

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>167,835,289,556.0..</b>	<b>16,745,043,680.67</b>
<b>ALTERNATIVE INVESTMENTS</b>			<b>682,260,737.470</b>	<b>682,260,737.47</b>
ANCHORAGE CAPITAL			36,802,055.030	36,802,055.03
BLACKROCK GAO			40,531,901.140	40,531,901.14
BLACKSTONE STRAT OPP			10,487,114.240	10,487,114.24
COATUE QUAL PARTNERS			28,309,383.140	28,309,383.14
CREDIT SUISSE			41,589,853.020	41,589,853.02
DAVIDSON-KEMPNER LP			66,413,558.110	66,413,558.11
DSAM FUND LP			820,313.840	820,313.84
GLENVIEW INSTITUTION			530,802.350	530,802.35
GOTHAM NEUTRAL STRATEGIES			18,601,680.770	18,601,680.77
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			31,469,440.300	31,469,440.30
H2O ALPHA-10 FUND			23,224,327.790	23,224,327.79
HBK FUND II LP			62,663,431.000	62,663,431.00
KARYA FUND LLC			21,915,765.000	21,915,765.00
KNIGHTHEAD DOMESTIC FUND L P			11,627,056.640	11,627,056.64
LIBREMAX PARTNERS LP			265,844.150	265,844.15
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			18,824,501.000	18,824,501.00
MAGNETAR MTP			54,740,345.960	54,740,345.96
MAGNETAR MTP EOF II			29,535,007.960	29,535,007.96
MYRIAD OPPORTUNITIES			47,206,626.000	47,206,626.00
PERSHING SQUAREÉÉÉÉ			2,132,836.550	2,132,836.55
PINE RIVER FUND LTD			5,126,567.670	5,126,567.67
PRUDENTIAL FUND I			22,504,151.310	22,504,151.31
SCOPIA VII			548,095.880	548,095.88
SENATOR GLOBAL OPPORTUNITY FUND LP			26,013,068.400	26,013,068.40
SRS PARTNERS USÉÉÉÉ			10,551,457.230	10,551,457.23
SYSTEMATICA BLUEMATRIX			17,140,692.480	17,140,692.48
TIDE POINT PARTNERS			22,948,195.000	22,948,195.00
TOURBILLON GLOBAL EQ			23,596,989.200	23,596,989.20
TRICADIA SELECTÉÉÉÉ			6,139,676.310	6,139,676.31
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>738,699,113.210</b>	<b>731,245,948.16</b>
BLACKROCK MONEY MARKET FD B			3.000	3.00
BNY REV REPO 1.230% 11/13/2017 DD 09/13/17			72,900,000.000	72,900,000.00
CANTOR REPO A TRI REPO 1.050% 10/02/2017 DD 09/29/17			306,300,000.000	306,300,000.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			166,580,110.210	166,580,110.21
INSTITUTIONAL SEC DISC 07/11/2017			21,500,000.000	21,499,253.47
INSTITUTIONAL SEC DISC 10/02/2017			38,874,000.000	38,865,899.45
INSTITUTIONAL SEC DISC 10/03/2017			30,000,000.000	29,994,791.67

