

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total			86,804,779,079.644	15,388,199,032.71
ALTERNATIVE INVESTMENTS			652,567,659.081	672,444,126.57
ANCHORAGE CAPITAL			35,382,011.750	35,382,011.75
BLACKROCK GAO			40,410,257.340	40,410,257.34
COATUE QUAL PARTNERS			21,728,062.810	21,728,062.81
DAVIDSON-KEMPNER LP			61,735,872.690	61,735,872.69
DSAM FUND LP			19,868,311.870	19,868,311.87
FINISTERRE GLOBAL OP			24,821,508.130	24,821,508.13
GLENVIEW INSTITUTION			23,490,435.000	23,490,435.00
HBK FUND II LP			59,342,407.000	59,342,407.00
JANA PARTNERS QUALIFIED LP			18,677,845.000	18,677,845.00
KNIGHTHEAD DOMESTIC FUND L P			18,778,121.000	18,778,121.00
LIBREMAX PARTNERS LP			15,427,726.770	15,427,726.77
LIQUIDALTS H20 FORCE			18,379.231	19,894,846.72
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			13,877,129.000	13,877,129.00
MAGNETAR MTP			95,492,890.000	95,492,890.00
MAGNETAR MTP EOF II			17,021,344.580	17,021,344.58
MYRIAD OPPORTUNITIES			42,088,601.000	42,088,601.00
PINE RIVER FUND LTD			19,770,379.520	19,770,379.52
QMS DIVERSIFIED			27,170,918.980	27,170,918.98
SCOPIA VII			29,609,321.180	29,609,321.18
SENATOR GLOBAL OPPORTUNITY FUND LP			31,030,800.020	31,030,800.02
TOURBILLON GLOBAL EQ			36,825,336.210	36,825,336.21
CASH & CASH EQUIVALENTS			387,040,199.230	387,030,454.88
BANK OF NY REPO REPO 0.580% 10/14/2016 DD 09/14/16			73,852,000.000	73,852,000.00
BLACKROCK MONEY MARKET FD B			3.000	3.00
BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97			2,375,838.320	2,375,838.32
CANTOR REPO A REPO 0.500% 10/03/2016 DD 09/30/16			39,240,000.000	39,240,000.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			138,867,357.910	138,867,357.91
INSTITUTIONAL SEC DISC 10/03/2016			131,700,000.000	131,691,936.25
KENTUCKY ST PROPERTY & BLDGS C 0.600% 11/01/2016 DD 12/03/15			185,000.000	185,000.00
SECURITIES LENDING POOL			0.000	0.00
U S TREASURY BILL 0.000% 03/02/2017 DD 03/03/16			820,000.000	818,319.40
CONVERTIBLE OR EXCHANGEABLE SECURITIES			1,013,930.000	13,455,113.47
ALEXANDRIA REAL ESTATE EQUITIE PFD 7.000% CUMULATIVE			47,316.000	1,667,889.00
AMERICAN TOWER CORP PFD 5.500%			31,872.000	3,492,852.48
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			815,000.000	1,427,268.75
CATALYST BIOSCIENCES INC 0.000% 02/19/2018 DD 08/19/15			5,178.000	3,332.05
CROWN CASTLE INTERNATIONAL COR PFD 4.500% CUMULATIVE			23,933.000	2,704,907.66

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EPR PROPERTIES PFD 5.750% CUMULATIVE			2,030.000	62,517.70	
EPR PROPERTIES PFD 9.000% CUMULATIVE			41,091.000	1,529,998.73	
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			13,619.000	368,938.71	
FELCOR LODGING TRUST INC PFD 1.950% CUMULATIVE			851.000	21,328.19	
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			3,770.000	199,810.00	
RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE			25,090.000	1,698,091.20	
WELLTOWER INC PFD 6.500% CUMULATIVE			4,180.000	278,179.00	
CONVERTIBLE SECURITIES			650,865.000	34,228,343.18	
ANADARKO PETROLEUM CORP PFD 7.500%			20,833.000	868,111.11	
BLACK HILLS CORP PFD 7.750%			11,595.000	797,736.00	
DOMINION ENERGY INC PFD 6.375%			83,813.000	4,174,725.53	
DOMINION ENERGY INC PFD 6.750% CUMULATIVE			109,523.000	5,509,006.90	
EXELON CORP PFD 6.500%			97,384.000	4,551,728.16	
GREAT PLAINS ENERGY INC PFD 7.000% CUMULATIVE			37,406.000	1,926,034.94	
KINDER MORGAN INC/DE PFD 9.750% CUMULATIVE			39,526.000	1,986,576.76	
NEXTERA ENERGY INC PFD 6.123%			110,042.000	5,466,886.56	
NEXTERA ENERGY INC PFD 6.371%			92,251.000	5,452,034.10	
SPIRE INC PFD 6.750%			19,115.000	1,090,701.90	
TYSON FOODS INC PFD 4.750%			29,377.000	2,404,801.22	
EQUITY			1,304,853,340.415	7,806,985,072.32	
1-800-FLOWERS.COM INC			4,307.000	39,495.19	
1ST SOURCE CORP			3,708.000	132,357.07	
3M CO			69,064.000	12,171,148.72	
4LICENSING CORP			1,848.000	5.54	
8X8 INC			10,425.000	160,857.75	
A SCHULMAN INC			5,680.000	165,401.60	
A-MARK PRECIOUS METALS INC			406.000	6,516.30	
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08	
AAC HOLDINGS INC			4,389.000	76,324.71	
AAIPHARMA INC COM			13,700.000	0.00	
AAON INC			19,383.000	558,618.06	
AAR CORP			5,120.000	160,358.40	
AARON'S INC			9,981.000	253,717.02	
ABAXIS INC			3,319.000	171,326.78	
ABBOTT LABORATORIES			250,930.000	10,611,829.70	
ABBVIE INC			177,167.000	11,173,922.69	
ABEONA THERAPEUTICS INC			4,823.000	28,938.00	
ABERCROMBIE & FITCH CO			11,510.000	182,893.90	
ABERTIS INFRAESTRUCTURAS SA			20,682.000	322,140.10	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ABIOMED INC			7,932.000	1,019,896.56
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			10,622.000	421,693.40
ABRAXAS PETROLEUM CORP			1,011.000	1,708.59
ACACIA RESEARCH CORP			7,429.000	48,437.08
ACADIA PHARMACEUTICALS INC			5,886.000	187,233.66
ACADIA REALTY TRUST			13,749.000	498,263.76
ACCELERATE DIAGNOSTICS INC			3,594.000	97,972.44
ACCENTURE PLC			71,902.000	8,784,267.34
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	179,487.16
ACCOM INC			306.000	0.61
ACCRETIVE HEALTH INC			7,844.000	19,139.36
ACCURAY INC			14,502.000	92,377.74
ACETO CORP			4,964.000	94,266.36
ACHILLION PHARMACEUTICALS INC			17,124.000	138,704.40
ACI WORLDWIDE INC			19,358.000	375,158.04
ACMAT CORP			2,100.000	40,425.00
ACME COMMUNICATIONS INC			3,612.000	108.36
ACME UNITED CORP			264.000	5,549.28
ACORDA THERAPEUTICS INC			6,301.000	131,564.88
ACORN ENERGY INC			2,343.000	468.60
ACTELION LTD			52,338.000	9,081,134.31
ACTIVE POWER INC			1,680.000	465.37
ACTIVISION BLIZZARD INC			126,828.000	5,618,480.40
ACTUA CORP			4,649.000	60,204.55
ACTUANT CORP			10,328.000	240,022.72
ACUITY BRANDS INC			6,721.000	1,778,376.60
ACURA PHARMACEUTICALS INC			1,951.000	3,121.60
ACXIOM HOLDINGS INC			11,930.000	317,934.50
ADAMAS PHARMACEUTICALS INC			2,258.000	37,053.78
ADAMIS PHARMACEUTICALS CORP			27.000	92.61
ADAMS RESOURCES & ENERGY INC			4,001.000	157,319.32
ADDUS HOMECARE CORP			5,643.000	147,620.88
ADEPTUS HEALTH INC			2,124.000	91,438.20
ADIDAS AG			82,520.000	14,327,708.29
ADMIRAL GROUP PLC			284,210.000	7,564,678.31

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ADOBE INC			57,057.000	6,192,966.78
ADTRAN INC			9,487.000	181,581.18
ADVANCE AUTO PARTS INC			14,887.000	2,219,949.44
ADVANCED DRAINAGE SYSTEMS INC			4,727.000	113,731.62
ADVANCED EMISSIONS SOLUTIONS I			3,613.000	27,169.76
ADVANCED ENERGY INDUSTRIES INC			5,732.000	271,238.24
ADVANCED ENVIRONMENTAL RECYCLI			4,484.000	344.37
ADVANSOURCE BIOMATERIALS CORP			2,778.000	194.46
ADVANTA CORP			17,350.000	0.00
ADVAXIS INC			3,258.000	34,795.44
ADVERUM BIOTECHNOLOGIES INC			1,300.000	5,343.00
ADVISORY BOARD CO/THE			7,462.000	333,849.88
AECOM			55,760.000	1,657,744.80
AEGERION PHARMACEUTICALS INC			2,400.000	7,128.00
AEGION CORP			4,944.000	94,282.08
AEHR TEST SYSTEMS			2,410.000	7,736.10
AEOLUS PHARMACEUTICALS INC			328.000	60.68
AEON FINANCIAL SERVICE CO LTD			583,500.000	10,112,501.61
AEP INDUSTRIES INC			1,862.000	203,646.94
AERIE PHARMACEUTICALS INC			2,155.000	81,329.70
AEROJET ROCKETDYNE HOLDINGS IN			10,477.000	184,185.66
AEROPOSTALE INC			8,809.000	362.05
AES CORP/VA			71,702.000	921,370.70
AETNA INC			54,919.000	6,340,398.55
AEW UK REIT PLC			158,411.000	200,117.05
AFFILIATED MANAGERS GROUP INC			7,292.000	1,055,152.40
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	4.84
AFFYMAX INC			1,106.000	82.95
AFLAC INC			60,385.000	4,339,869.95
AFRICAN BANK INVESTMENTS LTD			297,359.000	6,703.48
AG MORTGAGE INVESTMENT TRUST I			4,964.000	78,183.00
AG&E HOLDINGS INC			2,275.000	614.25
AGENUS INC			7,841.000	56,298.38
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			46,552.000	2,192,133.68
AGILYSYS INC			5,248.000	58,357.76
AGIOS PHARMACEUTICALS INC			4,584.000	242,126.88
AGREE REALTY CORP			3,413.000	168,738.72
AH BELO CORP			1,923.000	14,134.05

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AIA GROUP LTD HK/01299			3,031,600.000	20,149,560.08	
AIR METHODS CORP			8,282.000	260,800.18	
AIR PRODUCTS & CHEMICALS INC			25,348.000	3,810,818.32	
AIR TRANSPORT SERVICES GROUP I			201,723.000	2,894,725.05	
AIRCASTLE LTD			134,011.000	2,661,458.46	
AK STEEL HOLDING CORP			24,960.000	120,556.80	
AKAMAI TECHNOLOGIES INC			27,893.000	1,478,050.07	
AKORN INC			12,551.000	342,140.26	
AKSA AKRILIK KIMYA SANAYII AS			904,500.000	2,459,666.08	
AKSYS LTD			9,696.000	0.97	
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	27.57	
ALAMO GROUP INC			1,776.000	117,020.64	
ALASKA AIR GROUP INC			114,694.000	7,553,746.84	
ALASKA COMMUNICATIONS SYSTEMS			4,232.000	7,279.04	
ALBANY INTERNATIONAL CORP			5,048.000	213,934.24	
ALBANY MOLECULAR RESEARCH INC			5,090.000	84,035.90	
ALBEMARLE CORP			19,343.000	1,653,633.07	
ALCOA INC			726,007.000	7,361,710.98	
ALERE INC			4,200.000	181,608.00	
ALEXANDER & BALDWIN INC			5,910.000	227,062.20	
ALEXANDER'S INC			908.000	380,996.80	
ALEXANDRIA REAL ESTATE EQUITIE			29,795.000	3,240,802.15	
ALEXION PHARMACEUTICALS INC			24,396.000	2,989,485.84	
ALEXZA PHARMACEUTICALS INC			428.000	0.00	
ALIBABA GROUP HOLDING LTD ADR			164,060.000	17,316,533.00	
ALICO INC			1,226.000	32,930.36	
ALIMENTATION COUCHE-TARD INC			212,550.000	10,282,616.71	
ALJ REGIONAL HOLDINGS INC			675.000	3,165.75	
ALKERMES PLC			201,036.000	9,454,723.08	
ALLEGHANY CORP			2,411.000	1,265,823.22	
ALLEGHENY TECHNOLOGIES INC			16,499.000	298,136.93	
ALLEGIANTRAVEL CO			2,616.000	345,495.12	
ALLEGION PLC			10,432.000	718,869.12	
ALLERGAN PLC			44,500.000	10,248,795.00	
ALLETE INC			8,232.000	490,791.84	
ALLIANCE DATA SYSTEMS CORP			7,719.000	1,655,957.07	
ALLIANCE HEALTHCARE SERVICES I			3,297.000	22,617.42	
ALLIANCE ONE INTERNATIONAL INC			2,067.000	39,521.04	
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLIANCE SEMICONDUCTOR CORP			8,268.000	6,283.68
ALLIANT ENERGY CORP			49,863.000	1,910,251.53
ALLIANZ SE			54,900.000	8,150,123.51
ALLIED HEALTHCARE PRODUCTS INC			250.000	202.50
ALLIED MOTION TECHNOLOGIES INC			3,523.000	66,619.93
ALLIED WORLD ASSURANCE CO HOLD			103,696.000	4,191,392.32
ALLIN CORP			7.000	140.00
ALLSCRIPTS HEALTHCARE SOLUTION			20,809.000	274,054.53
ALLSTATE CORP/THE			71,154.000	4,922,433.72
ALLY FINANCIAL INC			26,499.000	515,935.53
ALMOST FAMILY INC			4,881.000	179,474.37
ALON USA ENERGY INC			9,419.000	75,917.14
ALPHA TECHNOLOGIES GROUP INC			4,243.000	27.58
ALPHABET INC-CL A			38,984.000	31,345,475.04
ALPHABET INC-CL C			43,939.000	34,153,345.31
ALPHATEC HOLDINGS INC			276.000	2,594.40
ALPINE GROUP INC/DE			5,287.000	317.22
ALSEA SAB DE CV			3,618,600.000	12,267,359.82
ALTAGAS LTD			22,800.000	585,331.56
ALTIGEN COMMUNICATIONS INC			1,737.000	312.66
ALTISOURCE ASSET MANAGEMENT CO			380.000	7,011.00
ALTISOURCE PORTFOLIO SOLUTIONS			2,826.000	91,562.40
ALTISOURCE RESIDENTIAL CORP			814.000	8,872.60
ALTRA INDUSTRIAL MOTION CORP			3,349.000	97,020.53
ALTRIA GROUP INC			228,182.000	14,427,947.86
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
ALUPAR INVESTIMENTO SA			76,047.000	374,751.82
AM CASTLE & CO			2,284.000	1,827.20
AMAG PHARMACEUTICALS INC			7,012.000	171,864.12
AMAZON.COM INC			58,574.000	49,044,595.94
AMB FINANCIAL CORP			627.000	5,580.30
AMBAC FINANCIAL GROUP INC			4,226.000	77,716.14
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR LTD/AUSTRALIA			893,188.000	10,355,208.57
AMDOCS LTD			54,472.000	3,151,205.20
AMEC FOSTER WHEELER PLC			1,320,000.000	9,799,396.20
AMEDISYS INC			6,223.000	295,219.12
AMEN PROPERTIES INC			13.000	5,356.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMEREN CORP			59,833.000	2,942,586.94
AMERICA'S CAR-MART INC/TX			1,435.000	52,219.65
AMERICAN AIRLINES GROUP INC			57,648.000	2,110,493.28
AMERICAN ASSETS TRUST INC			5,348.000	231,996.24
AMERICAN AXLE & MANUFACTURING			10,703.000	184,305.66
AMERICAN BILTRITE INC			15.000	3,225.00
AMERICAN CAPITAL MORTGAGE INVE			1,363.000	23,429.97
AMERICAN CARESOURCE HOLDINGS I			275.000	16.50
AMERICAN EAGLE OUTFITTERS INC			34,012.000	607,454.32
AMERICAN ELECTRIC POWER CO INC			72,321.000	4,643,731.41
AMERICAN EQUITY INVESTMENT LIF			11,655.000	206,643.15
AMERICAN EXPRESS CO			106,450.000	6,817,058.00
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN HOMES 4 RENT			3,283.000	71,044.12
AMERICAN INTERNATIONAL GROUP I			131,171.000	7,783,687.14
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	32,561.75
AMERICAN ORIENTAL BIOENGINEERI			22.000	1.76
AMERICAN PUBLIC EDUCATION INC			1,952.000	38,669.12
AMERICAN RAILCAR INDUSTRIES IN			2,688.000	111,471.36
AMERICAN REALTY INVESTORS INC			822.000	6,362.28
AMERICAN SHARED HOSPITAL SERVI			859.000	2,602.77
AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			8,193.000	90,942.30
AMERICAN STATES WATER CO			6,570.000	263,128.50
AMERICAN SUPERCONDUCTOR CORP			806.000	5,650.06
AMERICAN TOWER CORP			52,517.000	5,951,751.61
AMERICAN VANGUARD CORP			3,358.000	53,929.48
AMERICAN VANTAGE COS			5,193.000	155.79
AMERICAN WATER WORKS CO INC			75,272.000	5,633,356.48
AMERICAN WOODMARK CORP			3,308.000	266,525.56
AMERIGAS PARTNERS LP			73,081.000	3,336,878.46
AMERIPRISE FINANCIAL INC			20,074.000	2,002,782.98
AMERIS BANCORP			5,177.000	180,936.15
AMERISAFE INC			2,888.000	169,756.64
AMERISERV FINANCIAL INC			4,562.000	15,008.98

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERISOURCEBERGEN CORP			33,601.000	2,714,288.78
AMES NATIONAL CORP			610.000	16,872.60
AMETEK INC			36,929.000	1,764,467.62
AMGEN INC			99,520.000	16,600,931.20
AMICUS THERAPEUTICS INC			3,206.000	23,724.40
AMISTAR CORP			962.000	0.19
AMKOR TECHNOLOGY INC			22,212.000	215,900.64
AMN HEALTHCARE SERVICES INC			8,481.000	270,289.47
AMOREPACIFIC CORP			31,540.000	11,140,024.30
AMPAL-AMERICAN ISRAEL CORP			271.000	3.66
AMPCO-PITTSBURGH CORP			1,480.000	16,413.20
AMPHASTAR PHARMACEUTICALS INC			6,773.000	128,483.81
AMPHENOL CORP			69,562.000	4,515,965.04
AMPLIPHI BIOSCIENCES CORP			25.000	36.75
AMREP CORP			1,189.000	9,500.11
AMSURG CORP			113,649.000	7,620,165.45
AMTECH SYSTEMS INC			1,837.000	9,111.52
ANACOMP INC			3.000	2.58
ANADARKO PETROLEUM CORP			61,328.000	3,885,742.08
ANALOG DEVICES INC			115,949.000	7,472,913.05
ANALOGIC CORP			1,637.000	145,038.20
ANC RENTAL CORP			1,750.000	1.75
ANDERSONS INC/THE			5,158.000	186,616.44
ANDREA ELECTRONICS CORP			4,974.000	223.83
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	105,818.82
ANHEUSER-BUSCH INBEV SA/NV			28,303.000	3,708,685.87
ANHEUSER-BUSCH INBEV SA/NV/OLD			79,063.000	10,360,026.53
ANI PHARMACEUTICALS INC			2,345.000	155,590.75
ANIKA THERAPEUTICS INC			2,943.000	140,822.55
ANNALY CAPITAL MANAGEMENT INC			383,473.000	4,026,466.50
ANSYS INC			7,516.000	696,056.76
ANTERO MIDSTREAM PARTNERS LP			72,785.000	1,943,359.50
ANTHEM INC			38,221.000	4,789,473.51
ANTHERA PHARMACEUTICALS INC			4,207.000	13,252.05
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANWORTH MORTGAGE ASSET CORP			24,209.000	119,108.28

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AON PLC			178,929.000	20,127,723.21	
AP THAILAND PCL			28,312,700.000	5,924,013.74	
APACHE CORP			41,276.000	2,636,298.12	
APARTMENT INVESTMENT & MANAGEM			17,037.000	782,168.67	
APEX SILVER MINES			22,900.000	0.00	
APHTON CORP			11,691.000	11.69	
APOGEE ENTERPRISES INC			5,967.000	266,665.23	
APOLLO COMMERCIAL REAL ESTATE			10,654.000	174,405.98	
APOLLO EDUCATION GROUP INC			13,357.000	106,188.15	
APOLLO INVESTMENT CORP			34,526.000	200,250.80	
APOLLO TYRES LTD			2,781,400.000	9,188,478.74	
APPLE INC			648,831.000	73,350,344.55	
APPLIED ENERGETICS INC			7,099.000	354.95	
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00	
APPLIED INDUSTRIAL TECHNOLOGIE			7,272.000	339,893.28	
APPLIED MATERIALS INC			257,743.000	7,770,951.45	
APPLIED MICRO CIRCUITS CORP			7,134.000	49,581.30	
APPLIEDTHEORY CORP			5,601.000	0.00	
APPROACH RESOURCES INC			4,517.000	15,267.46	
APTEVO THERAPEUTICS INC			4,719.000	12,080.64	
AQUACELL TECHNOLOGIES INC			3,700.000	0.00	
ARADIGM CORP			116.000	754.00	
ARALEZ PHARMACEUTICALS INC			8,751.000	42,442.35	
ARBOR REALTY TRUST INC			3,626.000	26,904.92	
ARC DOCUMENT SOLUTIONS INC			5,948.000	22,245.52	
ARCA BIOPHARMA INC			3.000	8.67	
ARCBEST CORP			4,153.000	78,990.06	
ARCELORMITTAL			543,625.000	3,283,495.00	
ARCH CAPITAL GROUP LTD			44,129.000	3,497,664.54	
ARCH COAL INC			3,258.000	596.22	
ARCHER-DANIELS-MIDLAND CO			71,867.000	3,030,631.39	
ARCHROCK INC			8,725.000	114,123.00	
ARCTIC CAT INC			2,942.000	45,571.58	
ARENA PHARMACEUTICALS INC			34,921.000	61,111.75	
ARES COMMERCIAL REAL ESTATE CO			17,481.000	220,260.60	
ARGO GROUP INTERNATIONAL HOLDI			8,267.000	466,424.14	
ARI NETWORK SERVICES INC			810.000	3,572.10	
ARIAD PHARMACEUTICALS INC			157,190.000	2,151,931.10	
ARK RESTAURANTS CORP			1,054.000	23,936.34	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARLINGTON ASSET INVESTMENT COR			986.000	14,582.94
ARMADA HOFFLER PROPERTIES INC			109,669.000	1,469,564.60
ARMOUR RESIDENTIAL REIT INC			6,649.000	149,868.46
ARMSTRONG WORLD INDUSTRIES INC			5,439.000	224,739.48
AROTECH CORP			493.000	1,454.35
ARQULE INC			3,764.000	6,737.56
ARRAY BIOPHARMA INC			11,644.000	78,597.00
ARRHYTHMIA RESEARCH TECHNOLOGY			1,957.000	7,847.57
ARRIS INTERNATIONAL PLC			5,922.000	167,770.26
ARROW FINANCIAL CORP			4,054.680	133,115.15
ARROW RESOURCES DEVELOPMENT IN			2,800.000	1.96
ARROWHEAD PHARMACEUTICALS INC			9,315.000	68,465.25
ARTESIAN RESOURCES CORP			4,990.000	142,414.60
ARTHUR J GALLAGHER & CO			46,466.000	2,363,725.42
ARTISAN PARTNERS ASSET MANAGEM			5,092.000	138,502.40
ASB FINANCIAL CORP			1,237.000	15,957.30
ASBURY AUTOMOTIVE GROUP INC			8,561.000	476,590.87
ASCENA RETAIL GROUP INC			25,980.000	145,228.20
ASCENDAS REAL ESTATE INVESTMEN			352,828.000	652,115.26
ASCENT CAPITAL GROUP INC			1,723.000	39,921.91
ASFG INC			44.000	0.04
ASHFORD HOSPITALITY PRIME INC			5,916.000	83,415.60
ASHFORD HOSPITALITY TRUST INC			12,015.000	70,768.35
ASHFORD INC			142.000	6,730.80
ASHLAND GLOBAL HOLDINGS INC			10,707.000	1,241,476.65
ASHTREAD GROUP PLC			540,184.000	8,918,594.49
ASICS CORP			382,400.000	7,639,314.49
ASPEN INSURANCE HOLDINGS LTD			41.000	1,910.19
ASPEN TECHNOLOGY INC			15,099.000	706,482.21
ASSA ABLOY AB			428,304.000	8,713,657.28
ASSEMBLY BIOSCIENCES INC			2,155.000	15,537.55
ASSICURAZIONI GENERALI SPA			423,200.000	5,164,930.85
ASSOCIATED BRITISH FOODS PLC			142,186.000	4,802,189.97
ASSOCIATED CAPITAL GROUP INC			3,110.000	110,280.60
ASSURANT INC			6,549.000	604,145.25
ASTA FUNDING INC			1,594.000	16,737.00
ASTEA INTERNATIONAL INC			1,855.000	3,311.18
ASTEC INDUSTRIES INC			2,499.000	149,615.13
ASTELLAS PHARMA INC			563,500.000	8,755,910.03

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASTERIAS BIOTHERAPEUTICS INC			391.000	1,634.38
ASTORIA FINANCIAL CORP			17,178.000	250,798.80
ASTRONICS CORP			6,727.000	302,308.70
ASTRONOVA INC			1,260.000	18,685.80
ASTROTECH CORP			537.000	886.05
ASURE SOFTWARE INC			1,687.000	10,796.80
AT&T INC			740,644.000	30,077,552.84
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATLANTIC AMERICAN CORP			9,614.000	29,514.98
ATLANTIC COAST FINANCIAL CORP			148.000	930.92
ATLANTIC PREMIUM BRANDS LTD			3,850.000	119.35
ATLANTICA YIELD PLC			7,594.000	144,361.94
ATLANTICUS HOLDINGS CORP			1,822.000	5,575.32
ATLANTIS PLASTICS INC			1,094.000	0.01
ATLAS AIR WORLDWIDE HOLDINGS I			4,800.000	205,536.00
ATN INTERNATIONAL INC			2,045.000	133,006.80
ATNA RESOURCES LTD			1,222.000	0.37
ATOS SE			87,200.000	9,399,714.93
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			4,226.000	66,855.32
ATRION CORP			741.000	316,110.60
ATRIUM EUROPEAN REAL ESTATE LT			2.000	8.92
ATRM HOLDINGS INC			197.000	295.50
ATWOOD OCEANICS INC			7,841.000	68,138.29
AURIZON HOLDINGS LTD			223,942.000	805,446.59
AUSNET SERVICES			1,444,873.000	1,813,330.07
AUTO TRADER GROUP PLC			2,185,340.000	11,511,158.25
AUTOBYTEL INC			1,079.000	19,206.20
AUTODESK INC			35,940.000	2,599,540.20
AUTOLIV INC			12,033.000	1,285,124.40
AUTOMATIC DATA PROCESSING INC			55,592.000	4,903,214.40
AUTOMOTIVE PROPERTIES REIT TR UNIT			54,298.000	434,631.89
AUTONATION INC			11,107.000	541,021.97
AUTOZONE INC			5,254.000	4,036,858.36
AV HOMES INC			3,034.000	50,485.76
AVADO BRANDS INC COM			40,600.000	0.00
AVALONBAY COMMUNITIES INC			27,351.000	4,864,101.84
AVAX TECHNOLOGIES INC			1,969.000	10.83
AVERY DENNISON CORP			9,667.000	751,995.93

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AVG TECHNOLOGIES NV			2,668.000	66,726.68	
AVIAT NETWORKS INC			1,263.000	11,632.23	
AVID TECHNOLOGY INC			4,797.000	38,088.18	
AVINCI MEDIA CORP			4,781.000	0.00	
AVIRAGEN THERAPEUTICS INC			1,127.000	2,163.84	
AVISTA CORP			11,238.000	469,636.02	
AVIVA PLC			1,140,100.000	6,523,760.51	
AVX CORP			5,028.000	69,336.12	
AWARE INC/MA			5,692.000	30,167.60	
AXCELIS TECHNOLOGIES INC			2,810.000	37,316.80	
AXCESS INTERNATIONAL INC			2,712.000	135.60	
AXION INTERNATIONAL HOLDINGS I			122.000	0.09	
AXOGEN INC			469.000	4,230.38	
AXT INC			5,989.000	31,082.91	
AZIMUT HOLDING SPA			750,000.000	11,041,335.00	
AZZ INC			5,090.000	332,224.30	
B&G FOODS INC			8,355.000	410,898.90	
BABCOCK & WILCOX ENTERPRISES I			9,268.000	152,922.00	
BADGER METER INC			8,655.000	290,029.05	
BADGER PAPER MILLS INC			2,800.000	19.60	
BAE SYSTEMS PLC			1,112,700.000	7,573,881.86	
BAKER HUGHES INC			104,842.000	5,291,375.74	
BALCHEM CORP			4,591.000	355,940.23	
BALDWIN & LYONS INC			3,316.000	84,989.08	
BALL CORP			31,542.000	2,584,866.90	
BALLANTYNE STRONG INC			1,037.000	7,259.00	
BANC OF CALIFORNIA INC			2,100.000	36,666.00	
BANCA MEDIOLANUM SPA			714,414.000	4,736,864.87	
BANCFIRST CORP			2,766.000	200,562.66	
BANCO LATINOAMERICANO DE COMER			2,922.000	82,341.96	
BANCORP INC/THE			2,068.000	13,276.56	
BANCORPSOUTH INC			16,051.000	372,383.20	
BANK HAPOALIM BM			1,239,700.000	7,024,338.91	
BANK MANDIRI PERSERO TBK PT			12,854,479.000	11,031,281.97	
BANK MUTUAL CORP			10,126.000	77,767.68	
BANK NEGARA INDONESIA PERSERO			18,360,700.000	7,807,926.23	
BANK OF AMERICA CORP			1,146,371.000	17,940,706.15	
BANK OF FLORIDA CORP			1,663.000	6.65	
BANK OF HAWAII CORP			6,763.000	491,129.06	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANK OF MARIN BANCORP			1,217.000	60,521.41	
BANK OF NEW YORK MELLON CORP/T			144,725.000	5,771,633.00	
BANK OF NOVA SCOTIA			141,700.000	7,495,517.60	
BANK OF SOUTH CAROLINA CORP			1,625.000	30,192.50	
BANK OF THE OZARKS INC			13,453.000	516,595.20	
BANKFINANCIAL CORP			2,885.000	36,639.50	
BANKRATE INC			7,184.000	60,920.32	
BANKUNITED FINANCIAL CORP			4,941.000	24.71	
BANNER CORP			3,027.000	132,400.98	
BAR HARBOR BANKSHARES			1,515.000	55,630.80	
BARCLAYS AFRICA GROUP LTD			628,200.000	6,898,151.10	
BARNES & NOBLE EDUCATION INC			3,546.000	33,935.22	
BARNES & NOBLE INC			5,613.000	63,426.90	
BARNES GROUP INC			8,402.000	340,701.10	
BARNWELL INDUSTRIES INC			2,345.000	3,798.90	
BARRATT DEVELOPMENTS PLC			864,800.000	5,552,843.62	
BARRETT BUSINESS SERVICES INC			5,012.000	248,645.32	
BASIC ENERGY SERVICES INC			6,831.000	5,665.64	
BASSETT FURNITURE INDUSTRIES I			2,249.000	52,289.25	
BATS GLOBAL MARKETS INC			14,600.000	439,898.00	
BAXANO SURGICAL INC			2,475.000	0.00	
BAXTER INTERNATIONAL INC			92,842.000	4,419,279.20	
BAY BANCORP INC			783.000	4,306.50	
BAYER AG			60,800.000	6,110,487.19	
BB LIQUIDATING INC			31,721.000	237.91	
BB&T CORP			233,330.000	8,801,207.60	
BBX CAPITAL CORP			57.000	1,175.91	
BCB BANCORP INC			1,275.000	14,343.75	
BEACON ROOFING SUPPLY INC			9,380.000	394,616.60	
BEARD CO			1,181.000	0.35	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			505.000	2,742.15	
BEAZER HOMES USA INC			724.000	8,441.84	
BEBE STORES INC			4,472.000	3,130.84	
BECTON DICKINSON AND CO			30,819.000	5,539,098.87	
BED BATH & BEYOND INC			41,582.000	1,792,600.02	
BEL FUSE INC			8,095.000	184,148.90	
BELDEN INC			37,383.000	2,579,053.17	
BELIEVING TODAY INC			3,700.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BELVICUM PHARMACEUTICALS INC			2,360.000	46,964.00
BELMOND LTD			14,297.000	181,714.87
BENCHMARK ELECTRONICS INC			9,732.000	242,813.40
BENEFICIAL BANCORP INC			10,340.000	152,101.40
BERKSHIRE BANCORP INC/NY			2,461.000	19,897.19
BERKSHIRE HATHAWAY INC			333,024.000	48,111,977.28
BERKSHIRE HILLS BANCORP INC			3,926.000	108,789.46
BERRY GLOBAL GROUP INC			62,140.000	2,724,839.00
BERRY PLASTICS GROUP INC			69,170.000	3,033,104.50
BEST BUY CO INC			85,810.000	3,276,225.80
BETTER ENVIRONMENT CONCEPTS IN			42.000	9.56
BFC FINANCIAL CORP			820.000	3,157.00
BGC PARTNERS INC			26,208.000	229,320.00
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIG 5 SPORTING GOODS CORP			1,139.000	15,513.18
BIG LOTS INC			9,410.000	449,327.50
BIGLARI HOLDINGS INC			557.000	242,863.14
BILL BARRETT CORP			7,252.000	40,321.12
BIOANALYTICAL SYSTEMS INC			1,002.000	1,152.30
BIOCRIST PHARMACEUTICALS INC			9,962.000	43,932.42
BIODEL INC			784.000	338.69
BIODELIVERY SCIENCES INTERNATI			10,911.000	29,459.70
BIOGEN INC			32,025.000	10,024,785.75
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			4,269.000	7,470.75
BIOMARIN PHARMACEUTICAL INC			3,813.000	352,778.76
BIOPURE CORP			374.000	4.49
BIOSCRIP INC			17,448.000	50,424.72
BIOSPECIFICS TECHNOLOGIES CORP			5,489.000	250,682.63
BIOSTAGE INC			1,384.000	1,480.88
BIOTELEMETRY INC			7,237.000	134,391.09
BIOTIME INC			2,907.000	11,308.23
BIRKS GROUP INC			473.000	875.05
BJ'S RESTAURANTS INC			4,767.000	169,466.85
BKF CAPITAL GROUP INC			175.000	115.52
BLACK BOX CORP			6,469.000	89,919.10
BLACK DIAMOND INC			2,458.000	12,634.12
BLACK HILLS CORP			23,838.000	1,459,362.36
BLACKBAUD INC			7,295.000	483,950.30

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BLACKHAWK NETWORK HOLDINGS INC			100,721.000	3,038,752.57
BLACKROCK EMERGING MARKETS SMALL CAP			1,186,520.350	14,044,044.04
BLACKROCK INC			18,456.000	6,689,561.76
BLACKROCK MSCI CANADA SMALL CAP			381,625.120	4,561,649.78
BLACKROCK MSCI EAFE SMALL CAP			3,321,053.860	43,830,249.28
BLACKSTONE MORTGAGE TRUST INC			68,328.000	2,012,259.60
BLONDER TONGUE LABORATORIES IN			2,737.000	1,669.57
BLOOMIN' BRANDS INC			19,094.000	329,180.56
BLUCORA INC			684.000	7,660.80
BLUE NILE INC			2,362.000	81,300.04
BLUE RIVER BANCSHARES INC			962.000	19.24
BLUEPRINT MEDICINES CORP			3,239.000	96,198.30
BM&FBOVESPA SA - BOLSA DE VALO			1,229,900.000	6,363,672.99
BMB MUNAI INC			7,468.000	29.87
BMC INDS INC MINN COM			26,300.000	0.00
BMC STOCK HOLDINGS INC			9,065.000	160,722.45
BNC BANCORP			450.000	10,944.00
BNCCORP INC			906.000	18,935.40
BNP PARIBAS SA			131,700.000	6,774,164.14
BNS HOLDING INC			94.000	14.10
BOB EVANS FARMS INC/DE			3,540.000	135,582.00
BOEING CO/THE			74,114.000	9,763,778.36
BOFI HOLDING INC			8,860.000	198,464.00
BOISE CASCADE CO			5,778.000	146,761.20
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			2,049.000	3,503.79
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			34,633.000	1,218,388.94
BOSTON BEER CO INC/THE			2,193.000	340,485.18
BOSTON PRIVATE FINANCIAL HOLDI			8,411.000	107,913.13
BOSTON PROPERTIES INC			21,180.000	2,886,622.20
BOSTON SCIENTIFIC CORP			339,624.000	8,083,051.20
BOTTOMLINE TECHNOLOGIES DE INC			4,809.000	112,097.79
BOVIE MEDICAL CORP			1,398.000	7,283.58
BOWL AMERICA INC			4,617.000	65,792.25
BOYD GAMING CORP			12,123.000	239,792.94

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
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	7,915,403.24
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPOST SA			104,324.000	2,823,708.82
BRADY CORP			8,648.000	299,307.28
BRANDYWINE REALTY TRUST			29,991.000	468,459.42
BRIDGE BANCORP INC			1,898.000	54,263.82
BRIDGFORD FOODS CORP			3,981.000	51,434.52
BRIGGS & STRATTON CORP			7,736.000	144,276.40
BRIGHT HORIZONS FAMILY SOLUTIO			7,098.000	474,785.22
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.04
BRINK'S CO/THE			9,941.000	368,612.28
BRISTOL-MYERS SQUIBB CO			244,905.000	13,205,277.60
BRISTOW GROUP INC			5,818.000	81,568.36
BRITISH AMERICAN TOBACCO PLC			242,369.000	15,521,480.41
BROADCOM LTD			45,306.000	7,816,191.12
BROADSOFT INC			4,261.000	198,349.55
BROCADE COMMUNICATIONS SYSTEMS			3,617.000	33,384.91
BROOKFIELD INFRASTRUCTURE PART			30,963.000	1,072,558.32
BROOKFIELD RENEWABLE PARTNERS			71,693.000	2,199,783.92
BROOKLINE BANCORP INC			17,458.000	212,813.02
BROOKS AUTOMATION INC			9,235.000	125,688.35
BROWN-FORMAN CORP			43,438.000	2,060,698.72
BRT APARTMENTS CORP			967.000	7,755.34
BRUKER CORP			22,153.000	501,765.45
BRYN MAWR BANK CORP			1,097.000	35,093.03
BSD MEDICAL CORP			865.000	12.98
BSML INC			1,459.000	0.00
BSQUARE CORP			1,909.000	9,392.28
BUCKEYE PARTNERS LP			82,200.000	5,885,520.00
BUCKLE INC/THE			5,976.000	143,603.28
BUFFALO WILD WINGS INC			3,299.000	464,301.26
BUILDERS FIRSTSOURCE INC			13,702.000	157,710.02
BUILDING MATLS HLDG CORP COM			12,400.000	50.84
BUNGE LTD			30,612.000	1,813,148.76
BUTLER INTERNATIONAL INC			4,024.000	22.13
C&J ENERGY SERVICES LTD			5,348.000	4,438.84

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CA INC			70,551.000	2,333,827.08	
CABOT CORP			635.000	33,280.35	
CABOT OIL & GAS CORP			76,072.000	1,962,657.60	
CACHE INC			3,062.000	7.04	
CACI INTERNATIONAL INC			4,367.000	440,630.30	
CADIZ INC			250.000	1,852.50	
CADUS CORP			2,634.000	2,765.70	
CAGY INDUSTRIES INC			2,037.000	0.00	
CAI INTERNATIONAL INC			2,179.000	18,020.33	
CAL DIVE INTERNATIONAL INC			9,001.000	7.20	
CALAMOS ASSET MANAGEMENT INC			7,292.000	49,731.44	
CALAMP CORP			5,990.000	83,560.50	
CALATLANTIC GROUP INC/OLD			12,053.000	403,052.32	
CALBEE INC			279,000.000	10,510,887.03	
CALERES INC			13,556.000	342,831.24	
CALGON CARBON CORP			9,861.000	149,591.37	
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25	
CALIFORNIA FIRST NATIONAL BANC			3,387.000	47,282.52	
CALIFORNIA WATER SERVICE GROUP			8,651.000	277,610.59	
CALIX INC			5,121.000	37,639.35	
CALLAWAY GOLF CO			14,601.000	169,517.61	
CALLIDUS SOFTWARE INC			3,733.000	68,500.55	
CALLON PETROLEUM CO			9,740.000	152,918.00	
CALMARE THERAPEUTICS INC			1,369.000	199.87	
CALTEX AUSTRALIA LTD			377,014.000	9,881,466.25	
CAMBEX CORP			5,237.000	24.09	
CAMBIUM LEARNING GROUP INC			1,963.000	10,659.09	
CAMBREX CORP			12,924.000	574,601.04	
CAMBRIDGE HEART INC			5,193.000	0.00	
CAMDEN NATIONAL CORP			2,122.000	101,304.28	
CAMDEN PROPERTY TRUST			19,602.000	1,641,471.48	
CAMPBELL SOUP CO			67,388.000	3,686,123.60	
CANADIAN TIRE CORP LTD CL A			92,800.000	9,276,822.53	
CANO PETROLEUM INC			3,018.000	0.00	
CANTEL MEDICAL CORP			6,700.000	522,466.00	
CANTERBURY PARK HOLDING CORP			879.000	9,036.12	
CAPELLA EDUCATION CO			1,759.000	102,092.36	
CAPGEMINI SA			111,150.000	10,889,686.06	
CAPITAL BANK FINANCIAL CORP			2,956.000	94,917.16	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITAL CITY BANK GROUP INC			2,034.000	30,042.18
CAPITAL ONE FINANCIAL CORP			61,172.000	4,393,984.76
CAPITAL SENIOR LIVING CORP			4,553.000	76,490.40
CAPITOL BANCORP LTD			1,356.000	4.07
CAPITOL FEDERAL FINANCIAL INC			22,141.000	311,523.87
CAPRICOR THERAPEUTICS INC			62.000	196.54
CAPSTEAD MORTGAGE CORP			17,237.000	162,544.91
CAPSTONE THERAPEUTICS CORP			6,299.000	393.69
CAPSTONE TURBINE CORP			1,035.000	1,417.95
CARBO CERAMICS INC			3,198.000	34,986.12
CARDINAL FINANCIAL CORP			3,199.000	83,461.91
CARDINAL HEALTH INC			74,221.000	5,766,971.70
CARDIOVASCULAR SYSTEMS INC			5,849.000	138,855.26
CARDTRONICS PLC			6,905.000	307,963.00
CARE CAPITAL PROPERTIES INC			16,878.000	481,023.00
CAREER EDUCATION CORP			5,636.000	38,268.44
CARETRUST REIT INC			19,108.000	282,416.24
CARLSBERG A/S			135,463.000	12,920,806.26
CARMAX INC			25,563.000	1,363,786.05
CARMIKE CINEMAS INC			1,326.000	43,346.94
CARNIVAL CORP			74,889.000	3,656,080.98
CARPENTER TECHNOLOGY CORP			7,710.000	318,114.60
CARRIAGE SERVICES INC			5,534.000	130,879.10
CARRIZO OIL & GAS INC			7,509.000	305,015.58
CARTESIAN INC			1,461.000	905.82
CASCADE BANCORP			2,327.000	14,101.62
CASELLA WASTE SYSTEMS INC			4,877.000	50,233.10
CASEY'S GENERAL STORES INC			7,959.000	956,273.85
CASH TECHNOLOGIES INC			787.000	1.57
CASI PHARMACEUTICALS INC			501.000	556.11
CASS INFORMATION SYSTEMS INC			2,602.000	147,403.30
CATALENT INC			15,292.000	395,145.28
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			684.000	827.64
CATASYS INC			19.000	17.77
CATERPILLAR INC			67,322.000	5,976,173.94
CATHAY GENERAL BANCORP			10,394.000	319,927.32
CATO CORP/THE			6,503.000	213,883.67
CATSKILL LITIGATION TRUST			3,760.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAVCO INDUSTRIES INC			1,467.000	145,306.35
CAVIUM INC			10,388.000	604,581.60
CBIZ INC			18,753.000	209,846.07
CBL & ASSOCIATES PROPERTIES IN			222,335.000	2,699,146.90
CBRE GROUP INC			321,631.000	8,999,235.38
CBS CORP			90,129.000	4,933,661.46
CDI CORP			2,960.000	16,783.20
CEB INC			6,499.000	354,000.53
CECO ENVIRONMENTAL CORP			1,486.000	16,762.08
CEDAR FAIR LP			44,348.000	2,540,696.92
CEDAR REALTY TRUST INC			30,379.000	218,728.80
CEL-SCI CORP			643.000	196.12
CELADON GROUP INC			3,823.000	33,413.02
CELANESE CORP			15,824.000	1,053,245.44
CELGENE CORP			124,969.000	13,063,009.57
CELLDEX THERAPEUTICS INC			2,616.000	10,568.64
CELLULAR BIOMEDICINE GROUP INC			1,026.000	14,743.62
CEMEX SAB DE CV ADR			1,391,763.000	11,050,598.22
CEMPRA INC			7,231.000	174,990.20
CENTENE CORP			63,981.000	4,284,167.76
CENTERPOINT ENERGY INC			215,513.000	5,006,366.99
CENTERSTATE BANK CORP			4,321.000	76,611.33
CENTRAL GARDEN & PET CO			7,925.000	200,536.00
CENTRAL PACIFIC FINANCIAL CORP			408.000	10,277.52
CENTRICA PLC			2,175,408.000	6,448,601.10
CENTRUE FINANCIAL CORP			17.000	309.74
CENTRUS ENERGY CORP			453.000	1,812.00
CENTURY ALUMINUM CO			556.000	3,864.20
CENTURY BANCORP INC/MA			548.000	24,835.36
CENTURY CASINOS INC			297.000	2,052.27
CENTURYLINK INC			81,954.000	2,247,998.22
CENVEO INC			1,154.000	8,135.70
CEPHEID			9,810.000	516,888.90
CERBCO INC CL A			500.000	0.00
CERNER CORP			42,452.000	2,621,411.00
CERUS CORP			18,011.000	111,848.31
CESCA THERAPEUTICS INC			123.000	482.16
CEVA INC			1,658.000	58,146.06
CF BLACKROCK ACWI EX-US SUPERFUND A			51,287,881.900	1,167,643,306.61

