.000% 11/15/2026 DD 11/15/16			2,295,000.000	2,208,129.66
U S TREASURY NOTE 2.125% 11/30/2023 DD 11/30/16			1,075,000.000	1,067,860.93
U S TREASURY NOTE VAR RT 10/31/2018 DD 10/31/16			310,000.000	310,026.97
U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL			0.370	0.38
U.S.I. 12/13 COV-LITE TLB			275,268.810	276,416.68
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	3,006,831.52
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	244,974.92
UNITED RENTALS NORTH AMERICA I 4.625% 07/15/2023 DD 03/26/15			1,100,000.000	1,122,000.00
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,570,000.000	1,558,225.00
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,232,000.000	1,267,420.00
UNITED SURGICAL (ADD-ON) TL			0.070	0.07
UNITEDHEALTH GROUP INC 1.900% 07/16/2018 DD 07/23/15			1,890,000.000	1,898,395.38
UNITEDHEALTH GROUP INC 3.450% 01/15/2027 DD 12/20/16			550,000.000	558,706.50
UNITEDHEALTH GROUP INC 3.750% 07/15/2025 DD 07/23/15			2,795,000.000	2,893,479.03
UNITEDHEALTH GROUP INC 6.000% 02/15/2018 DD 02/07/08			1,215,000.000	1,273,940.87
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14			1,905,000.000	1,957,387.50
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14			852,000.000	847,740.00
UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12			63,000.000	65,598.75
UNIVAR 6/15 (USD) COV-LITE TLB			366,300.000	369,428.20
UNIVERSAL SERVICES 6/16 INCREMENTAL DELAYED TL			36,943.530	37,197.70
UNIVERSAL SERVICES 6/16 INCREMENTAL TL			366,526.490	369,048.19
UNIVISION 1/14 TLC4			870,954.640	875,309.42
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			928,000.000	887,400.00
UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13			837,000.000	824,445.00
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12			274,000.000	287,700.00
UPC FINANCING 7/16 COV-LITE AN			380,000.000	383,800.00
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 CONCRETE INC 6.375% 06/01/2024 DD 06/07/16			298,000.000	315,135.00
US FOODS 6/16 COV-LITE TLB			308,450.000	311,534.50
US INFRASTRUCTURE 11/16 TL			270,000.000	271,574.10
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,475,789.995	7,488,468.93
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			4,974,247.500	4,937,507.71
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			2,890,580.000	2,897,896.06
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			28,064,850.000	27,601,302.87
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			29,342,709.997	29,605,473.96
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			29,265,587.498	29,779,813.14
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,298,443.000	6,607,476.11



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			5,985,198.000	6,321,171.10
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			12,016,350.000	12,637,763.53
US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08			6,922,860.000	7,103,775.10
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			10,641,552.000	11,330,933.02
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09			10,076,357.500	10,646,669.26
US TREAS-CPI INFLAT 2.375% 01/15/2017 DD 01/15/07			396,143.908	396,189.46
UTAH ST 4.554% 07/01/2024 DD 09/29/09			1,010,000.000	1,115,928.80