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INSTITUTIONAL SEC DISC 10/04/2017			65,000,000.000	64,981,944.44
INSTITUTIONAL SEC DISC 10/05/2017			21,000,000.000	20,994,895.84
JPY/USD SPOT OPTION 2017 PUT NOV 17 097.650 ED 11/15/17			7,410,000.000	4,673.50
SECURITIES LENDING POOL			0.000	0.00
U S TREASURY BILL 0.000% 02/01/2018 DD 02/02/17			885,000.000	880,580.91
U S TREASURY BILL 0.000% 10/12/2017 DD 10/13/16			2,250,000.000	2,248,306.00
U S TREASURY BILL 0.000% 10/26/2017 DD 04/27/17			6,000,000.000	5,995,489.67
<b>CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>			<b>5,587,734.000</b>	<b>14,876,143.02</b>
ALEXANDRIA REAL ESTATE EQUITIE PFD 7.000% CUMULATIVE			17,149.000	613,076.75
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			815,000.000	2,114,925.00
ASHFORD HOSPITALITY PRIME INC PFD 5.500% CUMULATIVE			41,143.000	831,911.46
BAYER CAPITAL CORP BV 144A 5.625% 11/22/2019			1,300,000.000	1,889,415.68
CATALYST BIOSCIENCES INC 0.000% 02/19/2018 DD 08/19/15			5,178.000	3,579.29
CHENIERE ENERGY INC 4.250% 03/15/2045 DD 03/09/15			2,155,000.000	1,492,337.50
CROWN CASTLE INTERNATIONAL COR PFD 6.875% CUMULATIVE			2,613.000	2,790,684.00
EPR PROPERTIES PFD 5.750% CUMULATIVE			1,990.000	55,129.17
EPR PROPERTIES PFD 9.000% CUMULATIVE			13,352.000	485,679.01
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			15,404.000	410,208.52
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			4,819.000	246,823.40
LIBERTY EXPEDIA HOLDINGS 144A 1.000% 06/30/2047 DD 06/13/17			547,000.000	581,529.38
RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE			42,967.000	2,325,374.04
RLJ LODGING TRUST PFD 1.950% CUMULATIVE			851.000	23,674.82
TRICON CAPITAL GROUP INC 144A 5.750% 03/31/2022			625,000.000	659,375.00
WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE			268.000	352,420.00
<b>CONVERTIBLE SECURITIES</b>			<b>470,414.000</b>	<b>25,691,974.73</b>
ALLERGAN PLC PFD 5.500% NON-CUMULATIVE			922.000	675,941.26
AMG CAPITAL TRUST II PFD 5.150% CUMULATIVE			16,805.000	1,030,356.57
ANADARKO PETROLEUM CORP PFD 7.500%			19,391.000	769,047.06
BECTON DICKINSON AND CO PFD 6.125% CUMULATIVE			21,320.000	1,171,534.00
BLACK HILLS CORP PFD 7.750%			4,343.000	325,551.28
DOMINION ENERGY INC PFD 6.750% CUMULATIVE			105,444.000	5,351,283.00
DTE ENERGY CO PFD 6.500% CUMULATIVE			44,609.000	2,428,960.05
HESS CORP PFD 8.000%			10,900.000	642,664.00
KINDER MORGAN INC/DE PFD 9.750% CUMULATIVE			94,443.000	3,985,494.60
NEXTERA ENERGY INC PFD 6.123%			83,151.000	4,596,587.28
NEXTERA ENERGY INC PFD 6.371%			66,011.000	4,362,006.88
STANLEY BLACK & DECKER INC PFD 5.375% NOT APPLICABLE			3,075.000	352,548.75
<b>EQUITY</b>			<b>467,551,286.575</b>	<b>8,195,923,222.59</b>
1-800-FLOWERS.COM INC			3,855.000	37,971.75

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
180 DEGREE CAPITAL CORP			1,793.000	3,119.82
1ST SOURCE CORP			3,333.000	169,316.40
3D SYSTEMS CORP			14,200.000	190,138.00
3M CO			56,016.000	11,757,758.40
4LICENSING CORP			1,848.000	3.70
8X8 INC			13,097.000	176,809.50
A SCHULMAN INC			5,110.000	174,506.50
A-MARK PRECIOUS METALS INC			3,815.000	62,985.65
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
AAC HOLDINGS INC			3,912.000	38,846.16
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			17,316.000	596,969.10
AAR CORP			4,614.000	174,316.92
AARON'S INC			8,979.000	391,753.77
ABAXIS INC			2,994.000	133,682.10
ABBOTT LABORATORIES			247,362.000	13,199,236.32
ABBVIE INC			139,807.000	12,423,250.02
ABEONA THERAPEUTICS INC			4,204.000	71,678.20
ABERCROMBIE & FITCH CO			10,351.000	149,468.44
ABERTIS INFRASTRUCTURAS SA			111,994.000	2,264,028.14
ABLE LABRATORIES INC COM NEW			2,800.000	0.14
ABM INDUSTRIES INC			76,749.000	3,201,200.79
ABRAXAS PETROLEUM CORP			907.000	1,705.16
ACACIA RESEARCH CORP			6,694.000	30,457.70
ACADIA PHARMACEUTICALS INC			5,273.000	198,633.91
ACADIA REALTY TRUST			12,366.000	353,914.92
ACCELERATE DIAGNOSTICS INC			3,225.000	72,401.25
ACCENTURE PLC			130,237.000	17,591,111.59
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			16,732.000	199,110.80
ACCOM INC			306.000	0.61
ACCURAY INC			12,985.000	51,940.00
ACETO CORP			4,461.000	50,097.03
ACHIEVE LIFE SCIENCES INC			370.000	751.10
ACHILLION PHARMACEUTICALS INC			15,420.000	69,235.80
ACI WORLDWIDE INC			17,317.000	394,481.26
ACLARIS THERAPEUTICS INC			42,529.000	1,097,673.49