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CF INDUSTRIES HOLDINGS INC			60,992.000	1,485,155.20
CH ROBINSON WORLDWIDE INC			49,445.000	3,483,894.70
CHAMPION ENTERPRISES INC			21,400.000	149.80
CHAMPION INDUSTRIES INC/WV			20.000	550.00
CHANNELL COMMERCIAL CORP			3,181.000	10.50
CHARLES & COLVARD LTD			1,139.000	1,321.24
CHARLES RIVER LABORATORIES INT			6,561.000	546,793.74
CHARLES SCHWAB CORP/THE			162,298.000	5,123,747.86
CHART INDUSTRIES INC			7,483.000	245,666.89
CHARTER COMMUNICATIONS INC			43,797.000	11,823,876.09
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94
CHARTER FINANCIAL CORP/MD			2,798.000	36,038.24
CHARTER HALL RETAIL REIT			67,925.000	219,873.73
CHASE CORP			1,817.000	125,591.04
CHATHAM LODGING TRUST			7,434.000	143,104.50
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			147,775.000	11,468,817.75
CHEESECAKE FACTORY INC/THE			7,836.000	392,270.16
CHEMED CORP			4,158.000	586,569.06
CHEMICAL FINANCIAL CORP			5,390.000	237,860.70
CHEMOURS CO/THE			248,310.000	3,972,960.00
CHEMTURA CORP			17,492.000	573,912.52
CHEMTURA CORPORATION			1,269.000	0.00
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	0.04
CHEROKEE INC			3,746.000	38,583.80
CHESAPEAKE ENERGY CORP			84,525.000	529,971.75
CHESAPEAKE LODGING TRUST			6,550.000	149,995.00
CHESAPEAKE UTILITIES CORP			3,673.000	224,273.38
CHESTER BANCORP INC			84.000	1,554.00
CHEVRON CORP			229,709.000	23,641,650.28
CHICAGO RIVET & MACHINE CO			235.000	6,742.15
CHICO'S FAS INC			21,998.000	261,776.20
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			5,288.000	422,352.56
CHIMERIX INC			2,934.000	16,254.36
CHINA CGAME INC			1,663.000	39.08
CHINA COMMUNICATIONS SERVICES HK/00552			14,116,000.000	8,827,106.96
CHINA SKY ONE MEDICAL INC			581.000	40.67
CHIPOTLE MEXICAN GRILL INC			4,932.000	2,088,702.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHOICE PROPERTIES REIT TRUST UNIT			48,493.000	509,559.31
CHRISTOPHER & BANKS CORP			4,430.000	6,423.50
CHUBB LTD			60,435.000	7,593,657.75
CHURCH & DWIGHT CO INC			67,500.000	3,234,600.00
CHURCHILL DOWNS INC			2,465.000	360,752.75
CI FINANCIAL INC			500,000.000	9,575,803.70
CIBER INC			7,875.000	9,056.25
CIBL INC			22.000	0.00
CIE FINANCIERE RICHEMONT SA			87,548.000	5,346,442.75
CIENA CORP			21,515.000	469,027.00
CIFC LLC			541.000	6,042.97
CIGNA HOLDING CO			39,542.000	5,153,113.44
CIM COMMERCIAL TRUST CORP			385.000	5,913.60
CIMAREX ENERGY CO			16,099.000	2,163,222.63
CIMPRESS NV			5,259.000	532,105.62
CINCINNATI BELL INC			27,770.000	113,301.60
CINCINNATI FINANCIAL CORP			42,477.000	3,203,615.34
CINEMARK HOLDINGS INC			93,422.000	3,576,194.16
CINTAS CORP			11,337.000	1,276,546.20
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	45.35
CIRCOR INTERNATIONAL INC			2,574.000	153,307.44
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			10,179.000	541,013.85
CISCO SYSTEMS INC			575,535.000	18,255,970.20
CIT GROUP INC			36,386.000	1,320,811.80
CITI TRENDS INC			3,909.000	77,906.37
CITIGROUP INC			322,452.000	15,229,407.96
CITIZENS & NORTHERN CORP			633.000	13,907.01
CITIZENS FINANCIAL GROUP INC			76,938.000	1,901,137.98
CITIZENS INC/TX			4,871.000	45,592.56
CITRIX SYSTEMS INC			33,679.000	2,870,124.38
CITY BANK/LYNNWOOD WA			1,072.000	32.16
CITY HOLDING CO			2,807.000	141,164.03
CITY OFFICE REIT INC			92,775.000	1,181,025.75
CITYCON OYJ			8,598.000	21,895.08
CIVEO CORP			7,789.000	8,879.46
CIVITAS SOLUTIONS INC			1,562.000	28,522.12
CLARCOR INC			8,069.000	524,485.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLAYTON WILLIAMS ENERGY INC			1,373.000	117,309.12
CLEAN ENERGY FUELS CORP			12,955.000	57,908.85
CLEARSTORY SYSTEMS INC			219.000	0.00
CLEARWATER PAPER CORP			3,477.000	224,857.59
CLEVELAND BIOLABS INC			57.000	99.18
CLIFFS NATURAL RESOURCES INC			22,063.000	129,068.55
CLIFTON BANCORP INC			2,348.000	35,900.92
CLOROX CO/THE			38,766.000	4,852,727.88
CLOUD PEAK ENERGY INC			7,697.000	41,871.68
CLOVIS ONCOLOGY INC			2,452.000	88,394.60
CLST HOLDINGS INC			3,920.000	137.20
CLUBCORP HOLDINGS INC			5,081.000	73,522.07
CME GROUP INC			111,357.000	11,639,033.64
CMS ENERGY CORP			75,931.000	3,189,861.31
CNA FINANCIAL CORP			148,070.000	5,095,088.70
CNO FINANCIAL GROUP INC			45,921.000	701,213.67
COACH INC			69,595.000	2,544,393.20
COBIZ FINANCIAL INC			2,437.000	32,436.47
COCA-COLA CO/THE			496,111.000	20,995,417.52
COCA-COLA CONSOLIDATED INC			1,575.000	233,352.00
COCHLEAR LTD			56,000.000	6,041,985.46
CODEXIS INC			1,109.000	4,923.96
CODORUS VALLEY BANCORP INC			2,059.000	45,050.92
COEUR MINING INC			20,906.000	247,317.98
COFINIMMO SA			1,720.000	213,976.02
COGENT COMMUNICATIONS HOLDINGS			12,373.000	455,450.13
COGENTIX MEDICAL INC			416.000	757.12
COGNEX CORP			13,738.000	726,190.68
COGNIZANT TECHNOLOGY SOLUTIONS			66,028.000	3,150,195.88
COHEN & STEERS INC			4,930.000	210,757.50
COHERENT INC			14,999.000	1,657,989.46
COHERUS BIOSCIENCES INC			2,341.000	62,691.98
COHU INC			4,770.000	55,999.80
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			109,522.000	8,119,961.08
COLLEGIUM PHARMACEUTICAL INC			1,950.000	37,557.00
COLOMBO BANK			495.000	153.45
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLONY CAPITAL INC			16,332.000	297,732.36

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COLONY STARWOOD HOMES			736.000	21,123.20
COLUMBIA BANKING SYSTEM INC			8,207.000	268,533.04
COLUMBIA PIPELINE PARTNERS LP			32,305.000	521,402.70
COLUMBIA PROPERTY TRUST INC			636.000	14,240.04
COLUMBIA SPORTSWEAR CO			6,058.000	343,730.92
COLUMBUS MCKINNON CORP/NY			3,857.000	68,808.88
COMARCO INC			3,575.000	250.25
COMBIMATRIX CORP			2.000	5.54
COMCAST CORP			344,067.000	22,825,404.78
COMDIAL CORP			222.000	0.44
COMERICA INC			46,655.000	2,207,714.60
COMFORT SYSTEMS USA INC			6,599.000	193,416.69
COMMERCIAL INTERNATIONAL BANK			282,625.000	1,530,894.04
COMMERCIAL METALS CO			18,471.000	299,045.49
COMMUNICATIONS SALES & LEASING			77,610.000	2,437,730.10
COMMUNICATIONS SYSTEMS INC			2,336.000	11,119.36
COMMUNITY BANK SYSTEM INC			6,502.000	312,811.22
COMMUNITY HEALTH SYSTEMS INC			17,825.000	205,700.50
COMMUNITY HEALTHCARE TRUST INC			59,809.000	1,311,013.28
COMMUNITY TRUST BANCORP INC			5,043.000	187,145.73
COMMUNITY WEST BANCSHARES			1,112.000	9,196.24
COMMUNITYONE BANCORP			107.000	1,480.88
COMMVAULT SYSTEMS INC			7,110.000	377,754.30
COMPASS GROUP PLC			585,036.000	11,361,428.37
COMPASS MINERALS INTERNATIONAL			34,790.000	2,564,023.00
COMPUTER PROGRAMS & SYSTEMS IN			2,428.000	63,273.68
COMPUTER SERVICES INC			2,152.000	81,022.80
COMPUTER TASK GROUP INC			6,680.000	31,396.00
COMPX INTERNATIONAL INC			1,246.000	14,428.68
COMSCORE INC			18,298.000	561,016.68
COMSTOCK RESOURCES INC			1,281.000	9,786.84
COMTECH TELECOMMUNICATIONS COR			4,453.000	57,042.93
COMTREX SYSTEMS CORP			367.000	700.97
CONAGRA BRANDS INC			121,906.000	5,742,991.66
CONCERT PHARMACEUTICALS INC			2,440.000	24,668.40
CONCHO RESOURCES INC			36,881.000	5,065,605.35
CONCURRENT COMPUTER CORP			1,388.000	7,634.00
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			4,015.000	160,840.90

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONN'S INC			2,230.000	23,013.60
CONNECTICUT WATER SERVICE INC			3,167.000	157,494.91
CONNECTONE BANCORP INC			1,098.000	19,829.88
CONOCOPHILLIPS			141,786.000	6,163,437.42
CONRAD INDUSTRIES INC			2,224.000	54,132.16
CONSOL ENERGY INC			30,450.000	584,640.00
CONSOLIDATED COMMUNICATIONS HO			13,588.000	342,961.12
CONSOLIDATED EDISON INC			67,843.000	5,108,577.90
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50
CONSOLIDATED WATER CO LTD			4,453.000	51,743.86
CONSOLIDATED-TOMOKA LAND CO			3,252.000	166,469.88
CONSTELLATION BRANDS INC			46,475.000	7,737,622.75
CONSUMER PORTFOLIO SERVICES IN			4,981.000	22,862.79
CONTACT ENERGY LTD			467,407.000	1,713,087.79
CONTANGO OIL & GAS CO			3,200.000	32,704.00
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTINENTAL MATERIALS CORP			850.000	21,275.50
CONTRA DYAX CORPORATION			21,687.000	0.00
CONVERGYS CORP			16,976.000	516,409.92
COOPER COS INC/THE			15,152.000	2,716,147.52
COOPER TIRE & RUBBER CO			13,175.000	500,913.50
COOPER-STANDARD HOLDINGS INC			2,342.000	231,295.92
CORCEPT THERAPEUTICS INC			1,292.000	8,398.00
CORE-MARK HOLDING CO INC			7,741.000	277,127.80
CORELOGIC INC/UNITED STATES			47,042.000	1,844,987.24
CORESITE REALTY CORP			3,805.000	281,722.20
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE ONDEMAND INC			8,264.000	379,730.80
CORNING INC			281,738.000	6,663,103.70
CORPORATE OFFICE PROPERTIES TR			13,203.000	374,305.05
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			7,439.000	285,657.60
COSCO SHIPPING PORTS LTD			50,907.000	52,180.66
COSTCO WHOLESALE CORP			53,217.000	8,116,124.67
COUSINS PROPERTIES INC			740,915.000	7,735,152.60
COVANTA HOLDING CORP			116,421.000	1,791,719.19
COVENANT TRANSPORTATION GROUP			2,417.000	46,720.61
COVISINT CORP			5,529.000	12,053.22
COWEN GROUP INC			1,655.000	6,007.65

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CPI AEROSTRUCTURES INC			1,287.000	8,828.82
CPI CORP			1,363.000	5.86
CR BARD INC			14,897.000	3,341,099.16
CRA INTERNATIONAL INC			4,694.000	124,813.46
CRACKER BARREL OLD COUNTRY STO			4,587.000	606,493.14
CRAFT BREW ALLIANCE INC			2,464.000	46,397.12
CRANE CO			25,725.000	1,620,932.25
CRAWFORD & CO			8,616.000	97,791.60
CRAY INC			6,093.000	143,429.22
CRAZY WOMAN CREEK BANCORP INC			437.000	5,764.03
CREDIT SUISSE GROUP AG			236,696.000	3,103,369.26
CREXENDO INC			1,782.000	2,494.80
CRH PLC			198,314.000	6,633,584.86
CROCS INC			11,574.000	96,064.20
CROMBIE REAL ESTATE INVT TR UNIT			94,104.000	1,024,636.29
CROSS COUNTRY HEALTHCARE INC			7,346.000	86,535.88
CROSSROADS SYSTEMS INC			86.000	361.20
CROWN CASTLE INTERNATIONAL COR			50,706.000	4,777,012.26
CROWN CRAFTS INC			4,247.000	42,937.17
CRYOLIFE INC			3,723.000	65,413.11
CSG SYSTEMS INTERNATIONAL INC			39,754.000	1,643,032.82
CSL LTD			90,000.000	7,369,357.50
CSP INC			1,123.000	11,420.91
CSRA INC			17,801.000	478,846.90
CSS INDUSTRIES INC			2,621.000	67,045.18
CSX CORP			102,913.000	3,138,846.50
CTI BIOPHARMA CORP			5.000	1.87
CTI INDUSTRIES CORP			194.000	1,202.80
CTS CORP			5,508.000	102,448.80
CUBIC CORP			89,719.000	4,199,746.39
CULP INC			3,492.000	103,956.84
CUMMINS INC			20,584.000	2,637,839.60
CUMULUS MEDIA INC			6,016.000	1,984.68
CURIS INC			10,424.000	27,206.64
CURTISS-WRIGHT CORP			7,310.000	666,014.10
CUSTOMERS BANCORP INC			1,847.000	46,470.52
CUTERA INC			4,290.000	51,136.80
CV HOLDINGS INC/UNITED STATES			5,499.000	659.88
CVB FINANCIAL CORP			17,519.000	308,509.59

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CVENT INC			1,400.000	44,394.00	
CVS HEALTH CORP			127,172.000	11,317,036.28	
CYBERCARE INC COM			5,500.000	0.00	
CYBEROPTICS CORP			2,118.000	52,060.44	
CYNOSURE INC			4,777.000	243,340.38	
CYPRESS SEMICONDUCTOR CORP			47,697.000	579,995.52	
CYRUSONE INC			9,987.000	475,081.59	
CYS INVESTMENTS INC			18,564.000	161,878.08	
CYTOKINETICS INC			4,895.000	44,936.10	
CYTORI THERAPEUTICS INC			82.000	166.46	
DAIMLER AG			108,500.000	7,646,374.53	
DAIWA HOUSE INDUSTRY CO LTD			639,600.000	17,404,016.76	
DAKTRONICS INC			8,380.000	79,945.20	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			22,832.000	355,950.88	
DANAHER CORP			110,771.000	8,683,338.69	
DARDEN RESTAURANTS INC			26,479.000	1,623,692.28	
DARLING INGREDIENTS INC			19,974.000	269,848.74	
DASAN ZHONG SOLUTIONS INC			1,438.000	1,639.32	
DATA I/O CORP			4,293.000	14,982.57	
DATA TRANSLATION ESCROW CONTRA			1,837.000	0.00	
DATALINK CORP			2,252.000	23,893.72	
DATARAM CORP			145.000	179.80	
DATATEC SYS INC COM			25,900.000	0.00	
DATATRAK INTERNATIONAL INC			67.000	515.90	
DATAWATCH CORP			2,959.000	21,926.19	
DAVE & BUSTER'S ENTERTAINMENT			3,768.000	147,630.24	
DAVITA INC			45,378.000	2,998,124.46	
DAWSON GEOPHYSICAL CO			5,783.000	44,124.29	
DAXOR CORP			2,150.000	16,877.50	
DCT INDUSTRIAL TRUST INC			13,123.000	637,121.65	
DEAN FOODS CO			17,312.000	283,916.80	
DECKERS OUTDOOR CORP			5,607.000	333,896.85	
DECORATOR INDUSTRIES INC			831.000	8.31	
DEERE & CO			55,583.000	4,744,009.05	
DELICATH SYSTEMS INC			11.000	27.17	
DELEK US HOLDINGS INC			10,076.000	174,214.04	
DELIA*S INC			3,437.000	2.06	
DELPHAX TECHNOLOGIES INC			7,074.000	353.70	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DELPHI TECHNOLOGIES PLC			194,674.000	13,884,149.68
DELTA AIR LINES INC			98,048.000	3,859,169.28
DELTA APPAREL INC			4,061.000	66,844.06
DELTA NATURAL GAS CO INC			2,823.000	67,328.55
DELTAGEN INC			13,680.000	0.14
DELTIC TIMBER CORP			1,817.000	123,065.41
DELUXE CORP			8,335.000	556,944.70
DENBURY RESOURCES INC			43,183.000	139,481.09
DENNY'S CORP			11,797.000	126,109.93
DENTSPLY SIRONA INC			53,329.000	3,169,342.47
DEPOMED INC			7,472.000	186,725.28
DERMA SCIENCES INC			3,794.000	17,604.16
DESTINATION MATERNITY CORP			3,460.000	24,496.80
DESTINATION XL GROUP INC			5,622.000	24,343.26
DETERMINE INC			466.000	838.80
DETREX CORP			990.000	21,780.00
DEUTSCHE BANK AG			203,800.000	2,649,882.20
DEUTSCHE BOERSE AG			82,000.000	6,648,737.94
DEVON ENERGY CORP			137,721.000	6,074,873.31
DEVRY EDUCATION GROUP INC			9,460.000	218,147.60
DEXTERA SURGICAL INC			166.000	313.74
DHI GROUP INC			19,979.000	157,634.31
DHT HOLDINGS INC			1,294.000	5,421.86
DIADEXUS INC			148.000	3.41
DIAGEO PLC			276,700.000	7,945,273.10
DIAMOND HILL INVESTMENT GROUP			1,036.000	191,442.44
DIAMOND OFFSHORE DRILLING INC			14,923.000	262,794.03
DIAMONDROCK HOSPITALITY CO			33,629.000	306,023.90
DICERNA PHARMACEUTICALS INC			3,285.000	19,315.80
DIEBOLD NIXDORF INC			9,987.000	247,577.73
DIFFERENTIAL BRANDS GROUP INC			44.000	244.64
DIGI INTERNATIONAL INC			5,994.000	68,331.60
DIGIMARC CORP			2,489.000	95,453.15
DIGITAL INFO SECURITY CO			18.000	1.26
DIGITAL REALTY TRUST INC			40,748.000	3,957,445.76
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DIGITALGLOBE INC			12,448.000	342,320.00
DIME COMMUNITY BANCSHARES INC			7,301.000	122,364.76
DINE BRANDS GLOBAL INC			2,885.000	228,463.15

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DINEEQUITY INC			10,885.000	861,983.15
DIODES INC			5,242.000	111,864.28
DIPLOMAT PHARMACY INC			5,543.000	155,259.43
DIRECT LINE INSURANCE GROUP PL			724,300.000	3,432,278.08
DISCOVER FINANCIAL SERVICES			57,891.000	3,273,736.05
DISCOVERY INC			42,365.000	1,124,636.30
DISH NETWORK CORP			11,638.000	637,529.64
DISTRIBUIDORA INTERNACIONAL DE			1,401,000.000	8,676,759.79
DITECH HOLDING CORP			5,214.000	21,168.84
DIVERSICARE HEALTHCARE SERVICE			2,442.000	24,004.86
DIVINE INC			6,229.000	3.92
DIXIE GROUP INC/THE			1,649.000	8,245.00
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			37,616.000	2,632,743.84
DOLLAR TREE INC			68,802.000	5,430,541.86
DOLLARAMA INC			110,000.000	8,573,178.62
DOMINION ENERGY INC			77,551.000	5,759,712.77
DOMMO ENERGIA SA ADR			72,008.000	48,245.36
DOMTAR CORP			11,610.000	431,079.30
DONEGAL GROUP INC			7,888.000	127,427.52
DORAL FINANCIAL CORP			243.000	36.45
DORMAN PRODUCTS INC			8,298.000	530,242.20
DOVER CORP			25,435.000	1,873,033.40
DOVER DOWNS GAMING & ENTERTAIN			4,949.000	5,443.90
DOVER MOTORSPORTS INC			7,709.000	19,041.23
DOW CHEMICAL CO/THE			172,082.000	8,919,010.06
DR HORTON INC			66,306.000	2,002,441.20
DR PEPPER SNAPPLE GROUP INC			35,708.000	3,260,497.48
DREAM GLOBAL REIT UNIT			141,328.000	968,891.22
DREW INDUSTRIES INC			3,384.000	331,699.68
DRI CORP			787.000	0.55
DRIL-QUIP INC			4,684.000	261,086.16
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			3,303.000	39,669.03
DSV PANALPINA A/S			195,000.000	9,711,814.94
DSW INC			11,304.000	231,505.92
DTE ENERGY CO			52,797.000	4,945,494.99
DTS INC/CA			2,733.000	116,261.82
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.04

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DUCOMMUN INC			2,616.000	59,749.44
DUET GROUP			1,087,358.000	2,088,572.78
DUKE ENERGY CORP			108,820.000	8,709,952.80
DUN & BRADSTREET CORP/THE			3,950.000	539,649.00
DUPONT FABROS TECHNOLOGY INC			45,731.000	1,886,403.75
DURECT CORP			8,621.000	11,983.19
DYCOM INDUSTRIES INC			5,236.000	428,200.08
DYNACQ HEALTHCARE INC			16.000	1.12
DYNAMIC MATERIALS CORP			2,179.000	23,228.14
DYNAVAX TECHNOLOGIES CORP			3,622.000	37,994.78
DYNEGY INC			16,699.000	206,900.61
DYNEX CAPITAL INC			10,500.000	77,910.00
E*TRADE FINANCIAL CORP			343,048.000	9,989,557.76
EACO CORP			16.000	96.00
EAGLE BANCORP INC			4,279.000	211,083.07
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	4.63
EAGLE PHARMACEUTICALS INC/DE			1,518.000	106,260.00
EARTHCARE CO COM			12,400.000	0.00
EARTHLINK HOLDINGS CORP			22,218.000	137,751.60
EARTHSHELL CORP COM NEW			1,800.000	0.00
EAST WEST BANCORP INC			47,480.000	1,742,990.80
EASTERLY GOVERNMENT PROPERTIES			47,118.000	899,011.44
EASTERN CO/THE			955.000	19,128.65
EASTERN VIRGINIA BANKSHARES IN			106.000	852.24
EASTGROUP PROPERTIES INC			4,863.000	357,722.28
EASTMAN CHEMICAL CO			23,625.000	1,598,940.00
EASTMAN KODAK CO			1,416.000	21,240.00
EASYJET PLC			376,900.000	4,930,202.52
EATON CORP PLC			96,837.000	6,363,159.27
EBAY INC			122,825.000	4,040,942.50
EBIX INC			5,741.000	326,375.85
EBT INTL INC COM NEW			69.000	0.00
ECHELON CORP			902.000	4,825.70
ECOLAB INC			37,068.000	4,511,916.96
ECOLOGY AND ENVIRONMENT INC			332.000	3,283.48
EDCI HOLDINGS INC			1,189.000	535.05
EDGEWATER TECHNOLOGY INC			7,939.000	67,481.50
EDISON INTERNATIONAL			64,251.000	4,642,134.75
EDP - ENERGIAS DE PORTUGAL SA			68,460.000	229,959.75

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATION REALTY TRUST INC			11,801.000	509,095.14
EDUCATIONAL DEVELOPMENT CORP			1,024.000	11,653.12
EDWARDS LIFESCIENCES CORP			26,970.000	3,251,503.20
EGAIN CORP			1,880.000	5,809.20
EHEALTH INC			4,537.000	50,859.77
EI DU PONT DE NEMOURS & CO			95,117.000	6,369,985.49
EL PASO ELECTRIC CO			10,063.000	470,646.51
ELDORADO RESORTS INC			3,324.000	46,735.44
ELECTRO SCIENTIFIC INDUSTRIES			3,751.000	21,155.64
ELECTRO-SENSORS INC			224.000	770.56
ELECTRONIC ARTS INC			39,249.000	3,351,864.60
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	99.72
ELECTRONICS FOR IMAGING INC			6,844.000	334,808.48
ELI LILLY & CO			137,159.000	11,008,381.34
ELIOR GROUP SA			251,373.000	5,757,206.88
ELLIE MAE INC			5,290.000	557,037.00
ELLINGTON RESIDENTIAL MORTGAGE			2,986.000	38,758.28
ELXSI CORP			3,025.000	70,633.75
EMAGIN CORP			6,943.000	17,774.08
EMAK WORLDWIDE INC			1,137.000	11.37
EMC INSURANCE GROUP INC			3,190.000	85,906.70
EMCOR GROUP INC			9,953.000	593,397.86
EMCORE CORP			1,492.000	8,504.40
EMERGENT BIOSOLUTIONS INC			9,439.000	297,611.67
EMERSON ELECTRIC CO			123,728.000	6,744,413.28
EMERSON RADIO CORP			6,016.000	6,136.32
EMISPHERE TECHNOLOGIES INC			6,412.000	4,488.40
EMPIRE CO LTD CL A NON-VTG			310,600.000	4,625,027.20
EMPIRE DISTRICT ELECTRIC CO/TH			6,687.000	228,294.18
EMPIRE RESORTS INC			117.000	2,368.08
EMPIRE RESOURCES INC			617.000	2,980.11
EMPIRE STATE REALTY TRUST INC			7,706.000	161,440.70
EMPLOYERS HOLDINGS INC			7,064.000	210,719.12
ENAGAS SA			17,677.000	531,896.43
ENANTA PHARMACEUTICALS INC			1,306.000	34,752.66
ENAV SPA			174,386.000	716,876.51
ENBRIDGE ENERGY MANAGEMENT LLC			311.000	7,911.84
ENBRIDGE ENERGY PARTNERS LP			4,897.000	124,530.71

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENBRIDGE INCOME FD HLDGS INC			28,755.000	743,899.56
ENCORE CAPITAL GROUP INC			3,922.000	88,166.56
ENCORE WIRE CORP			5,009.000	184,180.93
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDESA SA			39,567.000	848,399.73
ENDO INTERNATIONAL PLC			24,235.000	488,335.25
ENDOCYTE INC			3,972.000	12,273.48
ENDOLOGIX INC			12,212.000	156,313.60
ENDURANCE INTERNATIONAL GROUP			10,145.000	88,768.75
ENDURANCE SPECIALTY HOLDINGS L			74,860.000	4,899,587.00
ENER1 INC			8,865.000	0.00
ENERGEN CORP			79,500.000	4,588,740.00
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			109.000	533.01
ENERGY RECOVERY INC			7,392.000	118,124.16
ENERGY TRANSFER LP			236,202.000	3,965,831.58
ENERGY TRANSFER PARTNERS LP			112,763.000	4,172,231.00
ENERGY XXI LTD			13,334.000	733.38
ENERNOC INC			4,056.000	21,942.96
ENERSYS			9,183.000	635,371.77
ENGIE SA			260,901.000	4,043,235.50
ENGLOBAL CORP			4,916.000	7,423.16
ENHERENT CORP			9,218.000	20.28
ENNIS INC			4,695.000	79,110.75
ENOVA INTERNATIONAL INC			4,321.000	41,827.28
ENPRO INDUSTRIES INC			3,017.000	171,425.94
ENSIGN GROUP INC/THE			6,893.000	138,756.09
ENSTAR GROUP LTD			1,516.000	249,336.52
ENTEGRIS INC			29,825.000	519,551.50
ENTELLUS MEDICAL INC			1,231.000	27,303.58
ENTERCOM COMMUNICATIONS CORP			5,086.000	65,812.84
ENERGY CORP			44,845.000	3,440,956.85
ENTERPRISE BANCORP INC/MA			571.000	15,988.00
ENTERPRISE FINANCIAL SERVICES			512.000	16,000.00
ENTERPRISE PRODUCTS PARTNERS L			455,240.000	12,578,281.20
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			9,781.000	74,629.03
ENTRPRIZE CORP			962.000	690.64
ENVESTNET INC			5,992.000	218,408.40

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,429.23
ENVIT CAPITAL GROUP INC			290.000	0.03
ENZO BIOCHEM INC			5,128.000	26,101.52
ENZON PHARMACEUTICALS INC			10,765.000	4,028.26
EOG RESOURCES INC			64,330.000	6,221,354.30
EPAM SYSTEMS INC			7,588.000	525,924.28
EPIQ SYSTEMS INC			7,653.000	126,197.97
EPIRUS BIOPHARMACEUTICALS INC			80.000	1.22
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPIZYME INC			5,867.000	57,731.28
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			3,570.000	337,043.70
EPR PROPERTIES			4,617.000	363,542.58
EQM MIDSTREAM PARTNERS LP			74,940.000	5,709,678.60
EQT CORP			30,872.000	2,241,924.64
EQT GP HOLDINGS LP			18,884.000	473,421.88
EQUIFAX INC			23,246.000	3,128,446.68
EQUIFIN INC			394.000	3.94
EQUINIX INC			9,363.000	3,373,020.75
EQUINOR ASA			646,656.000	10,833,832.33
EQUITY COMMONWEALTH			11,625.000	351,307.50
EQUITY ONE INC			12,788.000	391,440.68
EQUITY RESIDENTIAL			65,338.000	4,203,193.54
ERA GROUP INC			2,470.000	19,883.50
ERBA DIAGNOSTICS INC			3,427.000	1,713.50
EROOMSYSTEM TECHNOLOGIES INC			3,225.000	196.73
ERSTE GROUP BANK AG			321,770.000	9,533,719.14
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			2,447.000	31,223.72
ESCALERA RESOURCES CO			9,249.000	32.37
ESCO TECHNOLOGIES INC			5,023.000	233,167.66
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	8,970.85
ESSENDANT INC			11,721.000	240,514.92
ESSENT GROUP LTD			7,647.000	203,486.67

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ESSEX PROPERTY TRUST INC			14,856.000	3,308,431.20
ESTEE LAUDER COS INC/THE			39,194.000	3,471,020.64
ESTERLINE TECHNOLOGIES CORP			4,950.000	376,398.00
ETHAN ALLEN INTERIORS INC			3,064.000	95,811.28
EUROBANCSHARES INC			3,146.000	0.00
EUROCOMMERCIAL PROPERTIES NV			26,103.000	1,179,835.66
EURONET WORLDWIDE INC			7,678.000	628,290.74
EUROPRIAS ASA			571,479.000	2,888,749.36
EVANS & SUTHERLAND COMPUTER CO			4,156.000	5,319.68
EVERCEL INC			2,662.000	3,194.40
EVERCORE INC			4,919.000	253,377.69
EVEREST RE GROUP LTD			6,230.000	1,183,513.10
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERI HOLDINGS INC			15,539.000	38,381.33
EVERSOURCE ENERGY			67,171.000	3,639,324.78
EVERTEC INC			7,261.000	121,839.58
EVINE LIVE INC			4,392.000	10,057.68
EVOLUTION PETROLEUM CORP			1,078.000	6,769.84
EVOLVING SYSTEMS INC			9,201.000	40,024.35
EVONIK INDUSTRIES AG			162,200.000	5,485,727.43
EW SCRIPPS CO/THE			7,912.000	125,800.80
EXACT SCIENCES CORP			14,605.000	271,214.85
EXACTECH INC			4,798.000	129,689.94
EXAR CORP			20,709.000	192,800.79
EXELIXIS INC			36,700.000	469,393.00
EXELON CORP			432,330.000	14,392,265.70
EXLSERVICE HOLDINGS INC			5,096.000	253,984.64
EXPEDIA GROUP INC			23,999.000	2,801,163.28
EXPEDITORS INTERNATIONAL OF WA			53,917.000	2,777,803.84
EXPERIAN PLC			531,579.000	10,661,646.11
EXPONENT INC			10,518.000	537,049.08
EXPRESS INC			14,171.000	167,076.09
EXPRESS SCRIPTS HOLDING CO			90,442.000	6,378,874.26
EXTERRAN CORP			4,362.000	68,396.16
EXTRA SPACE STORAGE INC			23,876.000	1,895,993.16
EXTREME NETWORKS INC			14,156.000	63,560.44
EXXON MOBIL CORP			501,293.000	43,752,853.04
EZCORP INC			6,354.000	70,275.24

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EZENIA! INC			5,456.000	218.24
F5 NETWORKS INC			12,510.000	1,559,246.40
FAB INDS INC COM			4,400.000	0.00
FABRINET			3,858.000	172,028.22
FACEBOOK INC			296,992.000	38,095,163.84
FACTORY 2-U STORES INC			5,731.000	16.05
FAIR ISAAC CORP			7,594.000	946,136.46
FAIRPOINT COMMUNICATIONS INC			34,166.000	23,536.98
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,036.000	7,317.44
FAMOUS DAVE'S OF AMERICA INC			2,610.000	14,302.80
FANUC CORP			50,400.000	8,465,945.58
FARMER BROTHERS CO			2,668.000	94,847.40
FARMERS CAPITAL BANK CORP			2,738.000	81,154.32
FARO TECHNOLOGIES INC			2,831.000	101,774.45
FASTENAL CO			136,170.000	5,689,182.60
FAURECIA SA			92,452.000	3,626,024.76
FBL FINANCIAL GROUP INC			4,775.000	305,456.75
FBR & CO			2,696.000	35,695.04
FCB FINANCIAL HOLDINGS INC			4,073.000	156,525.39
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			264.000	10,428.00
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			15,640.000	2,407,465.20
FEDERAL SCREW WORKS			815.000	6,112.50
FEDERAL SIGNAL CORP			12,570.000	166,678.20
FEDERATED NATIONAL HOLDING CO			1,162.000	21,717.78
FEDEX CORP			32,568.000	5,688,978.24
FELCOR LODGING TRUST INC			19,991.000	128,542.13
FERGUSON PLC			425,610.000	24,077,374.84
FERRO CORP			13,526.000	186,794.06
FERROGLOBE PLC			10,969.000	99,050.07
FFD FINANCIAL CORP			676.000	21,699.60
FIBERCORE INC			7,424.000	22.27
FIBERMARK INC COM			6,800.000	0.00
FIDELITY & GUARANTY LIFE			1,400.000	32,466.00
FIDELITY NATIONAL FINANCIAL IN			29,113.000	1,074,560.83
FIDELITY NATIONAL INFORMATION			49,519.000	3,814,448.57
FIDELITY SOUTHERN CORP			2,976.000	54,728.64

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIFTH THIRD BANCORP			151,133.000	3,092,181.18
FINANCIAL ENGINES INC			6,391.000	189,876.61
FINANCIAL INSTITUTIONS INC			855.000	23,179.05
FINISAR CORP			15,453.000	460,499.40
FINISH LINE INC/THE			8,281.000	191,125.48
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	6,344.64
FIRST AMERICAN FINANCIAL CORP			14,278.000	560,839.84
FIRST BANCORP INC/ME			2,531.000	60,668.07
FIRST BANCORP/PUERTO RICO			737.000	3,832.40
FIRST BANCORP/SOUTHERN PINES N			2,723.000	53,888.17
FIRST BUSEY CORP			1,499.000	33,877.40
FIRST BUSINESS FINANCIAL SERVI			1,340.000	31,490.00
FIRST CITIZENS BANCSHARES INC/			1,885.000	553,982.65
FIRST COMMONWEALTH FINANCIAL C			17,384.000	175,404.56
FIRST COMMUNITY BANKSHARES INC			588.000	14,582.40
FIRST DEFIANCE FINANCIAL CORP			4,577.000	204,317.28
FIRST FINANCIAL BANCORP			13,046.000	284,924.64
FIRST FINANCIAL BANKSHARES INC			12,755.000	464,792.20
FIRST FINANCIAL CORP/IN			3,465.000	140,956.20
FIRST HORIZON NATIONAL CORP			16.932	257.88
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			19,312.000	544,984.64
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			8,645.000	231,253.75
FIRST MIDWEST BANCORP INC/IL			15,810.000	306,081.60
FIRST NBC BANK HOLDING CO			1,283.000	12,111.52
FIRST OF LONG ISLAND CORP/THE			4,001.000	132,633.15
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST POTOMAC REALTY TRUST			9,172.000	83,923.80
FIRST REPUBLIC BANK/CA			18,674.000	1,439,952.14
FIRST SOLAR INC			11,135.000	439,721.15
FIRST SOUTH BANCORP INC/WASHIN			725.000	7,211.58
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,689.000	20,909.82
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH INC			8,779.000	413,315.32
FIRSTENERGY CORP			89,992.000	2,976,935.36

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			29,169.000	2,901,440.43
FITBIT INC			221,060.000	3,280,530.40
FIVE BELOW INC			8,436.000	339,886.44
FIVE OAKS INVESTMENT CORP			4,199.000	23,850.32
FIVE PRIME THERAPEUTICS INC			4,030.000	211,534.70
FIVE STAR SENIOR LIVING INC			4,018.000	7,674.38
FLAGSTAR BANCORP INC			103.000	2,858.25
FLANIGAN'S ENTERPRISES INC			107.000	2,461.00
FLEETCOR TECHNOLOGIES INC			4,780.000	830,429.40
FLEETMATIC GROUP PLC			3,496.000	209,690.08
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEXION THERAPEUTICS INC			1,334.000	26,066.36
FLEXSTEEL INDUSTRIES INC			670.000	34,652.40
FLIR SYSTEMS INC			14,934.000	469,226.28
FLOTEK INDUSTRIES INC			7,854.000	114,197.16
FLOUR CITY INTL INC COM NEW			7,300.000	7.30
FLOWSERVE CORP			14,184.000	684,236.16
FLUIDIGM CORP			10,081.000	80,748.81
FLUOR CORP			24,254.000	1,244,715.28
FLUSHING FINANCIAL CORP			3,415.000	81,003.80
FLYI INC COM			29,300.000	87.90
FMC CORP			14,557.000	703,685.38
FMC TECHNOLOGIES INC			24,546.000	728,279.82
FNB CORP/PA			38,710.000	476,133.00
FNFV GROUP			343,083.000	4,281,675.84
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FOOT LOCKER INC			25,040.000	1,695,708.80
FOOTBALL EQUITIES INC			5,500.000	0.55
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			547,146.000	6,604,052.22
FORESTAR GROUP INC			4,572.000	53,538.12
FORMFACTOR INC			7,320.000	79,422.00
FORRESTER RESEARCH INC			3,291.000	128,019.90
FORTIVE CORP			37,595.000	1,913,585.50
FORTUNE BRANDS HOME & SECURITY			26,781.000	1,555,976.10
FORTUNE REAL ESTATE INVESTMENT HK/00778			345,210.000	433,073.10
FORUM ENERGY TECHNOLOGIES INC			8,577.000	170,339.22

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORWARD AIR CORP			4,488.000	194,150.88
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			16,547.000	352,947.51
FRANCESCA'S HOLDINGS CORP			5,658.000	87,302.94
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			7,113.000	126,682.53
FRANKLIN ELECTRIC CO INC			7,521.000	306,179.91
FRANKLIN FINANCIAL NETWORK INC			1,283.000	47,984.20
FRANKLIN RESOURCES INC			74,417.000	2,647,012.69
FRANKLIN STREET PROPERTIES COR			84,451.000	1,064,082.60
FRASERS CENTREPOINT TRUST			1,266,519.000	2,043,596.61
FRASERS LOGISTICS & INDUSTRIAL			3,235,412.000	2,361,094.97
FRED'S INC			4,518.000	40,933.08
FREEPORT-MCMORAN INC			296,810.000	3,223,356.60
FREIGHTCAR AMERICA INC			851.000	12,237.38
FREQUENCY ELECTRONICS INC			3,582.000	37,646.82
FRESENIUS MEDICAL CARE AG & CO			121,740.000	10,638,455.40
FRESENIUS SE & CO KGAA			86,281.000	6,885,313.36
FRESH CHOICE INC			6,600.000	0.00
FRIEDMAN INDUSTRIES INC			3,069.000	16,327.08
FRIEDMANS INC CL A			10,900.000	0.00
FRONTIER COMMUNICATIONS CORP			127,616.000	530,882.56
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
FRP HOLDINGS INC			3,912.000	121,545.84
FRUTAROM INDUSTRIES LTD			1,107.000	58,210.36
FS KKR CAPITAL CORP			37,481.000	354,945.07
FTD COS INC			2,875.000	59,138.75
FTI CONSULTING INC			5,812.000	258,982.72
FUBON FINANCIAL HOLDING CO LTD			4,117,000.000	6,081,163.17
FUEL TECH INC			2,912.000	4,076.80
FUELCELL ENERGY INC			566.000	3,067.72
FULTON FINANCIAL CORP			27,459.000	398,704.68
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			2,799.000	31,572.72
FVNB CORP COM			3,600.000	0.00
G&K SERVICES INC			3,621.000	345,769.29
G-III APPAREL GROUP LTD			5,986.000	174,491.90

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GA EXPRESS INC			1,881.000	0.00
GABS 114A AELTUS CBO			8,180.000	1,145.20
GAINSCO INC			435.000	5,948.63
GALAGEN INC			100.000	1.00
GALENA BIOPHARMA INC			306.000	107.19
GAMCO INVESTORS INC			3,110.000	88,541.70
GAMETECH INTERNATIONAL INC			4,418.000	22.09
GAMING AND LEISURE PROPERTIES			60,131.000	2,011,381.95
GAMING PARTNERS INTERNATIONAL			224.000	2,374.40
GANNETT CO INC			18,841.000	219,309.24
GAP INC/THE			43,350.000	964,104.00
GARGOYLES INC			187.000	0.02
GARMIN LTD			20,548.000	988,564.28
GARTNER INC			7,750.000	685,487.50
GAS NATURAL INC			2,736.000	20,985.12
GASTAR EXPLORATION LLC			3,378.000	2,853.73
GATX CORP			6,928.000	308,642.40
GEA GROUP AG			209,908.000	11,655,552.70
GENASYS INC			2,339.000	4,373.93
GENERAC HOLDINGS INC			11,332.000	411,351.60
GENERAL CABLE CORP			7,676.000	114,986.48
GENERAL COMMUNICATION INC			8,335.000	114,606.25
GENERAL DATACOMM INDUSTRIES IN			1,255.000	56.48
GENERAL DYNAMICS CORP			36,822.000	5,713,301.52
GENERAL ELECTRIC CO			1,089,554.000	32,272,589.48
GENERAL GROWTH PROPERTIES INC			144,200.000	3,979,920.00
GENERAL MILLS INC			79,495.000	5,078,140.60
GENERAL MOLY INC			5,187.000	1,452.88
GENERAL MOTORS CO			169,920.000	5,398,358.40
GENERAL STEEL HOLDINGS INC			1,145.000	343.50
GENESCO INC			3,617.000	196,981.82
GENESIS ENERGY LP			70,694.000	2,684,251.18
GENESIS HEALTHCARE INC			3,553.000	9,486.51
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			2,200.000	12,980.00
GENMARK DIAGNOSTICS INC			4,330.000	51,094.00
GENOMIC HEALTH INC			6,383.000	184,596.36
GENTHERM INC			6,157.000	193,452.94
GENUINE PARTS CO			24,572.000	2,468,257.40

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENVEC INC			660.000	304.33
GENWORTH FINANCIAL INC			75,162.000	372,803.52
GEO GROUP INC/THE			196,007.000	4,661,046.46
GEOGLOBAL RESOURCES INC			2,056.000	13.36
GEOMET INC			8,674.000	140.52
GEOPETRO RESOURCES CO			1,269.000	13.96
GEOSPACE TECHNOLOGIES CORP			2,953.000	57,524.44
GERBER SCIENTIFIC INC COM ESCROW			6,368.000	0.00
GERMAN AMERICAN BANCORP INC			884.000	34,414.12
GERON CORP			9,239.000	20,880.14
GETTY REALTY CORP			5,574.000	133,385.82
GIBRALTAR INDUSTRIES INC			3,751.000	139,349.65
GIGA-TRONICS INC			1,580.000	1,469.40
GIGAMON INC			1,950.000	106,860.00
GILEAD SCIENCES INC			184,854.000	14,625,648.48
GLACIER BANCORP INC			11,743.000	334,910.36
GLACIER WATER SERVICES INC			366.000	4,026.00
GLADSTONE COMMERCIAL CORP			4,864.000	90,616.32
GLAXOSMITHKLINE PLC			348,600.000	7,440,019.91
GLEACHER & CO INC			482.000	648.30
GLOBAL INDEMNITY PLC			983.000	29,195.10
GLOBAL NET LEASE INC			25,556.000	208,536.96
GLOBAL PAYMENTS INC			27,743.000	2,129,552.68
GLOBAL SOURCES LTD			2,656.000	22,522.88
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41
GLOBALSTAR INC			52,902.000	64,011.42
GLOBANT SA			1,437.000	60,526.44
GLOBUS MEDICAL INC			11,634.000	262,579.38
GLOWPOINT INC			1,539.000	430.92
GN STORE NORD A/S			370,000.000	7,962,933.64
GODADDY INC			1,500.000	51,795.00
GOLAR LNG LTD			12,436.000	263,643.20
GOLDEN ENTERPRISES INC			10,480.000	125,655.20
GOLDEN OCEAN GROUP LTD			540.000	2,187.00
GOLDFIELD CORP/THE			2,749.000	7,422.30
GOLDMAN SACHS GROUP INC/THE			48,816.000	7,872,556.32
GOODRICH PETROLEUM CORP			2,952.000	36.90
GOODYEAR TIRE & RUBBER CO/THE			187,686.000	6,062,257.80
GOPRO INC			14,870.000	248,031.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GORMAN-RUPP CO/THE			7,342.000	188,028.62
GOVERNMENT PROPERTIES INCOME T			8,807.000	199,214.34
GP STRATEGIES CORP			2,179.000	53,646.98
GRAHAM CORP			4,015.000	76,686.50
GRAMERCY PROPERTY TRUST			45,135.000	435,101.40
GRAN TIERRA ENERGY INC			45,998.000	138,453.98
GRAND CANYON EDUCATION INC			7,149.000	288,748.11
GRANITE BROADCASTING CORP			140.000	0.00
GRANITE CONSTRUCTION INC			6,392.000	317,938.08
GRAPHIC PACKAGING HOLDING CO			16,791.000	234,906.09
GRAY TELEVISION INC			11,649.000	120,232.38
GREAT AMERICAN BANCORP INC			144.000	1,440.00
GREAT ELM CAPITAL GROUP INC			998.000	4,680.62
GREAT LAKES DREDGE & DOCK CORP			14,892.000	52,122.00
GREAT SOUTHERN BANCORP INC			2,529.000	102,930.30
GREAT WALL MOTOR CO LTD			6,262,000.000	6,095,720.08
GREAT WESTERN BANCORP INC			7,097.000	236,472.04
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			188.000	1,552.88
GREEN DOT CORP			4,976.000	114,746.56
GREEN PLAINS INC			3,472.000	90,966.40
GREENBRIER COS INC/THE			6,051.000	213,600.30
GREENHILL & CO INC			4,093.000	96,472.01
GREENHUNTER RESOURCES INC			1,231.000	5.54
GREENLIGHT CAPITAL RE LTD			3,763.000	76,915.72
GREIF INC			4,006.000	198,657.54
GRIFFIN INDUSTRIAL REALTY INC			775.000	24,559.75
GRIFFON CORP			11,186.000	190,273.86
GROUP 1 AUTOMOTIVE INC			2,930.000	187,168.40
GROUPON INC			50,373.000	259,420.95
GRUBHUB INC			13,238.000	569,101.62
GSE SYSTEMS INC			3,160.000	8,848.00
GSV INC			770.000	2.93
GTX INC			16,768.000	13,129.34
GUARANTY BANCORP			1,129.000	20,152.65
GUESS? INC			10,765.000	157,276.65
GUIDED THERAPEUTICS INC			19.000	0.02
GULF ISLAND FABRICATION INC			2,420.000	22,264.00
GULFMARK OFFSHORE INC			8,401.000	14,113.68