VALEANT 3/15 F1 TLB			731,794.290	731,933.33
VALEANT 6/13 TLE			245,885.060	245,132.65
VALEANT 9/13 SERIES C TLB			183,910.040	183,384.06
VALEANT 9/13 SERIES D TLB			123,523.790	123,338.50
VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12			577,000.000	495,677.62
VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15			20,000.000	19,930.86
VALVOLINE INC 144A 5.500% 07/15/2024 DD 07/20/16			102,000.000	105,570.00
VANTAGE DRILLING 11/13 TL			0.010	0.00
VENTURE IX CDO LTD 9A E 144A VAR RT 10/12/2021 DD 09/27/07			3,873,000.000	3,873,000.00
VENTURE VIII CDO LTD 8A E 144A VAR RT 07/22/2021 DD 06/14/07			300,000.000	289,221.00
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16			450,000.000	456,750.00
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			428,000.000	432,280.00
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			1,377,000.000	1,411,425.00
VERISK ANALYTICS 5/16 TL			274,312.500	272,598.05
VERISK ANALYTICS INC 4.000% 06/15/2025 DD 05/15/15			770,000.000	782,166.77
VERIZON COMMUNICATIONS INC 2.625% 02/21/2020 DD 02/21/15			395,000.000	398,789.63
VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12			325,000.000	281,624.20
VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15			1,684,000.000	1,611,800.18
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15			185,000.000	177,398.72
VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15			210,000.000	208,900.02
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05			415,000.000	473,956.98
VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11			579,000.000	665,026.66
VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16			3,124,000.000	3,102,258.52
VERIZON OWNER TRUST 2A A 144A 1.680% 05/20/2021 DD 11/22/16			1,870,000.000	1,862,466.33
VERTAFORE 6/16 COV-LITE TL			329,175.000	329,879.44
VERTIV 9/16 TLB			365,000.000	369,562.50
VIBRANT CLO III LTD 3A D 144A VAR RT 04/20/2026 DD 03/12/15			250,000.000	221,597.50
VIDEOTRON LTD 144A 5.375% 06/15/2024 DD 04/09/14			56,000.000	57,470.00
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12			1,354,000.000	1,387,850.00
VIKING CRUISES LTD 144A 8.500% 10/15/2022 DD 10/19/12			425,000.000	440,937.50
VIRGIN MEDIA 12/16 TLI 0.000% 01/31/2025 DD 12/07/16			770,000.000	772,987.60
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			2,353,000.000	2,358,882.50



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIRGIN MEDIA FINANCE PLC 144A 6.000% 10/15/2024 DD 10/07/14			200,000.000	206,000.00
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15			657,000.000	648,787.50
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			453,000.000	451,867.50
VIRGINIA ELECTRIC & POWER CO 2.950% 11/15/2026 DD 11/16/16			340,000.000	330,508.91
VIRGINIA ELECTRIC & POWER CO 3.150% 01/15/2026 DD 01/14/16			270,000.000	268,059.78
VIRTU 10/16 TLB 0.000% 10/27/2022 DD 10/06/16			260,000.000	261,544.40
VISA INC 2.200% 12/14/2020 DD 12/14/15			330,000.000	331,025.97
VISA INC 3.150% 12/14/2025 DD 12/14/15			150,000.000	150,657.90
VISTRA 12/16 TLB 0.000% 12/14/2023 DD 12/06/16			225,000.000	227,812.50
VISTRA ENERGY CORP 7.625% 11/01/2024 DD 05/01/15			280,000.000	258,300.00
VV HOLDING AS 144A VAR RT 07/10/2019			5,000,000.000	535,902.74