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACMAT CORP			2,100.000	41,013.00
ACME UNITED CORP			238.000	5,419.26
ACORDA THERAPEUTICS INC			8,089.000	191,304.85
ACORN ENERGY INC			2,343.000	533.50
ACTIVISION BLIZZARD INC			67,168.000	4,333,007.68
ACTUA CORP			8,061.000	123,333.30
ACTUANT CORP			9,305.000	238,208.00
ACUITY BRANDS INC			3,874.000	663,538.72
ACURA PHARMACEUTICALS INC			1,951.000	870.15
ACXIOM CORP			12,847.000	316,550.08
ADAMAS PHARMACEUTICALS INC			6,252.000	132,354.84
ADAMIS PHARMACEUTICALS CORP			24.000	125.40
ADAMS RESOURCES & ENERGY INC			3,605.000	149,607.50
ADDUS HOMECARE CORP			5,145.000	181,618.50
ADIDAS AG			86,150.000	19,493,425.84
ADOBE SYSTEMS INC			60,372.000	9,006,294.96
ADTALEM GLOBAL EDUCATION INC			8,548.000	306,445.80
ADTRAN INC			8,538.000	204,912.00
ADVANCE AUTO PARTS INC			75,696.000	7,509,043.20
ADVANCED DRAINAGE SYSTEMS INC			4,284.000	86,751.00
ADVANCED EMISSIONS SOLUTIONS I			3,448.000	37,824.56
ADVANCED ENERGY INDUSTRIES INC			6,293.000	508,222.68
ADVANCED MICRO DEVICES INC			99,342.000	1,266,610.50
ADVANSOURCE BIOMATERIALS CORP			2,778.000	213.35
ADVANTA CORP			17,350.000	0.00
ADVAXIS INC			9,156.000	38,363.64
ADVISORY BOARD CO/THE			6,723.000	360,520.88
AEGION CORP			4,435.000	103,246.80
AEHR TEST SYSTEMS			2,184.000	8,932.56
AEOLUS PHARMACEUTICALS INC			328.000	22.96
AEON FINANCIAL SERVICE CO LTD			399,000.000	8,333,398.43
AERIE PHARMACEUTICALS INC			3,658.000	177,778.80
AEROJET ROCKETDYNE HOLDINGS IN			9,409.000	329,409.09
AEROVIRONMENT INC			2,130.000	115,275.60
AES CORP/VA			57,990.000	639,049.80
AETNA INC			47,587.000	7,566,808.87
AEW UK REIT PLC			81,731.000	111,162.16
AFFILIATED MANAGERS GROUP INC			7,476.000	1,419,169.08
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	2.42

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AFFYMAX INC			1,106.000	48.66
AFLAC INC			43,834.000	3,567,649.26
AFRICAN PHOENIX INVESTMENTS LT			297,359.000	13,874.18
AG MORTGAGE INVESTMENT TRUST I			4,428.000	85,194.72
AG&E HOLDINGS INC			2,275.000	477.75
AGCO CORP			21,265.000	1,568,719.05
AGENUS INC			16,467.000	72,619.47
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			43,248.000	2,776,521.60
AGILYSYS INC			4,700.000	56,165.00
AGIOS PHARMACEUTICALS INC			6,120.000	408,510.00
AGREE REALTY CORP			3,067.000	150,528.36
AGRIUM INC			17,835.000	1,912,090.35
AGROFRESH SOLUTIONS INC			22,658.000	159,285.74
AGUAS ANDINAS SA			384,535.000	245,011.50
AH BELO CORP			1,718.000	7,902.80
AIA GROUP LTD			2,197,600.000	16,206,199.19
AIMMUNE THERAPEUTICS INC			3,755.000	93,086.45
AIR PRODUCTS & CHEMICALS INC			21,294.000	3,220,078.68
AIR TRANSPORT SERVICES GROUP I			6,570.000	159,913.80
AIRCASTLE LTD			41,391.000	922,605.39
AK STEEL HOLDING CORP			49,253.000	275,324.27
AKAMAI TECHNOLOGIES INC			27,302.000	1,330,153.44
AKORN INC			11,239.000	373,022.41
AKSA AKRILIK KIMYA SANAYII AS			104,213.000	348,734.49
AKSYS LTD			9,696.000	0.01
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	82.71
ALAMO GROUP INC			1,590.000	170,718.30
ALARM.COM HOLDINGS INC			3,256.000	147,106.08
ALASKA AIR GROUP INC			22,017.000	1,679,236.59
ALASKA COMMUNICATIONS SYSTEMS			3,790.000	8,603.30
ALBANY INTERNATIONAL CORP			4,551.000	261,227.40
ALBEMARLE CORP			16,825.000	2,293,415.75
ALBIREO PHARMA INC			23.000	481.85
ALCOA CORP			175,350.000	8,174,817.00
ALDER BIOPHARMACEUTICALS INC			1,300.000	15,925.00
ALEXANDER & BALDWIN INC			5,343.000	247,541.19
ALEXANDER'S INC			823.000	349,026.07
ALEXANDRIA REAL ESTATE EQUITIE			46,839.000	5,572,435.83