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GYRODYNE CO AMER INC			7,623.000	0.00
GYRODYNE LLC			1,434.000	27,102.60
H&E EQUIPMENT SERVICES INC			2,348.000	39,352.48
H&R BLOCK INC			23,835.000	551,780.25
HACKETT GROUP INC/THE			8,889.000	146,846.28
HAEMONETICS CORP			7,419.000	268,641.99
HAFSLUND ASA			2,905.000	27,987.56
HALCON RESOURCES CORP			209.000	1,960.42
HALLADOR ENERGY CO			2,900.000	22,852.00
HALLIBURTON CO			100,992.000	4,532,520.96
HALLMARK FINANCIAL SERVICES IN			1,235.000	12,708.15
HALOZYME THERAPEUTICS INC			15,023.000	181,477.84
HALYARD HEALTH INC			7,434.000	257,662.44
HAMPSHIRE GROUP LTD			2,587.000	28.46
HANCOCK FABRICS INC			3,981.000	3.98
HANCOCK WHITNEY CORP			12,073.000	391,527.39
HANDLEMAN CO DEL COM			6,680.000	0.00
HANDY & HARMAN LTD			701.000	14,749.04
HANESBRANDS INC			60,923.000	1,538,305.75
HANGER INC			6,510.000	55,335.00
HANMI FINANCIAL CORP			2,691.000	70,880.94
HANOVER INSURANCE GROUP INC/TH			6,582.000	496,414.44
HARBOR DIVERSIFIED INC			1,094.000	43.76
HARBOURTON CAPITAL GROUP INC			233.000	4.66
HARDINGE INC			3,151.000	35,070.63
HARLEY-DAVIDSON INC			19,451.000	1,022,928.09
HARMAN INTERNATIONAL INDUSTRIE			7,591.000	641,059.95
HARMONIC INC			10,480.000	62,146.40
HARRIS & HARRIS GROUP INC			2,009.000	2,772.42
HARSCO CORP			12,610.000	125,217.30
HARTE-HANKS INC			7,590.000	12,295.80
HARTFORD FINANCIAL SERVICES GR			70,046.000	2,999,369.72
HARVARD BIOSCIENCE INC			11,298.000	30,730.56
HARVEST NATURAL RESOURCES INC			6,874.000	5,526.70
HASBRO INC			22,488.000	1,783,973.04
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	161.85
HAVERTY FURNITURE COS INC			2,873.000	57,574.92
HAWAIIAN HOLDINGS INC			8,568.000	416,404.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HAWAIIAN TELCOM HOLDCO INC			1,980.000	44,332.20
HAWKINS INC			3,339.000	144,678.87
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,436.000	90,399.96
HB FULLER CO			10,083.000	468,557.01
HC2 HOLDINGS INC			340.000	1,849.60
HCA HEALTHCARE INC			41,192.000	3,115,350.96
HD SUPPLY HOLDINGS INC			60,160.000	1,923,916.80
HDFC BANK LTD ADR			128,090.000	9,208,390.10
HEADWATERS INC			10,694.000	180,942.48
HEALTHCARE REALTY TRUST INC			14,398.000	490,395.88
HEALTHCARE SERVICES GROUP INC			12,531.000	495,976.98
HEALTHEQUITY INC			5,859.000	221,763.15
HEALTHPEAK PROPERTIES INC			72,321.000	2,744,581.95
HEALTHSOUTH CORP			71,550.000	2,902,783.50
HEALTHSTREAM INC			3,604.000	99,470.40
HEALTHWAREHOUSE.COM INC			409.000	94.07
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEALTHWAYS INC			6,102.000	161,458.92
HEARTLAND EXPRESS INC			14,867.000	280,688.96
HEARTLAND FINANCIAL USA INC			1,856.000	66,945.92
HECLA MINING CO			61,836.000	352,465.20
HEDGEPTH PHARMACEUTICALS INC			1,225.000	441.00
HEICO CORP			10,794.000	746,944.80
HEIDRICK & STRUGGLES INTERNATI			1,817.000	33,705.35
HELEN OF TROY LTD			5,115.000	440,759.55
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS & MATHESON ANALYTICS IN			175.000	1,438.50
HELIX ENERGY SOLUTIONS GROUP I			17,065.000	138,738.45
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			11,757.000	791,246.10
HEMACARE CORP			437.000	284.05
HEMISPHERX BIOPHARMA INC			1,188.333	1,485.42
HENRY SCHEIN INC			15,707.000	2,559,926.86
HERCULES OFFSHORE INC			54.000	93.42
HERCULES OFFSHORE INC WTS EXP 11/08/2021			441.000	0.00
HERITAGE COMMERCE CORP			2,034.000	22,251.96
HERITAGE FINANCIAL CORP/WA			4,373.000	78,495.35
HERMAN MILLER INC			10,258.000	293,378.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERON THERAPEUTICS INC			2,433.000	41,920.59
HERSHA HOSPITALITY TRUST			6,507.000	117,256.14
HERSHEY CO/THE			26,604.000	2,543,342.40
HESKA CORP			2,812.000	153,057.16
HESS CORP			136,195.000	7,302,775.90
HEWLETT PACKARD ENTERPRISE CO			180,777.000	4,112,676.75
HFF INC			5,418.000	150,024.42
HHGREGG INC			6,832.000	12,570.88
HIBBETT SPORTS INC			4,115.000	164,188.50
HIKMA PHARMACEUTICALS PLC			325,000.000	8,519,491.50
HILL INTERNATIONAL INC			5,208.000	24,008.88
HILL-ROM HOLDINGS INC			9,686.000	600,338.28
HILLENBRAND INC			10,337.000	327,062.68
HILLTOP HOLDINGS INC			10,992.000	246,880.32
HILTON WORLDWIDE HOLDINGS INC			16,865.000	386,714.45
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			146.000	20,221.00
HISPANIC EXPRESS INC			200.000	20.00
HK ELECTRIC INVESTMENTS & HK E HK/02638			814,476.000	798,099.22
HKBN LTD HK/01310			565,418.000	636,427.41
HKN INC			44.000	600.60
HMN FINANCIAL INC			1,584.000	23,118.49
HMS HOLDINGS CORP			13,803.000	306,012.51
HNI CORP			8,684.000	345,623.20
HOLLYSYS AUTOMATION TECHNOLOGI			7,166.000	158,870.22
HOLLYWOOD MEDIA CORP			3,839.000	2,802.47
HOLOGIC INC			49,477.000	1,921,191.91
HOLOGRAPHIC STORAGE LTD			43.000	34.40
HOME BANCSHARES INC/AR			18,303.000	380,885.43
HOME DEPOT INC/THE			165,062.000	21,240,178.16
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			561.000	14,058.66
HON HAI PRECISION INDUSTRY CO			3,446,300.000	8,685,702.91
HONEYWELL INTERNATIONAL INC			87,092.000	10,154,056.28
HOOPER HOLMES INC			820.000	1,016.80
HOPE BANCORP INC			19,524.000	339,131.88
HOPEWELL HIGHWAY INFRASTRUCTUR			4,568,089.000	2,785,869.05
HOPFED BANCORP INC			1,717.000	19,247.57
HORACE MANN EDUCATORS CORP			9,580.000	351,107.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HORIZON BANCORP INC/IN			1,287.000	37,812.06	
HORIZON THERAPEUTICS PLC			26,074.000	472,721.62	
HORMEL FOODS CORP			86,676.000	3,287,620.68	
HORNBECK OFFSHORE SERVICES INC			5,569.000	30,629.50	
HORSEHEAD HOLDING CORP			7,174.000	136.31	
HORTONWORKS INC			2,360.000	19,706.00	
HOSPITALITY PROPERTIES TRUST			42,494.000	1,262,921.68	
HOST HOTELS & RESORTS INC			109,958.000	1,712,046.06	
HOUGHTON MIFFLIN HARCOURT CO			19,334.000	259,268.94	
HOUSTON AMERICAN ENERGY CORP			3,012.000	572.28	
HOUSTON WIRE & CABLE CO			863.000	5,341.97	
HOVNIANIAN ENTERPRISES INC			7,520.000	12,708.80	
HP INC			186,124.000	2,890,505.72	
HRG GROUP INC			4,305.000	67,588.50	
HSN INC			12,294.000	489,301.20	
HUANENG POWER INTERNATIONAL IN			6,496,000.000	4,062,120.06	
HUDSON GLOBAL INC			643.000	990.22	
HUDSON PACIFIC PROPERTIES INC			11,117.000	365,415.79	
HUFFY CORP COM			5,000.000	0.00	
HUMANA INC			21,181.000	3,746,707.09	
HUNTINGTON BANCSHARES INC/OH			306,666.000	3,023,726.76	
HURCO COS INC			1,567.000	43,985.69	
HURON CONSULTING GROUP INC			3,448.000	206,052.48	
HUTCHINSON TECHNOLOGY INC			3,405.000	13,551.90	
HUTCHISON PORT HOLDINGS TRUST			3,636,047.000	1,618,040.92	
HUTTIG BUILDING PRODUCTS INC			2,387.000	13,796.86	
HYBRID ENERGY HOLDINGS INC			141.000	0.01	
HYCROFT MNG CORP			659.000	0.00	
HYPERDYNAMICS CORP			459.000	550.80	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	
HYSTER-YALE MATERIALS HANDLING			1,642.000	98,733.46	
IBERIABANK CORP			5,530.000	371,173.60	
ICAD INC			1,399.000	7,274.80	
ICADE			5,914.000	461,442.42	
ICF INTERNATIONAL INC			1,700.000	75,344.00	
ICONIX BRAND GROUP INC			10,258.000	83,294.96	
ICTC GROUP INC			1.000	22.00	
ICU MEDICAL INC			1,956.000	247,199.28	
ID SYSTEMS INC			2,306.000	11,299.40	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IDACORP INC			8,561.000	670,155.08
IDENTIV INC			411.000	895.98
IDERA PHARMACEUTICALS INC			11,650.000	29,824.00
IDNA INC			2,887.000	0.00
IDT CORP			6,073.000	104,698.52
IEC ELECTRONICS CORP			3,390.000	16,170.30
IENTERTAINMENT NETWORK INC			831.000	45.71
IES HOLDINGS INC			280.000	4,981.20
IGNYTA INC			1,300.000	8,177.00
IGO CORPORATIONS			26,400.000	0.00
II-VI INC			10,897.000	265,124.01
ILIAD SA			30,414.000	6,384,684.50
ILLINOIS TOOL WORKS INC			43,894.000	5,260,256.96
ILLUMINA INC			15,948.000	2,897,113.68
IMAGEWARE SYSTEMS INC			1,281.000	1,485.96
IMAGINON INC			667.000	0.01
IMATION CORP			9,196.000	5,817.39
IMAX CORP			8,339.000	241,580.83
IMMERSION CORP			3,416.000	27,874.56
IMMOBILIARE GRANDE DISTRIBUZION			125,834.000	94,816.91
IMMUNE DESIGN CORP			1,180.000	8,944.40
IMMUNE PHARMACEUTICALS INC			10.000	2.76
IMMUNOGEN INC			15,248.000	40,864.64
IMMUNOMEDICS INC			13,096.000	42,562.00
IMPAC MORTGAGE HOLDINGS INC			694.000	9,278.78
IMPATH INC COM			18,800.000	0.00
IMPAX LABORATORIES LLC			16,144.000	382,612.80
IMPERVA INC			6,444.000	346,107.24
INC RESEARCH HOLDINGS INC			6,672.000	297,437.76
INCOMNET INC			300.000	0.00
INCYTE CORP			4,782.000	450,894.78
INDEPENDENCE HOLDING CO			3,292.000	56,556.56
INDEPENDENCE REALTY TRUST INC			91,466.000	823,194.00
INDEPENDENT BANK CORP			6,788.000	367,162.92
INDEPENDENT BANK CORP/MI			185.000	3,113.55
INDYMAC BANCORP INC			25,800.000	260.58
INFINERA CORP			18,724.000	169,077.72
INFINITY ENERGY RESOURCES INC			204.000	6.32
INFINITY PHARMACEUTICALS INC			10,528.000	16,423.68

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INFINITY PROPERTY & CASUALTY C			2,499.000	206,492.37
INFOBLOX INC			8,500.000	224,145.00
INFORMA PLC			1,178,664.000	10,901,321.89
INFRATIL LTD			988,623.000	2,329,322.33
ING GROEP NV			460,100.000	5,682,493.58
INGERSOLL-RAND PLC			107,252.000	7,286,700.88
INGLES MARKETS INC			104,733.000	4,141,142.82
INGREDION INC			5,455.000	725,842.30
INNERWORKINGS INC			892.000	8,402.64
INNODATA INC			5,131.000	12,622.26
INNOPHOS HOLDINGS INC			2,732.000	106,629.96
INNOSPEC INC			3,408.000	207,240.48
INNOVATIVE SOLUTIONS & SUPPORT			3,370.000	10,716.60
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			11,695.000	128,528.05
INOGEN INC			1,731.000	103,686.90
INOVALON HOLDINGS INC			9,676.000	142,333.96
INOVIO PHARMACEUTICALS INC			10,024.000	93,423.68
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSIGHT ENTERPRISES INC			5,883.000	191,491.65
INSIGNIA SYSTEMS INC			2,523.000	5,929.05
INSMED INC			10,555.000	153,258.60
INSPERITY INC			4,870.000	353,756.80
INSTALLED BUILDING PRODUCTS IN			54,240.000	1,945,588.80
INSTEEL INDUSTRIES INC			4,456.000	161,485.44
INSTITUTIONAL FINANCIAL MARKET			376.000	409.84
INSULET CORP			9,637.000	394,538.78
INSYS THERAPEUTICS INC			2,037.000	24,016.23
INTEGER HOLDINGS CORP			4,138.000	89,753.22
INTEGRA BANK CORP			2,671.000	0.02
INTEGRA LIFESCIENCES HOLDINGS			4,918.000	405,980.90
INTEGRAL VISION INC			4,289.000	5.58
INTEGRATED DEVICE TECHNOLOGY I			20,848.000	481,588.80
INTEL CORP			652,843.000	24,644,823.25
INTELIQUENT INC			4,049.000	65,350.86
INTELLICHECK INC			176.000	302.72
INTER PARFUMS INC			4,517.000	145,763.59
INTER PIPELINE LTD			81,227.000	1,711,993.84
INTERACTIVE BROKERS GROUP INC			9,500.000	335,065.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INTERACTIVE INTELLIGENCE GROUP			3,930.000	236,350.20	
INTERCONTINENTAL EXCHANGE INC			19,468.000	5,243,900.48	
INTERDIGITAL INC			7,064.000	559,468.80	
INTEREP NATIONAL RADIO SALES I			3,193.000	0.32	
INTERFACE INC			9,452.000	157,753.88	
INTERLINK ELECTRONICS INC			805.000	8,050.00	
INTERMET CORP			20,500.000	0.00	
INTERNAP CORP			6,483.000	10,696.95	
INTERNATIONAL BANCSHARES CORP			8,735.000	260,128.30	
INTERNATIONAL BUSINESS MACHINE			109,510.000	17,395,663.50	
INTERNATIONAL FLAVORS & FRAGRA			17,324.000	2,476,812.28	
INTERNATIONAL ISOTOPES INC			831.000	62.33	
INTERNATIONAL PAPER CO			178,899.000	8,583,574.02	
INTERNATIONAL SHIPHOLDING CORP			3,160.000	221.20	
INTERNATIONAL SPEEDWAY CORP			4,259.000	142,335.78	
INTERNET AMERICA INC			2,581.000	103.24	
INTERPACE DIAGNOSTICS GROUP IN			3,697.000	584.12	
INTERPHASE CORP			1,377.000	3.44	
INTERPLAY ENTERTAINMENT CORP			12,923.000	64.62	
INTERPUBLIC GROUP OF COS INC/T			78,159.000	1,746,853.65	
INTERSECT ENT INC			4,006.000	63,455.04	
INTERSIL CORP			19,153.000	420,025.29	
INTERVAL LEISURE GROUP INC			11,346.000	194,810.82	
INTERVISUAL BOOKS INC			5,600.000	5.60	
INTEST CORP			1,690.000	6,760.00	
INTEVAC INC			2,494.000	14,714.60	
INTL. FCSTONE INC			3,716.000	144,366.60	
INTRA-CELLULAR THERAPIES INC			1,950.000	29,718.00	
INTREPID POTASH INC			8,171.000	9,233.23	
INTRICON CORP			2,657.000	14,852.63	
INTRUSION INC			1,848.000	295.68	
INTUIT INC			34,717.000	3,819,217.17	
INTUITIVE SURGICAL INC			5,752.000	4,169,222.16	
INUVO INC			1,228.000	1,559.56	
INVACARE CORP			9,843.000	109,946.31	
INVENSENSE INC			8,685.000	64,442.70	
INVERSIONES AGUAS METROPOLITAN			458,832.000	819,046.94	
INVESCO LTD			254,637.000	7,962,498.99	
INVESCO MORTGAGE CAPITAL INC			20,897.000	318,261.31	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INVESTMENT TECHNOLOGY GROUP IN			5,893.000	101,006.02	
INVESTORS BANCORP INC			62,725.000	753,327.25	
INVESTORS REAL ESTATE TRUST			69,401.000	412,935.95	
INVESTORS TITLE CO			916.000	90,381.72	
INVIVO THERAPEUTICS HOLDINGS C			2,339.000	15,881.81	
ION GEOPHYSICAL CORP			1,840.000	12,604.00	
IPASS INC			7,341.000	11,819.01	
IRADIMED CORP			3,130.000	53,178.70	
IRIDEX CORP			2,616.000	37,905.84	
IRIDIUM COMMUNICATIONS INC			5,895.000	47,808.45	
IROBOT CORP			4,455.000	195,930.90	
IRON MOUNTAIN INC			168,531.000	6,324,968.43	
ISHARES CORE S&P MIDCAP ETF			2,683,396.000	415,148,195.16	
ISIGN SOLUTIONS INC			2.000	2.26	
ISLE OF CAPRI CASINOS INC			7,801.000	173,806.28	
ISRAEL DISCOUNT BANK LTD			3,527,315.000	6,482,866.72	
ISTAR INC			7,202.000	77,277.46	
ITAU CORPBANCA			739,889,100.000	6,672,263.56	
ITERIS INC			3,419.000	12,445.16	
ITOCHU CORP			579,300.000	7,219,439.91	
ITRON INC			7,194.000	401,137.44	
ITT EDUCATIONAL SERVICES INC			3,773.000	158.47	
ITT INC			176,230.000	6,316,083.20	
ITUS CORP			1,738.000	6,691.30	
ITV PLC			3,400,000.000	8,267,875.20	
ITZYOURMALL INC			17.000	0.00	
IXIA			23,793.000	297,412.50	
IXYS CORP			6,205.000	74,770.25	
J SAINSBURY PLC			1,573,900.000	5,025,371.41	
J&J SNACK FOODS CORP			4,326.000	515,313.12	
J2 GLOBAL INC			8,169.000	544,137.09	
JACK IN THE BOX INC			11,753.000	1,127,582.82	
JACLYN INC			337.000	1,786.10	
JACO ELECTRONICS INC			1,562.000	109.34	
JACOBS ENGINEERING GROUP INC			13,211.000	683,272.92	
JAKKS PACIFIC INC			9,290.000	80,265.60	
JAMES HARDIE INDUSTRIES PLC			426,527.000	6,632,443.67	
JANUS CAPITAL GROUP INC			22,370.000	313,403.70	
JAPAN AIRLINES CO LTD			191,200.000	5,586,933.16	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
JAPAN TOBACCO INC			264,585.000	10,762,115.14	
JAZZ PHARMACEUTICALS PLC			26,105.000	3,171,235.40	
JB HUNT TRANSPORT SERVICES INC			20,781.000	1,686,170.34	
JBS SA			1,561,700.000	5,662,565.52	
JC PENNEY CO INC			370,485.000	3,415,871.70	
JER INVESTORS TRUST INC			786.000	15.72	
JERONIMO MARTINS SGPS SA			765,410.000	13,276,689.34	
JIANGSU EXPRESSWAY CO LTD			67,290.000	93,005.86	
JM SMUCKER CO/THE			28,737.000	3,895,012.98	
JOHN B SANFILIPPO & SON INC			834.000	42,809.22	
JOHN BEAN TECHNOLOGIES CORP			4,756.000	335,535.80	
JOHN LAING INFRASTRUCTURE			841,080.000	1,407,221.04	
JOHN WOOD GROUP PLC			657,700.000	6,488,805.72	
JOHNSON & JOHNSON			304,111.000	35,924,632.43	
JOHNSON CONTROLS INTERNATIONAL			155,102.175	7,216,904.19	
JOHNSON OUTDOORS INC			2,110.000	76,740.70	
JOURNAL REGISTER CO COM			18,400.000	36.80	
JOY GLOBAL INC			10,300.000	285,722.00	
JPMORGAN CHASE & CO			411,088.000	27,374,349.92	
JUNIPER NETWORKS INC			97,136.000	2,337,092.16	
JUNIPER PHARMACEUTICALS INC			747.000	4,145.85	
K12 INC			3,141.000	45,073.35	
KA WANG HOLDING INC			2.000	0.42	
KADANT INC			2,361.000	123,031.71	
KAISER ALUMINUM CORP			2,666.000	230,582.34	
KAMAN CORP			4,239.000	186,176.88	
KANSAS CITY LIFE INSURANCE CO			1,703.000	68,545.75	
KANSAS CITY SOUTHERN			17,502.000	1,633,286.64	
KAPSTONE PAPER AND PACKAGING C			13,594.000	257,198.48	
KARYOPHARM THERAPEUTICS INC			2,076.000	20,199.48	
KATY INDUSTRIES INC			5,499.000	1,924.65	
KB FINANCIAL GROUP INC			158,900.000	5,460,905.09	
KB HOME			240,655.000	3,879,358.60	
KBC GROUP NV			165,000.000	9,608,827.14	
KBR INC			449,025.000	6,793,748.25	
KDDI CORP			520,800.000	16,020,263.29	
KEARNY FINANCIAL CORP/MD			11,608.000	157,984.88	
KELLOGG CO			101,729.000	7,880,945.63	
KELLY SERVICES INC			4,589.000	88,200.58	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KEMET CORP			3,390.000	12,102.30
KEMPER CORP			6,622.000	260,377.04
KENNAMETAL INC			12,120.000	351,722.40
KENNEDY-WILSON HOLDINGS INC			13,251.000	298,810.05
KEPPEL DC REIT			593,550.000	531,101.98
KEPPEL INFRASTRUCTURE TRUST			8,457,476.000	3,132,513.39
KERING SA			36,750.000	7,415,352.16
KERRY GROUP PLC			100,723.000	8,394,356.34
KERYX BIOPHARMACEUTICALS INC			5,567.000	29,560.77
KEWAUNEE SCIENTIFIC CORP			548.000	13,053.36
KEY ENERGY SERVICES INC			21,021.000	872.38
KEY TECHNOLOGY INC			1,165.000	12,593.65
KEY TRONIC CORP			8,222.000	61,253.90
KEYCORP			409,988.000	4,989,553.96
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			8,036.000	164,657.64
KID BRANDS INC			2,768.000	2.77
KILLAM APT REAL ESTATE INVT TR TR UNIT			103,223.000	949,565.20
KIMBALL ELECTRONICS INC			5,377.000	74,525.22
KIMBALL INTERNATIONAL INC			7,170.000	92,779.80
KIMBERLY-CLARK CORP			55,742.000	7,031,295.88
KIMCO REALTY CORP			83,811.000	2,426,328.45
KINDER HOLDING CORP			300.000	5.10
KINDER MORGAN INC/DE			259,570.000	6,003,854.10
KINDRED HEALTHCARE INC			16,414.000	167,751.08
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.40
KIRKLAND'S INC			412.000	5,018.16
KITE REALTY GROUP TRUST			12,475.000	345,807.00
KLA CORP			24,527.000	1,709,777.17
KLX INC			8,347.000	293,814.40
KMG CHEMICALS INC			473.000	13,400.09
KNIGHT TRANSPORTATION INC			11,088.000	318,114.72
KNOLL INC			12,410.000	283,568.50
KNOWLES CORP			9,544.000	134,093.20
KOC HOLDING AS			1,787,500.000	7,678,500.03
KOHL'S CORP			55,627.000	2,433,681.25
KONA GRILL INC			1,954.000	24,561.78
KONINKLIJKE DSM NV			117,000.000	7,910,113.54
KOPIN CORP			11,813.000	25,752.34

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KOPPERS HOLDINGS INC			4,993.000	160,674.74
KOREA ELECTRIC POWER CORP			177,800.000	8,717,668.77
KOREAN REINSURANCE CO			532,200.000	5,629,575.44
KORN FERRY			7,822.000	164,262.00
KOSS CORP			7,120.000	15,521.60
KRAFT HEINZ CO/THE			139,029.000	12,444,485.79
KRATON CORP			3,564.000	124,882.56
KRATOS DEFENSE & SECURITY SOLU			3,544.000	24,418.16
KROGER CO/THE			131,480.000	3,902,326.40
KRONOS WORLDWIDE INC			2,799.000	23,203.71
KRUNG THAI BANK PCL			12,995,400.000	6,600,838.13
KULICKE & SOFFA INDUSTRIES INC			7,110.000	91,932.30
KVH INDUSTRIES INC			3,800.000	33,478.00
L BRANDS INC			96,074.000	6,799,156.98
L-3 COMMUNICATIONS HOLDINGS IN			20,832.000	3,140,007.36
L3HARRIS TECHNOLOGIES INC			29,725.000	2,723,107.25
LA JOLLA PHARMACEUTICAL CO			2,001.000	47,603.79
LA QUINTA HOLDINGS INC			14,359.000	160,533.62
LA-Z-BOY INC			8,064.000	198,051.84
LABORATORY CORP OF AMERICA HOL			32,412.000	4,456,001.76
LADENBURG THALMANN FINANCIAL S			6,302.000	14,557.62
LAKE SUNAPEE BANK GROUP			975.000	17,618.25
LAKELAND BANCORP INC			1,234.000	17,325.36
LAKELAND FINANCIAL CORP			1,942.000	68,785.64
LAKELAND INDUSTRIES INC			1,079.000	10,725.26
LAM RESEARCH CORP			61,327.000	5,808,280.17
LANCASTER COLONY CORP			4,267.000	563,628.03
LANDAUER INC			2,979.000	132,505.92
LANDEC CORP			4,079.000	54,699.39
LANNETT CO INC			5,119.000	136,011.83
LANTRONIX INC			1,462.000	2,046.80
LAREDO PETROLEUM INC			10,508.000	135,553.20
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LASALLE HOTEL PROPERTIES			20,217.000	482,579.79
LASERSIGHT INC COM NEW			413.000	0.00
LATTICE SEMICONDUCTOR CORP			20,281.000	131,623.69
LAWSON PRODUCTS INC/DE			1,776.000	31,488.48
LAYNE CHRISTENSEN CO			2,697.000	22,951.47
LAZARD EMERG MKT EQY-INST			10,142,694.696	168,064,451.11

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LAZARD LTD			148,180.000	5,387,824.80
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50
LB FOSTER CO			3,267.000	39,236.67
LEAP WIRELESS INTL CONTRA			5,840.000	17,520.00
LEAR CORP			5,393.000	653,739.46
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	5,621.76
LECG CORP			659.000	3.30
LEGACYTEXAS FINANCIAL GROUP IN			12,033.000	380,603.79
LEGG MASON INC			11,274.000	377,453.52
LEGGETT & PLATT INC			14,542.000	662,824.36
LEIDOS HOLDINGS INC			94,445.000	4,087,579.60
LEMAITRE VASCULAR INC			4,329.000	85,887.36
LENDINGCLUB CORP			50,009.000	309,055.62
LENDINGTREE INC			821.000	79,563.11
LENNAR CORP			28,632.000	1,212,278.88
LENNOX INTERNATIONAL INC			17,890.000	2,809,266.70
LENOX GROUP INC COM			6,400.000	112.00
LEUCADIA NATIONAL CORP			39,206.000	746,482.24
LEVEL 3 COMMUNICATIONS INC			112,510.000	5,218,213.80
LEXICON PHARMACEUTICALS INC			8,743.000	157,986.01
LEXINGTON REALTY TRUST			49,457.000	509,407.10
LEXMARK INTERNATIONAL INC			10,861.000	434,005.56
LGL GROUP INC/THE			498.000	2,128.95
LHC GROUP INC			4,911.000	181,117.68
LIBBEY INC			3,105.000	55,362.15
LIBERTY BROADBAND CORP			45,611.000	3,260,274.28
LIBERTY GLOBAL PLC			34,004.000	1,162,256.72
LIBERTY HOMES INC			1,312.000	2.62
LIBERTY INTERACTIVE CORP QVC G			18,527.000	370,725.27
LIBERTY MEDIA CORP-LIBERTY SIR			114,557.000	3,827,349.37
LIBERTY PROPERTY TRUST			66,044.000	2,664,875.40
LIBERTY TRIPADVISOR HOLDINGS I			11,358.000	248,172.30
LIBERTY VENTURES			125,019.000	4,984,507.53
LICT CORP			10.000	54,000.00
LIFE PARTNERS HOLDINGS INC			1,668.000	83.40
LIFE STORAGE INC			5,924.000	526,880.56
LIFEPOINT HEALTH INC			7,019.000	415,735.37
LIFETIME BRANDS INC			2,289.000	30,809.94

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIGAND PHARMACEUTICALS INC			7,673.000	783,106.38
LIGHTPATH TECHNOLOGIES INC			791.000	1,439.62
LIMELIGHT NETWORKS INC			7,566.000	14,148.42
LINCOLN EDUCATIONAL SERVICES C			1,981.000	4,358.20
LINCOLN NATIONAL CORP			36,432.000	1,711,575.36
LINDSAY CORP			2,499.000	184,876.02
LINE CORP			272,600.000	13,082,861.49
LINEAR TECHNOLOGY CORP			39,169.000	2,322,330.01
LINNCO LLC			13,796.000	620.82
LINTEC CORP			312,600.000	6,201,682.57
LION BIOTECHNOLOGIES INC			3,746.000	30,792.12
LIONBRIDGE TECHNOLOGIES INC			4,775.000	23,875.00
LIPID SCIENCES INC			7,118.000	0.71
LIQUIDITY SERVICES INC			4,664.000	52,423.36
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	1,977.22
LITHIA MOTORS INC			3,454.000	329,926.08
LITTELFUSE INC			3,563.000	458,950.03
LIVANOVA PLC			7,801.000	468,918.11
LIVE MICROSYSTEMS INC			1,765.000	617.75
LIVEPERSON INC			11,571.000	97,312.11
LKQ CORP			150,584.000	5,339,708.64
LMI AEROSPACE INC			2,534.000	17,991.40
LOCKHEED MARTIN CORP			47,076.000	11,285,058.72
LOEWS CORP			67,687.000	2,785,320.05
LOGIC DEVICES INC			306.000	0.31
LOGMEIN INC			3,918.000	354,148.02
LONDON STOCK EXCHANGE GROUP PL			536,137.000	19,500,374.97
LOOKSMART GROUP INC			1,377.000	173.51
LORAL SPACE & COMMUNICATIONS I			2,721.000	106,418.31
LOUISIANA-PACIFIC CORP			25,148.000	473,536.84
LOWE'S COS INC			101,310.000	7,315,595.10
LS STARRETT CO/THE			1,124.000	11,037.68
LSB INDUSTRIES INC			3,425.000	29,386.50
LSI INDUSTRIES INC			3,334.000	37,440.82
LTC PROPERTIES INC			23,262.000	1,209,391.38
LTV CORP			50,656.000	75.98
LUBY'S INC			6,053.000	25,967.37
LUKOIL PJSC ADR			211,300.000	10,296,649.00
LULULEMON ATHLETICA INC			14,090.000	859,208.20

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LUMBER LIQUIDATORS HOLDINGS IN			8,015.000	157,655.05
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			7,634.000	173,444.48
LUMOS NETWORKS CORP			4,211.000	58,954.00
LUNA INNOVATIONS INC			1,719.000	2,423.79
LUNDIN PETROLEUM AB			772,170.000	14,141,218.25
LUXOFT HOLDING INC			3,357.000	177,417.45
LUXOTTICA GROUP SPA			126,677.000	6,053,130.73
LYDALL INC			3,751.000	191,788.63
LYONDELLBASELL INDUSTRIES NV			56,096.000	4,524,703.36
M&T BANK CORP			35,653.000	4,139,313.30
M/I HOMES INC			3,105.000	73,184.85
MABVAX THERAPEUTICS HOLDINGS I			4.000	16.96
MACATAWA BANK CORP			7,119.000	56,880.81
MACDONALD DETTWILER & ASSOC			77,920.000	4,743,085.41
MACERICH CO/THE			40,714.000	3,292,541.18
MACK-CALI REALTY CORP			14,352.000	390,661.44
MACOM TECHNOLOGY SOLUTIONS HOL			1,100.000	46,574.00
MACQUARIE INFRASTRUCTURE CORP			27,271.000	2,270,038.04
MACQUARIE MEXICO REAL ESTATE M			46,464.000	56,995.13
MACROGENICS INC			3,026.000	90,507.66
MACY'S INC			48,929.000	1,812,819.45
MADRIGAL PHARMACEUTICALS INC			92.000	1,166.56
MAGELLAN HEALTH INC			5,550.000	298,201.50
MAGELLAN MIDSTREAM PARTNERS LP			153,798.000	10,879,670.52
MAGELLAN PETROLEUM CORP			609.000	3,343.41
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			203,800.000	8,733,510.37
MAGNACHIP SEMICONDUCTOR CORP			3,018.000	25,170.12
MAIDEN HOLDINGS LTD			16,863.000	213,991.47
MAIN STREET CAPITAL CORP			7,639.000	262,246.87
MAINSOURCE FINANCIAL GROUP INC			3,127.000	78,018.65
MAJESCO			249.000	1,267.41
MAKITA CORP			113,000.000	7,989,729.73
MALLINCKRODT PLC			20,435.000	1,425,954.30
MANHATTAN ASSOCIATES INC			14,839.000	855,023.18
MANHATTAN BRIDGE CAPITAL INC			446.000	3,197.82
MANNATECH INC			293.000	5,253.49
MANNKIND CORP			38,921.000	24,131.02

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MANPOWERGROUP INC			40,005.000	2,890,761.30
MANTECH INTERNATIONAL CORP/VA			3,821.000	144,013.49
MAPFRE SA			2,880,300.000	8,059,834.04
MAPLETREE COMMERCIAL TRUST			956,277.000	1,122,185.04
MAPLETREE COMMERCIAL TRUST RTS			207,316.000	27,369.45
MAPLETREE LOGISTICS TRUST			175,263.000	137,541.83
MAPLETREE NORTH ASIA COMMERCIA			1,471,492.000	1,187,165.79
MARATHON OIL CORP			125,229.000	1,979,870.49
MARATHON PETROLEUM CORP			69,901.000	2,837,281.59
MARCHEX INC			3,141.000	8,700.57
MARCUS & MILLICHAP INC			1,078.000	28,189.70
MARCUS CORP/THE			3,664.000	91,746.56
MARINA BIOTECH INC			38.000	4.94
MARINE PRODUCTS CORP			7,720.000	69,248.40
MARINEMAX INC			2,301.000	48,205.95
MARKEL CORP			3,431.000	3,186,609.87
MARKETAXESS HOLDINGS INC			7,024.000	1,163,104.16
MARLIN BUSINESS SERVICES CORP			1,812.000	35,116.56
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			54,529.800	3,671,491.44
MARRIOTT VACATIONS WORLDWIDE C			4,205.000	308,310.60
MARSH & MCLENNAN COS INC			66,212.000	4,452,757.00
MARTEN TRANSPORT LTD			3,871.000	81,291.00
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			14,595.000	2,614,110.45
MASCO CORP			60,941.000	2,090,885.71
MASIMO CORP			9,161.000	544,987.89
MASONITE INTERNATIONAL CORP			5,023.000	312,279.91
MASTEC INC			10,638.000	316,374.12
MASTECH DIGITAL INC			745.000	5,997.25
MASTERCARD INC			122,297.000	12,446,165.69
MATADOR RESOURCES CO			8,769.000	213,437.46
MATAHARI DEPARTMENT STORE TBK			7,955,642.000	11,261,938.80
MATEON THERAPEUTICS INC			10.000	6.20
MATERION CORP			5,931.000	182,141.01
MATRIX SERVICE CO			3,914.000	73,426.64
MATSON INC			7,451.000	297,145.88
MATSUMOTOKIYOSHI HOLDINGS CO L			144,400.000	7,415,000.07
MATTEL INC			84,193.000	2,549,364.04

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MATTERSIGHT CORP			1,426.000	5,989.20	
MATTHEWS INTERNATIONAL CORP			5,818.000	353,501.68	
MAUI LAND & PINEAPPLE CO INC			355.000	2,328.80	
MAXCO INC			3,300.000	0.00	
MAXIM INTEGRATED PRODUCTS INC			27,278.000	1,089,210.54	
MAXIMUS INC			11,215.000	634,320.40	
MAXLINEAR INC			6,450.000	130,741.50	
MAXUS TECHNOLOGY CORP COM			94.000	0.00	
MAXWELL TECHNOLOGIES INC			3,282.000	16,935.12	
MB FINANCIAL INC			10,722.000	407,864.88	
MBIA INC			20,947.000	163,177.13	
MBT FINANCIAL CORP			2,572.000	23,276.60	
MCCLATCHY CO/THE			869.000	14,016.97	
MCCORMICK & CO INC/MD			37,133.000	3,710,329.36	
MCDERMOTT INTERNATIONAL INC			37,115.000	185,946.15	
MCDONALD'S CORP			108,015.000	12,460,610.40	
MCEWEN MINING INC			50,918.000	186,869.06	
MCGRATH RENTCORP			4,437.000	140,697.27	
MCKESSON CORP			27,493.000	4,584,457.75	
MCRAE INDUSTRIES INC			1,002.000	24,949.80	
MDC HOLDINGS INC			4,967.000	128,148.60	
MEAD JOHNSON NUTRITION CO			20,089.000	1,587,231.89	
MECHANICAL TECHNOLOGY INC			831.000	789.45	
MECKLERMEDIA CORP			970.000	4.86	
MEDCATH CORP			2,594.000	0.00	
MEDEQUITIES REALTY TRUST INC			485.000	5,698.75	
MEDIA GENERAL INC			12,649.000	233,121.07	
MEDIASET SPA			1,518,362.000	4,767,500.60	
MEDICAL PROPERTIES TRUST INC			235,369.000	3,476,400.13	
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16	
MEDICINES CO/THE			10,059.000	379,626.66	
MEDIDATA SOLUTIONS INC			9,533.000	531,560.08	
MEDIS TECHNOLOGIES LTD			7,776.000	0.00	
MEDIVATION INC			9,660.000	786,710.40	
MEDTRONIC PLC			161,269.000	13,933,641.60	
MEETME INC			87.000	539.40	
MEGGITT PLC			1,228,000.000	7,194,225.73	
MEI PHARMA INC			111.000	195.36	
MENTOR GRAPHICS CORP			15,582.000	411,988.08	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERCADOLIBRE INC			36,000.000	6,658,920.00
MERCANTILE BANK CORP			882.000	23,681.70
MERCHANTS BANCSHARES INC/VT			1,466.000	47,483.74
MERCK & CO INC			329,649.000	20,573,394.09
MERCURY GENERAL CORP			1,735.000	95,164.75
MERCURY SYSTEMS INC			3,303.000	81,154.71
MEREDITH CORP			5,536.000	287,816.64
MERIDIAN BANCORP INC			2,309.000	35,951.13
MERIDIAN BIOSCIENCE INC			7,607.000	146,739.03
MERIT MEDICAL SYSTEMS INC			5,359.000	130,170.11
MERITAGE HOMES CORP			5,645.000	195,881.50
MERITOR INC			10,360.000	115,306.80
MERRIMACK PHARMACEUTICALS INC			252,190.000	1,601,406.50
MESA AIR GROUP INC			29,700.000	98.01
MESTEK INC			2,231.000	45,177.75
META FINANCIAL GROUP INC			4,593.000	278,381.73
METABOLIX INC			323.000	145.35
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			6,012.000	210,239.64
METLIFE INC			175,905.000	7,815,459.15
METRO AG			252,000.000	7,501,904.42
METRO ONE TELECOMMUNICATIONS			4,577.000	16.02
METTLER-TOLEDO INTERNATIONAL I			12,712.000	5,336,878.96
MEXCO ENERGY CORP			119.000	487.90
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			1,583,448.910	38,759,662.42
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			8,797,153.110	133,584,769.98
MFRI INC			3,187.000	24,284.94
MGE ENERGY INC			6,002.000	339,173.02
MGIC INVESTMENT CORP			48,596.000	388,768.00
MGM GROWTH PROPERTIES LLC			32,911.000	857,989.77
MGM RESORTS INTERNATIONAL			296,047.000	7,706,103.41
MGP INGREDIENTS INC			3,909.000	158,392.68
MICHAEL KORS HOLDINGS LTD			44,974.000	2,104,333.46
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROCHIP TECHNOLOGY INC			30,912.000	1,920,871.68
MICROLOG CORP			831.000	0.00
MICRON TECHNOLOGY INC			153,674.000	2,732,323.72
MICROSEMI CORP			144,630.000	6,071,567.40
MICROSOFT CORP			1,047,731.000	60,349,305.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MICROSTRATEGY INC			1,478.000	247,476.32
MICROVISION INC			251.000	346.38
MICROWAVE FILTER CO INC			1,944.000	1,108.08
MIDDLESEX WATER CO			6,487.000	228,601.88
MIDSOUTH BANCORP INC			471.000	4,898.40
MILLER INDUSTRIES INC/TN			2,394.000	54,559.26
MIMEDX GROUP INC			12,157.000	104,185.49
MINERALS TECHNOLOGIES INC			6,680.000	472,209.20
MIRANT CORPORATION COM			51,800.000	0.00
MIRATI THERAPEUTICS INC			975.000	6,444.75
MISONIX INC			1,671.000	8,856.30
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			2,185.000	7,210.50
MITEK SYSTEMS INC			1,776.000	14,723.04
MITSUBISHI GAS CHEMICAL CO INC			643,000.000	9,149,883.75
MITSUBISHI UFJ FINANCIAL GROUP			1,310,100.000	6,534,651.59
MKS INSTRUMENTS INC			7,528.000	374,367.44
MOBILE MINI INC			7,097.000	214,329.40
MOCON INC			1,980.000	31,086.00
MODINE MANUFACTURING CO			2,570.000	30,480.20
MODUSLINK GLOBAL SOLUTIONS INC			21,561.000	35,360.04
MOHAWK INDUSTRIES INC			12,966.000	2,597,608.44
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLINA HEALTHCARE INC			6,215.000	362,458.80
MOLSON COORS BREWING CO			36,003.000	3,953,129.40
MOMENTA PHARMACEUTICALS INC			8,467.000	98,979.23
MONARCH CASINO & RESORT INC			2,610.000	65,693.70
MONARCH SERVICES INC			350.000	5.60
MONDELEZ INTERNATIONAL INC			191,721.000	8,416,551.90
MONEYGRAM INTERNATIONAL INC			239.000	1,696.90
MONMOUTH REAL ESTATE INVESTMEN			7,771.000	110,892.17
MONOLITHIC POWER SYSTEMS INC			30,233.000	2,433,756.50
MONOTYPE IMAGING HOLDINGS INC			4,350.000	96,178.50
MONRO INC			4,897.000	299,549.49
MONSANTO CO			55,379.000	5,659,733.80
MONSTER BEVERAGE CORP			23,779.000	3,490,994.99
MONSTER WORLDWIDE INC			11,188.000	40,388.68
MOODY'S CORP			24,896.000	2,695,738.88
MOOG INC			7,526.000	448,098.04

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	70.71
MORGAN STANLEY			217,617.000	6,976,801.02
MORGANS HOTEL GROUP CO			1,735.000	3,504.70
MOSAIC CO/THE			68,182.000	1,667,731.72
MOSSIMO INC			12,487.000	101,394.44
MOSYS INC			6,895.000	5,171.25
MOTORCAR PARTS OF AMERICA INC			600.000	17,268.00
MOTOROLA SOLUTIONS INC			92,973.000	7,091,980.44
MOVADO GROUP INC			4,963.000	106,605.24
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			167,040.000	5,655,974.40
MRC GLOBAL INC			16,286.000	267,578.98
MRV COMMUNICATIONS INC			1,153.000	13,040.43
MSA SAFETY INC			6,727.000	390,435.08
MSC INDUSTRIAL DIRECT CO INC			26,163.000	1,920,625.83
MSG NETWORKS INC			8,682.000	161,572.02
MTS SYSTEMS CORP			3,919.000	180,391.57
MTU AERO ENGINES AG			71,215.000	7,206,829.10
MUELLER INDUSTRIES INC			13,293.000	430,959.06
MUELLER WATER PRODUCTS INC			27,049.000	339,464.95
MUENCHENER RUECKVERSICHERUNGS-			42,200.000	7,872,443.76
MULTI-COLOR CORP			1,455.000	96,030.00
MURPHY OIL CORP			18,734.000	569,513.60
MURPHY USA INC			3,463.000	247,119.68
MUTUALFIRST FINANCIAL INC			2,448.000	67,883.04
MYERS INDUSTRIES INC			5,581.000	72,497.19
MYLAN NV			58,192.000	2,218,279.04
MYR GROUP INC			4,003.000	120,490.30
MYREXIS INC			3,666.000	241.96
MYRIAD GENETICS INC			12,704.000	261,448.32
N-VIRO INTERNATIONAL CORP			846.000	236.88
NACCO INDUSTRIES INC			905.000	61,503.80
NANOGEN INC			7,205.000	0.00
NANOMETRICS INC			4,339.000	96,933.26
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,686.40
NANOSTRING TECHNOLOGIES INC			1,898.000	37,922.04
NAPCO SECURITY TECHNOLOGIES IN			4,018.000	28,929.60
NASB FINANCIAL INC			2,121.000	71,583.75