WACHOVIA BANK COMMERCIA C29 AJ VAR RT 11/15/2048 DD 12/01/06			1,498,648.210	1,497,919.41
WACHOVIA BANK COMMERCIA C30 AJ VAR RT 12/15/2043 DD 03/01/07			458,810.000	463,025.68
WACHOVIA BANK COMMERCIA C31 AM VAR RT 04/15/2047 DD 05/01/07			105,000.000	105,664.22
WACHOVIA BANK COMMERCIA C32 AJ VAR RT 06/15/2049 DD 06/01/07			2,143,766.000	2,076,400.30
WACHOVIA BANK COMMERCIAL C29 B VAR RT 11/15/2048 DD 12/01/06			1,336,000.000	1,289,564.12
WACHOVIA BANK COMMERCIAL C29 C VAR RT 11/15/2048 DD 12/01/06			2,189,414.000	1,452,769.45
WACHOVIA BANK COMMERCIAL C30 B VAR RT 12/15/2043 DD 03/01/07			1,128,000.000	1,103,396.40
WACHOVIA BANK COMMERCIAL C31 C VAR RT 04/15/2047 DD 05/01/07			726,000.000	706,879.63
WACHOVIA BANK COMMERCIAL C31 D VAR RT 04/15/2047 DD 05/01/07			2,002,000.000	1,816,817.61
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14			2,520,000.000	2,564,793.00
WALGREENS INFUSION 4/15 TL			355,500.000	340,391.25
WALTER INVESTMENT 12/13 COV-LITE TL			225,687.510	214,177.45
WAMU MORTGAGE PASS-T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05			144,369.350	134,525.50
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05			337,445.450	316,841.84
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03			1,319,737.470	1,325,515.02
WARNER MUSIC 10/16 COV-LITE TRANCHE C TLC			1,510,000.000	1,521,642.10
WASHINGTON REAL ESTATE INVESTM 3.950% 10/15/2022 DD 09/17/12			35,000.000	34,909.04
WASHINGTON ST 1.430% 08/01/2019 DD 10/08/15			1,085,000.000	1,082,764.90
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13			625,000.000	646,875.00
WAVEDIVISION 8/12 TLB			330,364.500	332,098.92
WEATHERFORD INTERNATIONAL 144A 9.875% 02/15/2024 DD 11/18/16			232,000.000	247,223.84
WEATHERFORD INTERNATIONAL LTD 7.750% 06/15/2021 DD 06/17/16			847,000.000	855,470.00
WEATHERFORD INTERNATIONAL LTD 8.250% 06/15/2023 DD 06/17/16			687,000.000	699,022.50
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15			510,000.000	510,331.50
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			169,000.000	194,772.50
WELLCARE HEALTH PLANS INC 5.750% 11/15/2020 DD 11/14/13			1,407,000.000	1,445,692.50
WELLS FARGO & CO 2.100% 07/26/2021 DD 07/25/16			1,385,000.000	1,347,681.18
WELLS FARGO & CO 2.500% 03/04/2021 DD 03/04/16			585,000.000	580,665.15

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16			1,030,000.000	985,765.62
WELLS FARGO & CO VAR RT 07/27/2021			915,000.000	665,054.62
WELLS FARGO BANK NA 2.150% 12/06/2019 DD 12/08/16			930,000.000	929,423.40
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			500,042.930	504,695.03
WELLS FARGO RE- FRR1 AK16 144A 0.000% 12/27/2043 DD 11/01/13			195,000.000	150,150.00
WELLTOWER INC 4.250% 04/01/2026 DD 03/01/16			670,000.000	694,513.29
WENDY'S FUNDING L 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15			2,463,812.500	2,434,192.55
WESCO DISTRIBUTION INC 144A 5.375% 06/15/2024 DD 06/15/16			271,000.000	271,677.50
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16			185,000.000	175,504.69
WEST CORP 144A 4.750% 07/15/2021 DD 06/17/16			475,000.000	485,687.50
WEST CORP 6/16 B12 TLB			258,701.630	259,025.01
WESTERN DIGITAL 8/16 TLB			1,507,335.960	1,530,413.27
WESTERN GAS PARTNERS LP 3.950% 06/01/2025 DD 06/04/15			702,000.000	692,205.00
WESTERN GAS PARTNERS LP 4.000% 07/01/2022 DD 06/28/12			532,000.000	540,680.11