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NASDAQ INC			33,337.000	2,251,580.98
NATIONAL BANK HOLDINGS CORP			7,676.000	179,388.12
NATIONAL BEVERAGE CORP			13,446.000	592,296.30
NATIONAL CINEMEDIA INC			92,455.000	1,360,937.60
NATIONAL FUEL GAS CO			59,845.000	3,235,819.15
NATIONAL GENERAL HOLDINGS CORP			2,100.000	46,704.00
NATIONAL GRID PLC ADR			46,111.000	3,278,953.21
NATIONAL HEALTH INVESTORS INC			6,142.000	482,024.16
NATIONAL HEALTHCARE CORP			2,622.000	173,025.78
NATIONAL INTERSTATE CORP			2,264.000	73,647.92
NATIONAL OILWELL VARCO INC			57,553.000	2,114,497.22
NATIONAL PRESTO INDUSTRIES INC			1,416.000	124,310.64
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			5,823.000	109,278.99
NATIONAL WESTERN LIFE GROUP IN			453.000	93,032.61
NATURAL ALTERNATIVES INTERNATI			3,136.000	41,207.04
NATURAL GAS SERVICES GROUP INC			1,906.000	46,868.54
NATURE'S SUNSHINE PRODUCTS INC			3,351.000	53,616.00
NATUS MEDICAL INC			9,993.000	392,624.97
NAUTILUS INC			4,688.000	106,511.36
NAVIDEA BIOPHARMACEUTICALS INC			525.000	480.64
NAVIENT CORP			34,489.000	499,055.83
NAVIGANT CONSULTING INC			6,783.000	137,152.26
NAVIGATORS GROUP INC/THE			1,690.000	163,794.80
NAVISTAR INTERNATIONAL CORP			7,547.000	172,750.83
NBT BANCORP INC			7,813.000	256,813.31
NCI BUILDING SYSTEMS INC			879.000	12,824.61
NCI INC			1,781.000	20,606.17
NEENAH INC			4,425.000	349,619.25
NEKTAR THERAPEUTICS			56,441.000	969,656.38
NELNET INC			6,820.000	275,323.40
NEOGEN CORP			5,177.000	289,601.38
NEOMAGIC CORP			1,790.000	17.90
NEOPHOTONICS CORP			5,234.000	85,523.56
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.00
NET 1 UEPS TECHNOLOGIES INC			5,952.000	50,949.12
NETAPP INC			73,613.000	2,636,817.66
NETBANK INC COM			43,611.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NETFLIX INC			50,483.000	4,975,099.65
NETGEAR INC			4,378.000	264,825.22
NETLIST INC			1,400.000	1,736.00
NETS A/S			119,110.000	2,464,549.40
NETSCOUT SYSTEMS INC			9,178.000	268,456.50
NETSOL TECHNOLOGIES INC			6,582.000	41,203.32
NETWORK-1 TECHNOLOGIES INC			1,870.000	5,086.40
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	18.25
NEUROCRINE BIOSCIENCES INC			12,342.000	624,998.88
NEUROMETRIX INC			13.000	20.02
NEUSTAR INC			10,690.000	284,247.10
NEW GENERATION BIOFUELS HOLDIN			569.000	232,721.00
NEW JERSEY RESOURCES CORP			13,058.000	429,085.88
NEW MEDIA INVESTMENT GROUP INC			1,882.000	29,171.00
NEW RESIDENTIAL INVESTMENT COR			34,223.000	472,619.63
NEW SENIOR INVESTMENT GROUP IN			51,370.000	592,809.80
NEW WEI INC			11,600.000	418.76
NEW YORK & CO INC			4,760.000	10,757.60
NEW YORK COMMUNITY BANCORP INC			119,228.000	1,696,614.44
NEW YORK REIT INC			22,655.000	207,293.25
NEW YORK TIMES CO/THE			21,762.000	260,055.90
NEWCASTLE INVESTMENT CORP			5,680.000	25,730.40
NEWELL BRANDS INC			239,961.000	12,636,346.26
NEWFIELD EXPLORATION CO			52,581.000	2,285,170.26
NEWLINK GENETICS CORP			2,667.000	40,058.34
NEWMONT GOLDCORP CORP			194,872.000	7,656,520.88
NEWPARK RESOURCES INC			16,252.000	119,614.72
NEWS CORP			63,116.000	887,573.76
NEWSTAR FINANCIAL INC			1,428.000	13,865.88
NEWTEK BUSINESS SERVICES CORP			1,092.000	15,571.92
NEXPRISE INC			1,644.000	0.16
NEXSTAR MEDIA GROUP INC			4,659.000	268,870.89
NEXTENERGY SOLAR FUND LTD			297,356.000	409,924.21
NEXTERA ENERGY INC			58,690.000	7,178,960.80
NEXTERA ENERGY PARTNERS LP			1,005.000	28,109.85
NEXTERA ENTERPRISES INC			29,140.000	2.91
NIC INC			11,142.000	261,837.00
NIELSEN HOLDINGS PLC			76,076.000	4,075,391.32
NIKE INC			164,766.000	8,674,929.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NIMBLE STORAGE INC			3,900.000	34,437.00	
NIPPON TELEGRAPH & TELEPHONE C			249,200.000	11,354,453.89	
NISOURCE INC			73,525.000	1,772,687.75	
NITCHES INC			1,080.000	2.16	
NL INDUSTRIES INC			7,527.000	29,581.11	
NMT MEDICAL INC			2,641.000	0.26	
NN INC			2,697.000	49,220.25	
NOBILITY HOMES INC			1,411.000	22,576.00	
NOBLE ENERGY INC			46,743.000	1,670,594.82	
NOBLE GROUP LTD			70,000,000.000	7,803,733.17	
NOBLE INTL LTD			5,650.000	84.75	
NOBLE MIDSTREAM PARTNERS LP			26,791.000	747,468.90	
NORD RESOURCES CORP			1,694.000	0.17	
NORDIC AMERICAN OFFSHORE LTD			87.000	326.25	
NORDIC AMERICAN TANKERS LTD			9,005.000	91,040.55	
NORDSTROM INC			18,869.000	978,923.72	
NORFOLK SOUTHERN CORP			31,935.000	3,099,611.10	
NORTECH SYSTEMS INC			1,018.000	3,797.14	
NORTHEAST INDIANA BANCORP INC			1,075.000	10,750.00	
NORTHERN OIL AND GAS INC			8,632.000	23,133.76	
NORTHERN STATES FINANCIAL CORP			144.000	93.60	
NORTHERN TECHNOLOGIES INTERNAT			184.000	2,309.20	
NORTHERN TRUST CORP			42,091.000	2,861,767.09	
NORTHFIELD BANCORP INC			11,426.000	183,958.60	
NORTHRIM BANCORP INC			1,229.000	31,646.75	
NORTHROP GRUMMAN CORP			21,822.000	4,668,816.90	
NORTHSTAR ASSET MANAGEMENT GRO			18,130.000	234,420.90	
NORTHWEST BANCSHARES INC			14,436.000	226,789.56	
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	3,571.06	
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			186,086.000	1,481,042.09	
NORTHWEST NATURAL GAS CO			4,866.000	292,495.26	
NORTHWEST PIPE CO			1,736.000	20,502.16	
NORTHWESTERN CORP			7,892.000	454,026.76	
NORWEGIAN CRUISE LINE HOLDINGS			7,259.000	273,664.30	
NOVATEL WIRELESS INC			3,697.000	11,571.61	
NOVATION COS INC			1,726.000	82.85	
NOVAVAX INC			42,060.000	87,484.80	
NOW INC			13,033.000	279,297.19	
NRG ENERGY INC			34,299.000	384,491.79	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NRG YIELD INC			5,842.000	97,210.88
NTN BUZZTIME INC			166.000	1,130.46
NUCOR CORP			42,570.000	2,105,086.50
NUMEREX CORP			5,063.000	39,390.14
NUTRACEUTICAL INTERNATIONAL CO			3,951.000	123,429.24
NUTRISYSTEM INC			5,178.000	153,734.82
NUTROGANICS INC			831.000	58.17
NUVASIVE INC			7,700.000	513,282.00
NUVECTRA CORP			1,379.000	9,542.68
NVE CORP			2,056.000	121,180.64
NVIDIA CORP			64,608.000	4,426,940.16
NXP SEMICONDUCTORS NV			33,076.000	3,374,082.76
NXSTAGE MEDICAL INC			10,591.000	264,669.09
NXXI INC			11,261.000	13.51
NZCH CORP			330.000	330.00
O'REILLY AUTOMOTIVE INC			11,334.000	3,174,766.74
OAKTREE CAPITAL GROUP LLC			88,342.000	3,745,700.80
OASIS PETROLEUM INC			107,480.000	1,232,795.60
OCCIDENTAL PETROLEUM CORP			147,620.000	10,764,450.40
OCEANEERING INTERNATIONAL INC			8,415.000	231,496.65
OCEANFIRST FINANCIAL CORP			4,247.000	81,797.22
OCLARO INC			2,398.000	20,502.90
OCULAR THERAPEUTIX INC			1,879.000	12,908.73
OCWEN FINANCIAL CORP			10,819.000	39,705.73
ODYSSEY MARINE EXPLORATION INC			63.000	219.87
OESTERREICHISCHE POST AG			17,538.000	621,234.12
OFFICE DEPOT INC			28,412.000	101,430.84
OFG BANCORP			3,990.000	40,338.90
OHIO VALLEY BANCORP			1,604.000	35,480.48
OIL STATES INTERNATIONAL INC			6,623.000	209,088.11
OIL-DRI CORP OF AMERICA			2,324.000	87,475.36
OILSANDS QUEST INC			6,899.000	0.00
OLD NATIONAL BANCORP/IN			24,302.000	341,686.12
OLD SECOND BANCORP INC			471.000	3,914.01
OLIN CORP			14,534.000	298,237.68
OLYMPIC STEEL INC			2,219.000	49,039.90
OMEGA FLEX INC			1,322.000	50,976.32
OMEGA HEALTHCARE INVESTORS INC			64,520.000	2,287,234.00
OMEGA PROTEIN CORP			5,383.000	125,800.71

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OMEROS CORP			7,708.000	86,021.28
OMNICELL INC			5,615.000	215,054.50
OMNICOM GROUP INC			83,355.000	7,085,175.00
OMNOVA SOLUTIONS INC			7,061.000	59,594.84
OMTOOL LTD			2,818.000	3,578.86
ON ASSIGNMENT INC			8,491.000	308,138.39
ON SEMICONDUCTOR CORP			285,330.000	3,515,265.60
ONCOCYTE CORP			142.000	715.68
ONCOGENEX PHARMACEUTICALS INC			4,084.000	2,070.59
ONCOMED PHARMACEUTICALS INC			3,751.000	42,873.93
ONE GAS INC			8,915.000	551,303.60
ONE LIBERTY PROPERTIES INC			5,281.000	127,588.96
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEBEACON INSURANCE GROUP LTD			7,514.000	107,299.92
ONEOK INC			34,101.000	1,752,450.39
ONEOK PARTNERS LP			129,259.000	5,163,897.05
ONEREIT TR UNIT			67,617.000	185,216.81
ONVIA INC			525.000	2,572.50
OPPENHEIMER HOLDINGS INC			1,283.000	18,334.07
OPTI INC			5,424.000	2,332.32
OPTICAL CABLE CORP			1,499.000	3,807.46
ORACLE CORP			448,507.000	17,617,354.96
ORASURE TECHNOLOGIES INC			15,852.000	126,340.44
ORBCOMM INC			6,657.000	68,234.25
ORBIT INTERNATIONAL CORP			645.000	2,270.40
ORBIT/FR INC			4,350.000	13,050.00
ORBOTECH LTD			67,960.000	2,012,295.60
ORCHID ISLAND CAPITAL INC			4,012.000	41,805.04
OREXIGEN THERAPEUTICS INC			335.000	1,112.20
ORGANOVO HOLDINGS INC			11,204.000	42,351.12
ORICA LTD			504,000.000	5,862,427.20
ORION ENGINEERED CARBONS SA			6,876.000	128,856.24
ORION GROUP HOLDINGS INC			6,332.000	43,374.20
ORITANI FINANCIAL CORP			6,821.000	107,226.12
ORIX CORP			884,200.000	12,900,858.82
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			5,639.000	272,983.99
ORTHOFIX INTERNATIONAL NV			5,494.000	234,978.38
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OSI SYSTEMS INC			4,860.000	317,746.80
OSIRIS THERAPEUTICS INC			7,220.000	35,811.20
OTONOMY INC			1,283.000	23,337.77
OTTER TAIL CORP			5,855.000	202,524.45
OVASCIENCE INC			2,037.000	14,564.55
OVERSEAS SHIPHOLDING GROUP INC			612.000	6,468.84
OVERSTOCK.COM INC			4,118.000	63,087.76
OWENS & MINOR INC			72,857.000	2,530,323.61
OWENS CORNING			14,760.000	788,036.40
OWENS-ILLINOIS INC			17,632.000	324,252.48
OXFORD INDUSTRIES INC			2,499.000	169,182.30
P&F INDUSTRIES INC			2,300.000	19,113.00
PAB BANKSHARES INC			1,304.000	1.04
PACCAR INC			38,133.000	2,241,457.74
PACIFIC BIOSCIENCES OF CALIFOR			4,926.000	44,136.96
PACIFIC CONTINENTAL CORP			829.000	13,943.78
PACIFIC ETHANOL INC			69.000	476.79
PACIFIC MERCANTILE BANCORP			1,227.000	9,042.99
PACIFIC SUNWEAR OF CALIFORNIA			11,226.000	0.00
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			6,130.000	209,768.60
PACKAGED HOME SOLUTIONS INC			13.000	1.30
PAIN THERAPEUTICS INC			5,473.000	5,472.45
PALM HARBOR HOMES INC			3,688.000	8.11
PALO ALTO NETWORKS INC			24,962.000	3,977,195.46
PAM TRANSPORTATION SERVICES IN			1,858.000	37,197.16
PAN PACIFIC INTERNATIONAL HOLD			436,100.000	15,869,535.00
PANDORA A/S			94,632.000	11,439,904.04
PANHANDLE OIL AND GAS INC			7,641.000	133,946.73
PAPA JOHN'S INTERNATIONAL INC			9,476.000	747,182.60
PAR TECHNOLOGY CORP			3,553.000	19,079.61
PARAGON TECHNOLOGIES INC			2,194.000	2,852.20
PARATEK PHARMACEUTICALS INC			1,163.000	15,130.63
PAREXEL INTERNATIONAL CORP			9,004.000	625,327.80
PARK ELECTROCHEMICAL CORP			2,894.000	50,268.78
PARK NATIONAL CORP			1,749.000	167,904.00
PARK-OHIO HOLDINGS CORP			2,027.000	73,884.15
PARKER DRILLING CO			12,913.000	28,021.21
PARKER-HANNIFIN CORP			36,359.000	4,564,145.27

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARKERVISION INC			250.000	1,065.00
PARKWAY LIFE REAL ESTATE INVES			436,213.000	831,826.47
PARKWAY PROPERTIES INC/MD			8,869.000	150,861.69
PARSLEY ENERGY INC			8,312.000	278,535.12
PATRICK INDUSTRIES INC			5,042.000	312,200.64
PATRIOT TRANSPORTATION HOLDING			1,170.000	24,862.50
PATTERN ENERGY GROUP INC			77,226.000	1,736,812.74
PATTERSON COS INC			10,792.000	495,784.48
PATTERSON-UTI ENERGY INC			14,333.000	320,629.21
PAUL MUELLER CO			119.000	3,570.00
PAYCHEX INC			56,925.000	3,294,249.75
PAYCOM SOFTWARE INC			7,180.000	359,933.40
PAYLOCITY HOLDING CORP			1,231.000	54,730.26
PAYPAL HOLDINGS INC			203,884.000	8,353,127.48
PBF ENERGY INC			10,446.000	236,497.44
PC CONNECTION INC			4,748.000	125,442.16
PC-TEL INC			3,064.000	16,208.56
PCD INC COM			12,400.000	0.00
PCM INC			1,404.000	30,242.16
PDC ENERGY INC			43,768.000	2,935,082.08
PDF SOLUTIONS INC			5,147.000	93,520.99
PDL BIOPHARMA INC			23,513.000	78,768.55
PEAPACK GLADSTONE FINANCIAL CO			1,579.000	35,385.39
PEBBLEBROOK HOTEL TRUST			8,592.000	228,547.20
PEGASUS COS INC/THE			36.000	7,920.00
PEGASYSTEMS INC			12,847.000	378,858.03
PEGATRON CORP			2,667,000.000	6,857,769.07
PENDRELL CORP			26,111.000	17,888.64
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	4,564.17
PENN VIRGINIA CORP			6,381.000	159.53
PENNSYLVANIA REAL ESTATE INVES			13,476.000	310,352.28
PENNYMAC MORTGAGE INVESTMENT T			9,512.000	148,196.96
PENSKE AUTOMOTIVE GROUP INC			9,814.000	472,838.52
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			25,710.000	1,651,610.40
PENUMBRA INC			4,176.000	317,334.24
PEOPLE'S UNITED FINANCIAL INC			33,829.000	535,174.78
PEOPLES BANCORP INC/OH			1,192.000	29,311.28

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PEOPLES FINANCIAL CORP/MS			867.000	9,172.86
PEOPLES FINANCIAL SERVICES COR			667.000	26,700.01
PEPSICO INC			183,820.000	19,994,101.40
PERCEPTRON INC			2,873.000	19,306.56
PEREGRINE PHARMACEUTICALS INC			3,720.000	1,599.60
PERFICIENT INC			5,677.000	114,391.55
PERFUMANIA HOLDINGS INC			2,290.000	4,969.30
PERKINELMER INC			36,801.000	2,064,904.11
PERMA-FIX ENVIRONMENTAL SERVIC			1,584.000	7,983.36
PERMANENT TSB GROUP HOLDINGS P			804,240.000	1,857,319.11
PERNIX THERAPEUTICS HOLDINGS I			8,800.000	5,474.48
PERRIGO CO PLC			20,850.000	1,925,080.50
PERRY ELLIS INTERNATIONAL INC			1,317.000	25,391.76
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			6,053.000	122,754.84
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PETROQUEST ENERGY INC			1,582.000	5,473.72
PFENEX INC			1,200.000	10,740.00
PFF BANCORP INC			6,255.000	9.38
PFIZER INC			713,142.000	24,154,119.54
PFSWEB INC			1,882.000	16,806.26
PG&E CORP			180,575.000	11,045,772.75
PH GLATFELTER CO			5,517.000	119,608.56
PHARMANETICS INC COM			6,690.000	16.73
PHARMATHENE INC			494.000	1,432.60
PHARMCHEM INC			1,619.000	259.04
PHARMERICA CORP			6,514.000	182,847.98
PHARMOS CORP			2,143.000	26.14
PHH CORP			11,417.000	164,975.65
PHI INC			3,183.000	57,835.11
PHIBRO ANIMAL HEALTH CORP			3,612.000	98,174.16
PHILIP MORRIS INTERNATIONAL IN			179,029.000	17,405,199.38
PHILLIPS 66			66,500.000	5,356,575.00
PHILLIPS 66 PARTNERS LP			80,471.000	3,910,890.60
PHOENIX FOOTWEAR GROUP INC			1,137.000	398.52
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			7,124.000	73,448.44
PHYSICIANS REALTY TRUST			22,415.000	482,819.10
PICO HOLDINGS INC			2,050.000	24,169.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PIEDMONT NATURAL GAS CO INC			11,964.000	718,318.56
PIER 1 IMPORTS INC			15,510.000	65,762.40
PINNACLE ENTERTAINMENT INC			8,020.000	98,966.80
PINNACLE FINANCIAL PARTNERS IN			5,390.000	291,491.20
PINNACLE FOODS INC			175,040.000	8,781,756.80
PINNACLE WEST CAPITAL CORP			24,712.000	1,877,864.88
PIONEER ENERGY SERVICES CORP			8,013.000	32,372.52
PIONEER NATURAL RESOURCES CO			24,519.000	4,551,952.35
PIPER JAFFRAY COS			3,422.000	165,282.60
PITNEY BOWES INC			20,190.000	366,650.40
PIXELWORKS INC			1,840.000	5,133.60
PJT PARTNERS INC			2,052.000	55,958.04
PLA ADMINISTRADORA INDUSTRIAL			589,737.000	978,146.47
PLAINS ALL AMERICAN PIPELINE L			311,311.000	9,778,278.51
PLAINS GP HOLDINGS LP			151,830.000	1,964,680.20
PLANTRONICS INC			7,076.000	367,668.96
PLATFORM SPECIALTY PRODUCTS CO			13,135.000	106,524.85
PLAZA RETAIL REIT TRUST UNIT			332,553.000	1,325,910.38
PLEXUS CORP			6,243.000	292,047.54
PLUG POWER INC			770.000	1,316.70
PNC FINANCIAL SERVICES GROUP I			117,206.000	10,559,088.54
PNM RESOURCES INC			12,957.000	423,953.04
POINT BLANK SOLUTIONS INC			5,587.000	670.44
POINT.360			3,662.000	1,649.73
POLARIS INDUSTRIES INC			53,367.000	4,132,740.48
POLYONE CORP			6,569.000	222,097.89
PONIARD PHARMACEUTICALS INC			80.000	4.80
POOL CORP			7,328.000	692,642.56
POPEYES LOUISIANA KITCHEN INC			2,964.000	157,506.96
POPULAR INC			14,812.000	566,114.64
PORTER BANCORP INC			1,130.000	1,830.60
PORTLAND GENERAL ELECTRIC CO			14,984.000	638,168.56
POST HOLDINGS INC			4,288.000	330,904.96
POST PROPERTIES INC			8,135.000	537,967.55
POTLATCHDELTIC CORP			5,332.000	207,361.48
POWELL INDUSTRIES INC			1,776.000	71,128.80
POWER INTEGRATIONS INC			4,084.000	257,414.52
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			31,219.000	3,226,795.84

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PPL CORP			105,025.000	3,630,714.25
PRA GROUP INC			9,977.000	344,605.58
PRA HEALTH SCIENCES INC			3,106.000	175,520.06
PRAXAIR INC			93,195.000	11,260,751.85
PRECISION AUTO CARE INC			1,312.000	814.75
PRECISION DRILLING CORP			893,595.000	3,735,227.10
PREFERRED APARTMENT COMMUNITIE			8,505.000	114,902.55
PREFERRED BANK/LOS ANGELES CA			582.000	20,806.50
PREMIER FINANCIAL BANCORP INC			391.000	6,701.74
PREMIER INC			162,807.000	5,265,178.38
PREMIER LASER SYS INC CL A COM			15,000.000	1.50
PRESTIGE CONSUMER HEALTHCARE I			8,642.000	417,149.34
PRGX GLOBAL INC			913.000	4,300.23
PRICELINE GROUP INC/THE			5,729.000	8,430,166.21
PRICESMART INC			2,888.000	241,898.88
PRIMECARE SYSTEMS INC			1,444.000	1.16
PRIMEENERGY RESOURCES CORP			3,280.000	190,240.00
PRIMERICA INC			8,101.000	429,596.03
PRIMORIS SERVICES CORP			3,994.000	82,276.40
PRIMUS GUARANTY LTD			5,606.000	885.75
PRINCETON NATIONAL BANCORP INC			3,531.000	17.66
PRINCIPAL FINANCIAL GROUP INC			43,428.000	2,236,976.28
PRISM TECHNOLOGIES GROUP INC			294.000	61.74
PRIVATEBANCORP INC			10,960.000	503,283.20
PROCTER & GAMBLE CO/THE			301,425.000	27,052,893.75
PROGENICS PHARMACEUTICALS INC			13,256.000	83,910.48
PROGRESS SOFTWARE CORP			9,994.000	271,836.80
PROGRESSIVE CORP/THE			119,018.000	3,749,067.00
PROLIANCE INTERNATIONAL INC			4,794.000	0.05
PROLOGIS INC			74,946.000	4,012,608.84
PROLOGIS PROPERTY MEXICO SA DE			649,430.000	1,067,422.87
PROOFPOINT INC			6,629.000	496,180.65
PROS HOLDINGS INC			3,228.000	72,985.08
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPERITY BANCSHARES INC			10,165.000	557,956.85
PROTAGENIC THERAPEUTICS INC			2.000	10.00
PROTALIX BIOTHERAPEUTICS INC			18,692.000	10,467.52
PROTEON THERAPEUTICS INC			1,642.000	15,319.86
PROTO LABS INC			3,860.000	231,252.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROVIDENCE AND WORCESTER RAILR			657.000	16,280.46
PROVIDENCE SERVICE CORP/THE			2,110.000	102,609.30
PROVIDENT FINANCIAL HOLDINGS I			1,265.000	24,743.40
PROVIDENT FINANCIAL SERVICES I			9,999.000	212,278.77
PRUDENTIAL FINANCIAL INC			50,909.000	4,156,719.85
PRUDENTIAL PLC			717,171.000	12,730,384.09
PS BUSINESS PARKS INC			2,901.000	329,466.57
PSYCHEMEDICS CORP			1,486.000	29,482.24
PTC INC			17,431.000	772,367.61
PTC THERAPEUTICS INC			2,053.000	28,762.53
PUBLIC SERVICE ENTERPRISE GROU			237,888.000	9,960,370.56
PUBLIC STORAGE			21,775.000	4,858,873.50
PULTEGROUP INC			37,382.000	749,135.28
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	268.00
PURE INDUSTRIAL REAL ESTATE TR UNIT			256,806.000	1,076,660.50
PVH CORP			113,402.000	12,530,921.00
PYXIS TANKERS INC			222.000	620.50
PZENA INVESTMENT MANAGEMENT IN			7,392.000	56,918.40
QAD INC			2,799.000	61,158.42
QC HOLDINGS INC			1,838.000	1,345.42
QEP CO INC			538.000	9,425.76
QLT INC			2,570.000	5,242.80
QORVO INC			19,224.000	1,071,545.76
QTS REALTY TRUST INC			3,739.000	197,606.15
QUAD SYSTEMS CORP			8,400.000	0.00
QUAKER CHEMICAL CORP			4,239.000	449,037.27
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			198,756.000	13,614,786.00
QUALITY SYSTEMS INC			11,381.000	128,832.92
QUALSTAR CORP			368.000	1,431.52
QUALYS INC			2,642.000	100,897.98
QUANEX BUILDING PRODUCTS CORP			5,980.000	103,214.80
QUANTA SERVICES INC			16,435.000	460,015.65
QUANTUM CORP			16,330.000	12,022.15
QUEST DIAGNOSTICS INC			56,300.000	4,764,669.00
QUICKLOGIC CORP			3,405.000	2,587.80
QUIDEL CORP			6,487.000	143,297.83
QUMU CORP			2,911.000	6,666.19

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RADIAN GROUP INC			33,405.000	452,637.75
RADIO ONE INC			14,184.000	42,268.32
RADIOIO INC			9.000	0.27
RADISYS CORP			2,988.000	15,970.86
RADNET INC			11,106.000	82,184.40
RAINMAKER SYSTEMS INC			1,456.000	2.18
RAIT FINANCIAL TRUST			15,038.000	50,828.44
RALPH LAUREN CORP			41,047.000	4,151,493.58
RAMBUS INC			15,319.000	191,487.50
RAMCO-GERSHENSON PROPERTIES TR			9,977.000	186,968.98
RAND WORLDWIDE INC			442.000	950.30
RANGE RESOURCES CORP			26,908.000	1,042,685.00
RAPTOR PHARMACEUTICAL CORP			9,250.000	82,972.50
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			8,637.000	198,910.11
RAYTHEON CO			36,913.000	5,024,966.69
RBC BEARINGS INC			3,994.000	305,461.12
RCM TECHNOLOGIES INC			3,682.000	24,338.02
READING INTERNATIONAL INC			5,460.000	72,891.00
REALNETWORKS INC			5,296.000	23,620.16
REALOGY HOLDINGS CORP			139,184.000	3,599,298.24
REALPAGE INC			7,099.000	182,444.30
REALTY INCOME CORP			79,467.000	5,318,726.31
REC LTD			2,429,200.000	4,389,197.24
RECKITT BENCKISER GROUP PLC			257,803.000	24,329,474.95
RED HAT INC			65,483.000	5,292,990.89
RED LION HOTELS CORP			2,458.000	20,499.72
RED ROBIN GOURMET BURGERS INC			4,169.000	187,354.86
REDWOOD TRUST INC			11,462.000	162,301.92
REGENERON PHARMACEUTICALS INC			11,246.000	4,521,116.92
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGIONS FINANCIAL CORP			525,428.000	5,185,974.36
REGIS CORP			10,967.000	137,635.85
REGULUS THERAPEUTICS INC			2,100.000	6,930.00
REIS INC			5,268.000	107,783.28
RELIV INTERNATIONAL INC			1,432.000	988.08
RELM WIRELESS CORP			1,474.000	7,871.16
REN - REDES ENERGETICAS NACION			396,232.000	1,159,078.22
RENASANT CORP			5,229.000	175,851.27

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RENEWABLE ENERGY GROUP INC			1,447.000	12,256.09
RENEWABLES INFRASTRUCTURE GROU			216,697.000	297,815.80
RENOVA HEALTH INC			19.000	3.59
RENT-A-CENTER INC/TX			8,001.000	101,132.64
RENTOKIL INITIAL PLC			984,761.000	2,843,671.68
REPLIGEN CORP			8,748.000	264,102.12
REPROS THERAPEUTICS INC			10,670.000	22,300.30
REPUBLIC AIRWAYS HOLDINGS INC			2,567.000	2,335.97
REPUBLIC BANCORP INC/KY			3,798.000	118,041.84
REPUBLIC SERVICES INC			92,908.000	4,687,208.60
RESEARCH FRONTIERS INC			2,616.000	6,775.44
RESMED INC			13,144.000	851,599.76
RESOLUTE ENERGY CORP			1,194.000	31,115.64
RESOLUTE FOREST PRODUCTS INC			10,604.000	50,156.92
RESONA HOLDINGS INC			1,395,700.000	5,820,412.74
RESOURCE CAPITAL CORP			3,868.000	49,549.08
RESOURCES CONNECTION INC			7,089.000	105,909.66
RESPIRERX PHARMACEUTICALS INC			39.009	127.95
RESTORATION HARDWARE HOLDINGS			5,511.000	190,570.38
RETAIL OPPORTUNITY INVESTMENTS			12,514.000	274,807.44
REUNION INDUSTRIES INC			1,969.000	98.45
REVANCE THERAPEUTICS INC			975.000	15,804.75
REVLON INC			1,513.000	55,648.14
REX AMERICAN RESOURCES CORP			3,956.000	335,310.56
REX ENERGY CORP			5,431.000	3,171.16
REXAHN PHARMACEUTICALS INC			4,700.000	987.00
REXFORD INDUSTRIAL REALTY INC			6,806.000	155,789.34
REXNORD CORP			15,327.000	328,151.07
REYNOLDS AMERICAN INC			179,208.000	8,449,657.20
RF INDUSTRIES LTD			1,822.000	3,243.16
RICHARDSON ELECTRONICS LTD/UNI			1,776.000	12,041.28
RIGEL PHARMACEUTICALS INC			8,588.000	31,517.96
RIGNET INC			1,128.000	17,055.36
RING ENERGY INC			2,115.000	23,159.25
RITE AID CORP			75,385.000	579,710.65
RIVERVIEW BANCORP INC			4,521.000	24,322.98
RLI CORP			8,303.000	567,593.08
RLJ ENTERTAINMENT INC			21.000	45.36
RLJ LODGING TRUST			20,164.000	424,048.92

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RMR GROUP INC/THE			161.000	6,108.34
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			14,157.000	535,984.02
ROCHE HOLDING AG			101,610.000	25,260,996.49
ROCK CREEK PHARMACEUTICALS INC			413.000	0.54
ROCKFORD CORP/ARIZONA			4,168.000	33,135.60
ROCKWELL AUTOMATION INC			16,690.000	2,041,854.60
ROCKWELL COLLINS INC			24,109.000	2,033,353.06
ROCKWELL MEDICAL INC			8,090.000	54,203.00
ROCKY BRANDS INC			503.000	5,316.71
ROCKY MOUNTAIN CHOCOLATE FACTO			4,279.000	44,843.92
ROFIN-SINAR TECHNOLOGIES INC			4,153.000	133,643.54
ROGERS CORP			5,130.000	313,340.40
ROPER TECHNOLOGIES INC			20,752.000	3,786,617.44
ROSETTA STONE INC			5,393.000	45,732.64
ROSS STORES INC			48,714.000	3,132,310.20
ROWAN COS PLC			12,148.000	184,163.68
ROWE COS/THE			5,035.000	0.00
ROYAL BANCSHARES OF PENNSYLVAN			2,278.000	5,376.08
ROYAL CARIBBEAN CRUISES LTD			33,180.000	2,486,841.00
ROYALE ENERGY INC			2,193.000	1,294.30
RR DONNELLEY & SONS CO			5,106.000	80,266.32
RTI SURGICAL HOLDINGS INC			10,070.000	31,519.10
RUBICON TECHNOLOGY INC			3,820.000	2,406.98
RUBY TUESDAY INC			9,457.000	23,642.50
RUDOLPH TECHNOLOGIES INC			9,580.000	169,949.20
RUSH ENTERPRISES INC			13,877.000	339,466.88
RUTH'S HOSPITALITY GROUP INC			3,401.000	48,022.12
RXI PHARMACEUTICALS CORP			1.000	1.82
RYANAIR HOLDINGS PLC ADR			90,640.000	6,800,719.20
RYDER SYSTEM INC			5,818.000	383,697.10
RYMAN HOSPITALITY PROPERTIES I			60,987.000	2,937,133.92
RYOHIN KEIKAKU CO LTD			70,100.000	14,073,302.39
S FOODS INC			242,000.000	6,313,770.65
S&P GLOBAL INC			31,378.000	3,971,199.68
S&T BANCORP INC			7,199.000	208,699.01
SABRA HEALTH CARE REIT INC			127,965.000	3,222,158.70
SAETA YIELD SA			247,361.000	2,460,160.98
SAFEGUARD SCIENTIFICS INC			2,310.000	29,937.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAFETY INSURANCE GROUP INC			1,888.000	126,911.36
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	42,846.30
SAGE GROUP PLC/THE			1,100,000.000	10,545,282.00
SAIA INC			3,719.000	111,421.24
SALEM MEDIA GROUP INC			2,873.000	16,893.24
SALESFORCE.COM INC			127,181.000	9,071,820.73
SAMPO OYJ			424,546.000	18,893,349.87
SAMSUNG ELECTRONICS CO LTD			9,800.000	14,219,283.01
SANCHEZ ENERGY CORP			8,881.000	78,508.04
SANDERSON FARMS INC			5,090.000	490,319.70
SANDY SPRING BANCORP INC			2,313.000	70,731.54
SANGAMO THERAPEUTICS INC			13,121.000	60,750.23
SANMINA CORP			11,973.000	340,871.31
SANOFI			126,000.000	9,577,742.84
SANTEN PHARMACEUTICAL CO LTD			560,000.000	8,201,056.44
SAP SE			95,000.000	8,639,100.12
SAREPTA THERAPEUTICS INC			4,042.000	248,219.22
SAS AB			1,890,800.000	3,773,919.75
SATCON TECHNOLOGY CORP			1,198.000	1.55
SAUL CENTERS INC			2,509.000	167,099.40
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			16,183.000	1,815,085.28
SCAN OPTICS			8,600.000	0.00
SCANA CORP			31,143.000	2,253,818.91
SCANSOURCE INC			3,705.000	135,232.50
SCHEID VINEYARDS INC			660.000	19,212.60
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			157,145.000	12,357,882.80
SCHNITZER STEEL INDUSTRIES INC			5,080.000	106,172.00
SCHOLASTIC CORP			5,482.000	215,771.52
SCHWEITZER-MAUDUIT INTERNATION			6,796.000	262,053.76
SCICLONE PHARMACEUTICALS INC			7,723.000	79,160.75
SCIENCE APPLICATIONS INTERNATI			6,796.000	471,438.52
SCIENTIFIC GAMES CORP			10,696.000	120,543.92
SCO GROUP INC/THE			6,400.000	128.00
SCOPE INDUSTRIES			304.000	26,752.00
SCORPIO TANKERS INC			6,900.000	31,947.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCRIPPS NETWORKS INTERACTIVE I			10,357.000	657,565.93
SEABOARD CORP			79.000	271,760.00
SEACHANGE INTERNATIONAL INC			4,267.000	12,758.33
SEACOAST BANKING CORP OF FLORI			401.000	6,452.09
SEACOR HOLDINGS INC			3,240.000	192,747.60
SEAGATE TECHNOLOGY PLC			32,485.000	1,252,296.75
SEALED AIR CORP			34,247.000	1,569,197.54
SEASPINE HOLDINGS CORP			1,198.000	12,111.78
SEAWORLD ENTERTAINMENT INC			10,591.000	142,766.68
SECURE ENERGY SERVICES INC 144A			6,800.000	59,542.49
SECURITY NATIONAL FINANCIAL CO			1,411.000	8,240.24
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SELECT COMFORT CORP			8,941.000	193,125.60
SELECT INCOME REIT			9,354.000	251,622.60
SELECT MEDICAL HOLDINGS CORP			13,872.000	187,272.00
SELECTIVE INSURANCE GROUP INC			8,575.000	341,799.50
SEMGROUP CORP			6,676.000	236,063.36
SEMPRA ENERGY			34,259.000	3,672,222.21
SEMTECH CORP			10,910.000	302,534.30
SENOMYX INC			2,510.000	10,692.60
SENSIENT TECHNOLOGIES CORP			8,823.000	668,783.40
SEQUENTIAL BRANDS GROUP INC			571.000	4,568.00
SERVICENOW INC			29,431.000	2,329,463.65
SERVISFIRST BANCSHARES INC			2,850.000	147,943.50
SERVOTRONICS INC			280.000	3,108.00
SES SA			16,117.000	395,481.74
SEVCON INC			915.000	8,097.75
SEVERN BANCORP INC			1,214.000	7,891.00
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			3,191,100.000	8,599,074.29
SHARPER IMAGE CORP			2,100.000	6.09
SHELL MIDSTREAM PARTNERS LP			80,803.000	2,592,160.24
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			9,673.000	263,202.33
SHERWIN-WILLIAMS CO/THE			12,815.000	3,545,397.90
SHILOH INDUSTRIES INC			4,078.000	28,831.46
SHIP FINANCE INTERNATIONAL LTD			6,974.000	102,727.02
SHIRE PLC			509,779.000	33,096,901.99
SHOE CARNIVAL INC			2,668.000	71,128.88
SHOLODGE INC			1,650.000	8.25

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SHORE BANCSHARES INC			2,016.000	23,748.48
SHORETEL INC			1,856.000	14,848.00
SHUTTERFLY INC			5,999.000	267,795.36
SHUTTERSTOCK INC			3,622.000	230,721.40
SIEBERT FINANCIAL CORP			5,735.000	7,914.30
SIEMENS AG			94,600.000	11,077,656.21
SIENNA SENIOR LIVING INC			109,281.000	1,410,238.35
SIENTRA INC			1,129.000	10,149.71
SIERRA BANCORP			424.000	7,954.24
SIFCO INDUSTRIES INC			1,246.000	12,351.60
SIGA TECHNOLOGIES INC			1,413.000	4,224.87
SIGHT RESOURCE CORP			200.000	0.00
SIGMA DESIGNS INC			4,001.000	31,167.79
SIGMATRON INTERNATIONAL INC			585.000	3,182.40
SIGNATURE BANK/NEW YORK NY			3,125.000	370,156.25
SIGNET JEWELERS LTD			47,379.000	3,531,156.87
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON GRAPHICS INTERNATIONAL			3,512.000	27,042.40
SILICON LABORATORIES INC			7,514.000	441,823.20
SILVER BAY REALTY TRUST CORP			4,832.000	84,704.96
SILVER SPRING NETWORKS INC			3,489.000	49,474.02
SIMCLAR INC			700.000	2.10
SIMMONS FIRST NATIONAL CORP			4,249.000	212,025.10
SIMON PROPERTY GROUP INC			37,423.000	7,746,935.23
SIMPSON MANUFACTURING CO INC			7,609.000	334,415.55
SINCLAIR BROADCAST GROUP INC			8,917.000	257,522.96
SINGAPORE TELECOMMUNICATIONS L			257,686.000	750,312.39
SIRIUS XM HOLDINGS INC			288,255.000	1,202,023.35
SJW GROUP			3,865.000	168,823.20
SK TELECOM CO LTD			38,400.000	7,879,787.60
SKF AB			440,400.000	7,612,956.10
SKY NETWORK TELEVISION LTD			1,738,100.000	6,218,615.89
SKYLINE CHAMPION CORP			3,624.000	49,612.56
SKYWEST INC			9,531.000	251,713.71
SKYWORKS SOLUTIONS INC			28,422.000	2,164,051.08
SL GREEN REALTY CORP			89,054.000	9,626,737.40
SM ENERGY CO			8,962.000	345,753.96
SMARTCENTRES REIT VARIABLE VTG UNIT			37,174.000	999,886.55
SMF ENERGY CORP			441.000	60.02

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SMITH & WESSON HOLDING CORP			8,306.000	220,856.54
SMITH MICRO SOFTWARE INC			820.000	1,664.60
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAM SPA			268,490.000	1,489,334.65
SNAP-ON INC			11,270.000	1,712,589.20
SNYDER'S-LANCE INC			11,381.000	382,173.98
SOCKET MOBILE INC			564.000	1,534.08
SOFTECH INC			157.000	157.00
SOJITZ CORP			3,186,800.000	8,087,765.57
SOLAREEDGE TECHNOLOGIES INC			2,258.000	38,905.34
SOLIGENIX INC			57.000	14.25
SOLITARIO ZINC CORP			40.000	26.40
SONIC AUTOMOTIVE INC			12,712.000	238,985.60
SONIC CORP			8,802.000	230,436.36
SONUS NETWORKS INC			6,221.000	48,399.38
SORRENTO THERAPEUTICS INC			4,168.000	32,260.32
SOTHEBY'S			11,106.000	422,250.12
SOUTH JERSEY INDUSTRIES INC			10,807.000	319,346.85
SOUTH STATE CORP			4,191.000	314,492.64
SOUTHERN CO/THE			214,253.000	10,991,178.90
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHSIDE BANCSHARES INC			3,294.000	106,000.92
SOUTHWEST AIRLINES CO			86,763.000	3,374,213.07
SOUTHWEST BANCORP INC			2,091.000	39,708.09
SOUTHWEST GAS HOLDINGS INC			8,186.000	571,873.96
SOUTHWESTERN ENERGY CO			53,683.000	742,972.72
SP PLUS CORP			115,210.000	2,945,919.70
SPAN-AMERICA MEDICAL SYSTEMS I			1,776.000	33,211.20
SPANISH BROADCASTING SYSTEM IN			375.000	1,436.25
SPARK ENERGY INC			1,100.000	32,043.00
SPARK INFRASTRUCTURE GROUP			2,581,649.000	4,563,651.94
SPARTAN MOTORS INC			5,804.000	55,602.32
SPARTANNASH CO			11,934.000	345,131.28
SPARTON CORP			4,621.000	121,347.46
SPECIAL DIVERSIFIED OPPORTUNIT			4,862.000	4,618.90
SPECTRA ENERGY CORP			85,971.000	3,675,260.25
SPECTRA ENERGY PARTNERS LP			117,019.000	5,112,560.11
SPECTRANETICS CORP/THE			6,787.000	170,285.83
SPECTRUM GROUP INTERNATIONAL I			1.456	917.28

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPECTRUM PHARMACEUTICALS INC			15,882.000	74,168.94
SPEED COMMERCE INC			303.000	13.64
SPEEDUS CORP			1,690.000	50.70
SPEEDWAY MOTORSPORTS LLC			6,162.000	110,053.32
SPHERE 3D CORP			73.000	34.39
SPIRE CORP			3,525.000	91.65
SPIRE HEALTHCARE GROUP PLC			1,340,321.000	6,870,289.77
SPIRE INC			7,345.000	468,170.30
SPIRIT AEROSYSTEMS HOLDINGS IN			82,170.000	3,659,851.80
SPIRIT REALTY CAPITAL INC			57,815.000	770,673.95
SPOK HOLDINGS INC			6,409.000	114,208.38
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPS COMMERCE INC			2,408.000	176,771.28
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX FLOW INC			6,213.000	192,105.96
SSE PLC			85,994.000	1,751,553.31
ST JAMES'S PLACE PLC			676,011.000	8,324,750.98
ST JOE CO/THE			7,841.000	144,117.58
ST JUDE MEDICAL INC			30,998.000	2,472,400.48
STAAR SURGICAL CO			8,875.000	83,425.00
STADA ARZNEIMITTEL AG			78,400.000	4,357,718.80
STAG INDUSTRIAL INC			75,242.000	1,844,181.42
STAGE STORES INC			7,741.000	43,427.01
STAMPS.COM INC			3,487.000	329,556.37
STANDARD MOTOR PRODUCTS INC			2,027.000	96,809.52
STANDEX INTERNATIONAL CORP			5,486.000	509,484.82
STANLEY BLACK & DECKER INC			47,465.000	5,837,245.70
STANLEY FURNITURE CO INC			2,904.000	5,198.16
STANTEC INC			1,078.000	25,354.56
STAPLES INC			70,758.000	604,980.90
STAR BUFFET INC			762.000	1,051.56
STAR STRUCK LTD			262.000	3.93
STARBUCKS CORP			219,430.000	11,879,940.20
STARTEK INC			1,561.000	9,740.64
STARWOOD EUROPEAN REAL ESTAT			501,266.000	699,980.38
STARWOOD PROPERTY TRUST INC			20,371.000	458,754.92
STATE AUTO FINANCIAL CORP			5,936.000	141,336.16
STATE STREET CORP			46,612.000	3,245,593.56
STEELCASE INC			19,696.000	273,577.44

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			6,309.000	40,062.15
STEMCELLS INC			62.000	84.32
STEMLINE THERAPEUTICS INC			2,955.000	32,002.65
STEPAN CO			2,767.000	201,050.22
STEPHAN CO/THE			1,912.000	3,145.24
STEREOTAXIS INC			158.000	137.46
STERICYCLE INC			14,425.000	1,156,019.50
STERIS PLC/UK			53,540.000	3,913,774.00
STERLING BANCORP/DE			190,810.000	3,339,175.00
STERLING CONSTRUCTION CO INC			582.000	4,504.68
STEVEN MADDEN LTD			10,170.000	351,475.20
STEWART INFORMATION SERVICES C			6,635.000	294,925.75
STIFEL FINANCIAL CORP			9,894.000	380,424.30
STILLWATER MINING CO			15,857.000	211,849.52
STOCK YARDS BANCORP INC			55,024.000	1,813,591.04
STONE ENERGY CORP			954.000	11,333.52
STONERIDGE INC			3,997.000	73,544.80
STORAGE ENGINE INC COM			1,650.000	0.50
STRAIGHT PATH COMMUNICATIONS I			2,943.000	75,370.23
STRASBAUGH INC			204.000	4.08
STRATA SKIN SCIENCES INC			236.000	120.36
STRATASYS LTD			7,241.000	174,435.69
STRATTEC SECURITY CORP			677.000	23,898.10
STRATUS PROPERTIES INC			2,150.000	52,331.00
STRAYER EDUCATION INC			1,829.000	85,377.72
STREAMLINE HEALTH SOLUTIONS IN			2,646.000	4,868.64
STRYKER CORP			46,168.000	5,374,416.88
STURM RUGER & CO INC			4,267.000	246,461.92
STYLECLICK INC			3,762.000	0.00
SUCAMPO PHARMACEUTICALS INC			6,167.000	75,915.77
SUFFOLK BANCORP			1,655.000	57,544.35
SUGARMADE INC			80.000	4.80
SUGGESTION BOX INC			208.000	1.66
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	5,160,203.31
SUMMIT HOTEL PROPERTIES INC			7,589.000	99,871.24
SUMMIT MATERIALS INC			12,423.000	230,446.65
SUN BANCORP INC/NJ			522.000	12,037.32

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SUN COMMUNITIES INC			6,573.000	515,849.04	
SUN HYDRAULICS CORP			4,485.000	144,730.95	
SUNCOKE ENERGY INC			5,399.000	43,299.98	
SUNCOR ENERGY INC NEW			220,148.000	6,100,658.30	
SUNLINK HEALTH SYSTEMS INC			1,775.000	2,094.50	
SUNOCO LOGISTICS PARTNERS LP			177,051.000	5,030,018.91	
SUNPOWER CORP			5,403.000	48,194.76	
SUNRISE TELECOM INC			8,049.000	241.47	
SUNSTONE HOTEL INVESTORS INC			253,613.000	3,243,710.27	
SUNTRUST BANKS INC			65,903.000	2,886,551.40	
SUPER MICRO COMPUTER INC			4,681.000	109,394.97	
SUPERCONDUCTOR TECHNOLOGIES IN			5.000	13.35	
SUPERIOR BANCORP			1,987.000	2.19	
SUPERIOR ENERGY SERVICES INC			354,549.000	6,346,427.10	
SUPERIOR GROUP OF COS INC			1,830.000	36,215.70	
SUPERIOR INDUSTRIES INTERNATIO			4,247.000	123,842.52	
SUPERNUS PHARMACEUTICALS INC			7,606.000	188,096.38	
SUPERVALU INC			26,757.000	133,517.43	
SUPPORT.COM INC			3,641.000	3,058.44	
SUPREME INDUSTRIES INC			2,450.000	47,285.00	
SURGICAL CARE AFFILIATES INC			3,463.000	168,855.88	
SURMODICS INC			3,981.000	119,788.29	
SWEDBANK AB			245,746.000	5,782,663.78	
SWIFT ENERGY CO			71.000	2,201.00	
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	257,704.41	
SWISS LIFE HOLDING AG			36,100.000	9,365,741.69	
SWK HOLDINGS CORP			713.000	6,602.38	
SYCAMORE NETWORKS INC			3,701.000	574.03	
SYDNEY AIRPORT			171,319.000	913,780.00	
SYKES ENTERPRISES INC			12,191.000	342,932.83	
SYMANTEC CORP			126,716.000	3,180,571.60	
SYMRISE AG			403,811.000	29,601,556.76	
SYNALLOY CORP			2,062.000	19,320.94	
SYNAPTICS INC			5,612.000	328,750.96	
SYNCHRONOSS TECHNOLOGIES INC			12,400.000	510,632.00	
SYNCHRONY FINANCIAL			175,123.000	4,903,444.00	
SYNERGETICS USA INC COM			2,498.000	0.00	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYNERGY PHARMACEUTICALS INC			2,800.000	15,428.00
SYNERGY RESOURCES CORP			6,568.000	45,450.56
SYNERON MEDICAL LTD			1,669.000	11,950.04
SYNNEX CORP			4,741.000	540,995.51
SYNOVUS FINANCIAL CORP			4,715.000	153,378.95
SYNTEL INC			6,508.000	272,750.28
SYNTHESIS ENERGY SYSTEMS INC			5,399.000	6,532.79
SYNTROLEUM CORP			1,138.000	0.00
SYNUTRA INTERNATIONAL INC			555.000	2,364.30
SYPRIS SOLUTIONS INC			3,998.000	4,117.94
SYSCO CORP			82,982.000	4,066,947.82
SYSTEMAX INC			5,389.000	42,680.88
T ROWE PRICE GROUP INC			30,295.000	2,014,617.50
T-MOBILE US INC			36,108.000	1,686,965.76
T2 BIOSYSTEMS INC			2,001.000	14,487.24
TAILORED BRANDS INC			8,317.000	130,576.90
TAITRON COMPONENTS INC			3,971.000	4,328.39
TAKE-TWO INTERACTIVE SOFTWARE			13,459.000	606,731.72
TAL EDUCATION GROUP ADR			90,000.000	6,375,600.00
TALANX AG			229,300.000	6,994,922.85
TALLGRASS ENERGY PARTNERS LP			40,500.000	1,952,100.00
TALON INTERNATIONAL INC			3,150.000	289.80
TANDY BRANDS ACCESSORIES INC			1,325.000	1.33
TANGOE INC			2,744.000	22,638.00
TARGA RESOURCES CORP			84,105.000	4,130,396.55
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			136,140.000	9,350,095.20
TARRAGON CORP			10,464.000	0.00
TASER INTERNATIONAL INC			7,543.000	215,805.23
TASSAL GROUP LTD			2,402,800.000	7,410,133.08
TATA MOTORS LTD ADR			248,110.000	9,919,437.80
TAXUS CARDIUM PHARMACEUTICALS			65.000	10.40
TAYLOR DEVICES INC			545.000	10,578.45
TCF FINANCIAL CORP			24,411.000	354,203.61
TCL COMMUNICATION TECHNOLOGY H			4,112,000.000	3,962,906.18
TD AMERITRADE HOLDING CORP			13,929.000	490,857.96
TE CONNECTIVITY LTD			91,639.000	5,899,718.82
TEAM FINANCIAL INC			4,300.000	0.00
TEAM HEALTH HOLDINGS INC			11,066.000	360,308.96