WESTLAKE CHEMICAL CORP 144A 3.600% 08/15/2026 DD 08/10/16			1,095,000.000	1,053,203.85
WESTMORELAND COAL 12/14 TLB			396,280.810	354,671.32
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	1,139,110.24
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			615,000.000	847,925.55
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			350,000.000	334,250.00
WHEELABRATOR TECHNOLOGIES 10/14 TLB			779,271.110	779,917.90
WHEELABRATOR TECHNOLOGIES 10/14 TLC			34,987.690	35,016.73
WHITEWAVE FOODS CO/THE 5.375% 10/01/2022 DD 09/17/14			427,000.000	467,565.00
WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13			952,000.000	948,039.68
WHITING PETROLEUM CORP 6.250% 04/01/2023 DD 03/27/15			391,000.000	391,000.00
WIDOPENWEST 8/16 TLB 0.000% 08/18/2023 DD 08/05/16			942,637.500	951,894.21
WILLIAMS COS INC/THE 3.700% 01/15/2023 DD 12/18/12			1,016,000.000	980,440.00
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			2,199,000.000	2,182,507.50
WILLIAMS PARTNERS LP / ACMP FI 4.875% 05/15/2023 DD 12/19/12			1,420,000.000	1,446,508.56
WILLIAMS PARTNERS LP 3.350% 08/15/2022 DD 08/14/12			530,000.000	521,733.59
WIND ACQUISITION FINANCE 144A 4.750% 07/15/2020 DD 07/10/14			1,211,000.000	1,220,082.50
WIND ACQUISITION FINANCE 144A 6.500% 04/30/2020 DD 04/29/13			269,000.000	279,760.00
WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14			300,000.000	312,000.00
WISCONSIN ST GEN FUND ANNUAL A 2.183% 05/01/2024 DD 08/16/16			1,535,000.000	1,461,396.75
WISCONSIN ST GEN FUND ANNUAL A 2.333% 05/01/2025 DD 08/16/16			695,000.000	660,819.90
WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11			2,519,000.000	2,581,975.00
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14			722,000.000	752,685.00
WRIGHT EXPRESS 6/16 TLB			224,437.500	227,418.03
WTG HOLDINGS 12/13 COV-LITE TL			961,418.140	966,830.93
XPLORNET 9/16			269,675.000	271,697.56

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
XPO LOGISTICS 8/16 TLB			330,196.980	334,222.08
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			1,975,000.000	2,073,750.00
YUM BRANDS 6/16 TLB			164,175.000	166,330.62
ZAYO (6/12) TL			470,701.550	475,474.46
ZAYO GROUP LLC / ZAYO CAPITAL 6.000% 04/01/2023 DD 10/01/15			2,032,000.000	2,113,280.00
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,175,000.000	1,227,875.00
ZEBRA 12/16 TLB 0.000% 10/27/2021 DD 11/28/16			40,000.000	40,400.00
ZEBRA 5/16 TLB			1,151,764.590	1,164,238.20
ZEBRA TECHNOLOGIES CORP 7.250% 10/15/2022 DD 10/15/14			3,345,000.000	3,637,687.50
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			364,000.000	407,680.00
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			229,000.000	236,156.25
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			337,000.000	342,897.50
ZIGGO 2/14 (USD) TLB1			212,180.850	213,065.64
ZIGGO 2/14 (USD) TLB2			126,401.980	126,929.07
ZIGGO 2/14 (USD) TLB3			39,158.700	39,322.00
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			504,000.000	488,880.00
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			1,649,000.000	1,607,445.20
ZIONS BANCORPORATION VAR RT 12/29/2049 DD 05/21/13			1,440,000.000	1,382,400.00
ZUFFA 7/16 2ND LIEN TL			62,000.000	63,627.50
ZUFFA 8/16 TL			564,000.000	570,768.00
<b>FUTURES CONTRACTS</b>			<b>-799.000</b>	<b>-207,427.93</b>
RUSSELL 2000 MINI FUTURE (NYF) EXP MAR 17			229.000	-150,688.01
US 10 YR TREAS NTS FUTURE(CBT) EXP MAR 17			-612.000	46,913.77
US 5YR TREAS NTS FUTURE (CBT) EXP MAR 17			-312.000	36,954.94
US TREAS BD FUTURE (CBT) EXP MAR 17			-104.000	-140,608.63
<b>NATURAL RESOURCES</b>			<b>76,070,259.880</b>	<b>76,070,259.88</b>
BTG PACTUAL BRAZIL TIMBERLAND IB LP			12,212,306.880	12,212,306.88
KAYNE ANDERSON ENER FD VII LP			48,861,412.000	48,861,412.00
TAURUS MINING FINANCE FD LLC			14,996,541.000	14,996,541.00
<b>OTHER</b>			<b>38,148,684.107</b>	<b>424,594,854.11</b>
PIMCO ALL ASSET FUND-INST			38,148,684.107	424,594,854.11
<b>PREFERRED SECURITIES</b>			<b>25,688,629.000</b>	<b>104,443,478.91</b>
AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE			60,956.000	1,675,110.42
AMERICAN HOMES 4 RENT PFD 5.500% CUMULATIVE			26,459.000	718,361.85
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			27,613.000	676,794.63
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			34,541.000	863,525.00
APOLLO COMMERCIAL REAL ESTATE PFD 8.625% CUMULATIVE			19,189.000	486,153.32
ARBOR REALTY TRUST INC PFD 7.375%			35,132.000	888,839.60
BAC CAPITAL TRUST XIV VAR RT 09/29/2049 DD 02/16/07			3,190,000.000	2,504,150.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			29,655.000	574,945.01
CBL & ASSOCIATES PROPERTIES IN PFD 6.625% CUMULATIVE			20,742.000	477,460.10
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE			74,577.000	1,823,407.65
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			129,088.000	3,143,292.80
CHESAPEAKE LODGING TRUST PFD 7.750% CUMULATIVE			27,295.000	694,384.80
CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12			100,000.000	101,375.00
CITIGROUP INC VAR RT 12/29/2049 DD 12/13/12			1,070,000.000	1,082,037.50
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			79,784.000	1,819,075.20
COLONY CAPITAL INC PFD 7.125% CUMULATIVE			62,351.000	1,452,778.30
COLONY CAPITAL INC PFD 7.500% CUMULATIVE			18,759.000	468,224.64
COLONY CAPITAL INC PFD 8.500% CUMULATIVE			5,034.000	127,158.84
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			1,030,000.000	1,059,768.03
DDR CORP PFD 6.250% CUMULATIVE			6,622.000	157,802.26
DIGITAL REALTY TRUST INC PFD 6.350% CUMULATIVE			773.000	19,371.38
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			144,492.000	3,207,722.40
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			23,329.000	558,496.26
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			74,138.000	1,671,070.52
DTE ENERGY CO PFD 6.000% CUMULATIVE			65,726.000	1,689,158.20
DUKE ENERGY CORP PFD 5.125% CUMULATIVE			1,901.000	45,490.93
ENERGY ARKANSAS LLC PFD 4.875% NOT APPLICABLE			68,421.000	1,448,472.57
ENERGY LOUISIANA LLC PFD 4.875% CUMULATIVE			11,818.000	249,714.34
ENERGY TEXAS INC PFD 5.625%			16,983.000	427,122.45
ENERGY UTILITY GROUP INC PFD 5.500%			19,817.000	462,726.95
FIFTH THIRD BANCORP VAR RT 12/29/2049 DD 05/16/13			2,990,000.000	2,788,175.00
FIRST HORIZON BANK 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,296,000.00
GATX CORP PFD 5.625% CUMULATIVE			25,600.000	595,456.00
GENERAL ELECTRIC CO VAR RT 12/29/2049 DD 01/20/16			3,690,000.000	3,829,113.00