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEAM INC			5,996.000	196,129.16
TECH DATA CORP			6,028.000	510,631.88
TECHNICAL COMMUNICATIONS CORP			144.000	352.80
TECHNOLOGY SOLUTIONS CO			920.000	8.28
TEEKAY TANKERS LTD			1,941.000	4,910.73
TEGNA INC			205,806.000	4,498,919.16
TEJON RANCH CO			4,354.000	105,889.28
TEKNOWLEDGE CORP			2,012.000	0.00
TELEDYNE TECHNOLOGIES INC			6,046.000	652,544.78
TELENOR ASA			524,316.000	8,994,122.27
TELEPHONE & DATA SYSTEMS INC			2,706.000	73,549.08
TELETECH HOLDINGS INC			8,766.000	254,126.34
TELETOUCH COMMUNICATIONS INC			3,106.000	1.55
TELEVIDEO INC/CA			2,143.000	0.40
TELIGENT INC/NJ			657.000	4,993.20
TENAGA NASIONAL BHD			2,439,900.000	8,436,844.38
TENCENT HOLDINGS LTD HK/00700			735,600.000	20,201,625.91
TENET HEALTHCARE CORP			13,036.000	295,395.76
TENGASCO INC			340.000	391.00
TENNANT CO			2,253.000	145,994.40
TENNECO INC			9,121.000	531,480.67
TERADATA CORP			14,186.000	439,766.00
TERRAFORM POWER INC			5,702.000	79,314.82
TERRENO REALTY CORP			4,865.000	133,836.15
TESARO INC			4,430.000	444,063.20
TESLA INC			2,081.000	424,586.43
TESORO CORP			79,847.000	6,352,627.32
TESORO LOGISTICS LP			84,845.000	4,109,891.80
TESSCO TECHNOLOGIES INC			6,997.000	86,832.77
TESSERA TECHNOLOGIES INC			6,727.000	258,585.88
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			10,416.000	369,455.52
TETRA TECHNOLOGIES INC			11,086.000	67,735.46
TETRAPHASE PHARMACEUTICALS INC			6,772.000	25,936.76
TEVA PHARMACEUTICAL INDUSTRIES ADR			223,120.000	10,265,751.20
TEXAS CAPITAL BANCSHARES INC			6,227.000	341,986.84
TEXAS INSTRUMENTS INC			117,113.000	8,218,990.34
TEXAS ROADHOUSE INC			11,707.000	456,924.21
TEXTAINER GROUP HOLDINGS LTD			7,939.000	59,463.11

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEXTMUNICATION HOLDINGS INC			167.000	2.54
TEXTRON INC			41,783.000	1,660,874.25
TG THERAPEUTICS INC			4,014.000	30,988.08
THERAPEUTICSMD INC			11,090.000	75,522.90
THERMO FISHER SCIENTIFIC INC			49,497.000	7,872,992.82
THESTREET INC			7,824.000	8,606.40
THIRD POINT REINSURANCE LTD			4,316.000	51,792.00
THOMAS GROUP INC			367.000	2.75
THOMSON REUTERS CORP			71,167.000	2,944,890.46
THOR INDUSTRIES INC			6,474.000	548,347.80
THQ INC			896.000	17.92
TIAA FSB HOLDINGS INC			13,590.000	263,102.40
TIDEWATER INC			273.000	769.86
TIFFANY & CO			20,890.000	1,517,240.70
TIMBERLAND BANCORP INC/WA			3,705.000	58,353.75
TIME INC			16,586.000	240,165.28
TIME WARNER INC			175,644.000	13,983,018.84
TIMKENSTEEL CORP			2,768.000	28,925.60
TITAN INTERNATIONAL INC			7,875.000	79,695.00
TITAN MACHINERY INC			2,179.000	22,661.60
TITAN PHARMACEUTICALS INC			1,944.000	11,391.84
TIVO CORP			23,918.572	465,933.78
TJX COS INC/THE			127,976.000	9,570,045.28
TL ADMIN CORP COM			29,100.000	0.00
TOMPKINS FINANCIAL CORP			1,564.000	119,505.24
TONGDA GROUP HOLDINGS LTD			30,830,000.000	7,512,774.09
TONIX PHARMACEUTICALS HOLDING			3,200.000	2,232.00
TOOTSIE ROLL INDUSTRIES INC			7,937.000	292,319.71
TOPBUILD CORP			6,318.000	209,757.60
TOR MINERALS INTERNATIONAL INC			260.000	1,372.80
TORCHMARK CORP			13,030.000	832,486.70
TOROTEL INC			525.000	388.50
TOTAL SA			599,983.000	28,433,581.95
TOTAL SYSTEM SERVICES INC			37,211.000	1,754,498.65
TOWA PHARMACEUTICAL CO LTD			104,100.000	4,209,642.91
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			8,583.000	206,249.49
TRACTOR SUPPLY CO			20,139.000	1,356,361.65
TRANS WORLD ENTERTAINMENT CORP			7,549.000	26,044.05

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRANS-INDUSTRIES INC			1,700.000	1.70
TRANSACT TECHNOLOGIES INC			2,942.000	21,682.54
TRANSALTA RENEWABLES INC			25,829.000	289,489.19
TRANSCAT INC			3,274.000	34,377.00
TRANSCOASTAL CORP			23.000	0.60
TRANSDIGM GROUP INC			26,251.000	7,589,689.12
TRANSENERIX INC			166.000	278.88
TRANSGENOMIC INC			619.000	174.56
TRANSMISSORA ALIANCA DE ENERGI			114,668.000	738,017.42
TRANSMONTAIGNE PARTNERS LP			42,304.000	1,745,463.04
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			39,750.000	423,735.00
TRANSURBAN GROUP			205,129.000	1,784,805.38
TRANSWITCH CORP			1,935.000	3.57
TRAVELERS COS INC/THE			41,267.000	4,727,134.85
TRAVELPORT WORLDWIDE LTD			16,193.000	243,380.79
TRAVELZOO			5,910.000	75,825.30
TRC COS INC			2,170.000	18,813.90
TRECORA RESOURCES			1,317.000	15,040.14
TREDEGAR CORP			6,121.000	113,789.39
TREX CO INC			5,230.000	307,105.60
TRI POINTE GROUP INC			13,703.000	180,605.54
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	66.93
TRIAN ACQUISITION I			7,030.000	0.00
TRIANGLE PETROLEUM CORP			7,001.000	1,925.28
TRICO BANCSHARES			848.000	22,700.96
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRINITY PLACE HOLDINGS INC			2,523.000	24,624.48
TRINSEO SA			47,441.000	2,683,262.96
TRIO-TECH INTERNATIONAL			859.000	3,015.09
TRIPADVISOR INC			19,558.000	1,235,674.44
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			10,140.000	222,370.20
TRITON INTERNATIONAL LTD/BERMU			7,395.000	97,540.05
TRIUMPH GROUP INC			7,536.000	210,103.68
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TROVAGENE INC			4,468.000	20,061.32
TRUEBLUE INC			6,453.000	146,224.98

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
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	78,450.85
TRUSTMARK CORP			11,218.000	309,168.08
TS TECH CO LTD			269,000.000	6,744,590.76
TSR INC			809.000	6,043.23
TTM TECHNOLOGIES INC			21,026.000	240,747.70
TUESDAY MORNING CORP			4,794.000	28,668.12
TURKIYE SINAI KALKINMA BANKASI			8,293,993.000	3,676,145.79
TURTLE BEACH CORP			1,960.000	2,567.60
TUTOR PERINI CORP			4,879.000	104,752.13
TWENTY-FIRST CENTURY FOX INC			212,938.000	5,202,530.76
TWIN DISC INC			1,719.000	20,593.62
TWITTER INC			25,737.000	593,237.85
TWO RIVERS WATER & FARMING CO			199.000	103.48
TYLER TECHNOLOGIES INC			7,024.000	1,202,719.52
TYSON FOODS INC			75,612.000	5,645,948.04
UBIQUITI NETWORKS INC			4,759.000	254,606.50
UDR INC			66,781.000	2,403,448.19
UFP TECHNOLOGIES INC			2,677.000	70,940.50
ULTA BEAUTY INC			11,389.000	2,710,354.22
ULTIMATE LIFESTYLE CORP			20.000	0.01
ULTRA CLEAN HOLDINGS INC			2,726.000	20,199.66
ULTRA PETROLEUM CORP			13,131.000	65,773.18
ULTRAGENYX PHARMACEUTICAL INC			933.000	66,187.02
ULTRALIFE CORP			2,150.000	8,815.00
ULTRAPETROL BAHAMAS LTD			1,582.000	476.18
ULTRATECH INC			4,268.000	98,505.44
UMB FINANCIAL CORP			7,310.000	434,579.50
UMH PROPERTIES INC			2,959.000	35,271.28
UMICORE SA			170,000.000	10,666,098.18
UMPQUA HOLDINGS CORP			31,599.000	475,564.95
UNDER ARMOUR INC			43,825.000	1,580,078.32
UNICO AMERICAN CORP			862.000	9,404.42
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNIFIRST CORP/MA			36,467.000	4,808,538.62
UNIGENE LABORATORIES INC			9,893.000	1.98
UNILEVER PLC ADR			56,298.000	2,668,525.20

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNION BANKSHARES CORP			5,546.000	148,466.42
UNION PACIFIC CORP			154,322.000	15,051,024.66
UNISYS CORP			6,760.000	65,842.40
UNIT CORP			4,276.000	79,533.60
UNITED AIRLINES HOLDINGS INC			35,074.000	1,840,332.78
UNITED AMERICAN HEALTHCARE COR			1,094.000	21.88
UNITED ARROWS LTD			129,100.000	3,127,263.05
UNITED BANKSHARES INC/WV			9,575.000	360,690.25
UNITED COMMUNITY BANKS INC/GA			7,590.000	159,541.80
UNITED COMMUNITY FINANCIAL COR			7,083.000	50,360.13
UNITED CONTINENTAL HOLDINGS IN			57,572.000	3,020,802.84
UNITED FINANCIAL BANCORP INC			5,178.000	71,663.52
UNITED FIRE GROUP INC			4,287.000	181,425.84
UNITED NATURAL FOODS INC			8,115.000	324,924.60
UNITED OVERSEAS BANK LTD			545,800.000	7,537,800.43
UNITED PARCEL SERVICE INC			142,571.000	15,591,564.56
UNITED RENTALS INC			9,373.000	735,686.77
UNITED SECURITY BANCSHARES/FRE			1,019.000	6,440.08
UNITED STATES LIME & MINERALS			2,377.000	156,882.00
UNITED STATES STEEL CORP			21,998.000	414,882.28
UNITED TECHNOLOGIES CORP			93,460.000	9,495,536.00
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			702.000	10,221.12
UNITEDHEALTH GROUP INC			117,443.000	16,442,020.00
UNITIL CORP			3,938.000	153,818.28
UNITY BANCORP INC			1,868.200	23,950.32
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL AMERICAN CORP			11,420.000	87,363.00
UNIVERSAL CORP/VA			3,620.000	210,756.40
UNIVERSAL DISPLAY CORP			10,057.000	558,264.07
UNIVERSAL ELECTRONICS INC			2,336.000	173,938.56
UNIVERSAL FOREST PRODUCTS INC			3,028.000	298,227.72
UNIVERSAL HEALTH REALTY INCOME			12,648.000	797,076.96
UNIVERSAL HEALTH SERVICES INC			25,199.000	3,105,020.78
UNIVERSAL LOGISTICS HOLDINGS I			2,126.000	28,530.92
UNIVERSAL STAINLESS & ALLOY PR			2,482.000	26,036.18
UNIVERSAL TECHNICAL INSTITUTE			5,842.000	10,398.76
UNIVEST FINANCIAL CORP			354.000	8,269.44
UNUM GROUP			50,477.000	1,782,342.87

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UPM-KYMMENE OYJ			475,700.000	10,050,323.21
UQM TECHNOLOGIES INC			3,665.000	2,253.98
URANIUM ENERGY CORP			2,205.000	2,176.56
URANIUM RESOURCES INC			97.000	124.16
URBAN EDGE PROPERTIES			1,892.000	53,240.88
URBAN OUTFITTERS INC			12,744.000	439,922.88
UROLOGIX INC			2,793.000	4.19
URSTADT BIDDLE PROPERTIES INC			18,147.000	403,226.34
US BANCORP			401,505.000	17,220,549.45
US CONCRETE INC			2,145.000	98,798.70
US ECOLOGY INC/OLD			3,053.000	136,896.52
US ENERGY CORP WYOMING			401.000	701.75
US GEOTHERMAL INC			6,387.000	4,625.47
US GLOBAL INVESTORS INC			475.000	874.00
US PHYSICAL THERAPY INC			4,899.000	307,167.30
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			8,886.000	413,732.16
USA TRUCK INC			1,776.000	18,186.24
USANA HEALTH SCIENCES INC			3,559.000	492,387.65
UTAH MEDICAL PRODUCTS INC			1,873.000	112,005.40
UTG INC			513.000	8,228.52
UTSTARCOM HOLDINGS CORP			5,756.000	11,914.92
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			7,924.000	7,362.98
VAIL RESORTS INC			17,942.000	2,814,740.96
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALEO SA			383,542.000	22,383,102.26
VALERO ENERGY CORP			78,433.000	4,156,949.00
VALERO ENERGY PARTNERS LP			44,414.000	1,940,447.66
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			29,561.000	287,628.53
VALSPAR CORP/THE			7,853.000	832,967.71
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			3,012.000	48,914.88
VANDA PHARMACEUTICALS INC			6,296.000	104,765.44
VANTIV INC			52,134.000	2,933,580.18
VARIAN MEDICAL SYSTEMS INC			27,167.000	2,703,931.51
VASCO DATA SECURITY INTERNATIO			3,595.000	63,307.95
VASCULAR SOLUTIONS INC			2,852.000	137,551.96

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VASOMEDICAL INC			17,910.000	2,688.29	
VCAMPUS CORP			271.000	0.00	
VECTOR GROUP LTD			13,097.500	281,989.17	
VECTOR LTD			986,638.000	2,367,694.40	
VECTREN CORP			18,799.000	943,709.80	
VEECO INSTRUMENTS INC			8,725.000	171,271.75	
VENAXIS INC			7.000	21.21	
VENTAS INC			119,829.000	8,463,522.27	
VEREIT INC			489,539.000	5,076,519.43	
VERESEN INC			101,479.000	1,034,672.70	
VERICEL CORP			101.000	282.80	
VERIFONE SYSTEMS INC			199,409.000	3,138,697.66	
VERINT SYSTEMS INC			8,221.000	309,356.23	
VERISIGN INC			22,824.000	1,785,749.76	
VERISK ANALYTICS INC			40,024.000	3,253,150.72	
VERIZON COMMUNICATIONS INC			550,590.000	28,619,668.20	
VERSAR INC			1,098.000	1,712.88	
VERSARTIS INC			3,198.000	39,175.50	
VERTEX PHARMACEUTICALS INC			26,955.000	2,350,745.55	
VESTIN REALTY MORTGAGE II INC			400.000	1,020.00	
VF CORP			53,560.000	3,002,038.00	
VIACOM INC			37,775.000	1,439,227.50	
VIAD CORP			86,840.000	3,201,790.80	
VIASAT INC			7,017.000	523,819.05	
VIAVI SOLUTIONS INC			24,031.000	177,589.09	
VICAL INC			405.000	1,231.20	
VICINITY CENTRES			526,845.000	1,278,042.99	
VICON INDUSTRIES INC			1,318.000	881.74	
VICOR CORP			6,070.000	70,412.00	
VIDEO DISPLAY CORP			2,455.000	2,700.50	
VIEWCAST.COM INC			6,812.000	6.81	
VIEWTRAN GROUP INC			2,440.000	1,537.20	
VILLAGE SUPER MARKET INC			1,475.000	47,214.75	
VIPSHOP HOLDINGS LTD ADR			680,000.000	9,975,600.00	
VIRCO MANUFACTURING CORP			4,546.000	18,774.98	
VIRGIN AMERICA INC			3,800.000	203,338.00	
VIRNETX HOLDING CORP			5,472.000	16,744.32	
VIRTUS INVESTMENT PARTNERS INC			907.000	88,759.02	
VIRTUSA CORP			3,691.000	91,093.88	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
VISA INC			267,044.000	22,084,538.80	
VISHAY INTERTECHNOLOGY INC			20,885.000	294,269.65	
VISHAY PRECISION GROUP INC			930.000	14,907.90	
VISTA OUTDOOR INC			7,044.000	280,773.84	
VITAL THERAPIES INC			2,857.000	17,484.84	
VITAMIN SHOPPE INC			3,918.000	105,198.30	
VIVA ENERGY REIT			153,322.000	281,591.19	
VIVENDI SA			937,804.000	18,917,579.22	
VIVUS INC			9,029.000	10,293.06	
VL DISSOLUTION CORP COM			1,293.000	0.00	
VOCERA COMMUNICATIONS INC			6,888.000	116,407.20	
VOESTALPINE AG			204,000.000	7,061,060.16	
VOLT INFORMATION SCIENCES INC			5,971.000	37,915.85	
VONAGE HOLDINGS CORP			21,713.000	143,522.93	
VORNADO REALTY TRUST			26,760.000	2,708,379.60	
VOXX INTERNATIONAL CORP			5,324.000	15,918.76	
VOYA FINANCIAL INC			259,103.000	7,467,348.46	
VULCAN INTERNATIONAL CORP			583.000	30,490.90	
VULCAN MATERIALS CO			52,256.000	5,943,074.88	
W&T OFFSHORE INC			8,595.000	15,127.20	
WABASH NATIONAL CORP			11,031.000	157,081.44	
WADDELL & REED FINANCIAL INC			12,731.000	231,194.96	
WAGeworks INC			6,170.000	375,814.70	
WALGREENS BOOTS ALLIANCE INC			133,249.000	10,742,534.38	
WALKER & DUNLOP INC			2,945.000	74,390.70	
WALKING CO HOLDINGS INC/THE			3,656.000	20,108.00	
WALMART INC			399,060.000	28,780,207.20	
WALT DISNEY CO/THE			187,053.000	17,369,741.58	
WANDERPORT CORP			82.000	0.11	
WARREN RESOURCES INC			7,704.000	57.78	
WASHINGTON FEDERAL INC			15,541.000	414,633.88	
WASHINGTON PRIME GROUP INC			79,186.000	980,322.68	
WASHINGTON REAL ESTATE INVESTM			10,835.000	337,185.20	
WASHINGTON TRUST BANCORP INC			16,913.000	680,240.86	
WASTE MANAGEMENT INC			61,860.000	3,944,193.60	
WATERS CORP			21,131.000	3,349,052.19	
WATERSTONE FINANCIAL INC			3,095.000	52,584.05	
WATTS WATER TECHNOLOGIES INC			4,863.000	315,316.92	
WAVE SYSTEMS CORP			137.000	0.00	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WAXMAN INDUSTRIES INC			400.000	700.00
WAYNE SAVINGS BANCSHARES INC			4,285.000	58,061.75
WAYSIDE TECHNOLOGY GROUP INC			3,048.000	54,041.04
WD-40 CO			2,742.000	308,283.06
WEB.COM GROUP INC			9,297.000	160,559.19
WEBCO INDUSTRIES INC			241.000	12,773.00
WEBMD HEALTH CORP			5,567.000	276,679.90
WEBSTER FINANCIAL CORP			14,571.000	553,843.71
WEC ENERGY GROUP INC			73,090.000	4,376,629.20
WEGENER CORP			4,812.000	74.59
WEIGHT WATCHERS INTERNATIONAL			4,205.000	43,395.60
WEIR GROUP PLC/THE			1,002,010.000	22,127,386.83
WEIS MARKETS INC			3,859.000	204,527.00
WELLCARE HEALTH PLANS INC			6,780.000	793,870.20
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			729,853.000	32,317,890.84
WELLS FINANCIAL CORP			141.000	5,273.40
WELLTOWER INC			73,032.000	5,460,602.64
WENDY'S CO/THE			44,245.000	477,846.00
WERELDHAVE NV			24,719.000	1,252,425.79
WERNER ENTERPRISES INC			10,114.000	235,352.78
WESBANCO INC			41,165.812	1,353,531.90
WESCO AIRCRAFT HOLDINGS INC			10,591.000	142,237.13
WESCO INTERNATIONAL INC			924.000	56,816.76
WEST BANCORPORATION INC			584.000	11,446.40
WEST CORP			7,216.000	159,329.28
WEST MARINE INC			2,219.000	18,351.13
WEST PHARMACEUTICAL SERVICES I			12,894.000	960,603.00
WESTAMERICA BANCORPORATION			4,790.000	243,715.20
WESTAR ENERGY INC			21,595.000	1,225,516.25
WESTELL TECHNOLOGIES INC			11,276.000	5,778.95
WESTERN ALLIANCE BANCORP			11,299.000	424,164.46
WESTERN ASSET MORTGAGE CAPITAL			7,236.000	75,399.12
WESTERN DIGITAL CORP			84,356.000	4,932,295.32
WESTERN GAS EQUITY PARTNERS LP			13,252.000	563,077.48
WESTERN GAS PARTNERS LP			87,490.000	4,816,324.50
WESTERN METALS CORP			3,193.000	242.03
WESTERN REFINING INC			92,817.000	2,455,937.82
WESTERN UNION CO/THE			231,668.000	4,823,327.76

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTERN WTR CO			9,200.000	0.00
WESTFIELD FINANCIAL INC			4,900.000	37,485.00
WESTMORELAND COAL CO			2,766.000	24,506.76
WESTPORT FUEL SYSTEMS INC			13,698.000	22,053.78
WESTROCK CO			36,186.000	1,754,297.28
WESTWOOD HOLDINGS GROUP INC			2,733.000	145,149.63
WET SEAL INC/THE			24,433.000	0.00
WEX INC			6,705.000	724,743.45
WEYCO GROUP INC			2,091.000	56,185.17
WEYERHAEUSER CO			178,996.000	5,717,132.24
WGL HOLDINGS INC			9,272.000	581,354.40
WHIRLPOOL CORP			23,747.000	3,850,813.52
WHITBREAD PLC			180,000.000	9,156,391.20
WHITESTONE REIT			5,869.000	81,461.72
WHOLE FOODS MARKET INC			42,219.000	1,196,908.65
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			1,225.000	10,412.50
WILLBROS GROUP INC			6,207.000	11,669.16
WILLIAMS COS INC/THE			238,488.000	7,328,736.24
WILLIAMS PARTNERS LP			50,620.000	1,882,557.80
WILLIS LEASE FINANCE CORP			2,388.000	56,762.76
WILLIS TOWERS WATSON PLC			28,094.000	3,730,040.38
WINDTREE THERAPEUTICS INC			25.000	64.25
WINLAND ELECTRONICS INC			1,099.000	2,472.75
WINMARK CORP			548.000	57,824.96
WINNEBAGO INDUSTRIES INC			6,268.000	147,736.76
WINTHROP REALTYTRUST ESCROW			7,990.000	0.00
WINTRUST FINANCIAL CORP			6,406.000	355,981.42
WIRELESS TELECOM GROUP INC			4,241.000	6,955.24
WIRELESS XCESSORIES GROUP INC			1,262.000	140.08
WISDOMTREE INVESTMENTS INC			14,812.000	152,415.48
WOLTERS KLUWER NV			146,717.000	6,281,125.11
WOLVERINE WORLD WIDE INC			18,031.000	415,253.93
WOODWARD INC			10,174.000	635,671.52
WORKDAY INC			5,847.000	536,111.43
WORLD ACCEPTANCE CORP			4,822.000	236,470.88
WORLD FUEL SERVICES CORP			11,334.000	524,310.84
WORLD WRESTLING ENTERTAINMENT			8,417.000	179,282.10

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WORLDGATE COMMUNICATIONS			6,943.000	0.87	
WORLDPAY GROUP PLC			6,689,198.000	25,737,612.42	
WORLDTEX INC			47.000	0.00	
WORTHINGTON INDUSTRIES INC			13,436.000	645,331.08	
WPT INDUSTRIAL REIT TRUST UNIT			98,946.000	1,122,888.68	
WPX ENERGY INC			17,257.000	227,619.83	
WQN INC			656.000	0.72	
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	1,802.50	
WRIGHT MEDICAL GROUP NV			16,698.000	409,601.94	
WSFS FINANCIAL CORP			9,016.000	328,993.84	
WSI INDUSTRIES INC			545.000	1,994.70	
WW GRAINGER INC			10,592.000	2,381,505.28	
WYNDHAM DESTINATIONS INC			20,660.000	1,391,037.80	
WYNN RESORTS LTD			11,074.000	1,078,829.08	
X5 RETAIL GROUP NV GDR			235,120.000	6,811,426.40	
XBIOTECH INC			1,385.000	18,642.10	
XCEL ENERGY INC			101,055.000	4,157,402.70	
XCERRA CORP			3,666.000	22,215.96	
XENCOR INC			2,900.000	71,021.00	
XEROX CORP			222,096.000	2,249,832.48	
XILINX INC			79,675.000	4,329,539.50	
XL GROUP LTD			255,734.000	8,600,334.42	
XO GROUP INC			3,841.000	74,246.53	
XPO LOGISTICS INC			16,020.000	587,453.40	
XYLEM INC/NY			39,795.000	2,087,247.75	
YADKIN FINANCIAL CORP			6,383.000	167,809.07	
YAHOO! INC			118,512.000	5,107,867.20	
YARA INTERNATIONAL ASA			182,800.000	6,074,806.98	
YOKOHAMA RUBBER CO LTD/THE			441,800.000	6,997,947.79	
YORK WATER CO/THE			548.000	16,253.68	
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			1,733,500.000	7,152,186.41	
YUM! BRANDS INC			50,905.000	4,622,683.05	
YUMA ENERGY INC			425.000	106.25	
Z ENERGY LTD			1,838,455.000	11,230,165.60	
ZAFGEN INC			1,700.000	5,627.00	
ZALANDO SE			368,062.000	15,366,283.01	
ZANETT INC			154.000	0.00	
ZAYO GROUP HOLDINGS INC			86,520.000	2,570,509.20	
ZAZA ENERGY CORP			342.000	18.81	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZEDGE INC			2,023.000	6,918.66
ZELTIQ AESTHETICS INC			5,138.000	201,512.36
ZHEJIANG EXPRESSWAY CO LTD			177,915.000	187,642.35
ZIMMER BIOMET HOLDINGS INC			28,667.000	3,727,283.34
ZION OIL & GAS INC			527.000	737.80
ZIONS BANCORP NA			22,314.000	692,180.28
ZIONS BANCORPORATION			222,235.000	6,893,729.70
ZIOPHARM ONCOLOGY INC			13,259.000	74,648.17
ZIX CORP			3,234.000	13,259.40
ZOETIS INC			75,886.000	3,946,830.86
ZOGENIX INC			4,941.000	56,475.63
ZOZO INC			547,500.000	9,353,428.90
ZUMIEZ INC			2,407.000	43,326.00
ZYNGA INC			103,526.000	301,260.66
FIXED INCOME SECURITIES			80,703,379,449.107	2,235,675,816.17
1-800 CONTACTS 1/16 COV-LITE TL			214,075.000	215,235.29
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15			3,726,000.000	3,875,040.00
1011778 BC ULC / NEW RED 144A 6.000% 04/01/2022 DD 10/08/14			715,000.000	748,962.50
21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11			715,000.000	906,993.95
21ST CENTURY FOX AMERICA INC 6.200% 12/15/2034 DD 12/03/04			1,090,000.000	1,378,627.64
3M CO 3.000% 08/07/2025 DD 08/07/15			1,710,000.000	1,838,816.01
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,202.490	253,350.47
ABB CONCISE 6/16 TL			175,000.000	176,531.25
ABBOTT LABORATORIES 2.950% 03/15/2025 DD 03/10/15			3,150,000.000	3,227,086.80
ABBVIE INC 1.800% 05/14/2018 DD 05/14/15			1,575,000.000	1,581,433.88
ABBVIE INC 3.600% 05/14/2025 DD 05/14/15			2,890,000.000	3,020,810.08
ABC SUPPLY 9/16 COV-LITE TBL			315,000.000	315,866.25
ABRA AUTO BODY 9/14 COV-LITE TL			422,848.040	427,076.52
ACADIA HEALTHCARE 1/15 COV-LITE TL			99,746.840	100,038.10
ACADIA HEALTHCARE 2/16 (USD) 0.000% 02/16/2023 DD 02/16/16			307,700.000	309,623.13
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			630,000.000	639,450.00
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			975,000.000	1,021,312.50
ACCESS CIG 10/14 TL			694,715.600	691,242.02
ACLARA 8/16 TLB			375,000.000	374,062.50
ACRISURE 5/15 TL 0.000% 05/19/2022 DD 04/28/15			414,208.680	414,987.39
ACTAVIS FUNDING SCS 3.000% 03/12/2020 DD 03/12/15			750,000.000	774,386.25
ACTIVISION BLIZZARD INC 144A 2.300% 09/15/2021 DD 09/19/16			1,340,000.000	1,343,498.75
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13			1,325,000.000	1,455,843.75
ADVANCE PIERRE FOODS 6/16 TL			88,442.310	89,105.63

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ADVANCED DISPOSAL 2/14 COV-LITE TLB			636,040.020	636,338.96
ADVANCED DISPOSAL SERVICES INC 8.250% 10/01/2020 DD 10/01/13			1,195,000.000	1,254,750.00
ADVANTAGE SALES 7/14 TL			933,375.000	921,129.12
AECOM 5.750% 10/15/2022 DD 10/15/15			2,408,000.000	2,529,146.48
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			435,000.000	441,525.00
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	489,622.50
AES CORP/VA 7.375% 07/01/2021 DD 07/01/12			669,000.000	767,677.50
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13			970,000.000	1,030,625.00
AETNA INC 2.800% 06/15/2023 DD 06/09/16			760,000.000	776,065.65
AETNA INC 3.500% 11/15/2024 DD 11/10/14			140,000.000	147,926.52
AGRIUM INC 3.375% 03/15/2025 DD 03/02/15			130,000.000	133,936.14
AIR MEDICAL 4/15 COV-LITE TLB			569,250.000	563,381.04
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			91,000.000	95,322.50
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14			330,000.000	352,687.50
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			629,000.000	677,747.50
ALBANY MOLECULAR 7/15 TLB			88,000.000	88,220.00
ALBERTSON'S 12/15 COV-LITE B5 TL			247,561.360	249,883.48
ALBERTSON'S 6/16 TLB4			528,172.720	532,012.54
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	260,726.25
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			200,000.000	206,750.00
ALERE INC 144A 6.375% 07/01/2023 DD 06/24/15			326,000.000	332,520.00
ALESCO PREFERRED F 12A C1 144A VAR RT 07/15/2037 DD 10/12/06			551,356.590	205,380.33
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	332,200.00
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			507,017.654	167,315.83
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04			859,016.135	369,376.94
ALESCO PREFERRED FU 8A C1 144A VAR RT 12/23/2035 DD 08/04/05			275,576.078	88,184.34
ALIXPARTNERS 7/15 TLB			865,627.510	866,276.73
ALLEGION PLC 5.875% 09/15/2023 DD 09/16/15			982,000.000	1,058,105.00
ALLEGION US HOLDING CO INC 5.750% 10/01/2021 DD 04/01/14			92,000.000	96,025.00
ALLERGAN FUNDING SCS 3.450% 03/15/2022 DD 03/12/15			1,450,000.000	1,522,265.10
ALLERGAN FUNDING SCS 3.800% 03/15/2025 DD 03/12/15			815,000.000	862,558.51
ALLERGAN FUNDING SCS 3.850% 06/15/2024 DD 06/19/14			870,000.000	924,727.35
ALLERGAN SALES LLC 144A 5.000% 12/15/2021 DD 12/10/13			2,615,000.000	2,926,634.78
ALLFLEX 7/13 TL			1,021,125.000	1,016,019.38
ALLIANCE DATA SYSTEMS COR 144A 5.375% 08/01/2022 DD 07/29/14			970,000.000	945,750.00
ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12			888,000.000	904,650.00
ALLIANT HOLDINGS INTERMED 144A 8.250% 08/01/2023 DD 08/13/15			38,000.000	38,617.50
ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02			240,000.000	328,034.65

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15			472,000.000	477,310.00
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			2,404,000.000	2,464,100.00
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15			1,349,000.000	1,389,470.00
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			1,018,000.000	1,079,080.00
ALLY FINANCIAL INC SUBORDINATED			644,000.000	673,785.00
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			2,395,000.000	2,448,145.05
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15			782,000.000	808,392.50
ALTICE US FINANCE I CORP 144A 5.500% 05/15/2026 DD 04/26/16			1,226,000.000	1,259,715.00
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			265,000.000	274,924.52
AMAYA 7/14 (USD) COV-LITE TL			1,198,504.170	1,197,006.04
AMC NETWORKS INC 5.000% 04/01/2024 DD 03/30/16			428,000.000	430,675.00
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024			24,720,000.000	1,272,434.66
AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2021 DD 02/28/13			248,000.000	259,160.00
AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13			1,154,000.000	1,194,390.00
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15			398,000.000	413,920.00
AMERICAN EXPRESS CREDIT AC 3 A 1.490% 04/15/2020 DD 09/22/14			1,010,000.000	1,014,222.41
AMERICAN HONDA FINANCE CO 144A 1.600% 02/16/2018 DD 02/19/13			535,000.000	538,390.30
AMERICAN HONDA FINANCE CORP 1.700% 09/09/2021 DD 09/09/16			780,000.000	774,825.48
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15			40,000.000	37,802.88
AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14			265,000.000	269,940.40
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06			340,000.000	418,976.22
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,804,000.000	5,090,703.00
AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL			347,607.060	342,740.56
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			785,000.000	872,526.72
AMERICAN WATER CAPITAL CORP 3.400% 03/01/2025 DD 08/14/14			1,877,000.000	2,024,235.64
AMERIGAS PARTNERS LP / AMERIGA 5.875% 08/20/2026 DD 06/27/16			680,000.000	720,800.00
AMHERST COLLEGE 4.100% 11/01/2045 DD 12/16/15			1,290,000.000	1,456,201.02
AMPLIT TRUST 2015-A A B 144A 6.750% 09/15/2021 DD 11/19/15			279,000.000	282,991.51
AMRESKO INDEPENDENCE 1A A 144A VAR RT 07/15/2026 DD 09/29/99			255,627.790	233,066.33
AMSURG CORP 5.625% 11/30/2020 DD 05/30/13			753,000.000	773,707.50
ANADARKO PETROLEUM CORP 5.550% 03/15/2026 DD 03/17/16			595,000.000	672,373.21
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 8/15 COV-LITE TLB			603,890.380	604,270.83
ANCESTRY.COM INC 11.000% 12/15/2020 DD 06/15/13			155,000.000	165,850.00
ANCHOR GLASS 6/15 COV-LITE TL			278,737.500	280,248.25
ANDEAVOR LOGISTICS LP / TESORO 5.500% 10/15/2019 DD 10/15/15			142,000.000	151,230.00
ANDEAVOR LOGISTICS LP / TESORO 6.250% 10/15/2022 DD 10/15/15			1,263,000.000	1,348,252.50
ANDEAVOR LOGISTICS LP / TESORO 6.375% 05/01/2024 DD 05/12/16			466,000.000	499,785.00
ANHEUSER-BUSCH INBEV FINANCE I 3.650% 02/01/2026 DD 01/25/16			3,835,000.000	4,118,790.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16			705,000.000	810,589.97
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16			790,000.000	939,927.00
ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14			997,000.000	1,004,477.50
ANTERO RESOURCES CORP 5.625% 06/01/2023 DD 12/01/15			290,000.000	295,437.50
ANTHEM INC 3.300% 01/15/2023 DD 09/10/12			635,000.000	665,480.00
ANTHEM INC 3.500% 08/15/2024 DD 08/12/14			755,000.000	794,897.98
ANTHEM INC 4.350% 08/15/2020 DD 08/12/10			455,000.000	493,658.62
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	438,651.74
AON CORP 6.250% 09/30/2040 DD 09/10/10			495,000.000	630,837.41
APOLLO AVIATION SECURITIZA 1 B VAR RT 12/15/2029 DD 12/02/14			2,393,076.920	2,345,787.58
APPLE INC 3.200% 05/13/2025 DD 05/13/15			3,440,000.000	3,666,475.84
APPLEBEE'S FUNDING L 1 A2 144A 4.277% 09/05/2044 DD 09/30/14			3,433,000.000	3,489,043.73
APT PIPELINES LTD VAR RT 09/30/2072			8,332.000	652,908.85
APX GROUP INC 144A 7.875% 12/01/2022 DD 05/26/16			170,000.000	178,075.00
APX GROUP INC 6.375% 12/01/2019 DD 06/01/13			331,000.000	337,206.25
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			976,000.000	1,022,360.00
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			645,000.000	632,100.00
ARAMARK 2/14 (USD) TLF			620,241.130	623,733.09
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			750,000.000	780,000.00
ARCELORMITTAL VAR RT 02/25/2022 DD 02/28/12			603,000.000	684,405.00
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	433,820.00
ARDAGH PACKAGING FINANCE 144A 6.750% 01/31/2021 DD 02/05/14			874,000.000	902,405.00
ARDAGH PACKAGING FINANCE 144A 7.250% 05/15/2024 DD 05/16/16			427,000.000	454,755.00
ARISTOCRAT LEISURE 8/16 COV-LITE TLB			209,046.390	209,644.26
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	554,140.00
ASCENA RETAIL 7/15 COV-LITE TLB			632,435.230	609,155.29
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16			2,515,000.000	2,744,689.92
ASIAN DEVELOPMENT BANK 3.250% 07/20/2017			2,250,000.000	1,647,342.53
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019			1,665,000.000	1,273,397.84
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			1,400,000.000	1,223,231.00
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98			105,000.000	112,953.33
ASIAN DEVELOPMENT BANK 6.450% 08/08/2021			88,370,000.000	1,344,403.91
ASIAN DEVELOPMENT BANK REGS 6.950% 01/16/2020			25,220,000.000	386,875.47
ASSUREDPARTNERS 10/15 TL			632,526.600	635,094.66
ASTRAZENECA PLC 1.750% 11/16/2018 DD 11/16/15			625,000.000	629,803.13
ASURION 2/13 COV-LITE TLB1			185,691.520	186,233.74
ASURION 2/13 COV-LITE TLB1 0.000% 05/24/2019 DD 02/05/13			302,175.090	303,057.44

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASURION 7/15 COV-LITE TLB4			551,587.490	554,207.53
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			3,000,000.000	2,482,392.00
ATKORE 4/14 COV-LITE 2ND LN TL			450,000.000	450,189.00
ATTENTUS CDO III L 3A A1B 144A VAR RT 10/11/2042 DD 01/18/07			166,368.033	156,801.87
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	109,250.00
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.000	524,170.00
AUTHENTIC BRANDS 5/14 COV-LITE TL			1,018,404.610	1,015,858.60
AVAGO 8/16 COV-LITE TLB3			809,663.090	818,885.15
AVALONBAY COMMUNITIES INC 2.900% 10/15/2026 DD 10/05/16			295,000.000	294,235.36
AVALONBAY COMMUNITIES INC 2.950% 05/11/2026 DD 05/11/16			515,000.000	514,617.36
AVANT LOANS FUNDING T B C 144A 10.600% 04/15/2022 DD 04/28/16			1,380,000.000	1,446,781.24
AVANTOR 6/16 COV-LITE TL			215,029.940	215,298.73
AVANTOR 9/16 DELAYED TL			105,517.240	105,736.71
AVANTOR 9/16 INCREMENTAL TL			164,482.760	164,824.89
AVAST SOFTWARE 8/16 (USD)TLB			380,000.000	381,664.40
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			561,000.000	574,674.38
AZURE 11/13 COV-LITE TL			247,180.840	203,924.20
B&G FOODS 10/15 TLB			320,018.310	321,884.02
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			279,000.000	287,370.00
BAE SYSTEMS HOLDINGS INC 144A 3.850% 12/15/2025 DD 12/10/15			1,041,000.000	1,106,970.25
BALL CORP 4.000% 11/15/2023 DD 05/16/13			2,545,000.000	2,564,087.50
BALL CORP 4.375% 12/15/2020 DD 12/14/15			552,000.000	589,260.00
BALL CORP 5.250% 07/01/2025 DD 06/25/15			206,000.000	221,965.00
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	850,609.05
BAMLL RE-REMIC FRR5 B502 144A 0.000% 03/27/2045 DD 04/01/14			1,501,000.000	1,384,672.50
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	4,525,224.98
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	1,701,147.50
BAMLL RE-REMIC TR FRR1 B2 144A 0.000% 05/26/2020 DD 01/01/13			1,167,000.000	743,962.50
BAMLL RE-REMIC TRU FRR9 C 144A VAR RT 12/26/2046 DD 11/25/14			580,000.000	568,400.00
BANC OF AMERICA COMMERCIA 5 AM 5.448% 09/10/2047 DD 10/01/06			116,751.160	116,683.27
BANC OF AMERICA COMMERCIAL 6 C 5.510% 10/10/2045 DD 11/01/06			673,000.000	660,307.42
BANCO NACIONAL DE COMERCI 144A 4.375% 10/14/2025 DD 10/14/15			1,455,000.000	1,505,925.00
BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14			1,210,000.000	1,303,910.52
BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12			25,000.000	32,592.60
BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07			100,000.000	122,219.70
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06			805,000.000	694,319.75
BANK OF TOKYO-MITSUBISHI 144A 1.700% 03/05/2018 DD 03/05/15			80,000.000	80,113.36
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			1,940,000.000	2,005,684.52

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAPTIST HEALTH SOUTH FLORIDA I 4.590% 08/15/2021 DD 05/25/11			290,000.000	323,406.84
BARCLAYS PLC 2.750% 11/08/2019 DD 11/10/14			310,000.000	312,285.64
BARCLAYS PLC 4.375% 01/12/2026 DD 01/12/16			225,000.000	232,793.78
BAUSCH HEALTH COS INC 144A 5.500% 03/01/2023 DD 01/30/15			398,000.000	340,290.00
BAUSCH HEALTH COS INC 144A 5.625% 12/01/2021 DD 12/02/13			351,000.000	313,267.50
BAUSCH HEALTH COS INC 144A 5.875% 05/15/2023 DD 03/27/15			2,379,000.000	2,051,887.50
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			1,532,000.000	1,319,435.00
BAUSCH HEALTH COS INC 144A 7.500% 07/15/2021 DD 07/12/13			39,000.000	37,755.90
BAXALTA INC 3.600% 06/23/2022 DD 12/23/15			395,000.000	414,982.26
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	136,026.35
BAYER US FINANCE LLC 144A 1.500% 10/06/2017 DD 10/08/14			60,000.000	59,943.18
BBCMS TRUST 2015- RRMZ M2 144A VAR RT 05/15/2020 DD 06/04/15			1,675,714.550	1,675,714.55
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			1,255,000.000	1,295,152.35
BE AEROSPACE 12/14 COV-LITE TL			285,000.000	287,983.95
BEACON ROOFING SUPPLY INC 6.375% 10/01/2023 DD 04/01/16			724,000.000	781,920.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			816,000.000	428,400.00
BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05			119,265.960	114,798.51
BEAR STEARNS ALT-A TRUST 7 1A1 VAR RT 08/25/2034 DD 07/01/04			216,594.200	218,539.39
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04			146,278.750	143,450.10
BEAR STEARNS ALT-A TRUST 8 2A VAR RT 09/25/2034 DD 07/30/04			817,396.390	772,480.05
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04			857,662.840	783,572.00
BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05			76,858.450	77,149.02
BEAR STEARNS ARM TRUST 20 5 A2 VAR RT 08/25/2035 DD 07/01/05			853,111.990	849,782.30
BEAR STEARNS ASSET BACK AC5 A1 VAR RT 10/25/2034 DD 09/01/04			409,636.040	406,678.71
BEAR STEARNS COMME PW14 B 144A 5.333% 12/11/2038 DD 12/01/06			1,738,000.000	1,567,440.15
BEAR STEARNS COMMERCIA PW10 AJ VAR RT 12/11/2040 DD 12/01/05			2,092,885.800	2,092,147.85
BEAR STEARNS COMMERCIA PW14 AJ 5.273% 12/11/2038 DD 12/01/06			730,000.000	726,570.24
BEAZER HOMES USA INC 144A 8.750% 03/15/2022 DD 09/21/16			270,000.000	284,850.00
BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14			80,000.000	77,352.16
BENEFIT STREET PART IIA D 144A VAR RT 07/15/2024 DD 06/13/13			736,000.000	632,500.00
BERKSHIRE HATHAWAY ENERGY CO 2.400% 02/01/2020 DD 12/04/14			590,000.000	604,342.90
BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14			265,000.000	296,075.23
BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13			575,000.000	693,022.78
BERKSHIRE HATHAWAY INC 1.150% 08/15/2018 DD 08/15/16			945,000.000	944,489.70
BERKSHIRE HATHAWAY INC 2.750% 03/15/2023 DD 03/15/16			440,000.000	457,241.40
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			688,000.000	698,320.00
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			714,000.000	738,990.00
BERRY PLASTICS 2/13 COV-LT TLD			376,384.610	376,621.74
BERRY PLASTICS 6/16 COV-LITE TLH			338,348.210	339,288.82

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BERRY PLASTICS CORP 5.500% 05/15/2022 DD 05/12/14			61,000.000	63,135.00
BERRY PLASTICS CORP 6.000% 10/15/2022 DD 04/15/16			558,000.000	588,690.00
BIOGEN INC 2.900% 09/15/2020 DD 09/15/15			390,000.000	405,035.68
BIOGEN INC 6.875% 03/01/2018 DD 03/04/08			185,000.000	199,146.95
BJ'S WHOLESALE CLUB 11/13 COV-LITE TL			934,236.710	935,890.31
BMC SOFTWARE 8/13 (US 0.000% 09/10/2020 DD 08/09/13			706,514.640	680,352.40
BOARD OF TRUSTEES OF THE LELAN 3.460% 05/01/2047 DD 04/28/15			1,575,000.000	1,750,127.40
BOARDWALK PIPELINES LP 5.875% 11/15/2016 DD 11/21/06			300,000.000	301,390.80
BOEING CO/THE 8.750% 08/15/2021 DD 08/15/91			450,000.000	593,838.00
BOYD GAMING CORP 144A 6.375% 04/01/2026 DD 03/28/16			782,000.000	838,695.00
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15			577,000.000	624,602.50
BRAND ENERGY 11/13 COV-LITE TL			865,345.240	854,796.68
BRICKMAN GROUP 12/13 COV-LITE TL			1,200,994.520	1,197,992.04
BRIXMOR OPERATING PARTNERSHIP 3.250% 09/15/2023 DD 08/24/16			595,000.000	596,361.36
BRIXMOR OPERATING PARTNERSHIP 4.125% 06/15/2026 DD 06/13/16			520,000.000	538,909.80
BURGER KING 5/15 TLB			826,338.110	831,758.89
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95			355,000.000	479,747.71
BUSH BUSINESS ENTE AA A 144A 5.000% 02/25/2016 DD 02/28/11			1,864.620	1,808.68
BUSH BUSINESS ENTE AA B 144A 5.000% 02/25/2016 DD 02/28/11			143,377.930	107,533.45
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13			264,000.000	253,328.04
BWAY 8/14 COV-LITE TLB			385,599.250	387,430.85
CABLEVISION SYSTEMS 9/15 COV-LITE TL			573,562.500	574,159.01
CALATLANTIC GROUP INC/OLD 5.875% 11/15/2024 DD 11/06/14			140,000.000	149,800.00
CALATLANTIC GROUP INC/OLD 6.250% 12/15/2021 DD 08/06/13			963,000.000	1,058,096.25
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	420,890.25
CALLON PETROLEUM CO 144A 6.125% 10/01/2024 DD 10/03/16			203,000.000	210,105.00
CALPINE 5/15 B5 COV-LITE TL			839,750.000	841,563.86
CALPINE CORP 144A 6.000% 01/15/2022 DD 10/31/13			504,000.000	527,940.00
CALPINE CORP 5.375% 01/15/2023 DD 07/22/14			95,000.000	94,643.75
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			936,000.000	924,300.00
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13			1,065,000.000	859,987.50
CAMELOT FINANCE SA 144A 7.875% 10/15/2024 DD 10/03/16			391,000.000	403,218.75
CAMERON INTERNATIONAL CORP 1.150% 12/15/2016 DD 12/16/13			740,000.000	740,231.62
CAMP SYSTEMS 8/16 COV-LITE TL			565,000.000	563,870.00
CAMPING WORLD 11/13 COV-LT TL			540,021.710	540,361.92
CANADA HOUSING TRUST NO.1 1.700% 15-DEC-2017			2,170,000.000	1,672,662.59
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15			575,000.000	709,725.95
CAPITAL ONE BANK USA NA 2.250% 02/13/2019 DD 02/13/14			315,000.000	319,083.66
CAPITAL ONE MULTI-ASSET A1 A1 1.390% 01/15/2021 DD 03/31/15			880,000.000	883,997.40