GLADSTONE COMMERCIAL CORP PFD 7.000% CUMULATIVE			24,141.000	609,560.25
GRAMERCY PROPERTY TRUST PFD 7.125% CUMULATIVE			54,481.000	1,442,656.88
HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE			88,207.000	2,613,573.41
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			133,512.000	2,991,216.23
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			47,291.000	1,148,698.39
INTEGRYS HOLDING INC PFD 6.000%			56,773.000	1,476,098.00
INVESTORS REAL ESTATE TRUST PFD 7.950% CUMULATIVE			52,555.000	1,333,845.90
KEYCORP NON-CUMULATIVE			67,840.000	1,729,241.60
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			19,784.000	480,751.20
LASALLE HOTEL PROPERTIES PFD 6.300% CUMULATIVE			56,723.000	1,319,944.21
M&T BANK CORP PFD 6.375% CUMULATIVE			798.000	863,036.44
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			40,890.000	964,595.10

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			37,942.000	826,376.76
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			97,945.000	2,162,625.60
NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			73,000.000	1,960,050.00
NUSTAR LOGISTICS LP PFD 7.625% CUMULATIVE			890.000	22,962.00
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
ORIGIN ENERGY FINANCE LTD REGS VAR RT 06/16/2071			1,120,000.000	1,257,018.99
PACIFIC GAS & ELECTRIC CO PFD 6.000% CUMULATIVE			48,578.000	1,488,429.92
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			44,446.000	1,049,814.52
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			59,272.000	1,438,531.44
PEMBINA PIPELINE CORP CUM RED CL A PFD SER 13			48,494.000	954,294.52
POST PROPERTIES INC PFD 8.500% CUMULATIVE			1,532.000	99,260.34
PPL CAPITAL FUNDING INC PFD 5.900% CUMULATIVE			87,331.000	2,183,275.00
PREFERRED TERM SECURITIES 144A VAR RT 09/24/2033 DD 09/17/03			559,000.000	307,450.00
PS BUSINESS PARKS INC PFD 5.750% CUMULATIVE			166.000	3,864.48
PS BUSINESS PARKS INC PFD 6.000% CUMULATIVE			1,932.000	46,966.92
PUBLIC STORAGE PFD 5.750% CUMULATIVE			21,001.000	509,694.27
RAIT FINANCIAL TRUST PFD 7.125%			14,228.000	347,590.04
REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE			61,173.000	1,539,112.68
RETAIL PROPERTIES OF AMERICA I PFD 7.000% CUMULATIVE			5,824.000	145,600.00
REXFORD INDUSTRIAL REALTY INC PFD 5.875% CUMULATIVE			176.000	3,968.80
SCE TRUST I PFD 5.625% CUMULATIVE			25,752.000	600,536.64
SCE TRUST II PFD 5.100% CUMULATIVE			3,292.000	72,950.72
SENIOR HOUSING PROPERTIES TRUS 6.250% 02/01/2046 DD 05/11/17			15,280.000	373,901.60
SENIOR HOUSING PROPERTIES TRUS PFD 5.625%			87.000	2,027.97
SOUTHERN CO/THE PFD 5.250% CUMULATIVE			83,397.000	1,819,722.54
SOUTHERN CO/THE PFD 6.250% CUMULATIVE			3,779.000	986.32
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			29,179.000	748,733.14
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			31,054.000	731,321.70
SUMMIT HOTEL PROPERTIES INC PFD 7.125% CUMULATIVE			89,879.000	2,264,501.41
SUMMIT HOTEL PROPERTIES INC PFD 7.875% CUMULATIVE			44,803.000	1,153,184.42
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			58,480.000	1,453,812.80
SUNTRUST PREFERRED CAPITAL I VAR RT 06/29/2049 DD 10/25/06			52,000.000	41,990.00
SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE			66,332.000	1,822,140.04
TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE			14,332.000	354,717.00