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITAL ONE MULTI-ASSET A3 A3 1.340% 04/15/2022 DD 07/26/16			975,000.000	977,358.82
CAPITAL ONE MULTI-ASSET A5 A5 1.480% 07/15/2020 DD 10/14/14			350,000.000	351,535.07
CAPITAL ONE NA 1.850% 09/13/2019 DD 09/13/16			425,000.000	424,988.10
CAPITAL ONE NA/MCLEAN VA 1.850% 09/13/2019 DD 09/13/16			1,085,000.000	1,084,969.62
CAPITAL ONE NA/MCLEAN VA 2.350% 08/17/2018 DD 08/18/15			600,000.000	607,302.00
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	2,344,634.38
CARE CAPITAL PROPERTIES L 144A 5.125% 08/15/2026 DD 07/14/16			1,230,000.000	1,229,795.82
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			2,556,000.000	2,530,440.00
CASELLA WASTE SYSTEMS INC 7.750% 02/15/2019 DD 08/15/11			298,000.000	303,960.00
CATALENT PHARMA 5/14 (USD) TLB			0.050	0.05
CATALINA MARKETING 4/14 COV-LITE TL			879,750.000	798,373.13
CAVIUM 7/16 TLB			630,000.000	636,300.00
CBRE SERVICES INC 5.000% 03/15/2023 DD 03/14/13			36,000.000	37,919.27
CBRE SERVICES INC 5.250% 03/15/2025 DD 09/26/14			336,000.000	360,125.14
CBS CORP 3.500% 01/15/2025 DD 01/12/15			2,765,000.000	2,843,512.18
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2023 DD 04/21/15			69,000.000	72,018.75
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			549,000.000	575,763.75
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	141,780.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			546,000.000	578,760.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			2,215,000.000	2,363,183.50
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			211,000.000	224,715.00
CCO HOLDINGS LLC / CCO HOLDING 5.250% 03/15/2021 DD 09/15/13			436,000.000	453,440.00
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			286,000.000	298,870.00
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13			2,642,000.000	2,807,125.00
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			3,395,569.407	2,702,370.70
CEDAR FAIR LP / CANADA'S WONDE 5.250% 03/15/2021 DD 09/15/13			135,000.000	139,725.00
CELGENE CORP 3.625% 05/15/2024 DD 05/15/14			230,000.000	242,079.37
CELGENE CORP 5.000% 08/15/2045 DD 08/12/15			350,000.000	394,070.96
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15			1,940,000.000	1,993,350.00
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14			620,000.000	640,150.00
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			1,032,000.000	1,119,720.00
CENTRICA PLC REGS VAR RT 04/10/2075			1,080,000.000	1,450,268.55
CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13			166,000.000	175,545.00
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	462,472.50
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			705,000.000	722,625.00
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11			288,000.000	308,520.00
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			563,000.000	601,002.50
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13			780,000.000	780,000.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
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	587,520.00
CF BLACKROCK EX US SUPERFUND B FD			20,276,712.480	505,527,579.76
CF INDUSTRIES INC 4.950% 06/01/2043 DD 05/23/13			350,000.000	327,683.30
CHANGE HEALTHCARE HOLDING 144A 6.000% 02/15/2021 DD 08/12/15			281,000.000	296,455.00
CHANGE HEALTHCARE HOLDINGS INC 11.000% 12/31/2019 DD 06/30/12			560,000.000	589,400.00
CHARTER COMM OPERATING 5/16 TLI			473,375.000	476,201.05
CHASE ISSUANCE TRUST A2 A2 1.590% 02/18/2020 DD 03/13/15			1,765,000.000	1,775,631.30
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			714,000.000	696,150.00
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			1,151,000.000	1,130,857.50
CHENIERE CORPUS CHRISTI H 144A 7.000% 06/30/2024 DD 05/18/16			435,000.000	469,800.00
CHESAPEAKE ENERGY 8/16 LAST OUT TL			308,812.000	323,962.32
CHEVRON CORP 1.365% 03/02/2018 DD 03/03/15			785,000.000	786,383.17
CHEVRON CORP 2.355% 12/05/2022 DD 12/05/12			170,000.000	173,078.19
CHG HEALTHCARE 5/16 COV-LITE TLB			49,875.000	50,326.87
CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12			1,096,000.000	1,200,120.00
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 5.125% 08/01/2021 DD 08/01/14			1,059,000.000	1,051,057.50
CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14			1,824,000.000	1,568,640.00
CHUBB CORP/THE 5.750% 05/15/2018 DD 05/06/08			190,000.000	203,769.11
CHUBB INA HOLDINGS INC 3.350% 05/03/2026 DD 11/03/15			1,420,000.000	1,520,474.95
CIENA 4/16 COV-LITE TLB			234,412.500	234,998.54
CIFC FUNDING 2007-II 3A D 144A VAR RT 07/26/2021 DD 07/31/07			1,000,000.000	1,000,940.00
CIFC FUNDING 2012- 3A B3L 144A VAR RT 01/29/2025 DD 01/08/13			544,000.000	467,840.00
CIFC FUNDING 2013-II 3A D 144A VAR RT 10/24/2025 DD 09/12/13			684,000.000	589,950.00
CINCINNATI BELL 9/13 TLB			948,187.500	951,032.07
CIRQUE DU SOLEIL 6/15 COV-LITE 0.000% 07/08/2022 DD 06/10/15			693,000.000	692,708.94
CISCO SYSTEMS INC 1.400% 09/20/2019 DD 09/20/16			500,000.000	500,436.51
CISCO SYSTEMS INC 1.850% 09/20/2021 DD 09/20/16			610,000.000	613,661.22
CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12			1,929,000.000	2,042,328.75
CIT GROUP INC 144A 6.625% 04/01/2018 DD 03/30/11			144,000.000	152,820.00
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			365,000.000	387,812.50
CIT GROUP INC 5.250% 03/15/2018 DD 03/15/12			335,000.000	349,237.50
CIT GROUP INC 5.375% 05/15/2020 DD 05/04/12			559,000.000	597,431.25
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			516,940.088	21,969.95
CITI HELD FOR ASSET PM1 C 144A 10.260% 04/15/2025 DD 03/31/16			894,000.000	950,964.69
CITI HELD FOR ASSET PM3 C 144A 6.990% 05/16/2022 DD 12/18/15			171,000.000	171,434.75
CITIBANK CREDIT CARD ISS A8 A8 1.730% 04/09/2020 DD 09/24/14			1,690,000.000	1,705,971.00
CITIBANK CREDIT CARD ISS A8 A8 5.650% 09/20/2019 DD 09/20/07			1,465,000.000	1,529,496.48

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITIGROUP INC 2.150% 07/30/2018 DD 07/30/15			710,000.000	716,294.15
CITIGROUP INC 2.350% 08/02/2021 DD 08/02/16			790,000.000	793,073.90
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15			730,000.000	763,925.30
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15			235,000.000	265,230.64
CITIGROUP INC 6.250% 06/29/2017			1,870,000.000	1,390,247.44
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	1,613,175.00
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06			2,773,576.409	1,747,353.14
COBALT CMBS COMMERCIAL MO C3 C VAR RT 05/15/2046 DD 08/01/07			121,000.000	100,803.28
COBB-MARIETTA COLISEUM & EXHIB 4.500% 01/01/2047 DD 09/09/15			295,000.000	315,803.40
COINMACH 5/13 COV-LITE TLB			915,684.810	910,877.47
COMCAST CORP 1.625% 01/15/2022 DD 07/19/16			920,000.000	912,312.48
COMCAST CORP 2.350% 01/15/2027 DD 07/19/16			2,415,000.000	2,382,856.35
COMM 2006-C7 MORTGAGE TR C7 AJ VAR RT 06/10/2046 DD 06/01/06			103,898.950	95,513.27
COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07			271,992.590	278,320.09
COMM 2007-C9 MORTGAGE TRU C9 F VAR RT 12/10/2049 DD 08/01/07			115,000.000	114,808.85
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13			1,555,000.000	1,562,726.33
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06			528,948.130	528,408.66
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			526,000.000	543,180.74
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15			265,000.000	302,684.06
COMMSCOPE 8/15 TRANCHE 5 TL			568,628.140	573,427.36
COMMUNICATIONS SALES 4/15 COV-LITE TLB			742,500.000	745,841.25
COMMUNITY HEALTH 5/15 TLG			79,797.980	78,258.68
COMMUNITY HEALTH 5/15 TLH			249,520.210	244,779.33
COMPASS BANK 2.750% 09/29/2019 DD 09/29/14			720,000.000	719,080.57
COMPASS BANK 3.875% 04/10/2025 DD 04/10/15			185,000.000	180,964.97
CONCHO RESOURCES INC 5.500% 04/01/2023 DD 08/17/12			1,727,000.000	1,780,968.75
CONCHO RESOURCES INC 5.500% 10/01/2022 DD 03/12/12			17,000.000	17,637.50
CONCHO RESOURCES INC 6.500% 01/15/2022 DD 05/23/11			1,267,000.000	1,314,512.50
CONCORDIA 10/15 (USD) TL			446,534.240	397,911.12
CONSOLIDATED COMMUNICATIONS 9/16 TLB			300,000.000	301,689.00
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	402,384.85
CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13			1,470,000.000	1,549,012.50
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			3,609,000.000	3,821,028.75
CONSTELLATION BRANDS INC 4.750% 11/15/2024 DD 11/03/14			482,000.000	521,765.00
CONSTELLATION BRANDS INC 4.750% 12/01/2025 DD 12/04/15			1,098,000.000	1,185,840.00
CONSTELLIUM NV 144A 5.750% 05/15/2024 DD 05/07/14			603,000.000	557,775.00
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			81,740.480	85,127.95

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			1,008,000.000	922,320.00
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			339,000.000	325,440.00
CONVATEC FINANCE INTERNAT 144A 8.250% 01/15/2019 DD 08/12/13			362,000.000	362,000.00
COOPERATIEVE RABOBANK UA 3.950% 11/09/2022 DD 11/09/12			155,000.000	162,482.94
COOPERATIEVE RABOBANK UA 4.375% 08/04/2025 DD 08/04/15			165,000.000	174,120.54
COOPERATIEVE RABOBANK UA/NY 1.375% 08/09/2019 DD 08/09/16			250,000.000	248,650.25
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			435,000.000	467,763.77
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04			312,983.391	303,448.45
COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14			1,530,000.000	1,533,825.00
COVENANT SURGICAL PARTNER 144A 8.750% 08/01/2019 DD 07/16/14			230,000.000	220,800.00
CPG INTERNATIONAL 9/13 COV-LITE TLB			656,442.070	657,262.63
CREDIT SUISSE COMMERC C2 C 144A VAR RT 01/15/2049 DD 05/01/07			529,000.000	284,907.86
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07			3,197,426.000	3,141,347.94
CREDIT SUISSE COMMERCIAL C1 AM 5.416% 02/15/2040 DD 03/01/07			282,000.000	280,360.99
CREDIT SUISSE COMMERCIAL C2 AJ VAR RT 01/15/2049 DD 05/01/07			797,000.000	798,484.49
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			8,500,000.000	7,055,000.00
CREDIT SUISSE FIRS CKN5 H 144A VAR RT 09/15/2034 DD 11/01/01			0.010	0.00
CREDIT SUISSE FIRS CPN1 G 144A VAR RT 03/15/2035 DD 03/01/03			330.990	328.97
CREDIT SUISSE GROUP FUNDI 144A 3.800% 06/09/2023 DD 06/10/16			400,000.000	405,312.00
CRESCENT COMMUNITIES LLC/ 144A 8.875% 10/15/2021 DD 10/14/16			212,000.000	214,650.00
CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01			153,841.710	104,612.36
CRESTWOOD MIDSTREAM PARTNERS L 6.125% 03/01/2022 DD 03/01/14			370,000.000	373,700.00
CROWN AMERICAS LLC / CROW 144A 4.250% 09/30/2026 DD 09/15/16			1,080,000.000	1,081,350.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,505,000.000	1,561,437.50
CROWN CASTLE TOWERS LLC 144A 4.883% 08/15/2040 DD 08/16/10			990,000.000	1,082,016.54
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,082,950.00
CROWNROCK LP / CROWNROCK 144A 7.125% 04/15/2021 DD 04/15/13			66,000.000	68,970.00
CROWNROCK LP / CROWNROCK 144A 7.750% 02/15/2023 DD 02/06/15			1,399,000.000	1,500,427.50
CSC HOLDINGS LLC 144A 10.125% 01/15/2023 DD 10/09/15			337,000.000	388,392.50
CSC HOLDINGS LLC 144A 10.875% 10/15/2025 DD 10/09/15			2,146,000.000	2,510,820.00
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,676,000.000	1,818,460.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			85,000.000	80,750.00
CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11			457,000.000	483,277.50
CSI COMPRESSCO LP / CSI COMPRE 7.250% 08/15/2022 DD 02/15/15			345,000.000	326,025.00
CSMC TRUST 2015-GL GLPB A 144A 3.639% 11/15/2034 DD 12/01/15			1,810,000.000	1,957,161.69
CUMULUS MEDIA 12/13 TLB			963,012.280	668,089.77
CUTWATER 2015-I LTD 1A E 144A VAR RT 07/15/2027 DD 06/03/15			272,000.000	230,511.02
CVS HEALTH CORP 3.875% 07/20/2025 DD 07/20/15			2,295,000.000	2,498,378.31

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CVS HEALTH CORP 4.750% 12/01/2022 DD 06/01/16			315,000.000	357,264.81
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			403,621.679	363,898.08
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			34,761.449	31,337.75
CWABS REVOLVING HOME EQUI U 2A VAR RT 03/15/2034 DD 12/30/04			155,762.282	123,197.64
CWABS REVOLVING HOME EQUIT I A VAR RT 02/15/2034 DD 09/29/04			424,113.005	392,516.42
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05			99,167.750	87,279.69
CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06			1,285,597.000	1,118,454.74
CWHEQ REVOLVING HOME EQUI G 2A VAR RT 12/15/2035 DD 09/30/05			631,207.576	556,851.45
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			36,163.150	32,394.80
CYRUSONE LP / CYRUSONE FINANCE 6.375% 11/15/2022 DD 05/15/13			1,043,000.000	1,104,601.66
DAVITA 6/14 TLB			852,265.580	856,100.78
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			3,603,000.000	3,675,060.00
DAVITA INC 5.750% 08/15/2022 DD 08/28/12			1,413,000.000	1,480,117.50
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15			4,120,255.000	4,212,050.17
DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13			1,205,000.000	1,000,150.00
DEALER TIRE 12/14 TLB			294,750.010	296,960.64
DELL 12/15 COV-LITE TLB 0.000% 06/02/2023 DD 12/14/15			230,000.000	231,294.90
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	841,142.50
DENVER CO PUBLIC SCHS COPS 3.098% 12/15/2024 DD 04/23/13			1,940,000.000	2,064,897.20
DIAMOND 1 FINANCE CORP / 144A 5.450% 06/15/2023 DD 06/01/16			580,000.000	621,445.06
DIAMOND 1 FINANCE CORP / 144A 5.875% 06/15/2021 DD 06/22/16			442,000.000	469,612.63
DIAMOND 1 FINANCE CORP / 144A 6.020% 06/15/2026 DD 06/01/16			1,140,000.000	1,249,785.43
DIAMOND 1 FINANCE CORP / 144A 7.125% 06/15/2024 DD 06/22/16			588,000.000	646,710.63
DIAMONDBACK ENERGY INC 7.625% 10/01/2021 DD 10/01/14			126,000.000	133,560.00
DIEBOLD 4/16 (USD) TLB			460,000.000	464,218.20
DISCOVER CARD EXECUTION A3 A3 1.220% 10/15/2019 DD 05/05/14			375,000.000	375,543.11
DISCOVER FINANCIAL SERVICES 5.200% 04/27/2022 DD 10/27/12			730,000.000	803,697.88
DISH DBS CORP 144A 7.750% 07/01/2026 DD 06/13/16			1,391,000.000	1,477,937.50
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			45,000.000	43,762.50
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			1,260,000.000	1,294,939.80
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	306,125.00
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11			215,000.000	232,200.00
DISTRIBUTION FINANCIAL SER 1 D 7.730% 11/15/2022 DD 11/27/01			1,102,302.823	221,562.87
DOLLAR TREE 6/15 TLB1 0.000% 07/06/2022 DD 05/26/15			57,412.460	57,771.29
DOLLAR TREE INC 5.750% 03/01/2023 DD 03/01/16			799,000.000	859,923.75
DOMINION ENERGY GAS HOLDINGS L 3.600% 12/15/2024 DD 12/08/14			165,000.000	175,365.30
DOMINION ENERGY INC 1.600% 08/15/2019 DD 08/09/16			325,000.000	324,393.55
DOMINION ENERGY INC 3.625% 12/01/2024 DD 11/25/14			495,000.000	524,198.57

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			1,195,000.000	1,236,586.00	
DOOSAN INFRACORE 5/14 COV-LITE TLB			321,253.320	324,465.85	
DR HORTON INC 4.750% 02/15/2023 DD 02/05/13			500,000.000	542,500.00	
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13			25,000.000	28,625.00	
DUKE ENERGY CAROLINAS LLC 2.500% 03/15/2023 DD 03/11/16			815,000.000	841,378.29	
DUKE ENERGY CORP 1.800% 09/01/2021 DD 08/12/16			935,000.000	930,003.36	
DUKE ENERGY FLORIDA PROJECT FI 1.196% 03/01/2022 DD 06/22/16			670,000.000	668,588.98	
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,595,000.000	1,601,234.86	
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	317,506.77	
DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16			1,955,000.000	1,970,683.01	
DUKE UNIVERSITY 4.077% 10/01/2048 DD 10/27/15			1,045,000.000	1,209,547.79	
DUPONT (E.I.) DE NEMOURS 5/15 COV-LITE TLB			345,564.180	341,894.29	
DUPONT FABROS TECHNOLOGY LP 5.625% 06/15/2023 DD 06/09/15			1,190,000.000	1,252,475.00	
DYNEGY 4/13 TLB2			0.040	0.04	
DYNEGY 6/16 INCREMENTAL TRANCHE C TL			230,000.000	231,667.50	
E*TRADE FINANCIAL CORP 4.625% 09/15/2023 DD 03/05/15			1,095,000.000	1,138,049.93	
E*TRADE FINANCIAL CORP 5.375% 11/15/2022 DD 11/17/14			654,000.000	697,135.88	
E.ON INTERNATIONAL FINANC REGS 6.000% 10/30/2019			100,000.000	149,632.72	
EAGLE MATERIALS INC 4.500% 08/01/2026 DD 08/02/16			158,000.000	160,119.57	
EDP - ENERGIAS DE PORTUGA REGS VAR RT 09/16/2075			700,000.000	802,983.20	
EFIH 6/14 DIP TL			925,000.000	931,475.00	
ELECTRONIC ARTS INC 4.800% 03/01/2026 DD 02/24/16			187,000.000	205,930.75	
ELEMENT SOLUTIONS INC 144A 6.500% 02/01/2022 DD 02/02/15			229,000.000	222,702.50	
ELI LILLY & CO 2.750% 06/01/2025 DD 03/05/15			2,560,000.000	2,698,186.24	
EMAC OWNER TRUST 200 1 A1 144A VAR RT 001/15/2027 DD 02/01/00			864.670	729.13	
EMERA INC VAR RT 06/15/2076 DD 06/16/16			5,030,000.000	5,409,765.00	
EMERA US FINANCE LP 144A 3.550% 06/15/2026 DD 06/16/16			1,480,000.000	1,533,872.00	
EMI MUSIC PUBLISHING 8/15 TL			525,843.940	527,242.68	
ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2024 DD 11/15/15			500,000.000	466,265.00	
ENDO DAC / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15			490,000.000	445,900.00	
ENDO LTD / ENDO FINANCE L 144A VAR RT 02/01/2025 DD 01/27/15			503,000.000	444,526.25	
ENDO PHARMACEUTICALS 6/15 TLB			993,375.000	990,613.42	
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,810,000.000	2,115,437.50	
ENEL SPA REGS VAR RT 09/10/2075			100,000.000	144,302.53	
ENERGIZER 5/15 TLB			247,500.000	247,705.43	
ENERGY N W WA ELEC REVENUE 2.814% 07/01/2024 DD 05/06/15			1,805,000.000	1,885,412.75	
ENERGY TRANSFER EQUITY LP 5.500% 06/01/2027 DD 05/22/15			920,000.000	915,400.00	
ENERGY TRANSFER LP 5.500% 06/01/2027 DD 05/22/15			1,542,000.000	1,534,290.00	
ENERGY TRANSFER PARTNERS LP / 4.500% 11/01/2023 DD 11/01/13			440,000.000	442,963.40	

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENERGY TRANSFER PARTNERS LP / 5.000% 10/01/2022 DD 07/25/14			1,210,000.000	1,277,090.87
ENTEGRIS 4/14 COV-LITE TLB			675,260.820	679,481.20
ENTEGRIS INC 144A 6.000% 04/01/2022 DD 04/01/14			715,000.000	740,025.00
ENERGY MISSISSIPPI INC 3.100% 07/01/2023 DD 12/11/12			380,000.000	392,322.26
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15			125,000.000	131,376.88
ENTERPRISE PRODUCTS OPERATING VAR RT 01/15/2068 DD 05/24/07			930,000.000	982,814.70
ENVISION HEALTHCARE 11/15 COV-LITE TLB2			287,825.000	288,956.15
ENVISION HEALTHCARE CORP 5.625% 07/15/2022 DD 01/15/15			108,000.000	110,430.00
EPR PROPERTIES 4.500% 04/01/2025 DD 03/16/15			190,000.000	192,528.72
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05			1,275,974.910	1,246,790.30
EQUINIX 11/15 (USD) TLB 0.000% 12/07/2022 DD 11/20/15			229,425.000	231,145.68
EQUINIX INC 4.875% 04/01/2020 DD 03/05/13			631,000.000	653,873.75
EQUINIX INC 5.375% 01/01/2022 DD 11/20/14			155,000.000	163,912.50
EQUINIX INC 5.750% 01/01/2025 DD 11/20/14			410,000.000	435,625.00
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			1,117,000.000	1,200,775.00
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	26,740.34
EXPEDIA INC 144A 5.000% 02/15/2026 DD 12/08/15			770,000.000	810,425.77
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	385,454.51
EXPORT DEVELOPMENT CANADA 3.250% 08/08/2017			230,000.000	177,909.97
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018			925,000.000	682,422.32
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019			2,050,000.000	1,570,888.35
EXPRESS SCRIPTS HOLDING CO 3.500% 06/15/2024 DD 06/05/14			2,293,000.000	2,390,326.39
EXTENDED STAY 8/16 COV-LITE TL			420,000.000	422,776.20
EXTRACTION OIL & GAS INC 144A 7.875% 07/15/2021 DD 07/18/16			1,515,000.000	1,575,600.00
EXXON MOBIL CORP 2.709% 03/06/2025 DD 03/06/15			2,270,000.000	2,332,552.12
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			539,000.000	555,170.00
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12			4,418,320.000	4,593,603.59
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14			608,012.490	608,707.81
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2028 DD 04/21/16			948,821.090	962,120.24
FANNIE MAE CONNECTICUT C04 1M1 VAR RT 04/25/2028 DD 10/27/15			1,080,741.800	1,085,593.36
FANNIE MAE CONNECTICUT C04 2M1 VAR RT 04/25/2028 DD 10/27/15			617,759.170	620,803.30
FANNIE MAE CONNECTICUT C05 2M1 VAR RT 01/25/2029 DD 08/10/16			1,171,994.370	1,176,872.92
FEDERAL NATL MTG ASSN 1.875% 09/24/2026 DD 09/27/16			1,060,000.000	1,054,684.10
FEDERAL NATL MTG ASSN 2.125% 04/24/2026 DD 04/26/16			1,365,000.000	1,389,090.89
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			855,000.000	1,300,128.39
FEDEX CORP 4.100% 04/15/2043 DD 04/11/13			305,000.000	315,654.57
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14			445,000.000	528,714.74
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14			1,015,000.000	903,350.00
FFCA SECURED FRANCHI 2 B1 144A 8.270% 05/18/2026 DD 09/01/99			478,000.000	487,560.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #A8-7441	4.000% 07/01/2039 DD 07/01/09	2,735,050.610	3,007,085.91
FHLMC	POOL #A9-1518	4.500% 03/01/2040 DD 03/01/10	376,528.640	413,110.16
FHLMC	POOL #A9-1818	5.000% 04/01/2040 DD 04/01/10	11,598.860	13,097.65
FHLMC	POOL #A9-5825	4.000% 12/01/2040 DD 12/01/10	92,793.400	99,946.34
FHLMC	POOL #B1-0151	5.000% 10/01/2018 DD 10/01/03	5,808.130	5,995.34
FHLMC	POOL #B1-3067	4.500% 03/01/2019 DD 03/01/04	2,064.020	2,115.91
FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	60,438.080	72,694.03
FHLMC	POOL #C0-1418	5.500% 10/01/2032 DD 10/01/02	284,002.850	323,231.05
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	31,804.440	36,972.37
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	82,519.310	90,611.84
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	12,284.820	13,175.17
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	21,358.740	21,991.56
FHLMC	POOL #C6-9057	7.000% 07/01/2032 DD 07/01/02	3,501.540	3,605.75
FHLMC	POOL #C7-0091	7.000% 08/01/2032 DD 08/01/02	15,223.490	17,633.11
FHLMC	POOL #D6-0685	9.000% 06/01/2025 DD 06/01/95	576.940	579.56
FHLMC	POOL #E0-1641	4.500% 05/01/2019 DD 05/01/04	34,819.850	35,707.89
FHLMC	POOL #E9-0419	6.000% 07/01/2017 DD 06/01/02	500.590	502.86
FHLMC	POOL #E9-0531	6.000% 07/01/2017 DD 07/01/02	2,858.690	2,884.43
FHLMC	POOL #E9-0532	6.000% 07/01/2017 DD 07/01/02	3,275.570	3,307.01
FHLMC	POOL #E9-0560	6.000% 07/01/2017 DD 07/01/02	146.570	146.89
FHLMC	POOL #E9-0683	6.000% 08/01/2017 DD 07/01/02	3,043.880	3,050.58
FHLMC	POOL #E9-0689	6.000% 08/01/2017 DD 07/01/02	1,745.760	1,766.61
FHLMC	POOL #E9-1434	6.000% 09/01/2017 DD 09/01/02	2,023.240	2,052.44
FHLMC	POOL #E9-7197	5.000% 06/01/2018 DD 06/01/03	19,455.220	19,985.43
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	3,210.320	3,580.66
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	150,794.410	171,955.42
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	167,784.290	191,302.61
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	120,469.840	134,872.92
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	615,356.090	691,452.48
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	299,618.650	340,344.53
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	135,661.940	150,413.43
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	77,614.400	83,547.06
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	98,238.580	111,740.94
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	513,722.620	535,095.26
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	1,303,959.010	1,380,033.70
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	662,573.730	689,570.57
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	271,023.860	290,690.99
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	2,048,964.590	2,131,122.56
FHLMC	POOL #G0-8693	3.500% 02/01/2046 DD 02/01/16	701,780.760	740,278.37

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G1-1565	4.500% 01/01/2019 DD 05/01/04	80,493.840	82,471.82
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	42,486.820	44,563.87
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	50,780.680	52,957.74
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	76,879.930	81,309.20
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	134,216.480	142,178.40
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	1,060,085.480	1,120,867.02
FHLMC	POOL #G1-8484	3.000% 10/01/2028 DD 10/01/13	1,020,690.800	1,072,488.68
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	667,281.920	701,145.05
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	314,304.110	332,550.42
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	787,180.140	817,468.26
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	940,194.030	975,138.01
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	480,971.890	517,892.18
FHLMC	POOL #Q0-1813	4.500% 07/01/2041 DD 07/01/11	131,904.380	145,081.47
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	665,523.540	716,903.75
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	2,534,866.980	2,682,029.65
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	804,081.520	850,767.10
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	641,580.690	668,021.70
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	2,809,270.910	2,956,692.74
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	287,819.010	299,516.16
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	940,536.270	978,249.25
FHLMC	MULTICLASS MTG K023 A2	2.307% 08/25/2022 DD 12/01/12	725,000.000	750,309.68
FHLMC	MULTICLASS MTG K042 A2	2.670% 12/25/2024 DD 01/01/15	955,000.000	1,003,869.26
FHLMC	MULTICLASS MTG K043 X3IO VAR RT	02/25/2043 DD 03/01/15	1,114,000.000	113,679.36
FIGUEROA	CLO 2013-1 1A D 144A VAR RT	03/21/2024 DD 03/21/13	812,500.000	653,046.88
FILTRATION	GRP COV-LT TLB		520,974.810	522,798.22
FINN SQUARE	CLO LTD 1A D 144A VAR RT	12/24/2023 DD 12/20/12	503,000.000	462,185.15
FIRST DATA	1/14 (USD) EXTENDED TL		462,906.930	466,119.50
FIRST DATA	CORP 144A 5.000%	01/15/2024 DD 11/25/15	600,000.000	609,000.00
FIRST DATA	CORP 144A 5.375%	08/15/2023 DD 08/11/15	919,000.000	946,570.00
FIRST DATA	CORP 144A 5.750%	01/15/2024 DD 11/25/15	1,973,000.000	2,027,257.50
FIRST DATA	CORP 144A 7.000%	12/01/2023 DD 11/18/15	1,261,000.000	1,333,507.50
FIRST NIAGARA	FINANCIAL GROUP 7.250%	12/15/2021 DD 12/13/11	450,000.000	551,355.30
FIRSTENERGY	TRANSMISSION 144A 4.350%	01/15/2025 DD 05/19/14	3,600,000.000	3,860,398.80
FISCAL YEAR	2005 SECURITIZATIO 4.930%	04/01/2020 DD 12/02/04	915,000.000	973,871.10
FLOATEL	5/14 COV-LITE TL		1,148,825.740	788,864.17
FLOOR AND DECOR	9/16 TL		260,000.000	260,000.00
FLORIDA ST BRD OF ADMIN	FIN CO 2.638%	07/01/2021 DD 03/08/16	2,390,000.000	2,484,644.00
FNMA	POOL #0129940 8.000%	11/01/2018 DD 08/01/91	267.670	268.49
FNMA	POOL #0190130 6.000%	11/01/2023 DD 11/01/93	14,623.780	16,815.44

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0250102	8.000% 08/01/2024 DD 08/01/94	22,162.830	25,269.42
FNMA	POOL #0250998	7.500% 07/01/2017 DD 06/01/97	227.050	228.62
FNMA	POOL #0251568	6.500% 03/01/2028 DD 02/01/98	691.760	802.97
FNMA	POOL #0251898	6.500% 08/01/2028 DD 07/01/98	1,790.650	2,079.16
FNMA	POOL #0251967	6.500% 09/01/2028 DD 08/01/98	998.940	1,150.64
FNMA	POOL #0252342	6.500% 04/01/2029 DD 03/01/99	1,740.650	2,004.99
FNMA	POOL #0252439	6.500% 05/01/2029 DD 04/01/99	6,207.580	7,150.28
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	2,572.300	2,962.94
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	1,424.960	1,641.36
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	1,052.700	1,267.89
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	2,126.530	2,506.25
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	46,425.880	56,992.06
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	58,384.210	71,764.47
FNMA	POOL #0254800	5.500% 07/01/2023 DD 06/01/03	162,015.430	182,378.04
FNMA	POOL #0255493	5.500% 11/01/2024 DD 10/01/04	114,951.230	129,398.66
FNMA	POOL #0268416	7.000% 01/01/2024 DD 01/01/94	583.930	601.56
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	135.980	158.07
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	725.750	835.96
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	1,734.940	1,998.41
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	5,064.600	5,913.62
FNMA	POOL #0345158	9.000% 06/01/2026 DD 06/01/96	1,750.260	1,785.19
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	238.400	246.57
FNMA	POOL #0354869	9.000% 08/01/2026 DD 08/01/96	4,518.240	4,537.69
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	545.410	635.67
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	192.980	193.53
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	4,022.510	4,633.38
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	3,406.080	3,923.33
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	4,932.350	5,760.97
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	2,201.580	2,535.92
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	603.590	695.25
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	451.790	520.40
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	4,038.780	4,652.12
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	250.520	288.56
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	2,098.120	2,416.75
FNMA	POOL #0490102	6.500% 03/01/2029 DD 03/01/99	5,000.770	5,760.20
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	1,008.780	1,011.66
FNMA	POOL #0493511	6.500% 04/01/2029 DD 04/01/99	3,477.490	4,005.59
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	221.150	254.73
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	236.580	242.35

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	195.660	200.66
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	2,591.820	2,985.42
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	7,184.930	8,276.05
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	2,466.650	3,003.84
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	6,375.960	7,509.31
FNMA	POOL #0555445	5.000% 05/01/2018 DD 04/01/03	1,628.580	1,673.49
FNMA	POOL #0555515	6.500% 12/01/2017 DD 05/01/03	8,020.250	8,118.67
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	95,347.710	108,375.84
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	586.360	675.41
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	2,030.000	2,280.34
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	43,161.630	50,362.76
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	1,376.910	1,586.01
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	1,060.800	1,221.90
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,735.920	4,303.27
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	828.210	953.98
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	514.470	592.60
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	3,530.980	4,067.20
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	21,842.430	25,236.02
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,843.750	2,123.75
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,971.220	6,315.01
FNMA	POOL #0626798	6.500% 03/01/2017 DD 03/01/02	145.820	146.31
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	27,611.490	29,509.97
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,524.920	5,118.50
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	509.160	586.48
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	694.210	799.63
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	6,505.320	6,707.77
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	15,180.030	16,514.27
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	9,150.520	10,236.09
FNMA	POOL #0645570	7.000% 06/01/2032 DD 05/01/02	5,846.370	6,080.78
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	8,004.950	8,273.08
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	36,579.410	42,609.13
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	12,868.490	13,558.32
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	5,837.060	6,032.57
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	30,929.170	35,262.25
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	697.860	803.84
FNMA	POOL #0656355	7.000% 08/01/2032 DD 08/01/02	8,251.210	8,534.19
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	2,683.090	3,090.55
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	5,061.640	5,830.31
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	497,178.930	577,927.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	755,236.710	848,521.75
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	97,777.900	111,273.73
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	4,037.330	4,422.54
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	1,145,610.520	1,277,948.18
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	128,373.680	145,993.94
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	213,380.580	247,210.81
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	3,473.610	4,040.67
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	30,166.400	33,890.82
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,383.190	1,406.24
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	9,262.240	9,990.73
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	11,678.200	13,091.23
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	130,818.250	135,113.60
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	57,635.030	66,387.61
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	54,104.280	62,320.68
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	62,434.480	71,915.92
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	10,741.460	11,773.21
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	64,908.390	73,122.30
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,899.400	2,080.63
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	37,052.650	42,679.55
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	75,456.800	84,744.62
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	229,247.320	264,147.99
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,685.190	4,244.83
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	124,926.400	137,630.21
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	430,299.710	471,429.83
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	2,186,645.570	2,397,233.57
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	806,577.260	847,696.59
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	940,653.150	995,480.28
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	271,124.790	288,080.95
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	92,979.710	96,882.63
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	494,552.950	523,934.35
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	55,172.430	56,940.10
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	977,852.330	1,072,628.71
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	838,828.460	903,113.75
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	1,011,578.180	1,120,174.63
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	136,686.560	152,276.71
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	2,144,339.850	2,309,106.83
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	143,481.100	160,061.92
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	1,853,572.190	1,992,628.80
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	3,798,293.720	4,089,789.74

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	3,791,607.980	4,043,612.65
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	457,435.250	528,275.14
FNMA	POOL #0AL7118	4.000% 08/01/2045 DD 07/01/15	333,141.660	363,602.87
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	2,065,611.080	2,272,223.48
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	848,235.860	894,735.44
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	352,901.260	373,623.01
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	2,256,774.950	2,388,556.12
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	803,378.340	850,813.67
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	796,105.800	829,393.55
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	316,920.310	330,212.72
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,545,069.170	1,609,285.79
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	773,795.810	806,128.09
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	918,996.120	957,447.16
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	1,643,993.380	1,824,402.19
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	815,931.760	845,904.87
FNMA	POOL #0AS4522	3.500% 03/01/2045 DD 02/01/15	4,943,420.720	5,219,875.34
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	1,150,097.590	1,212,571.41
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	1,430,748.100	1,509,308.38
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	1,469,181.000	1,549,448.19
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,484,999.630	1,544,803.70
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	1,035,155.920	1,076,843.83
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	1,336,349.650	1,392,011.31
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	140,576.970	146,437.75
FNMA	POOL #0AX0126	4.500% 09/01/2044 DD 08/01/14	183,474.910	200,980.73
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	1,654,758.330	1,715,545.60
FNMA	POOL #0AZ0867	4.000% 07/01/2045 DD 07/01/15	321,711.800	350,598.74
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	1,961,194.500	2,060,699.70
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	328,767.220	340,844.43
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	732,244.230	788,739.81
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	98,936.950	105,039.80
FOLIO	FDG FOUR LLC0159	0.010% 01/01/2059 DD 04/11/13	2,673,636.350	2,673,636.35
FORD CREDIT	AUTO OWNER TR A A3	1.280% 09/15/2019 DD 03/24/15	900,000.000	901,986.57
FORD CREDIT	AUTO OWNER TR B A3	1.160% 11/15/2019 DD 05/26/15	890,000.000	891,302.78
FORD MOTOR	CO	6.625% 10/01/2028 DD 09/30/98	1,470,000.000	1,846,691.92
FORD MOTOR	CREDIT CO LLC	1.461% 03/27/2017 DD 03/27/15	150,000.000	150,178.50
FORD MOTOR	CREDIT CO LLC	1.500% 01/17/2017 DD 11/12/13	880,000.000	881,639.44
FORD MOTOR	CREDIT CO LLC	3.000% 06/12/2017 DD 06/12/12	215,000.000	217,272.12
FORD MOTOR	CREDIT CO LLC	3.336% 03/18/2021 DD 03/18/16	1,110,000.000	1,142,007.96
FOREST LABORATORIES	LLC 144A	4.875% 02/15/2021 DD 01/31/14	1,290,000.000	1,432,501.14

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORMULA ONE 8/14 (USD) EXTENDED COV-LITE TLB3			1,331,474.550	1,332,766.08
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	1,399,035.78
FOUR SEASONS 12/13 TL			0.010	0.01
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15			1,150,000.000	1,169,834.05
FREDDIE MAC STRUCTURED DNA2 M1 VAR RT 10/25/2028 DD 05/10/16			1,820,269.050	1,825,041.25
FREDDIE MAC STRUCTURED HQA1 B VAR RT 03/25/2028 DD 09/28/15			506,974.970	506,765.23
FREEMPORT-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12			264,000.000	240,240.00
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			534,000.000	479,222.28
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			1,421,000.000	1,287,781.25
FREMF 2012-K708 K708 X2A 144A 0.200% 02/25/2045 DD 06/01/12			46,524,790.130	177,417.64
FREMF 2012-K708 K708 X2B 144A 0.200% 02/25/2045 DD 06/01/12			10,000,006.000	44,589.03
FREMF 2012-K708 MO K708 D 144A 0.000% 02/25/2045 DD 06/01/12			4,615,391.000	3,950,387.46
FREMF 2015-KF11 MO KF11 B 144A VAR RT 09/25/2025 DD 11/24/15			1,596,338.510	1,611,503.73
FREMF 2015-KF11 MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15			4,789,091.710	4,318,802.90
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14			201,000.000	211,050.00
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			72,000.000	81,540.00
FRONTIER COMMUNICATIONS CORP 10.500% 09/15/2022 DD 03/15/16			349,000.000	369,940.00
FRONTIER COMMUNICATIONS CORP 11.000% 09/15/2025 DD 03/15/16			2,320,000.000	2,421,500.00
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14			405,000.000	358,425.00
FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13			507,000.000	474,045.00
FRONTIER COMMUNICATIONS CORP 8.750% 04/15/2022 DD 04/12/10			399,000.000	406,980.00
FRONTIER COMMUNICATIONS CORP 8.875% 09/15/2020 DD 03/15/16			1,290,000.000	1,391,587.50
FRONTIER COMMUNICATIONS CORP 9.250% 07/01/2021 DD 05/22/12			48,000.000	51,720.00
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2034 DD 02/01/15			1,150,000.000	1,156,172.39
GARDA WORLD 11/13 (USD) TLB			233,101.330	230,537.22
GARDA WORLD TRANCHE B DD TL			40,492.010	40,046.60
GARDNER DENVER 7/13 (USD) TL			261,123.820	252,637.30
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			587,000.000	557,650.00
GCI 7/15 COV-LITE TLB			1,083,500.000	1,080,791.26
GCI LLC 6.750% 06/01/2021 DD 05/20/11			1,000,000.000	1,027,250.00
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16			400,000.000	448,946.00
GENERAL ELECTRIC CO 4.250% 01/17/2018			240,000.000	177,146.97
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02			551,000.000	774,350.05
GENERAL ELECTRIC CO REGS 6.250% 09/29/2020			520,000.000	819,955.72
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14			140,000.000	165,233.60
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16			760,000.000	772,964.08
GENERAL MOTORS FINANCIAL CO IN 4.250% 05/15/2023 DD 11/15/13			370,000.000	384,290.88
GENERAL MOTORS FINANCIAL CO IN 4.300% 07/13/2025 DD 07/13/15			155,000.000	159,690.77

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAL MOTORS FINANCIAL CO IN 4.375% 09/25/2021 DD 09/25/14			1,445,000.000	1,543,332.25
GENERAL MOTORS FINANCIAL CO IN 5.250% 03/01/2026 DD 03/01/16			165,000.000	181,216.86
GENESYS 2/13 COV-LITE (USD) TL 0.000% 02/08/2020 DD 01/18/13			763,410.910	759,830.51
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11			970,000.000	766,300.00
GEO GROUP INC/THE 6.000% 04/15/2026 DD 04/18/16			830,000.000	705,500.00
GEORGIA ST 4.250% 02/01/2030 DD 07/09/15			1,085,000.000	1,213,442.30
GEORGIA ST 4.503% 11/01/2025 DD 11/24/09			1,575,000.000	1,808,005.50
GFL ENVIRONMENTAL INC 144A 9.875% 02/01/2016 DD 02/01/16			1,055,000.000	1,155,225.00
GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13			605,000.000	618,612.50
GILEAD SCIENCES INC 2.950% 03/01/2027 DD 09/20/16			680,000.000	687,152.93
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15			500,000.000	463,750.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			35,000.000	32,637.50
GLOBAL PAYMENTS 3/16 TLB 0.000% 04/22/2023 DD 03/21/16			690,000.000	696,382.50
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16			323,000.000	347,225.00
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14			134,000.000	144,385.00
GLS AUTO RECEIVABLES 1A C 144A 6.900% 10/15/2021 DD 05/19/16			350,000.000	372,896.44
GMACM HOME EQUIT HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04			235,983.042	213,076.85
GNMA POOL #0202982 10.500% 07/15/2017 DD 08/01/87			899.530	904.01
GNMA POOL #0233738 10.500% 11/15/2017 DD 11/01/87			1,048.040	1,053.53
GNMA POOL #0236244 10.500% 10/15/2017 DD 11/01/87			4,477.480	4,500.23
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			8,428.740	8,783.07
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			515.650	517.76
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			2,609.490	2,906.31
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			594.620	659.64
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			2,287.120	2,296.57
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			379.790	381.34
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			608.810	676.32
GNMA POOL #0380219 9.000% 09/15/2025 DD 09/01/95			4,784.640	4,807.88
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			3,043.460	3,170.46
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			12,656.440	13,125.56
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			1,455.250	1,486.32
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			262.020	265.48
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			497.490	513.68
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			5,416.910	5,572.76
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,902.650	2,017.20
GNMA POOL #0540962 8.000% 10/15/2030 DD 10/01/00			1,282.130	1,305.70
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			9,560.970	10,063.71
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			10,774.700	11,555.18
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			3,931.670	3,953.03

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	23,027.850	26,693.67
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	12,712.890	13,295.43
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	1,123.460	1,155.07
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	20,606.930	22,973.23
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	1,341.410	1,563.07
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	7,476.530	8,399.84
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	14,448.290	18,021.23
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	41,183.190	47,906.30
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	23,833.510	29,292.06
GNMA	POOL #0569906	8.000% 06/15/2032 DD 06/01/02	2,708.630	2,719.87
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	3,884.080	4,420.30
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	4,388.910	4,550.15
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	2,937.870	3,408.23
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	5,125.610	5,482.02
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	19,368.050	22,652.67
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	22,117.090	25,701.28
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	298,854.050	341,906.18
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	8,847.280	9,327.97
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	430,055.860	474,991.04
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	171,870.320	190,082.74
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	289,705.450	327,895.71
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	8,481.460	10,119.30
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	6,886.320	7,820.02
GNMA	POOL #0781213	8.000% 12/15/2017 DD 11/01/00	5,595.690	5,664.74
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	7,745.060	9,754.27
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	30,560.950	39,192.10
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	13,179.360	16,818.33
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	298,195.150	341,616.66
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	82,399.160	94,397.67
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	1,330,888.630	1,323,997.42
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	187.500	216.38
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	323.030	364.20
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	216.490	245.67
GNMA II	POOL #0004696	4.500% 05/20/2040 DD 05/01/10	781,296.760	855,403.80
GNMA II	POOL #0004833	4.000% 10/20/2040 DD 10/01/10	336,244.210	361,783.76
GNMA II	POOL #0004853	4.000% 11/20/2040 DD 11/01/10	581,828.820	626,021.84
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	77,438.540	86,984.53
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	150,526.940	164,894.55
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	193,022.870	211,996.40

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			632,672.900	666,214.23
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			1,404,416.880	1,478,738.20
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12			3,850,062.580	4,105,659.37
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			661,955.480	696,911.68
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13			534,446.520	562,592.16
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13			613,358.840	645,539.07
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13			664,805.870	699,655.88
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14			572,483.940	618,419.95
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			228,498.640	242,778.60
GNMA II POOL #0MA2754 4.045% 04/20/2045 DD 04/01/15			1,525,226.700	1,620,317.89
GNMA II POOL #0MA2755 4.000% 04/20/2045 DD 04/01/15			1,449,723.360	1,553,901.49
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			441,528.180	469,055.65
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15			1,610,068.810	1,710,820.46
GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15			1,623,981.870	1,725,663.94
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16			956,524.060	1,003,364.09
GOLDCORP INC 3.625% 06/09/2021 DD 06/09/14			140,000.000	147,570.79
GOLDMAN SACHS GROUP INC/THE 2.350% 11/15/2021 DD 09/27/16			2,045,000.000	2,040,255.60
GOLDMAN SACHS GROUP INC/THE 3.500% 01/23/2025 DD 01/23/15			620,000.000	641,194.08
GOLDMAN SACHS GROUP INC/THE 5.250% 07/27/2021 DD 07/27/11			395,000.000	445,939.60
GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10			105,000.000	125,475.00
GOVERNMENT OF CANADA 1.250% 01-MAR-2018 SER A875			5,315,000.000	4,085,826.63
GOVERNMENT OF CANADA 1.500% 01-FEB-2017 SER B600			9,845,000.000	7,514,710.79
GRAMERCY REAL ESTA 1A BFX 144A 6.000% 08/15/2056 DD 08/08/07			867,000.000	17,340.00
GRAMERCY REAL ESTAT 1A A1 144A VAR RT 08/15/2056 DD 08/08/07			6,846,739.449	6,453,051.93
GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05			171,025.500	109,028.76
GRATON RESORT 8/15 TLB			230,828.730	231,982.87
GRAY TELEVISION 6/14 TL			493,995.000	496,618.12
GREATBATCH 10/15 TLB			477,600.000	470,736.89
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			14,037.430	8,527.74
GRIFOLS WORLDWIDE OPERATIONS L 5.250% 04/01/2022 DD 04/01/15			2,672,000.000	2,765,520.00
GROUP 1 AUTOMOTIVE INC 144A 5.250% 12/15/2023 DD 12/08/15			441,000.000	442,653.75
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			59,648.615	20,877.02
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			1,648,540.947	711,286.84
GS MORTGAGE SECURI ICE2 A 144A VAR RT 02/15/2033 DD 03/22/16			2,690,000.000	2,701,766.86
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			5,135,676.262	2,837,461.14
GS MORTGAGE SECURITIE FRR1 K3B VAR RT 06/27/2041 DD 07/01/15			643,000.000	559,410.00
GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07			7,437,000.000	7,158,313.30
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			2,462,236.300	2,302,455.13
GSR MORTGAGE LOAN TRUS AR6 4A5 VAR RT 09/25/2035 DD 09/01/05			913,830.670	915,127.22

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04			414,447.020	412,135.90
HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13			657,000.000	613,197.81
HANESBRANDS INC 144A 4.625% 05/15/2024 DD 05/06/16			390,000.000	400,237.50
HANESBRANDS INC 144A 4.875% 05/15/2026 DD 05/06/16			391,000.000	399,797.50
HARBOR FREIGHT TOOLS 8/16 COV-LITE TL			390,000.000	391,887.60
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			600,772.280	547,507.27
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			119,719.060	108,750.51
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			515,436.390	507,354.86
HARBOUR AIRCRAFT INVE 1 C 144A 10.278% 07/15/2041 DD 07/01/16			2,107,211.900	2,075,006.57
HARDEE'S FUNDING LL 1A A2 144A 4.474% 03/20/2043 DD 04/01/13			3,230,975.000	3,239,671.49
HARLAND CLARKE 6/16 COV-LITE B5 TLB			160,000.000	156,760.00
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			240,000.000	292,249.68
HARVEY GULF 6/13 COV-LITE TLB			654,598.700	409,124.19
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	1,060,063.07
HCA HEALTHCARE INC 6.250% 02/15/2021 DD 12/06/12			1,080,000.000	1,171,800.00
HCA INC 4.500% 02/15/2027 DD 08/15/16			819,000.000	824,118.75
HCA INC 4.750% 05/01/2023 DD 10/23/12			1,652,000.000	1,722,210.00
HCA INC 5.000% 03/15/2024 DD 03/17/14			2,270,000.000	2,394,850.00
HCA INC 5.250% 04/15/2025 DD 10/17/14			1,670,000.000	1,780,637.50
HCA INC 5.375% 02/01/2025 DD 01/16/15			3,026,000.000	3,124,345.00
HCA INC 7.500% 02/15/2022 DD 08/01/11			2,285,000.000	2,622,037.50
HD SUPPLY 8/15 COV-LITE TLB			596,059.680	596,554.41
HD SUPPLY INC 144A 5.250% 12/15/2021 DD 12/04/14			317,000.000	335,227.50
HD SUPPLY INC 144A VAR RT 04/15/2024 DD 04/11/16			606,000.000	636,300.00
HEADWATERS 6/16 TLB			676,624.550	679,723.50
HEALTHSOUTH CORP 5.750% 09/15/2025 DD 09/16/15			195,000.000	203,287.50
HEALTHSOUTH CORP 5.750% 11/01/2024 DD 09/11/12			829,000.000	858,528.98
HEINZ 3/13 (USD) COV-LITE TLB2			0.010	0.00
HENRY COMPANY 9/16 COV-LITE TLB			235,000.000	234,412.50
HERTZ 6/16 COV-LITE TLB			439,300.000	442,871.51
HERTZ CORP/THE 144A 5.500% 10/15/2024 DD 09/22/16			605,000.000	602,731.25
HERTZ CORP/THE 6.250% 10/15/2022 DD 10/16/12			140,000.000	144,200.00
HILL-ROM HOLDINGS 7/15 TLB			154,000.000	154,867.02
HILTON DOMESTIC OPERATING 144A 4.250% 09/01/2024 DD 08/18/16			590,000.000	601,800.00
HILTON HOTELS 9/13 COV-LITE TL			77,818.620	78,207.71
HILTON USA TRUST HLF EFL 144A VAR RT 11/05/2030 DD 12/12/13			149,607.870	149,680.70
HILTON USA TRUST HLT DFX 144A 4.407% 11/05/2030 DD 12/01/13			1,590,000.000	1,590,349.80
HOFFMASTER 5/14 COV-LITE TL			631,892.820	631,892.82
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			138,000.000	142,830.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOLOGIC INC 144A 5.250% 07/15/2022 DD 07/02/15			501,000.000	531,686.25
HOME DEPOT INC/THE 2.700% 04/01/2023 DD 04/05/13			1,620,000.000	1,686,841.20
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03			65,069.530	63,167.01
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06			215,243.680	191,831.86
HOMESTAR MORTGAGE ACCEPTA 6 M3 VAR RT 01/25/2035 DD 11/19/04			603,000.000	603,664.75
HONDA AUTO RECEIVABLES 20 2 A3 1.040% 02/21/2019 DD 05/20/15			885,000.000	885,339.31
HONDA AUTO RECEIVABLES 20 3 A3 1.270% 04/18/2019 DD 08/19/15			875,000.000	877,116.98
HOSPITALITY PROPERTIES TRUST 4.500% 03/15/2025 DD 09/12/14			480,000.000	489,659.52
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			1,195,000.000	1,321,874.35
HOUSTON TX 6.290% 03/01/2032 DD 01/08/09			1,930,000.000	2,448,880.50
HSBC HOLDINGS PLC 2.650% 01/05/2022 DD 10/05/16			640,000.000	637,822.08
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			110,000.000	152,110.98
HUB INTERNATIONAL 10/13 (USD) TL			167,419.370	167,419.37
HUB INTERNATIONAL LTD 144A 7.875% 10/01/2021 DD 10/02/13			1,547,000.000	1,577,940.00
HUB INTERNATIONAL LTD 144A 9.250% 02/15/2021 DD 02/03/16			352,000.000	366,256.00
HUBBARD RADIO 5/15 TLB			409,076.300	400,894.78
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,767,342.54
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			2,335,000.000	2,513,007.79
HUGHES SATELLITE SYSTEMS 144A 5.250% 08/01/2026 DD 07/27/16			651,000.000	642,862.50
HUNT COS INC 144A 9.625% 03/01/2021 DD 02/25/14			830,000.000	852,825.00
HUNTINGTON BANCSHARES INC/OH 3.150% 03/14/2021 DD 03/14/16			300,000.000	310,995.00
HUNTINGTON BANCSHARES INC/OH 4.350% 02/04/2023 DD 02/04/13			160,000.000	167,669.76
HUNTINGTON INGALLS INDUST 144A 5.000% 12/15/2021 DD 12/02/14			3,600,000.000	3,780,000.00
HUNTINGTON NATIONAL BANK/THE 1.700% 02/26/2018 DD 02/26/15			1,030,000.000	1,032,475.10
HUNTINGTON NATIONAL BANK/THE 2.200% 11/06/2018 DD 11/06/15			240,000.000	242,996.89
HUNTSMAN INTERNATIONAL LLC 5.125% 11/15/2022 DD 11/15/15			717,000.000	745,680.00
IASIS HEALTHCARE LLC / IASIS C 8.375% 05/15/2019 DD 11/15/11			725,000.000	656,125.00
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04			427,641.722	312,178.46
IHO VERWALTUNGS GMBH 144A 4.500% 09/15/2023 DD 09/22/16			200,000.000	201,874.00
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			331,000.000	332,655.00
IHS MARKIT LTD 144A 5.000% 11/01/2022 DD 07/28/16			880,000.000	931,128.00
ILLINOIS ST SALES TAX REVENUE 4.620% 06/15/2038 DD 03/25/14			125,000.000	138,307.50
IMG WORLDWIDE 3/14 COV-LITE 0.000% 05/06/2022 DD 03/21/14			350,000.000	349,345.50
IMG WORLDWIDE 5/14 COV-LITE TL			823,528.760	825,793.46
INCAPS FUNDING II LTD/INC 144A VAR RT 01/15/2034 DD 12/16/03			2,480,063.200	2,277,052.67
INDONESIA TREASURY BOND 7.000% 05/15/2022			14,069,000,000.000	1,085,078.42
INDONESIA TREASURY BOND 7.000% 05/15/2027			1,961,000,000.000	149,504.46
INDONESIA TREASURY BOND 8.250% 07/15/2021			20,191,000,000.000	1,632,163.92
INDONESIA TREASURY BOND 8.375% 03/15/2024			5,910,000,000.000	489,742.15

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INDONESIA TREASURY BOND 8.375% 09/15/2026			25,790,000,000.000	2,147,008.47
INDONESIA TREASURY BOND 8.750% 05/15/2031			9,855,000,000.000	849,079.45
INEOS 3/15 (USD) COV-LITE TL			295,497.710	296,564.46
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			585,000.000	574,031.25
INEOS GROUP HOLDINGS SA 144A 5.875% 02/15/2019 DD 02/18/14			543,000.000	553,860.00
INFOR (LAWSON) 1/14 B5 TLB			505.820	502.53
INFOR US INC 144A 5.750% 08/15/2020 DD 08/25/15			104,000.000	109,200.00
INFORMATICA 6/15 (USD) COV-LITE TL			322,375.000	313,509.69
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			259,000.000	242,165.00
INFORMATION RESOURCES(IRI) 9/13 COV-LITE TLB			473,785.170	475,268.12
INMARSAT FINANCE PLC 144A 4.875% 05/15/2022 DD 06/04/14			1,250,000.000	1,187,500.00
INTEL CORP 1.350% 12/15/2017 DD 12/11/12			610,000.000	611,904.42
INTEL CORP 3.700% 07/29/2025 DD 07/29/15			1,620,000.000	1,797,257.16
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019			1,620,000.000	1,396,925.63
INTERGEN NV 144A 7.000% 06/30/2023 DD 06/13/13			560,000.000	473,200.00
INTERNATIONAL BANK FOR RECONST 2.375% 03/02/2017			8,300,000.000	1,042,965.11
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			2,240,000.000	1,760,778.29
INTERNATIONAL BANK FOR RECONST 3.500% 01/22/2021			2,000,000.000	1,508,054.28
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	1,012,524.38
INTERNATIONAL BANK FOR RECONST 3.750% 01/23/2019			560,000.000	446,517.26
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019			1,778,000.000	1,359,365.52
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			2,935,000.000	2,331,883.64
INTERNATIONAL BUSINESS MACHINE 1.950% 02/12/2019 DD 02/12/14			789,000.000	801,377.83
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020			920,000.000	1,295,151.22
INTERNATIONAL FINANCE CORP 3.250% 07/22/2019			3,185,000.000	2,525,376.79
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			2,530,000.000	1,907,927.83
INTERNATIONAL FINANCE CORP 3.875% 02/26/2018			310,000.000	230,081.99
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			425,000.000	450,500.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			1,063,000.000	1,145,382.50
INTERNATIONAL LEASE FINANCE CO 4.625% 04/15/2021 DD 03/11/13			461,000.000	482,897.50
INTERVAL ACQUISITION CORP 5.625% 04/15/2023 DD 04/15/16			1,395,000.000	1,440,337.50
INVENTIV HEALTH 8/16 TLB			535,000.000	536,112.80
ION MEDIA 12/14 TLB			688,353.860	690,074.74
IPREO 7/14 COV-LITE TLB			371,250.000	352,921.39
IQVIA INC 144A 4.875% 05/15/2023 DD 05/12/15			699,000.000	718,222.50
IQVIA INC 144A 5.000% 10/15/2026 DD 09/28/16			916,000.000	952,640.00
ISLE OF CAPRI CASINOS INC 5.875% 03/15/2021 DD 03/05/13			150,000.000	156,562.50
ISLE OF CAPRI CASINOS INC 8.875% 06/15/2020 DD 08/07/12			50,000.000	52,875.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			225,000.000	316,610.33

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
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			189,100.100	149,672.73
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	1,979,000.00
J.P. MORGAN CHASE NINE A 144A VAR RT 10/06/2038 DD 09/01/16			1,935,000.000	1,984,307.28
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,238,000.000	1,287,520.00
JDA SOFTWARE 9/16 TLB			265,000.000	265,066.25
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09			75,000.000	83,628.60
JP MORGAN CHASE COM INN F 144A VAR RT 06/15/2029 DD 06/27/14			150,000.000	144,249.92
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15			1,420,000.000	1,428,000.85
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,374,737.99
JP MORGAN CHASE COMME CB20 ASB 5.688% 02/12/2051 DD 09/01/07			168,121.660	168,902.33
JP MORGAN CHASE COMMER CB13 AJ VAR RT 01/12/2043 DD 11/01/05			377,605.168	377,525.04
JP MORGAN CHASE COMMER CB18 A4 5.440% 06/12/2047 DD 03/01/07			504,988.860	507,555.46
JP MORGAN CHASE COMMER LD11 AJ VAR RT 06/15/2049 DD 07/01/07			7,467,000.000	4,704,210.00
JP MORGAN CHASE COMMER LDP7 AM VAR RT 04/17/2045 DD 06/01/06			27,623.510	27,583.38
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			954,583.170	947,521.45
JPMCC RE-REMIC T GG10 AMC 144A VAR RT 08/15/2045 DD 04/01/16			867,000.000	791,137.50
JPMORGAN CHASE & CO 2.295% 08/15/2021 DD 08/08/16			2,700,000.000	2,705,872.51
JPMORGAN CHASE & CO 2.950% 10/01/2026 DD 07/21/16			490,000.000	491,282.34
JPMORGAN CHASE BANK NA 1.450% 09/21/2018 DD 09/23/16			695,000.000	695,369.05
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			224,118.720	120,799.99
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			3,383,000.450	1,251,710.17
KANSAS ST DEV FIN AUTH REVENUE 3.491% 04/15/2023 DD 08/20/15			1,250,000.000	1,344,612.50
KANSAS ST DEV FIN AUTH REVENUE 3.641% 04/15/2024 DD 08/20/15			1,440,000.000	1,528,948.80
KAR AUCTION 3/16 TLB3			507,574.860	513,919.54
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			1,110,000.000	1,118,325.00
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,068,000.000	1,116,060.00
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			3,098,000.000	3,276,135.00
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			717,750.000	717,750.00
KIMCO REALTY CORP 2.800% 10/01/2026 DD 08/18/16			810,000.000	803,033.20
KINDRED HEALTHCARE INC 6.375% 04/15/2022 DD 10/15/14			880,000.000	833,800.00
KODIAK CDO I LTD 1A A2 144A VAR RT 08/07/2037 DD 09/19/06			1,721,000.000	1,225,136.88
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			1,619,000.000	536,968.88
KOMMUNINVEST I SVERIGE AB 2.500% 12/01/2020			12,180,000.000	1,557,721.83
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13			530,000.000	543,800.67
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2017			28,750,000.000	25,961.76
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2018			28,750,000.000	25,627.12
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2017			28,750,000.000	25,793.67

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018			28,750,000.000	25,464.89
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			1,128,000.000	1,243,941.49
KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16			3,085,000.000	3,337,781.82
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			420,000.000	444,370.92
KRAFT HEINZ FOODS CO 6.125% 08/23/2018 DD 08/23/12			1,000,000.000	1,085,083.01
KREDITANSTALT FUER WIEDERAUFBA 3.750% 05/29/2020			1,045,000.000	789,879.45
KREDITANSTALT FUER WIEDERAUFBA 6.000% 03/28/2017			450,000.000	351,046.58
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			3,300,000.000	2,888,625.84
KROGER CO/THE 1.500% 09/30/2019 DD 10/03/16			595,000.000	594,433.56
KRONOS 2/13 TL			380,011.420	380,824.65
L BRANDS INC 5.625% 10/15/2023 DD 10/16/13			2,370,000.000	2,645,512.50
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			840,000.000	915,600.00
L BRANDS INC 6.950% 03/01/2033 DD 02/19/03			1,575,000.000	1,649,812.50
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12			1,370,000.000	1,445,350.00
LAMAR MEDIA CORP 5.750% 02/01/2026 DD 08/01/16			274,000.000	295,235.00
LANDESK SOFTWARE 9/16 COV-LITE TL			250,000.000	251,562.50
LANDMARK IX CDO LTD 9A E 144A VAR RT 04/15/2021 DD 04/10/07			3,596,000.000	3,564,006.62
LANDWIRTSCHAFTLICHE RENTENBANK 6.500% 04/12/2017			2,425,000.000	1,899,250.01
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			1,114,000.000	1,080,580.00
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15			2,038,000.000	1,997,240.00
LAREDO PETROLEUM INC 7.375% 05/01/2022 DD 04/27/12			439,000.000	453,816.25
LB-UBS COMMERCIAL MORTGA C6 AM 5.413% 09/15/2039 DD 09/11/06			237.280	237.31
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			555,000.000	552,225.00
LEAF RECEIVABLES FUN 1 E2 144A 6.000% 09/15/2021 DD 09/26/13			861,000.000	858,882.54
LEGG MASON INC 4.750% 03/15/2026 DD 03/22/16			620,000.000	669,906.28
LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14			195,000.000	202,398.69
LENDMARK FUNDING TRUS A B 144A 7.830% 08/21/2023 DD 03/08/16			855,000.000	882,825.98
LENNAR CORP 4.500% 11/15/2019 DD 11/25/14			700,000.000	737,625.00
LEVEL 3 5/15 TLB2			270,000.000	271,350.00
LEVEL 3 FINANCING INC 144A 5.250% 03/15/2026 DD 03/22/16			531,000.000	548,257.50
LEVEL 3 FINANCING INC 5.375% 01/15/2024 DD 01/15/16			800,000.000	833,500.00
LEVEL 3 FINANCING INC 5.375% 08/15/2022 DD 11/15/14			360,000.000	376,200.00
LIBERTY CABLEVISION 6/14 TL			375,000.000	369,611.25
LIFE TIME FITNESS 6/15 COV-LITE TLB			370,312.500	370,379.16
LIFEPOINT HEALTH INC 5.875% 12/01/2023 DD 12/04/15			265,000.000	274,937.50
LIGHTOWER 4/13 TL			723,346.750	723,122.52
LOCKHEED MARTIN CORP 2.900% 03/01/2025 DD 02/20/15			2,800,000.000	2,887,483.20
LOCKHEED MARTIN CORP 3.100% 01/15/2023 DD 11/23/15			990,000.000	1,043,995.59
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			125,796.640	135,761.29

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02			71,506.860	57,581.46
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,798,989.300	1,805,825.46
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	354,983.40
LOWE'S COS INC 2.500% 04/15/2026 DD 04/20/16			294,000.000	295,070.75
LOWE'S COS INC VAR RT 09/14/2018 DD 09/16/15			710,000.000	716,313.32
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			636,000.000	655,080.00
MACDERMID 1/15 COV-LITE TLB2			392,139.150	393,609.67
MACDERMID 6/13 COV-LITE TL			144,383.640	144,564.12
MALLINCKRODT 3/14 COV-LITE TL			827,739.300	826,017.61
MALLINCKRODT INTERNATIONA 144A 5.500% 04/15/2025 DD 04/15/15			158,000.000	150,100.00
MALLINCKRODT INTERNATIONA 144A 5.625% 10/15/2023 DD 09/24/15			454,000.000	434,705.00
MANITOWOC 2/16 TLB			330,441.040	334,158.50
MANITOWOC 3/16 COV-LITE TLB			286,230.790	289,450.89
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			410,000.000	367,082.02
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			725,000.000	681,500.00
MARYLAND ST 4.400% 03/01/2023 DD 03/09/10			890,000.000	1,035,087.80
MASSACHUSETTS INSTITUTE OF TEC 3.308% 07/01/2026 DD 09/29/14			1,490,000.000	1,634,345.24
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			215,000.000	214,077.87
MASSACHUSETTS INSTITUTE OF TEC 3.959% 07/01/2038 DD 09/29/14			1,540,000.000	1,760,996.16
MATCH GROUP 11/15 TLB			269,100.000	270,445.51
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	781,912.50
MAUSER 6/14 (USD) COV-LITE TL			748,844.540	746,972.43
MCDONALD'S CORP 3.700% 01/30/2026 DD 12/09/15			25,000.000	26,896.18
MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15			615,000.000	692,940.80
MCGRAW-HILL 5/16 COV-LITE TLB			498,750.000	501,368.44
MDC PARTNERS INC 144A 6.500% 05/01/2024 DD 03/23/16			2,038,000.000	1,885,150.00
MEDNAX INC 144A 5.250% 12/01/2023 DD 12/08/15			1,230,000.000	1,293,037.50
MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15			10,000.000	11,331.82
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15			110,000.000	123,039.08
MERCK & CO INC 2.750% 02/10/2025 DD 02/10/15			2,870,000.000	2,974,063.33
MERCK & CO INC VAR RT 05/18/2018 DD 05/20/13			1,233,000.000	1,237,952.96
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			453,000.000	481,312.50
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	334,500.00
MERITAGE HOMES CORP 7.150% 04/15/2020 DD 04/13/10			110,000.000	122,375.00
MERRILL LYNCH MORTGAGE FF1 A1 VAR RT 08/25/2036 DD 12/27/06			334,157.370	333,685.78
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			54,511.730	54,531.26
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			68,569.010	67,039.54
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			101,812.800	101,778.50
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05			804,390.890	775,800.10

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
METHANOL HOLDINGS 6/15 TLB			370,312.500	361,054.69
METLIFE INC 4.600% 05/13/2046 DD 11/13/15			555,000.000	600,587.70
METLIFE INC 6.400% 12/15/2066 DD 12/21/06			1,805,000.000	1,997,909.39
METLIFE INC VAR RT 12/15/2017 DD 09/15/14			810,000.000	814,388.58
MEXICAN BONOS 10.000% 12/05/2024			87,254,500.000	5,695,498.26
MEXICAN BONOS 4.750% 06/14/2018			12,663,000.000	648,420.07
MEXICAN BONOS 6.500% 06/10/2021			37,923,500.000	2,018,803.51
MEXICAN BONOS 7.750% 05/29/2031			24,851,000.000	1,452,477.95
MEXICAN BONOS 8.000% 12/07/2023			39,565,500.000	2,298,317.37
MEXICAN BONOS 8.500% 12/13/2018			25,063,500.000	1,373,688.57
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			600,000.000	601,500.00
MEXICO GOVERNMENT INTERNATIONA 4.125% 01/21/2026 DD 01/21/16			200,000.000	215,100.00
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15			2,600,000.000	2,635,750.00
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			1,885,000.000	1,960,400.00
MGM GROWTH PROPERTIES OPE 144A 4.500% 09/01/2026 DD 08/12/16			1,029,000.000	1,029,000.00
MGM GROWTH PROPERTIES OPE 144A 5.625% 05/01/2024 DD 04/20/16			303,000.000	328,664.10
MGM RESORT 4/16 COV-LITE TLB			513,300.000	517,632.26
MGM RESORTS INTERNATIONAL 11.375% 03/01/2018 DD 09/22/09			1,375,000.000	1,543,437.50
MGM RESORTS INTERNATIONAL 4.625% 09/01/2026 DD 08/19/16			546,000.000	532,350.00
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			585,000.000	634,725.00
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			806,000.000	906,750.00
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13			352,000.000	394,240.00
MICHAELS STORES 9/16 TLB			205,000.000	205,768.75
MICROCONNECTIONS 7/15 (USD) COV-LITE TL			258,062.810	259,030.55
MICRON TECHNOLOGY INC 144A 7.500% 09/15/2023 DD 04/26/16			1,245,000.000	1,382,871.30
MICRON TECHNOLOGY INC 5.500% 02/01/2025 DD 07/28/14			738,000.000	723,240.00
MICROSEMI CORP 144A 9.125% 04/15/2023 DD 01/15/16			780,000.000	889,200.00
MICROSOFT CORP 1.100% 08/08/2019 DD 08/08/16			705,000.000	702,751.76
MICROSOFT CORP 3.125% 11/03/2025 DD 11/03/15			2,580,000.000	2,744,480.16
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	128,643.74
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	142,375.87
MIDOCEAN CREDIT CLO 2A E 144A VAR RT 01/29/2025 DD 01/29/14			292,000.000	248,565.00
MILACRON 4/15 COV-LITE TLB			132,054.790	132,550.00
MISSOURI ST HLTH & EDUCTNL FAC 3.471% 01/15/2036 DD 02/26/16			1,960,000.000	2,083,225.20
MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16			285,000.000	308,914.35
MITEL NETWORKS 4/15 TL			357,900.870	360,026.80
MITSUBISHI UFJ FINANCIAL GROUP 2.190% 09/13/2021 DD 09/13/16			995,000.000	992,401.06
ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07			2,386,000.000	2,291,308.01
ML-CFC COMMERCIAL MOR 3 F 144A VAR RT 07/12/2046 DD 09/01/06			7,398.850	137.88

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT	08/12/2049 DD	08/01/07	2,330,000.000	1,467,811.22
ML-CFC COMMERCIAL MORTGAGE 4 C VAR RT	12/12/2049 DD	12/01/06	1,604,000.000	1,335,327.11
MMCAPS FUNDING XIX LTD/MM 144A VAR RT	01/12/2038 DD	07/12/07	155,170.000	0.00
MOHEGAN TRIBAL 11/13 TLB 0.000%	11/19/2019 DD	10/21/13	684,809.680	684,124.87
MOLINA HEALTHCARE INC VAR RT	11/15/2022 DD	05/15/16	938,000.000	968,485.00
MOLSON COORS BREWING CO 3.000%	07/15/2026 DD	07/07/16	1,190,000.000	1,198,241.94
MONEYGRAM PAYMENT 3/13 TL 0.000%	03/27/2020 DD	03/26/13	512,503.030	495,846.68
MONSANTO CO 5.500%	08/15/2025 DD	08/25/05	417,000.000	489,176.86
MONTEFIORE MEDICAL CENTER 2.895%	04/20/2032 DD	05/12/16	1,240,000.000	1,244,173.84
MORGAN STANLEY 3.700%	10/23/2024 DD	10/23/14	470,000.000	495,923.79
MORGAN STANLEY 4.000%	07/23/2025 DD	07/23/15	640,000.000	688,229.76
MORGAN STANLEY CAP MART A 144A 2.200%	09/13/2031 DD	09/01/16	1,420,000.000	1,421,923.11
MORGAN STANLEY CAPITAL HQ10 C VAR RT	11/12/2041		705,000.000	698,004.57
MORGAN STANLEY CAPITAL IQ13 A4 5.364%	03/15/2044 DD	03/01/07	723,312.910	727,668.19
MOTIVA ENTERPRISES LLC 144A 5.750%	01/15/2020 DD	01/11/10	1,080,000.000	1,192,820.04
MPH ACQUISITION HOLDINGS 144A 7.125%	06/01/2024 DD	06/07/16	746,000.000	801,950.00
MPLX LP 4.500%	07/15/2023 DD	07/15/16	137,000.000	139,661.23
MPLX LP 4.875%	12/01/2024 DD	06/01/16	3,422,000.000	3,539,463.58
MPLX LP 5.500%	02/15/2023 DD	08/15/16	875,000.000	903,959.87
MPT OPERATING PARTNERSHIP LP / 5.250%	08/01/2026 DD	07/22/16	795,000.000	824,812.50
MRC 11/13 COV-LITE TL			400,436.280	390,093.01
MSCI INC 144A 4.750%	08/01/2026 DD	08/04/16	268,000.000	271,350.00
MSCI INC 144A 5.250%	11/15/2024 DD	11/20/14	944,000.000	999,365.60
MSCI INC 144A 5.750%	08/15/2025 DD	08/13/15	422,000.000	450,485.00
MTS SYSTEM 4/16 COV-LITE TLB			510,000.000	513,508.80
MUFG UNION BANK NA 2.125%	06/16/2017 DD	06/18/12	220,000.000	221,570.80
MULTIPLAN 5/16 COV-LITE TLB			1,285,000.000	1,300,458.55
N-STAR REAL ESTATE 5A A1 144A VAR RT	09/22/2045 DD	09/22/05	1,167,732.699	1,062,636.75
N-STAR REAL ESTATE 5A A2 144A VAR RT	09/22/2045 DD	09/22/05	480,375.285	86,467.55
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	1,412,587.83
NATIONAL COLLEGIATE 1 B2 144A VAR RT	08/25/2037 DD	12/11/03	3,170,000.000	1,108,751.88
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT	06/01/2039 DD	06/10/04	344,248.000	120,486.80
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT	06/01/2039 DD	06/10/04	2,124,000.000	743,400.00
NATIONAL COLLEGIATE STUDENT LO VAR RT	08/25/2037 DD	12/11/03	1,709,000.000	614,431.64
NATIONAL FINANCIAL 7/14 TLB			651,819.450	652,771.11
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	181,593.90
NATIONAL RURAL UTILITIES COOPE VAR RT	04/20/2046 DD	04/20/16	860,000.000	928,370.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL VISION 3/14 COV-LITE TL			377,540.270	372,726.63
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14			538,000.000	530,602.50
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			5,000.000	4,550.00
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			716,000.000	721,370.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	320,280.00
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			97,000.000	104,032.50
NAVIOS SOUTH AMERICAN LOG 144A 7.250% 05/01/2022 DD 04/22/14			415,000.000	315,400.00
NAVISTAR INTERNATIONAL 8/12			327,525.000	328,140.75
NAVISTAR INTERNATIONAL 8/12 0.000% 08/17/2017 DD 08/17/12			129,025.810	129,268.38
NAVITAS EQUIPMENT REC 1 D 144A 7.870% 03/15/2023 DD 09/21/16			438,000.000	438,230.43
NBCUNIVERSAL MEDIA LLC 2.875% 01/15/2023 DD 10/05/12			970,000.000	1,010,176.43
NBTY 4/16 (USD) TLB			309,750.000	310,951.83
NCT 2013-VI FUNDI 6A IMM2 144A VAR RT 04/25/2040 DD 11/01/13			7,873.980	7,795.24
NCUA GUARANTEED NOTES 2.350% 06/12/2017 DD 06/16/11			2,000,000.000	2,023,520.00
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11			335,000.000	352,269.25
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,456,995.40
NCUA GUARANTEED NOTES TR R2 1A VAR RT 11/06/2017 DD 11/17/10			1,471,911.390	1,472,187.52
NEIMAN MARCUS 3/14 COV-LITE TL			765,236.740	703,061.26
NETFLIX INC 5.500% 02/15/2022 DD 02/05/15			397,000.000	427,271.25
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			1,499,000.000	1,618,920.00
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01			370,000.000	568,642.64
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	167,549.80
NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022			353,000.000	327,557.63
NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020			1,650,000.000	1,449,309.27
NEW SOUTH WALES TREASURY REGS 6.000% 05/01/2020			4,205,000.000	3,693,542.72
NEW YORK AND PRESBYTERIAN HOSP 4.063% 08/01/2056 DD 06/28/16			190,000.000	204,774.78
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16			315,000.000	340,474.68
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	356,386.50
NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/2033 DD 10/14/10			85,000.000	106,680.10
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	19,826.10
NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10			175,000.000	231,124.25
NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020			4,715,000.000	3,552,662.95
NEW ZEALAND GOVERNMENT BO REGS 5.000% 03/15/2019			8,660,000.000	6,760,119.79
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			5,010,000.000	4,290,856.32
NEW ZEALAND GOVERNMENT BO REGS 6.000% 12/15/2017			9,450,000.000	7,204,468.06
NEW ZEALAND LOCAL GOVERNMENT F 6.000% 12/15/2017			2,985,000.000	2,264,813.21
NEWELL BRANDS INC 3.850% 04/01/2023 DD 03/30/16			1,160,000.000	1,234,780.56
NEWELL BRANDS INC 4.200% 04/01/2026 DD 03/30/16			360,000.000	392,078.88
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12			1,075,000.000	1,101,875.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEWFIELD EXPLORATION CO 5.750% 01/30/2022 DD 09/30/11			45,000.000	46,462.50
NEWPAGE 2/14 TLB			195,000.000	27,300.00
NEWPAGE 2/14 TLB 0.000% 02/11/2021 DD 01/14/14			633,750.010	88,725.00
NEXEO 5/16 COV-LITE TL			640,000.000	642,803.20
NEXSTAR BROADCASTING 9/16 TBL			845,000.000	848,870.10
NEXSTAR BROADCASTING INC 5.875% 11/15/2022 DD 11/15/15			795,000.000	832,762.50
NFP CORP 144A 9.000% 07/15/2021 DD 07/01/13			427,000.000	438,689.13
NGG FINANCE PLC REGS VAR RT 06/18/2073			1,505,000.000	2,194,481.89
NGL ENERGY PARTNERS LP / NGL E 5.125% 07/15/2019 DD 01/15/15			378,000.000	355,320.00
NGL ENERGY PARTNERS LP / NGL E 6.875% 10/15/2021 DD 10/15/14			290,000.000	274,775.00
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			365,000.000	380,968.75
NISOURCE FINANCE CORP 5.650% 02/01/2045 DD 10/10/13			2,050,000.000	2,596,107.70
NISSAN AUTO RECEIVABLES 2 A A3 1.050% 10/15/2019 DD 04/14/15			1,780,000.000	1,781,480.96
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,432,334.96
NORTHERN STATES POWER CO/MN 2.150% 08/15/2022 DD 08/13/12			375,000.000	380,610.38
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	562,124.76
NORTHERN TIER ENERGY LLC / NOR 7.125% 11/15/2020 DD 05/15/13			655,000.000	669,737.50
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	277,999.98
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			15,110,000.000	2,134,680.03
NORWAY GOVERNMENT BOND 144A 4.250% 05/19/2017			14,660,000.000	1,876,325.18
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019			27,850,000.000	3,825,711.79
NOVELIS 5/15 COV-LITE TLB			370,443.620	372,066.16
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			956,000.000	978,705.00
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			442,000.000	469,072.50
NRG ENERGY INC 144A 6.625% 01/15/2027 DD 08/02/16			696,000.000	682,080.00
NRG ENERGY INC 144A 7.250% 05/15/2026 DD 05/23/16			740,000.000	752,950.00
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14			162,000.000	164,430.00
NRG ENERGY INC 6.250% 07/15/2022 DD 07/15/14			575,000.000	583,625.00
NRG YIELD OPERATING LLC 144A 5.000% 09/15/2026 DD 08/18/16			119,000.000	116,620.00
NUMERICABLE / YPSO 4/16 (USD) COV-LITE B7 TLB			663,337.500	669,307.54
NXP BV / NXP FUNDING LLC 144A 3.875% 09/01/2022 DD 08/11/16			830,000.000	869,425.00
NXP BV / NXP FUNDING LLC 144A 4.125% 06/01/2021 DD 05/23/16			233,000.000	249,601.25
NXP BV / NXP FUNDING LLC 144A 4.625% 06/15/2022 DD 06/09/15			372,000.000	401,760.00
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			284,612.130	283,807.70
OASIS PETROLEUM INC 6.875% 01/15/2023 DD 07/02/12			1,015,000.000	969,325.00
OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14			506,000.000	484,495.00
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			305,000.000	398,721.01
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

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OHA LOAN FUNDING 201 1A E 144A VAR RT 07/23/2025 DD 07/16/13			200,000.000	186,000.00
OMEGA HEALTHCARE INVESTORS INC 4.500% 04/01/2027 DD 10/01/15			645,000.000	648,393.35
ON SEMICONDUCTOR 3/16 COV-LITE TLB			375,000.000	376,541.25
ON SEMICONDUCTOR 9/16 COV-LITE TL			375,000.000	376,541.25
ONCOR ELECTRIC DELIVERY CO LLC 2.150% 06/01/2019 DD 12/01/14			600,000.000	607,203.01
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 06/01/2022 DD 05/18/12			520,000.000	574,884.96
ONDECK ASSET SECURIT 1A B 144A 7.630% 05/17/2020 DD 05/17/16			756,000.000	767,041.39
ONE CALL MEDICAL COV-LT TL			574,763.980	536,685.86
ONEMAIN FINANCIAL HOLDING 144A 6.750% 12/15/2019 DD 12/11/14			307,000.000	322,733.75
ONEMAIN FINANCIAL HOLDING 144A 7.250% 12/15/2021 DD 12/11/14			551,000.000	579,238.75
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05			92,407.380	86,441.75
ORACLE CORP 1.900% 09/15/2021 DD 07/07/16			2,115,000.000	2,120,365.76
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11			265,000.000	325,740.39
OREGON ST 5.742% 08/01/2024 DD 06/26/08			1,125,000.000	1,340,358.75
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	13,800.70
ORION ENGINEERED 7/14 (USD) COV-LITE TL			1,105,411.520	1,106,107.93
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			2,040,000.000	2,121,600.00
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14			937,000.000	983,850.00
OVERSEA-CHINESE BANKING C 144A VAR RT 10/15/2024 DD 04/15/14			480,000.000	501,278.40
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15			599,000.000	643,925.00
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15			318,000.000	350,197.50
PANAMA GOVERNMENT INTERNATIONA 3.875% 03/17/2028 DD 03/17/16			280,000.000	303,100.00
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			1,137,000.000	1,173,952.50
PARSLEY ENERGY LLC / PARS 144A 7.500% 02/15/2022 DD 02/05/14			1,114,000.000	1,183,625.00
PATHEON 1/14 (USD) TL			1,168,581.420	1,166,629.89
PDC ENERGY INC 144A 6.125% 09/15/2024 DD 09/15/16			1,073,000.000	1,110,555.00
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14			146,000.000	146,730.00
PENSKE AUTOMOTIVE GROUP INC 5.500% 05/15/2026 DD 05/25/16			230,000.000	229,425.00
PERRIGO CO PLC 2.300% 11/08/2018 DD 05/08/14			110,000.000	110,377.41
PERRIGO FINANCE UNLIMITED CO 3.900% 12/15/2024 DD 12/02/14			520,000.000	527,638.28
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			480,000.000	503,446.08
PETCO 1/16 COV-LITE TLB1			388,050.000	391,876.17
PETROLEOS MEXICANOS 144A 4.625% 09/21/2023 DD 09/21/16			430,000.000	430,602.00
PETROLEOS MEXICANOS 144A 6.750% 09/21/2047 DD 09/21/16			903,437.500	903,437.50
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11			16,783,000.000	843,767.75
PETROLEOS MEXICANOS 5.500% 06/27/2044 DD 06/26/12			231,000.000	200,253.90
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10			345,000.000	372,600.00
PETSMART 5/15 COV-LITE TLB			531,654.040	532,265.45
PFIZER INC 1.500% 06/15/2018 DD 06/03/13			1,238,000.000	1,245,371.05

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PHARMACEUTICAL PRODUCT 8/15 COV-LITE TL			802,653.330	805,093.40
PHIBRO ANIMAL HEALTH 4/14 TLB			749,292.300	745,545.84
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/11/2025 DD 08/11/15			1,330,000.000	1,435,265.51
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	789,881.16
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			25,761,000.000	560,515.17
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			10,700,000.000	253,964.10
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	67,852.32
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			268,240,000.000	8,056,708.47
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			75,000,000.000	1,614,290.17
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	1,267,486.36
PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05			5,000.000	8,614.51
PINNACLE FOODS 7/16 TL1			415,000.000	418,008.75
PINNACLE FOODS FINANCE LL 144A 5.875% 01/15/2024 DD 01/15/16			709,000.000	756,857.50
PLA ADMINISTRADORA INDUST 144A 5.250% 11/10/2022 DD 11/10/15			1,325,000.000	1,351,500.00
PLAINS ALL AMERICAN PIPELINE L 3.650% 06/01/2022 DD 03/22/12			310,000.000	314,240.18
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13			295,000.000	293,435.91
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15			630,000.000	652,593.70
PLASTIPAK HOLDINGS INC 144A 6.500% 10/01/2021 DD 10/07/13			1,027,000.000	1,065,512.50
PLATFORM SPECIALTY PRODUC 144A 10.375% 05/01/2021 DD 11/10/15			814,000.000	877,085.00
PLAYA RESORTS HOLDING BV 144A 8.000% 08/15/2020 DD 08/09/13			1,440,000.000	1,468,800.00
PODS 2/15 TL			348,226.620	349,821.50
PORT OF MORROW OR TRANSMISSION 1.809% 09/01/2022 DD 07/21/16			690,000.000	694,326.30
PORT OF MORROW OR TRANSMISSION 3.097% 09/01/2023 DD 08/26/15			2,120,000.000	2,269,184.40
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			634,000.000	630,830.00
POST HOLDINGS INC 144A 6.000% 12/15/2022 DD 06/02/14			486,000.000	513,337.50
POST HOLDINGS INC 144A 6.750% 12/01/2021 DD 11/18/13			1,535,000.000	1,644,368.75
POST HOLDINGS INC 144A 7.750% 03/15/2024 DD 08/18/15			1,292,000.000	1,447,040.00
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16			535,000.000	543,828.04
PQ CORP / ECO FINANCE COR 144A 8.500% 11/01/2022 DD 10/24/14			609,000.000	633,360.00
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			721,000.000	764,260.00
PQ CORP 4/16 (USD) TL			133,813.620	134,734.26
PRAXAIR INC 3.200% 01/30/2026 DD 09/24/15			260,000.000	278,295.42
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,355,017.511	623,308.05
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			375,538.961	154,008.18
PREFERRED TERM SECURITIES 144A VAR RT 03/24/2034 DD 03/17/04			629,000.000	355,385.00
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			424,635.421	189,533.41
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04			1,055,000.008	598,106.09
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			448,000.000	197,120.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			793,271.167	343,510.65
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			5,310,694.744	2,206,743.62
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,946,344.853	958,378.61
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	331,200.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,463,765.928	762,970.66
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			90,912.632	40,456.12
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			378,284.813	170,987.08
PRESS GANEY 9/16 COV-LITE TL			315,000.000	313,425.00
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			724,000.000	769,250.00
PRINCETON UNIVERSITY 5.700% 03/01/2039 DD 01/21/09			1,260,000.000	1,816,845.66
PRINCIPAL FINANCIAL GROUP INC 1.850% 11/15/2017 DD 11/16/12			300,000.000	301,663.50
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	649,235.34
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			550,044.000	645,906.77
PROV OF ONTARIO 1.900% 08-SEP-2017			4,284,000.000	3,297,661.36
PROVIDENCE ST JOSEPH HEALTH OB 2.746% 10/01/2026 DD 09/28/16			760,000.000	769,537.25
PROVIDENT FUNDING ASSOCIA 144A 6.750% 06/15/2021 DD 06/04/13			1,230,000.000	1,240,762.50
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	574,343.41
PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020			425,000.000	372,381.01
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	474,838.56
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2042 DD 08/09/12			1,390,000.000	1,533,517.50
PTC INC 6.000% 05/15/2024 DD 05/12/16			799,000.000	852,932.50
PVH CORP 4.500% 12/15/2022 DD 12/20/12			1,480,000.000	1,542,900.00
QEP RESOURCES INC 5.250% 05/01/2023 DD 09/12/12			28,000.000	27,580.00
QUALITYTECH LP/QTS FINANCE COR 5.875% 08/01/2022 DD 02/01/15			1,922,000.000	1,965,245.00
QUEBECOR MEDIA 8/13 COV-LITE TLB			753,524.770	750,699.05
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12			738,000.000	767,520.00
QUEENSLAND TREASURY CORP 144A 4.000% 06/21/2019			6,965,000.000	5,642,201.01
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			2,850,000.000	2,529,787.84
QUEENSLAND TREASURY CORP REGS 6.000% 07/21/2022			2,960,000.000	2,754,090.85
QUEENSLAND TREASURY CORP REGS 6.250% 02/21/2020			4,050,000.000	3,547,663.80
QUEST DIAGNOSTICS INC 4.250% 04/01/2024 DD 03/17/14			1,945,000.000	2,127,752.20
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			609,000.000	604,432.50
QUINCY NEWSPAPERS 10/15 TLB			450,385.220	452,074.16
QUINTILES TRANSNATIONAL 5/15 TLB			699,268.000	698,393.91
QVC INC 4.450% 02/15/2025 DD 08/21/14			1,635,000.000	1,618,365.51
QVC INC 5.950% 03/15/2043 DD 03/18/13			1,550,000.000	1,468,417.30
RAIT PREFERRED FUND 2A A2 144A VAR RT 06/25/2045 DD 06/07/07			905,000.000	819,025.00
RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03			33,615.100	30,422.23
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03			21,664.210	19,424.43

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RANGE RESOURCES CORP 144A 5.000% 03/15/2023 DD 09/16/16			603,000.000	589,432.50
RANGE RESOURCES CORP 144A 5.000% 08/15/2022 DD 09/16/16			534,000.000	531,330.00
RCN CABLE (8/10) TL 0.000% 03/01/2020 DD 05/07/10			487,138.320	486,836.29
RCS CAP 2/16 EXIT (FIXED 8%) TL			298,667.010	298,667.01
RCS CAP 5/16 2ND LIEN TL			827,052.570	640,965.75
REGIONS BANK/BIRMINGHAM AL 2.250% 09/14/2018 DD 07/31/15			1,050,000.000	1,058,407.35
REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07			1,100,000.000	1,406,711.90
RENAISSANCE LEARNING 4/14 COV-LITE TL			417,857.140	415,767.85
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			16,850.730	20,824.13
REYNOLDS GROUP 8/16 (USD) TL			950,000.000	952,669.50
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			48,000.000	49,560.00
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			967,000.000	1,037,107.50
RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08			1,145,000.000	1,527,446.03
RIO TINTO FINANCE USA LTD 9.000% 05/01/2019 DD 04/17/09			540,000.000	637,958.16
RITE AID 2/13 2ND LIEN TL			428,000.000	428,804.64
RITE AID CORP 144A 6.125% 04/01/2023 DD 04/02/15			629,000.000	678,797.93
RITE AID CORP 6.750% 06/15/2021 DD 07/02/13			173,000.000	182,731.25
RITE AID CORP 7.700% 02/15/2027 DD 12/20/96			220,000.000	281,600.00
RIVERBED TECHNOLOGY INC 144A 8.875% 03/01/2023 DD 03/09/15			418,000.000	446,737.50
RIVERS PITTSBURGH BORROWE 144A 6.125% 08/15/2021 DD 07/25/16			189,000.000	195,142.50
ROYAL BANK OF CANADA 1.200% 01/23/2017 DD 01/23/14			330,000.000	329,974.59
ROYAL BANK OF SCOTLAND GROUP P 3.875% 09/12/2023 DD 09/12/16			695,000.000	683,875.14
ROYALTY PHARMA 12/14 TLB4			195,507.580	196,135.16
RSP PERMIAN INC 6.625% 10/01/2022 DD 04/01/15			1,214,000.000	1,271,665.00
RUSSELL IVNESTMENT 5/16 COV-LITE TLB			276,307.500	273,889.81
RWE AG REGS VAR RT 03/29/2049			1,700,000.000	2,291,111.25
SABINE PASS LIQUEFACTION 144A 5.000% 03/15/2027 DD 09/23/16			503,000.000	515,575.00
SABINE PASS LIQUEFACTION 144A 5.875% 06/30/2026 DD 06/14/16			1,293,000.000	1,405,329.38
SABINE PASS LIQUEFACTION LLC 5.625% 03/01/2025 DD 09/01/15			1,580,000.000	1,698,500.00
SABINE PASS LIQUEFACTION LLC 6.250% 03/15/2022 DD 09/15/14			655,000.000	715,587.50
SAFWAY GROUP 8/16 COV-LITE TLB			385,000.000	387,244.55
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	143,141.25
SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12			767,000.000	799,597.50
SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10			245,000.000	336,906.85
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			436,072.380	435,621.91
SANDY CREEK ENERGY 11/13 TL			748,225.640	629,916.20
SANTANDER UK GROUP HOLDINGS PL 3.125% 01/08/2021 DD 01/08/16			265,000.000	269,273.92