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			38,901.000	1,042,546.80
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE			54,346.000	1,399,952.96
URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE			35,038.000	893,469.00
US BANCORP PFD 3.500% NON-CUMULATIVE			2,874.000	2,500,308.16
US BANCORP PFD 6.500% NON-CUMULATIVE			54,032.000	1,528,565.28

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06			3,925,000.000	3,223,406.25
VORNADO REALTY TRUST PFD 5.700% CUMULATIVE			1,351.000	31,829.56
WACHOVIA CAPITAL TRUST III VAR RT 03/29/2049 DD 02/01/06			4,725,000.000	4,636,642.50
WASHINGTON PRIME GROUP INC PFD 6.875% CUMULATIVE			7,089.000	175,807.20
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			68,549.000	1,730,176.76
WELLS FARGO & CO PFD 6.625% NON-CUMULATIVE			77,563.000	2,101,957.30
ZIONS BANCORP NA PFD 6.950%			47,900.000	1,335,452.00
<b>PRIVATE EQUITY</b>			<b>3,022,418,149.914</b>	<b>3,026,737,272.80</b>
AMERRA AGRI FUND II			41,622,632.150	41,622,632.15
AMERRA-KRS AGRI HOLDING CO LP			52,343,062.550	52,343,062.55
ARBOR INVESTMENTS II LP			5,267,715.230	5,267,715.23
ARCANO FUND LP			31,315,921.200	31,315,921.20
ARES SPECIAL SIT IV LP			6,906,157.090	6,906,157.09
AVENUE SPECIAL SITUATIONS V			39,044.000	39,044.00
BAY HILLS EMERGING PARTNERS I LP			42,838,131.000	42,838,131.00
BAY HILLS EMERGING PARTNERS II LP			98,828,520.000	98,828,520.00
BAY HILLS EMERGING PARTNERS III LP			38,422,448.500	38,422,448.50
BDCM OPPORTUNITY FD IV LP			19,381,408.000	19,381,408.00
BLACKSTONE CAP PARTNERS VI LP			94,715,429.290	94,715,429.29
BLACKSTONE CAPITAL V LP			16,867,613.790	16,867,613.79
BLACKSTONE HENRY CLAY FUND LLC			176,838,222.000	176,838,222.00
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			62,727.000	1,216,138.10
CERBERUS KRS LEVERED LOAN OPP			133,922,604.910	133,922,604.91
CM GROWTH CAPITAL PARTNERS LP			13,982,603.000	13,982,603.00
COLUMBIA CAP EQUITY PTRS IV			9,738,817.000	9,738,817.00
CRESTVIEW CAPITAL PARTNERS II LP			59,681,751.000	59,681,751.00
CRESTVIEW PARTNERS III LP			17,243,000.000	17,243,000.00
CVC CAPITAL PARTNERS VI LP			19,610,530.290	20,684,206.82
DAG VENTURE II			6,848,818.360	6,848,818.36
DAG VENTURES III LP			5,639,357.290	5,639,357.29
DAG VENTURES IV LP			91,946,915.590	91,946,915.59
DAG VENTURES V LP			53,015,203.690	53,015,203.69
DANIEL BOONE LLC			745,145,274.460	745,145,274.46
DCM VI LP			15,969,656.000	15,969,656.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			22,064,433.000	22,064,433.00
GREEN EQUITY INVESTORS IV LP			5,865,384.000	5,865,384.00
GREEN EQUITY INVESTORS V LP			63,839,237.000	63,839,237.00
GREEN EQUITY INVESTORS VI LP			58,418,113.170	58,418,113.17
GTCR FUND IX			4,397,707.000	4,397,707.00



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARVEST PARTNERS V LP			14,881,117.000	14,881,117.00
HARVEST PARTNERS VI LP			30,546,864.000	30,546,864.00
HARVEST PARTNERS VII LP			510,690.000	510,690.00
HELLMAN & FRIEDMAN VI L P			6,211,545.630	6,211,545.63
HIG BIOVENTURES II			7,149,296.260	7,149,296.26
HIG CAPITAL PARTNERS V L P			4,049,458.140	4,049,458.14
HIG VENTURE PARTNERS II LP			8,974,628.000	8,974,628.00
HORSLEY BRIDGE INTERNATIONAL V			60,036,892.000	60,036,892.00