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SBA COMMUNICATIONS CORP 144A 4.875% 09/01/2024 DD 08/15/16			3,810,000.000	3,838,575.00
SCHAEFFLER FINANCE BV 144A 4.250% 05/15/2021 DD 05/14/14			444,000.000	455,100.00
SCHAEFFLER FINANCE BV 144A 4.750% 05/15/2021 DD 04/29/13			891,000.000	922,630.50
SCIENTIFIC GAMES 10/13 COV-LITE TLB			1,013,352.410	1,016,199.93
SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14			1,247,000.000	1,318,702.50
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14			1,133,000.000	1,045,192.50
SCOTTS MIRACLE-GRO CO/THE 144A 6.000% 10/15/2023 DD 10/13/15			1,089,000.000	1,159,785.00
SCRIPPS NETWORKS INTERACTIVE I 3.950% 06/15/2025 DD 06/02/15			1,305,000.000	1,371,541.95
SEADRILL PARTNERS 2/14 TL			973,853.660	482,865.86
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14			1,455,000.000	1,527,750.00
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14			1,295,000.000	1,367,843.75
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12			2,050,000.000	2,344,687.50
SEAWORLD 5/13 TLB			347,251.580	339,747.47
SEDGWICK CMS 2/14 TL			701,853.350	695,859.52
SELECT MEDICAL CORP 6.375% 06/01/2021 DD 05/28/13			635,000.000	624,681.25
SEMGROUP CORP / ROSE ROCK FINA 5.625% 07/15/2022 DD 07/02/14			645,000.000	593,400.00
SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07			122,000.000	123,220.00
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			454,000.000	491,455.00
SENSUS 4/16 TL			450,000.000	451,125.00
SEQUA 12/12 COV-LITE TLB			1,079,361.120	943,426.38
SERTA SIMMONS BEDDING LLC 144A 8.125% 10/01/2020 DD 10/01/12			722,000.000	754,490.00
SERVICE KING 10/15 INCREMENTAL COV-LITE TL			434,976.240	438,238.56
SERVICEMASTER 7/14 COV-LITE TLB			984,713.650	993,329.89
SESI LLC 6.375% 05/01/2019 DD 11/01/11			465,000.000	461,512.50
SESI LLC 7.125% 12/15/2021 DD 06/15/12			135,000.000	131,962.50
SFA COLLATERALIZED 1A B1 144A VAR RT 06/15/2035 DD 06/22/00			557,175.000	12,536.44
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,165,000.000	1,005,172.60
SFR GROUP SA 144A 6.000% 05/15/2022 DD 05/08/14			1,172,000.000	1,195,440.00
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07			4,936,206.548	1,014,635.28
SHIRE ACQUISITIONS INVESTMENTS 2.400% 09/23/2021 DD 09/23/16			900,000.000	901,133.10
SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16			1,460,000.000	1,467,853.34
SIEMENS FINANCIERINGSMAAT 144A 1.300% 09/13/2019 DD 09/15/16			1,165,000.000	1,158,726.48
SIG COMBIBLOC 9/16 (USD) COV-LITE TL			530,050.640	530,564.79
SIGNODE 5/14 (USD) COV-LITE TL			604,603.530	602,717.17
SIGNODE INDUSTRIAL GROUP 144A 6.375% 05/01/2022 DD 04/29/14			201,000.000	203,512.50
SINGAPORE GOVERNMENT BOND 2.375% 04/01/2017			9,925,000.000	7,333,799.38
SINGAPORE GOVERNMENT BOND 2.500% 06/01/2019			2,840,000.000	2,162,936.67
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			10,250,000.000	8,106,329.53
SINGTEL GROUP TREASURY PT REGS 4.500% 09/08/2021			755,000.000	845,119.82

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIRIUS XM RADIO INC 144A 5.250% 08/15/2022 DD 08/13/12			573,000.000	605,947.50
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			763,000.000	787,797.50
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			16,000.000	16,440.00
SIRIUS XM RADIO INC 144A 5.875% 10/01/2020 DD 09/24/13			1,180,000.000	1,214,668.40
SITEONE LANDSCAPE 4/16 TL			203,975.000	205,504.82
SIXSIGMA NETWORKS MEXICO 144A 8.250% 11/07/2021 DD 11/07/14			985,000.000	965,300.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			301,000.000	304,010.00
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15			1,168.000	1,681,920.00
SMB PRIVATE EDUCATION C R 144A 0.000% 09/18/2046 DD 10/27/15			284.000	369,200.00
SOLARWINDS 8/16 (USD) TL			528,675.000	533,433.08
SOLENIS 7/14 (USD) COV-LITE TL			586,030.180	584,565.10
SOLERA 3/16 (USD) COV-LITE TL			433,912.500	438,160.51
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			722,000.000	805,030.00
SONIC CAPITAL LLC 1A A2 144A 4.472% 05/20/2046 DD 05/17/16			872,083.320	894,175.81
SORIN REAL ESTATE CD 1A B 144A VAR RT 06/07/2040 DD 07/21/05			1,288,000.000	1,049,720.00
SOTERA HEALTH HOLDINGS LL 144A 6.500% 05/15/2023 DD 05/15/15			742,000.000	771,680.00
SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16			380,000.000	405,534.11
SOUTHCROSS HOLDINGS 4/16 COV-LITE TLB			147,097.820	122,826.68
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			3,299,999.960	3,309,995.66
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13			540,000.000	585,487.44
SOUTHERN CO/THE 2.950% 07/01/2023 DD 05/24/16			1,165,000.000	1,203,686.16
SPECTRUM BRANDS 6/15 (USD) COV-LITE TL			585,974.770	587,855.75
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			2,429,000.000	2,623,320.00
SPECTRUM BRANDS INC 6.625% 11/15/2022 DD 11/15/13			165,000.000	178,200.00
SPRINGLEAF FINANCE CORP 7.750% 10/01/2021 DD 09/24/13			12,000.000	12,585.00
SPRINGLEAF FINANCE CORP 8.250% 10/01/2023 DD 09/24/13			291,000.000	305,550.00
SPRINGLEAF FINANCE CORP 8.250% 12/15/2020 DD 04/11/16			398,000.000	436,805.00
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	158,807.50
SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12			1,508,000.000	1,617,330.00
SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11			625,000.000	689,843.75
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			2,242,000.000	2,185,950.00
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			870,000.000	861,300.00
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			212,000.000	213,325.00
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			533,000.000	540,995.00
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	728,100.00
STANDARD INDUSTRIES INC/N 144A 5.500% 02/15/2023 DD 02/23/16			90,000.000	94,050.00
STANDARD INDUSTRIES INC/N 144A 6.000% 10/15/2025 DD 10/05/15			516,000.000	552,120.00
STERIGENICS-NORDION 5/15 COV-LITE TLB			521,052.630	522,355.26

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STHRN CALIFORNIA ST PUBLIC PWR 6.930% 05/15/2017 DD 09/15/97			150,000.000	155,712.00
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04			1,130,300.280	1,129,439.11
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			1,545,000.000	1,468,260.00
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06			833,056.500	746,585.23
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03			85,756.940	84,284.96
STYROLUTION 10/14 (USD) COV-LITE TLB			541,256.250	541,256.25
STYROLUTION 9/16 (USD) TLB			375,000.000	378,517.50
SUBURBAN PROPANE PARTNERS LP/S 5.750% 03/01/2025 DD 02/25/15			825,000.000	835,312.50
SUGARHOUSE HSP GAMING PRO 144A 6.375% 06/01/2021 DD 05/24/13			726,000.000	726,000.00
SUMITOMO MITSUI BANKING CORP 1.750% 01/16/2018 DD 01/16/15			310,000.000	310,894.04
SUMITOMO MITSUI FINANCIAL GROU 2.058% 07/14/2021 DD 07/14/16			335,000.000	332,269.08
SUMMIT MATERIALS 6/15 COV-LITE TLB			702,900.000	705,360.15
SUMMIT MIDSTREAM HOLDINGS LLC 5.500% 08/15/2022 DD 07/15/14			555,000.000	528,637.50
SUNOCO LOGISTICS PARTNERS OPER 3.450% 01/15/2023 DD 01/10/13			625,000.000	624,734.38
SUNOCO LOGISTICS PARTNERS OPER 3.900% 07/15/2026 DD 07/12/16			170,000.000	173,351.22
SUNTORY HOLDINGS LTD 144A 1.650% 09/29/2017 DD 10/01/14			335,000.000	335,498.82
SURGICAL CARE 3/15 TLB			1,036,875.000	1,042,712.61
SURGICAL CARE AFFILIATES 144A 6.000% 04/01/2023 DD 03/17/15			198,000.000	207,900.00
SWEDEN GOVERNMENT BOND 144A 1.500% 11/13/2023			30,965,000.000	4,062,814.46
SWEDEN GOVERNMENT BOND 3.500% 06/01/2022			29,070,000.000	4,145,140.29
SWEDEN GOVERNMENT BOND 5.000% 12/01/2020			12,985,000.000	1,870,134.64
SYNCHRONY FINANCIAL 2.600% 01/15/2019 DD 12/04/15			105,000.000	106,236.80
SYNCHRONY FINANCIAL 3.700% 08/04/2026 DD 08/04/16			315,000.000	312,757.52
SYNOVUS FINANCIAL CORP 5.125% 06/15/2017 DD 06/20/05			1,352,000.000	1,372,280.00
SYNOVUS FINANCIAL CORP 7.875% 02/15/2019 DD 02/13/12			1,369,000.000	1,516,167.50
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	731,400.00
T-MOBILE 11/15 COV-LITE TLB			650.000	654.96
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14			399,000.000	426,255.69
T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13			2,798,000.000	2,972,875.00
T-MOBILE USA INC 6.250% 04/01/2021 DD 10/01/13			742,000.000	778,636.25
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	249,037.50
T-MOBILE USA INC 6.500% 01/15/2024 DD 11/21/13			1,415,000.000	1,530,775.30
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			1,573,000.000	1,740,131.25
T-MOBILE USA INC 6.625% 04/01/2023 DD 10/01/13			696,000.000	747,330.00
T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13			464,000.000	488,360.00
T-MOBILE USA INC 6.731% 04/28/2022 DD 07/28/13			212,000.000	222,600.00
T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13			140,000.000	150,850.00
TABERNA PREFERRED 1A A1A 144A VAR RT 07/05/2035 DD 03/15/05			328,734.597	233,401.56
TABERNA PREFERRED 1A A1B 144A VAR RT 07/05/2035 DD 03/15/05			213,183.838	151,360.52

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TABERNA PREFERRED 6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06			5,771,300.398	3,866,771.27
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			332,000.000	116,200.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			880,000.000	475,200.00
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			2,985,000.000	3,091,367.49
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			254,000.000	255,905.00
TARGA RESOURCES PARTNERS 144A 5.375% 02/01/2027 DD 10/06/16			1,272,000.000	1,279,950.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	288,908.75
TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12			30,000.000	30,375.00
TARGA RESOURCES PARTNERS LP / 6.750% 03/15/2024 DD 09/14/15			411,000.000	439,770.00
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13			626,000.000	646,345.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	120,510.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			82,000.000	85,895.00
TEAM HEALTH 5/16 TL			79,600.000	79,948.65
TECK RESOURCES LTD 144A 8.500% 06/01/2024 DD 06/07/16			488,000.000	558,760.00
TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11			555,000.000	531,412.50
TEKNI-PLEX 4/15 (USD) COV-LITE TL			435,600.000	435,600.00
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			722,000.000	738,151.14
TELEFLEX INC 4.875% 06/01/2026 DD 05/16/16			177,000.000	183,195.00
TELENET 5/16 AD TL 0.000% 06/30/2024 DD 05/02/16			465,000.000	468,487.50
TEMPUR SEALY INTERNATIONA 144A 5.500% 06/15/2026 DD 05/24/16			341,000.000	351,230.00
TEMPUR SEALY INTERNATIONAL INC 5.625% 10/15/2023 DD 09/24/15			895,000.000	941,987.50
TENET HEALTHCARE CORP 4.375% 10/01/2021 DD 05/30/13			1,233,000.000	1,226,835.00
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13			515,000.000	518,218.75
TENET HEALTHCARE CORP 6.000% 10/01/2020 DD 09/27/13			2,898,000.000	3,064,635.00
TENET HEALTHCARE CORP 6.250% 11/01/2018 DD 11/21/11			433,000.000	462,227.50
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			206,000.000	191,580.00
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			1,576,000.000	1,576,000.00
TEVA PHARMACEUTICAL FINANCE NE 1.400% 07/20/2018 DD 07/21/16			1,345,000.000	1,340,825.12
TEXAS CHILDREN'S HOSPITAL 3.368% 10/01/2029 DD 12/16/14			660,000.000	675,147.67
TEXAS ST 2.831% 10/01/2025 DD 10/29/15			230,000.000	241,504.60
TEXAS ST 3.011% 10/01/2026 DD 10/29/15			310,000.000	327,415.80
TEXAS ST 3.311% 10/01/2028 DD 10/29/15			645,000.000	673,986.30
TEXAS ST TRANSPRTN COMMISSION 5.028% 04/01/2026 DD 08/05/10			1,870,000.000	2,274,817.60
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11			160,000.000	170,784.96
TIME WARNER CABLE LLC 5.850% 05/01/2017 DD 04/09/07			70,000.000	71,747.90
TIME WARNER INC 3.875% 01/15/2026 DD 11/20/15			1,868,000.000	2,023,277.50
TNT CRANE 11/13 2ND LIEN COV-LITE TL			500,000.000	330,000.00
TNT CRANE 11/13 COV-LITE TL			829,078.970	663,263.18
TOLL BROTHERS FINANCE CORP 4.875% 11/15/2025 DD 10/30/15			58,000.000	59,450.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOLL BROTHERS FINANCE CORP 5.875% 02/15/2022 DD 02/07/12			330,000.000	363,000.00
TOWER INTERNATIONAL 1/14 TLB			601,710.700	600,206.42
TOYOTA AUTO RECEIVABLES 2 B A3 1.270% 05/15/2019 DD 06/17/15			1,785,000.000	1,789,167.27
TPF 9/14 COV-LITE TL			671,621.760	677,834.26
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			850,000.000	853,723.00
TRANS DIGM INC TLE 0.000% 05/16/2022 DD 05/07/15			690,952.200	691,339.13
TRANSALTA CORP 1.900% 06/03/2017 DD 06/03/14			255,000.000	255,181.05
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			330,000.000	324,632.22
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			3,610,000.000	3,655,125.00
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			3,340,000.000	3,533,720.00
TRANSCONTINENTAL GAS PIPE 144A 7.850% 02/01/2026 DD 01/22/16			510,000.000	660,266.91
TRANSDIGM INC 144A 6.375% 06/15/2026 DD 06/09/16			1,464,000.000	1,511,580.00
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13			41,000.000	42,230.00
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14			747,000.000	788,085.00
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			722,000.000	751,782.50
TRANSDIGM INC 6.500% 07/15/2024 DD 06/04/14			330,000.000	347,325.00
TRANSUNION 5/15 TLB2			993,278.780	995,761.97
TRAPEZA CDO XIII 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07			1,270,000.000	591,266.81
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07			376,000.000	161,680.00
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			407,932.141	155,014.22
TREEHOUSE FOODS INC 144A 6.000% 02/15/2024 DD 01/29/16			98,000.000	105,472.50
TRIBUNE 6/15 TL			714,071.940	718,756.25
TRIBUNE PUBLISHING 7/14 COV-LITE TL			681,305.980	677,047.82
TRINITY ACQUISITION PLC 6.125% 08/15/2043 DD 08/15/13			185,000.000	210,971.78
TROPIC CDO II LTD 2A A4 144A VAR RT 04/15/2034 DD 10/15/03			603,000.000	186,930.00
TROPIC CDO II LTD 2A A4L 144A VAR RT 04/15/2034 DD 10/15/03			434,000.000	132,656.44
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	52,761.42
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04			709,000.000	212,700.00
TRUST F/1401 144A 5.250% 01/30/2026 DD 12/03/15			710,000.000	735,915.00
TTM TECHNOLOGIES 5/15 TLB			150,000.000	150,750.00
TTM TECHNOLOGIES 9/16 TLB			150,000.000	150,750.00
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			1,680,000.000	1,687,822.08
TXU/TCEH 6/16 DIP TLB			761,357.140	766,793.23
TXU/TCEH 7/16 DIP TLC			173,642.860	174,882.67
U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16			45,000.000	44,184.38
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			480,000.000	496,050.24
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16			2,880,000.000	2,980,800.00
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12			270,000.000	293,920.38

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13			805,000.000	896,317.59
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			175,000.000	199,527.30
U S TREASURY BOND 3.000% 11/15/2045 DD 11/15/15			1,670,000.000	1,905,496.72
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			2,710,000.000	3,450,063.06
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13			7,980,000.000	10,385,842.32
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			500,000.000	685,566.50
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			1,910,000.000	2,629,980.23
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10			225,000.000	314,393.63
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			1,520,000.000	2,119,450.00
U S TREASURY BOND 4.500% 02/15/2036 DD 02/15/06			2,555,000.000	3,595,763.92
U S TREASURY BOND 4.500% 08/15/2039 DD 08/15/09			2,275,000.000	3,224,723.78
U S TREASURY BOND 5.500% 08/15/2028 DD 08/15/98			1,000,000.000	1,405,820.00
U S TREASURY NOTE 0.625% 09/30/2017 DD 09/30/12			925,000.000	924,566.18
U S TREASURY NOTE 0.750% 01/31/2018 DD 01/31/16			965,000.000	965,339.68
U S TREASURY NOTE 0.750% 02/28/2018 DD 02/28/13			905,000.000	905,282.36
U S TREASURY NOTE 0.750% 08/31/2018 DD 08/31/16			2,030,000.000	2,029,604.16
U S TREASURY NOTE 0.875% 04/15/2017 DD 04/15/14			1,860,000.000	1,863,560.04
U S TREASURY NOTE 0.875% 04/15/2019 DD 04/15/16			8,455,000.000	8,460,614.12
U S TREASURY NOTE 0.875% 07/15/2018 DD 07/15/15			5,990,000.000	6,000,997.64
U S TREASURY NOTE 0.875% 09/15/2019 DD 09/15/16			2,565,000.000	2,564,899.97
U S TREASURY NOTE 0.875% 11/15/2017 DD 11/15/14			1,550,000.000	1,552,966.70
U S TREASURY NOTE 1.000% 08/15/2018 DD 08/15/15			1,590,000.000	1,596,708.22
U S TREASURY NOTE 1.125% 06/30/2021 DD 06/30/16			5,105,000.000	5,099,016.94
U S TREASURY NOTE 1.125% 07/31/2021 DD 07/31/16			555,000.000	554,198.03
U S TREASURY NOTE 1.125% 08/31/2021 DD 08/31/16			895,000.000	894,090.68
U S TREASURY NOTE 1.375% 02/29/2020 DD 02/28/15			1,250,000.000	1,266,357.50
U S TREASURY NOTE 1.375% 04/30/2021 DD 04/30/16			3,155,000.000	3,188,029.70
U S TREASURY NOTE 1.375% 06/30/2023 DD 06/30/16			170,000.000	169,701.14
U S TREASURY NOTE 1.375% 08/31/2023 DD 08/31/16			3,065,000.000	3,055,421.88
U S TREASURY NOTE 1.375% 09/30/2020 DD 09/30/15			6,130,000.000	6,203,032.82
U S TREASURY NOTE 1.375% 10/31/2020 DD 10/31/15			205,000.000	207,394.40
U S TREASURY NOTE 1.500% 01/31/2019 DD 01/31/14			490,000.000	497,522.48
U S TREASURY NOTE 1.500% 05/31/2019 DD 05/31/14			290,000.000	294,859.82
U S TREASURY NOTE 1.500% 05/31/2020 DD 05/31/15			1,655,000.000	1,683,379.94
U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16			2,845,000.000	2,817,326.69
U S TREASURY NOTE 1.500% 10/31/2019 DD 10/31/14			2,750,000.000	2,798,339.50
U S TREASURY NOTE 1.500% 11/30/2019 DD 11/30/14			2,430,000.000	2,472,619.78
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16			75,000.000	75,128.93
U S TREASURY NOTE 1.625% 03/31/2019 DD 03/31/14			5,965,000.000	6,078,472.20

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 1.625% 04/30/2023 DD 04/30/16			5,685,000.000	5,767,830.45
U S TREASURY NOTE 1.625% 06/30/2019 DD 06/30/14			2,205,000.000	2,249,876.16
U S TREASURY NOTE 1.625% 11/30/2020 DD 11/30/15			1,170,000.000	1,195,274.34
U S TREASURY NOTE 1.750% 12/31/2020 DD 12/31/15			4,760,000.000	4,887,182.45
U S TREASURY NOTE 2.000% 02/15/2025 DD 02/15/15			2,010,000.000	2,081,449.47
U S TREASURY NOTE 2.000% 08/15/2025 DD 08/15/15			475,000.000	491,550.90
U S TREASURY NOTE 2.125% 05/15/2025 DD 05/15/15			530,000.000	554,098.57
U S TREASURY NOTE 2.125% 12/31/2021 DD 12/31/14			3,820,000.000	3,993,244.64
U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL			0.370	0.38
U.S.I. 12/13 COV-LITE TLB			276,691.390	276,898.91
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	3,098,630.92
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	250,599.95
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			932,000.000	959,960.00
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	1,909,971.63
UNITEDHEALTH GROUP INC 3.750% 07/15/2025 DD 07/23/15			2,795,000.000	3,069,357.20
UNITEDHEALTH GROUP INC 6.000% 02/15/2018 DD 02/07/08			1,215,000.000	1,291,316.58
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14			1,905,000.000	1,997,868.75
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14			852,000.000	862,650.00
UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12			63,000.000	65,362.50
UNIV OF TEXAS TX 5.094% 08/15/2030 DD 06/30/10			745,000.000	939,787.70
UNIV OF TEXAS TX PERMANENT UNI 3.780% 07/01/2045 DD 12/09/15			1,740,000.000	1,922,613.00
UNIV OF TEXAS TX UNIV REVENUES 3.852% 08/15/2046 DD 01/14/16			1,325,000.000	1,519,364.25
UNIVAR 6/15 (USD) COV-LITE TLB			367,225.000	367,684.03
UNIVERSAL SERVICES 6/16 INCREMENTAL DELAYED TL			174,953.630	175,226.56
UNIVERSAL SERVICES 6/16 INCREMENTAL TL			367,152.320	367,725.08
UNIVISION 1/14 TLC4			823,285.460	824,701.51
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			928,000.000	933,800.00
UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13			837,000.000	847,462.50
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12			274,000.000	290,782.50
UPC FINANCING 7/16 COV-LITE AN TL			760,000.000	762,439.60
UPCB FINANCE IV LTD 144A 5.375% 01/15/2025 DD 04/15/15			473,000.000	475,199.45
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	2,000.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	10,000.00
US CONCRETE INC 6.375% 06/01/2024 DD 06/07/16			298,000.000	309,175.00
US FOODS 6/16 COV-LITE TLB			309,225.000	311,479.25
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			27,379,717.495	27,944,670.59
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			4,952,445.000	5,030,554.96
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			2,877,930.000	2,946,568.63

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			17,781,225.000	18,110,746.66
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			29,214,172.497	30,274,705.39
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			29,137,332.498	30,568,500.00
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,270,855.000	6,673,782.52
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			5,958,954.000	6,367,070.84
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			11,963,675.000	12,703,424.92
US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08			6,892,500.000	7,104,520.19
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			10,594,928.000	11,378,041.50
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09			10,032,144.500	10,684,364.31
US TREAS-CPI INFLAT 2.375% 01/15/2017 DD 01/15/07			394,408.788	397,982.92
UTAH ST 4.554% 07/01/2024 DD 09/29/09			1,010,000.000	1,161,308.10
VALEANT 3/15 F1 TLB			953,051.390	955,529.32
VALEANT 6/13 TLE			136,226.260	136,438.77
VALEANT 9/13 SERIES C TLB			185,000.000	185,099.90
VALEANT 9/13 SERIES D TLB			123,746.180	123,804.34
VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12			577,000.000	540,937.50
VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15			20,000.000	19,740.62
VALVOLINE INC 144A 5.500% 07/15/2024 DD 07/20/16			102,000.000	106,845.00
VANTAGE DRILLING 11/13 TL			0.010	0.00
VANTIV 6/14 TLB			116,428.570	116,486.78
VENTURA LOAN PARTICIPATION VAR RT 01/01/2059 DD 04/11/13			3,022,860.000	3,035,263.29
VENTURE IX CDO LTD 9A E 144A VAR RT 10/12/2021 DD 09/27/07			3,873,000.000	3,837,395.51
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16			450,000.000	464,625.00
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			428,000.000	433,885.00
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			1,377,000.000	1,445,850.00
VERISK ANALYTICS 5/16 TL			274,312.500	272,427.98
VERISK ANALYTICS INC 4.000% 06/15/2025 DD 05/15/15			770,000.000	819,086.73
VERIZON COMMUNICATIONS INC 2.625% 02/21/2020 DD 02/21/15			395,000.000	406,221.95
VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12			400,000.000	380,726.80
VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15			1,684,000.000	1,754,568.02
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15			185,000.000	195,606.24
VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15			210,000.000	231,890.40
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05			415,000.000	511,908.31
VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11			579,000.000	729,381.35
VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16			4,819,000.000	4,830,087.56
VERTAFORE 6/16 COV-LITE TL			330,000.000	330,980.10
VERTIV 9/16 TLB			365,000.000	354,050.00
VIACOM INC 3.450% 10/04/2026 DD 10/04/16			255,000.000	254,638.12
VIBRANT CLO III LTD 3A D 144A VAR RT 04/20/2026 DD 03/12/15			250,000.000	213,037.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIDEOTRON LTD 144A 5.375% 06/15/2024 DD 04/09/14			56,000.000	58,240.00
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12			1,354,000.000	1,413,237.50
VIKING CRUISES LTD 144A 8.500% 10/15/2022 DD 10/19/12			425,000.000	435,625.00
VIRGIN MEDIA 5/15 (USD) TLF			625,662.430	628,152.57
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			2,353,000.000	2,382,412.50
VIRGIN MEDIA FINANCE PLC 144A 6.000% 10/15/2024 DD 10/07/14			200,000.000	207,002.00
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15			657,000.000	666,855.00
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			453,000.000	462,060.00
VIRGINIA ELECTRIC & POWER CO 3.150% 01/15/2026 DD 01/14/16			270,000.000	285,455.08
VIRGINIA ST CMWLTH TRANSPRTN B 5.350% 05/15/2035 DD 05/26/10			380,000.000	491,226.00
VIRGINIA ST HSG DEV AUTH CMWLT 3.250% 06/25/2042 DD 11/01/15			1,031,681.200	1,045,340.66
VISA INC 2.200% 12/14/2020 DD 12/14/15			1,345,000.000	1,379,393.00
VISA INC 3.150% 12/14/2025 DD 12/14/15			150,000.000	158,449.66
VV HOLDING AS 144A VAR RT 07/10/2019			5,000,000.000	575,553.97
WACHOVIA BANK COMMERCIA C29 AJ VAR RT 11/15/2048 DD 12/01/06			3,120,000.000	3,107,983.64
WACHOVIA BANK COMMERCIA C30 AJ VAR RT 12/15/2043 DD 03/01/07			759,000.000	760,276.87
WACHOVIA BANK COMMERCIA C31 AM VAR RT 04/15/2047 DD 05/01/07			105,000.000	106,406.27
WACHOVIA BANK COMMERCIAL C29 B VAR RT 11/15/2048 DD 12/01/06			1,336,000.000	1,308,389.42
WACHOVIA BANK COMMERCIAL C29 C VAR RT 11/15/2048 DD 12/01/06			2,091,000.000	1,380,060.00
WACHOVIA BANK COMMERCIAL C31 C VAR RT 04/15/2047 DD 05/01/07			726,000.000	697,158.56
WACHOVIA BANK COMMERCIAL C31 D VAR RT 04/15/2047 DD 05/01/07			2,002,000.000	1,808,366.36
WACHOVIA BANK COMMERCIAL C31 E VAR RT 04/15/2047 DD 05/01/07			312,000.000	265,287.33
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14			2,520,000.000	2,705,048.64
WALGREENS INFUSION 4/15 TL			356,400.000	359,518.50
WALTER INVESTMENT 12/13 COV-LITE TL			225,687.510	206,100.09
WAMU MORTGAGE PASS-T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05			152,105.440	139,320.34
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05			356,046.480	333,993.03
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03			1,436,592.370	1,443,830.36
WARNER MUSIC 5/13 COV-LITE TL			765,029.640	764,073.35
WASHINGTON REAL ESTATE INVESTM 3.950% 10/15/2022 DD 09/17/12			35,000.000	35,586.78
WASHINGTON ST 1.430% 08/01/2019 DD 10/08/15			1,085,000.000	1,100,331.05
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13			745,000.000	752,450.00
WAVEDIVISION 8/12 TLB			331,856.240	331,716.86
WEATHERFORD INTERNATIONAL LTD 7.750% 06/15/2021 DD 06/17/16			1,075,000.000	1,064,250.00
WEATHERFORD INTERNATIONAL LTD 8.250% 06/15/2023 DD 06/17/16			123,000.000	121,462.50
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15			510,000.000	521,512.24
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			169,000.000	194,350.00
WELLCARE HEALTH PLANS INC 5.750% 11/15/2020 DD 11/14/13			1,407,000.000	1,452,727.50
WELLS FARGO & CO 2.100% 07/26/2021 DD 07/25/16			1,730,000.000	1,724,073.02

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WELLS FARGO & CO 2.500% 03/04/2021 DD 03/04/16			585,000.000	593,529.89
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16			1,030,000.000	1,048,590.47
WELLS FARGO & CO VAR RT 07/27/2021			915,000.000	705,586.92
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			555,487.110	565,020.54
WELLS FARGO RE- FRR1 AK16 144A 0.000% 12/27/2043 DD 11/01/13			195,000.000	150,637.50
WELLTOWER INC 4.250% 04/01/2026 DD 03/01/16			670,000.000	723,352.10
WENDY'S FUNDING L 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15			2,470,050.000	2,508,377.76
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	198,035.10
WEST CORP 144A 4.750% 07/15/2021 DD 06/17/16			475,000.000	489,250.00
WEST CORP 6/16 B12 TLB			259,350.000	260,322.57
WESTERN DIGITAL 3/16 (USD) COV-LITE TLB			420,000.000	423,939.60
WESTERN GAS PARTNERS LP 3.950% 06/01/2025 DD 06/04/15			702,000.000	692,503.34
WESTERN GAS PARTNERS LP 4.000% 07/01/2022 DD 06/28/12			532,000.000	543,971.06
WESTLAKE CHEMICAL CORP 144A 3.600% 08/15/2026 DD 08/10/16			1,095,000.000	1,098,105.42
WESTMORELAND COAL 12/14 TLB			397,286.600	309,883.55
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	1,234,335.55
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			615,000.000	894,981.28
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			350,000.000	329,290.50
WHEELABRATOR TECHNOLOGIES 10/14 TLB			781,259.050	771,493.32
WHEELABRATOR TECHNOLOGIES 10/14 TLC			34,987.690	34,550.35
WHITEWAVE FOODS CO/THE 5.375% 10/01/2022 DD 09/17/14			427,000.000	485,178.75
WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13			910,000.000	850,850.00
WIDEPENWEST 8/16 TLB			1,065,000.000	1,059,898.65
WILLIAMS COS INC/THE 3.700% 01/15/2023 DD 12/18/12			1,016,000.000	985,520.00
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			2,199,000.000	2,241,990.45
WILLIAMS PARTNERS LP 3.350% 08/15/2022 DD 08/14/12			530,000.000	524,642.23
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	281,777.50
WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14			300,000.000	313,500.00
WISCONSIN ST GEN FUND ANNUAL A 2.183% 05/01/2024 DD 08/16/16			1,535,000.000	1,532,022.10
WISCONSIN ST GEN FUND ANNUAL A 2.333% 05/01/2025 DD 08/16/16			695,000.000	697,620.15
WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11			2,519,000.000	2,514,276.88
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14			722,000.000	767,125.00
WRIGHT EXPRESS 6/16 TLB			225,000.000	227,436.75
WTG HOLDINGS 12/13 COV-LITE TL			945,575.440	945,575.44
XPLORNET 9/16			165,000.000	165,412.50
XPO LOGISTICS 8/16 TLB			455,000.000	457,370.55
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			1,975,000.000	2,058,937.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
YUM BRANDS 6/16 TLB			165,000.000	166,031.25
ZAYO (6/12) TL			470,701.550	472,664.38
ZAYO GROUP LLC / ZAYO CAPITAL 6.000% 04/01/2023 DD 10/01/15			2,077,000.000	2,180,850.00
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,175,000.000	1,245,500.00
ZEBRA 5/16 TLB			103,810.740	105,004.56
ZEBRA TECHNOLOGIES CORP 7.250% 10/15/2022 DD 10/15/14			4,048,000.000	4,387,020.00
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			144,000.000	151,920.00
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			229,000.000	242,827.02
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			512,000.000	537,600.00
ZIGGO 2/14 (USD) TLB1			212,180.850	211,953.82
ZIGGO 2/14 (USD) TLB2			126,401.980	126,266.73
ZIGGO 2/14 (USD) TLB3			39,158.700	39,116.80
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			504,000.000	501,480.00
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			1,549,000.000	1,547,063.75
ZIMMER BIOMET HOLDINGS INC 2.700% 04/01/2020 DD 03/19/15			85,000.000	86,855.47
ZIONS BANCORPORATION VAR RT 12/29/2049 DD 05/21/13			1,440,000.000	1,395,000.00
ZUFFA 8/16 TL			564,000.000	568,585.32
FUTURES CONTRACTS			-519.000	-259,723.80
RUSSELL 2000 MINI IND FUT (NYF EXP DEC 16			84.000	180,245.24
US 10YR TREAS NTS FUTURE (CBT) EXP DEC 16			-301.000	-216,360.73
US 5YR TREAS NTS FUTURE (CBT) EXP DEC 16			-211.000	-32,203.51
US TREAS BD FUTURE (CBT) EXP DEC 16			-91.000	-191,404.80
NATURAL RESOURCES			22,099,043.600	22,099,043.60
BTG PACTUAL BRAZIL TIMBERLAND IB LP			9,042,072.600	9,042,072.60
TAURUS MINING FINANCE FD LLC			13,056,971.000	13,056,971.00
OTHER			38,148,684.107	436,039,459.34
PIMCO ALL ASSET FUND-INST			38,148,684.107	436,039,459.34
PREFERRED SECURITIES			25,871,302.000	103,850,297.42
AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE			60,864.000	1,721,087.10
AMERICAN HOMES 4 RENT PFD 5.500% CUMULATIVE			4,020.000	111,997.20
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			27,613.000	716,833.48
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			33,456.000	895,617.12
APOLLO COMMERCIAL REAL ESTATE PFD 8.625% CUMULATIVE			20,020.000	515,515.00
ARBOR REALTY TRUST INC PFD 7.375%			35,132.000	899,133.28
BAC CAPITAL TRUST XIV VAR RT 09/29/2049 DD 02/16/07			3,190,000.000	2,595,862.50
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			29,655.000	575,387.10
CBL & ASSOCIATES PROPERTIES IN PFD 6.625% CUMULATIVE			44,618.000	1,127,050.68
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE			74,500.000	1,863,245.00
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			129,088.000	3,317,561.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHESAPEAKE LODGING TRUST PFD 7.750% CUMULATIVE			29,998.000	777,038.20
CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12			100,000.000	103,593.00
CITIGROUP INC VAR RT 12/29/2049 DD 12/13/12			1,070,000.000	1,107,450.00
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			79,302.000	1,968,275.64
COLONY CAPITAL INC PFD 7.125% CUMULATIVE			62,351.000	1,545,057.78
COLONY CAPITAL INC PFD 7.500% CUMULATIVE			18,808.000	473,021.20
COLONY CAPITAL INC PFD 8.500% CUMULATIVE			5,034.000	129,122.10
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			1,030,000.000	1,084,748.62
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			131,387.000	3,345,113.02
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			21,915.000	566,064.45
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			63,986.000	1,649,559.08
DUPONT FABROS TECHNOLOGY INC PFD 6.625% CUMULATIVE			7,739.000	218,936.31
ENERGY ARKANSAS LLC PFD 4.875% NOT APPLICABLE			44,869.000	1,119,032.86
ENERGY LOUISIANA LLC PFD 4.875% CUMULATIVE			3,401.000	84,820.94
ENERGY TEXAS INC PFD 5.625%			17,133.000	478,867.35
ENERGY UTILITY GROUP INC PFD 5.500%			19,817.000	542,193.12
FIFTH THIRD BANCORP VAR RT 12/29/2049 DD 05/16/13			2,990,000.000	2,896,562.50
FIRST HORIZON BANK 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,362,059.52
GATX CORP PFD 5.625% CUMULATIVE			25,600.000	675,840.00
GENERAL ELECTRIC CO VAR RT 12/29/2049 DD 01/20/16			3,690,000.000	3,924,130.50
GENERAL GROWTH PROPERTIES INC PFD 6.375% CUMULATIVE			16,157.000	418,466.30
GLADSTONE COMMERCIAL CORP PFD 7.000% CUMULATIVE			24,200.000	614,438.00
GRAMERCY PROPERTY TRUST PFD 7.125% CUMULATIVE			54,481.000	1,459,001.18
HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE			88,207.000	2,782,930.85
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			82,297.000	2,089,520.83
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			51,511.000	1,349,588.20
INTEGRYS HOLDING INC PFD 6.000%			56,773.000	1,552,741.55
INVESTORS REAL ESTATE TRUST PFD 7.950% CUMULATIVE			52,555.000	1,355,919.00
KEYCORP NON-CUMULATIVE			67,840.000	1,771,980.80
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			18,037.000	463,190.16
LASALLE HOTEL PROPERTIES PFD 6.300% CUMULATIVE			38,179.000	980,054.93
M&T BANK CORP PFD 6.375% CUMULATIVE			798.000	867,104.53
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			40,890.000	1,057,824.30
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			37,518.000	958,209.72
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			77,237.000	1,984,218.53
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06			655,000.000	541,606.40
NORTHSTAR REALTY FINANCE CORP PFD 8.750% CUMULATIVE			9,058.000	230,979.00
NUSTAR LOGISTICS LP PFD 7.625% CUMULATIVE			19,153.000	489,359.15
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORIGIN ENERGY FINANCE LTD REGS VAR RT 06/16/2071			1,120,000.000	1,334,490.02
PACIFIC GAS & ELECTRIC CO PFD 6.000% CUMULATIVE			48,603.000	1,548,005.55
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			41,313.000	1,107,601.53
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			76,809.000	1,989,353.10
PEMBINA PIPELINE CORP CUM RED CL A PFD SER 13			49,793.000	987,335.42
POST PROPERTIES INC PFD 8.500% CUMULATIVE			1,532.000	106,091.00
PPL CAPITAL FUNDING INC PFD 5.900% CUMULATIVE			91,892.000	2,420,435.28
PREFERRED TERM SECURITIES 144A VAR RT 09/24/2033 DD 09/17/03			559,000.000	273,910.00
RAIT FINANCIAL TRUST PFD 7.125%			19,923.000	486,320.43
REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE			61,173.000	1,584,380.70
SCE TRUST I PFD 5.625% CUMULATIVE			25,456.000	651,419.04
SOUTHERN CO/THE PFD 5.250% CUMULATIVE			64,274.000	1,625,489.46
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			28,897.000	777,907.24
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			29,120.000	759,507.84
SUMMIT HOTEL PROPERTIES INC PFD 7.125% CUMULATIVE			89,879.000	2,314,384.25
SUMMIT HOTEL PROPERTIES INC PFD 7.875% CUMULATIVE			44,833.000	1,179,466.57
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			58,480.000	1,517,556.00
SUNTRUST PREFERRED CAPITAL I VAR RT 06/29/2049 DD 10/25/06			52,000.000	42,120.00
SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE			66,332.000	1,963,427.20
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			39,159.000	1,078,830.45
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE			54,346.000	1,432,017.10
URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE			35,063.000	916,897.45
US BANCORP PFD 3.500% NON-CUMULATIVE			2,874.000	2,517,954.52
US BANCORP PFD 6.500% NON-CUMULATIVE			54,032.000	1,627,443.84
USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06			3,925,000.000	3,360,781.25
WACHOVIA CAPITAL TRUST III VAR RT 03/29/2049 DD 02/01/06			4,530,000.000	4,518,222.00
WASHINGTON PRIME GROUP INC PFD 6.875% CUMULATIVE			22,739.000	596,785.06
WASHINGTON PRIME GROUP INC PFD 7.500% CUMULATIVE			7,951.000	209,071.55
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			68,549.000	1,833,685.75
WELLS FARGO & CO PFD 6.625% NON-CUMULATIVE			77,563.000	2,309,826.14
ZIONS BANCORP NA PFD 6.950%			47,900.000	1,421,672.00
PRIVATE EQUITY			3,026,916,883.524	3,033,627,983.87
AMERRA AGRI FUND II			47,105,170.030	47,105,170.03
AMERRA-KRS AGRI HOLDING CO LP			54,973,989.620	54,973,989.62
ARBOR INVESTMENTS II LP			4,280,979.950	4,280,979.95
ARCANO FUND LP			29,427,606.510	29,427,606.51
ARES SPECIAL SIT IV LP			7,637,893.000	7,637,893.00
AVENUE SPECIAL SITUATIONS V			37,147.000	37,147.00
BAY HILLS EMERGING PARTNERS I LP			42,808,013.410	42,808,013.41

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAY HILLS EMERGING PARTNERS II LP			97,658,059.770	97,658,059.77
BAY HILLS EMERGING PARTNERS III LP			32,175,864.310	32,175,864.31
BDCM OPPORTUNITY FD IV LP			17,702,205.000	17,702,205.00
BLACKSTONE CAP PARTNERS VI LP			93,407,939.860	93,407,939.86
BLACKSTONE CAPITAL V LP			19,681,554.320	19,681,554.32
BLACKSTONE HENRY CLAY FUND LLC			224,652,611.960	224,652,611.96
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			62,727.000	1,219,459.66
CERBERUS KRS LEVERED LOAN OPP			130,937,971.960	130,937,971.96
CM GROWTH CAPITAL PARTNERS LP			13,982,603.000	13,982,603.00
COLUMBIA CAP EQUITY PTRS IV			8,747,611.600	8,747,611.60
CRESTVIEW CAPITAL PARTNERS II LP			50,293,161.000	50,293,161.00
CRESTVIEW PARTNERS III LP			11,766,157.000	11,766,157.00
CVC CAPITAL PARTNERS VI LP			12,559,291.300	14,114,131.56
DAG VENTURE II			7,879,873.410	7,879,873.41
DAG VENTURES III LP			7,251,831.550	7,251,831.55
DAG VENTURES IV LP			98,305,043.010	98,305,043.01
DAG VENTURES V LP			53,134,287.750	53,134,287.75
DANIEL BOONE LLC			735,762,967.540	735,762,967.54
DCM VI LP			16,869,281.000	16,869,281.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			21,063,647.000	21,063,647.00
GREEN EQUITY INVESTORS IV LP			5,898,929.000	5,898,929.00
GREEN EQUITY INVESTORS V LP			67,611,723.000	67,611,723.00
GREEN EQUITY INVESTORS VI LP			61,945,169.660	61,945,169.66
GTCR FUND IX			6,079,615.000	6,079,615.00
HARVEST PARTNERS V LP			15,226,946.000	15,226,946.00
HARVEST PARTNERS VI LP			39,774,952.000	39,774,952.00
HARVEST PARTNERS VII LP			1,051,216.000	1,051,216.00
HELLMAN & FRIEDMAN VI L P			6,898,793.000	6,898,793.00
HIG BIOVENTURES II			7,367,203.920	7,367,203.92
HIG CAPITAL PARTNERS V L P			3,779,740.000	3,779,740.00
HIG VENTURE PARTNERS II LP			9,868,745.000	9,868,745.00
HORSLEY BRIDGE INTERNATIONAL V			56,626,750.000	56,626,750.00
INSTITUTIONAL VENTURE PARTNERS XI LP			39,329.000	39,329.00
INSTITUTIONAL VENTURE PARTNERS XII LP			13,681,636.050	13,681,636.05
JW CHILDS EQUITY PTNRS III LP			407.000	407.00
KEYHAVEN CAPITAL PARTNERS III GP LP			13,739,384.360	15,440,320.14
KEYHAVEN CAPITAL PARTNERS IV			1,056,823.600	1,187,658.36
KEYHAVEN IV CO-INVEST LP			5,000,200.000	5,619,224.76
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			53,125,596.550	53,125,596.55

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARATHON BLUEGRASS LP			276,531,747.430	276,531,747.43
MATLIN PATTERSON GLOB PTRS III			33,715,311.000	33,715,311.00
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			2,032,401.000	2,032,401.00
MERIT MEZZANINE FUND IV LP			10,903,328.780	10,903,328.78
MESA WEST CORE LENDING FUND LP			88,031,848.000	88,031,848.00
MHR INSTITUTIONAL PARTNERS III			1,704,693.000	1,704,693.00
MILL ROAD CAPITAL I LP			24,672,281.044	24,672,281.04
NEW MOUNTAIN PARTNERS II LP			470,108.000	470,108.00
NEW MOUNTAIN PTNRS III LP			33,935,753.000	33,935,753.00
NEW MOUNTAIN PTNRS IV LP			27,080,865.000	27,080,865.00
NEWPORT COLONELS LLC			14,734,026.000	14,734,026.00
OAK HILL CAP PT II			5,157,980.000	5,157,980.00
OAK HILL III			29,818,127.450	29,818,127.45
OBERLAND CAP HEALTHCARE LP			5,259,131.000	5,259,131.00
OCM OPP FUND VIIB (CAYMAN) LTD			707,782.000	707,782.00
RIVERSIDE CAPITAL APPREC FUND VI LP			41,727,103.000	41,727,103.00
SECONDARY OPP FUND III LP			29,145,147.800	29,145,147.80
SUN CAPITAL PARTNERS IV LP			1,046,813.000	1,046,813.00
TCV VI LP			659,781.000	659,781.00
TPF II LP			1,307,722.000	1,307,722.00
TRITON FUND IV LP			12,509,952.640	14,058,684.77
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			12,800,414.000	12,800,414.00
VANTAGEPOINT VENTURE PART IV-Q			3,821,373.090	3,821,373.09
VISTA EQUITY PARTNERS FUND III			23,254,720.000	23,254,720.00
VISTA EQUITY PARTNERS FUND IV LP			63,732,630.000	63,732,630.00
VISTA EQUITY PTNRS FD VI LP			10,721,548.000	10,721,548.00
WARBURG PINCUS PE IX LP			7,202,784.000	7,202,784.00
WARBURG PINCUS PRIVATE EQUITY X LP			23,111,409.290	23,111,409.29
WAYZATA OPP FUND OFFSHORE LP			1,198,346.000	1,198,346.00
WAYZATA OPPORTUNITIES FUND II			14,675,858.000	14,675,858.00
WAYZATA OPPORTUNITIES FUND III			16,307,251.000	16,307,251.00
REAL ESTATE			642,238,242.580	643,023,045.69
DIVCOWEST FUND IV REIT LLC			29,356,102.770	29,356,102.77
GREENFIELD ACQUI PTNRS VI LP			27,237,441.000	27,237,441.00
GREENFIELD ACQUI RTNRS VII LP			32,603,925.000	32,603,925.00
H/2 CORE RE DEBT			22,893,874.580	22,893,874.58
H/2 CREDIT PARTNERS LP			103,549,762.960	103,549,762.96
HARRISON STREET CORE PROPERTY FUND LP			103,670,951.000	103,670,951.00
LUBERT-ADLER RE FD VII LP			35,112,918.010	35,112,918.01

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2016

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PATRON CAPITAL V LP			6,339,282.000	7,124,085.11	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			81,079,834.930	81,079,834.93	
RUBENSTEIN PROPERTIES FUND II LP			17,993,540.790	17,993,540.79	
STOCKBRIDGE FUND LP			110,642,869.820	110,642,869.82	
WALTON STREET RE FD VII-Q LP			44,629,007.410	44,629,007.41	
WALTON STREET REAL ESTATE FUND VI LP			19,828,732.310	19,828,732.31	