INSTITUTIONAL VENTURE PARTNERS XI LP			39,161.000	39,161.00
INSTITUTIONAL VENTURE PARTNERS XII LP			13,236,358.000	13,236,358.00
JW CHILDS EQUITY PTNRS III LP			345.000	345.00
KEYHAVEN CAPITAL PARTNERS III GP LP			15,382,876.070	16,225,088.53
KEYHAVEN CAPITAL PARTNERS IV			5,002,857.420	5,276,763.86
KEYHAVEN IV CO-INVEST LP			4,820,749.000	5,084,685.01
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			57,946,776.460	57,946,776.46
MARATHON BLUEGRASS LP			297,808,067.900	297,808,067.90
MATLIN PATTERSON GLOB PTRS III			34,191,345.000	34,191,345.00
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			2,022,413.000	2,022,413.00
MERIT MEZZANINE FUND IV LP			8,251,731.290	8,251,731.29
MESA WEST CORE LENDING FUND LP			89,687,466.000	89,687,466.00
MHR INSTITUTIONAL PARTNERS III			1,791,591.000	1,791,591.00
MILL ROAD CAPITAL I LP			24,684,025.124	24,684,025.12
NEW MOUNTAIN PARTNERS II LP			441,936.000	441,936.00
NEW MOUNTAIN PTNRS III LP			33,766,255.000	33,766,255.00
NEW MOUNTAIN PTNRS IV LP			33,476,544.000	33,476,544.00
NEWPORT COLONELS LLC			11,734,026.000	11,734,026.00
OAK HILL CAP PT II			4,858,140.320	4,858,140.32
OAK HILL III			29,568,291.770	29,568,291.77
OBERLAND CAP HEALTHCARE LP			1,772,544.000	1,772,544.00
OCM OPP FUND VIIB (CAYMAN) LTD			694,938.030	694,938.03
RIVERSIDE CAPITAL APPREC FUND VI LP			39,982,080.000	39,982,080.00
SECONDARY OPP FUND III LP			33,949,086.910	33,949,086.91
SUN CAPITAL PARTNERS IV LP			900,056.000	900,056.00
TCV VI LP			644,882.000	644,882.00
TPF II LP			1,333,367.000	1,333,367.00
TRITON FUND IV LP			13,004,207.180	13,716,187.53
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			11,902,787.100	11,902,787.10
VANTAGEPOINT VENTURE PART IV-Q			3,808,943.000	3,808,943.00
VISTA EQUITY PARTNERS FUND III			22,892,455.000	22,892,455.00



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2016

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VISTA EQUITY PARTNERS FUND IV LP			59,032,761.000	59,032,761.00
VISTA EQUITY PTNRS FD VI LP			17,764,110.000	17,764,110.00
WARBURG PINCUS PE IX LP			8,021,436.000	8,021,436.00
WARBURG PINCUS PRIVATE EQUITY X LP			23,571,757.750	23,571,757.75
WAYZATA OPP FUND OFFSHORE LP			1,251,160.000	1,251,160.00
WAYZATA OPPORTUNITIES FUND II			10,533,592.000	10,533,592.00
WAYZATA OPPORTUNITIES FUND III			17,508,103.000	17,508,103.00
<b>REAL ESTATE</b>			<b>625,323,641.010</b>	<b>622,590,465.42</b>
DIVCOWEST FUND IV REIT LLC			15,513,368.700	15,513,368.70
GREENFIELD ACQUI PTNRS VI LP			26,868,347.000	26,868,347.00
GREENFIELD ACQUI RTNRS VII LP			35,135,755.000	35,135,755.00
H/2 CORE RE DEBT			2,354,043.300	2,354,043.30
H/2 CREDIT PARTNERS LP			108,809,850.680	108,809,850.68
HARRISON STREET CORE PROPERTY FUND LP			104,335,922.000	104,335,922.00
LUBERT-ADLER RE FD VII LP			42,609,631.980	42,609,631.98
PATRON CAPITAL V LP			4,738,919.000	4,998,374.81
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			82,880,419.930	82,880,419.93
RUBENSTEIN PROPERTIES FUND II LP			18,192,702.000	18,192,702.00
STOCKBRIDGE FUND LP			112,863,803.050	112,863,803.05
WALTON STREET RE FD VII-Q LP			42,160,451.370	42,160,451.37
WALTON STREET REAL ESTATE FUND VI LP			18,537,567.000	18,537,567.00
WATERFALL ASSET MANAGEMENT			3,022,860.000	30,228.60