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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ALEXION PHARMACEUTICALS INC			19,726.000	2,767,360.54
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			119,260.000	20,597,394.60
ALICO INC			1,094.000	37,360.10
ALIGN TECHNOLOGY INC			9,391.000	1,749,261.57
ALJ REGIONAL HOLDINGS INC			593.000	2,051.78
ALKERMES PLC			190,000.000	9,659,600.00
ALLEGHANY CORP			2,509.000	1,390,011.09
ALLEGHENY TECHNOLOGIES INC			14,844.000	354,771.60
ALLEGIANCE BANCSHARES INC			2,060.000	75,808.00
ALLEGIANTE TRAVEL CO			2,364.000	311,338.80
ALLEGION PLC			8,369.000	723,667.43
ALLERGAN PLC			33,399.000	6,845,125.05
ALLETE INC			8,162.000	630,840.98
ALLIANCE DATA SYSTEMS CORP			19,735.000	4,372,289.25
ALLIANCE ONE INTERNATIONAL INC			1,848.000	20,143.20
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			59,835.000	2,487,340.95
ALLIANZ SE			49,200.000	11,048,297.39
ALLIED HEALTHCARE PRODUCTS INC			113.000	238.43
ALLIED MOTION TECHNOLOGIES INC			3,155.000	79,947.70
ALLIN CORP			7.000	140.00
ALLSCRIPTS HEALTHCARE SOLUTION			319,058.000	4,540,195.34
ALLSTATE CORP/THE			48,230.000	4,432,819.30
ALLY FINANCIAL INC			50,050.000	1,214,213.00
ALMOST FAMILY INC			4,380.000	235,206.00
ALPHA & OMEGA SEMICONDUCTOR LT			3,100.000	51,119.00
ALPHA TECHNOLOGIES GROUP INC			4,243.000	23.34
ALPHABET INC-CL A			31,735.000	30,901,004.20
ALPHABET INC-CL C			33,216.000	31,857,797.76
ALPHATEC HOLDINGS INC			248.000	560.48
ALPINE GROUP INC/DE			5,287.000	185.05
ALTIGEN COMMUNICATIONS INC			1,737.000	486.36
ALTIMUNE INC			50.000	116.00
ALTISOURCE ASSET MANAGEMENT CO			349.000	28,269.00
ALTISOURCE PORTFOLIO SOLUTIONS			2,555.000	66,097.85
ALTISOURCE RESIDENTIAL CORP			732.000	8,132.52
ALTRA INDUSTRIAL MOTION CORP			3,003.000	144,444.30
ALTRIA GROUP INC			186,843.000	11,849,583.06

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ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			27.000	114.75
AMAG PHARMACEUTICALS INC			6,347.000	117,102.15
AMAZON.COM INC			42,467.000	40,825,650.45
AMB FINANCIAL CORP			627.000	5,580.30
AMBAC FINANCIAL GROUP INC			6,088.000	105,078.88
AMBARELLA INC			5,387.000	264,016.87
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMC ENTERTAINMENT HOLDINGS INC			1,990.000	29,253.00
AMCAST INDL CORP COM			11,100.000	0.00
AMDOCS LTD			16,654.000	1,071,185.28
AMEC FOSTER WHEELER PLC			1,850,000.000	12,646,057.49
AMEDISYS INC			5,558.000	311,025.68
AMEN PROPERTIES INC			13.000	6,240.00
AMEREN CORP			116,309.000	6,727,312.56
AMERICA'S CAR-MART INC/TX			2,786.000	114,574.26
AMERICAN AIRLINES GROUP INC			52,105.000	2,474,466.45
AMERICAN ASSETS TRUST INC			4,822.000	191,770.94
AMERICAN AXLE & MANUFACTURING			9,639.000	169,453.62
AMERICAN BILTRITE INC			15.000	6,750.00
AMERICAN CARESOURCE HOLDINGS I			275.000	1.24
AMERICAN EAGLE OUTFITTERS INC			30,604.000	437,637.20
AMERICAN ELECTRIC POWER CO INC			60,276.000	4,233,786.24
AMERICAN EQUITY INVESTMENT LIF			10,490.000	305,049.20
AMERICAN EXPRESS CO			78,670.000	7,116,488.20
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN HOTEL INCOME PPTYS LP UNIT			151,416.000	1,150,163.51
AMERICAN INTERNATIONAL GROUP I			94,864.000	5,823,700.96
AMERICAN INTERNATIONAL GROUP INC			138,791.000	1,387.91
AMERICAN LOCKER GROUP INC			669.000	3.75
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.32
AMERICAN NATIONAL BANKSHARES I			1,041.000	42,889.20
AMERICAN ORIENTAL BIOENGINEERI			22.000	24.42
AMERICAN OUTDOOR BRANDS CORP			7,474.000	113,978.50
AMERICAN PUBLIC EDUCATION INC			1,743.000	36,690.15
AMERICAN RAILCAR INDUSTRIES IN			2,410.000	93,026.00
AMERICAN REALTY INVESTORS INC			733.000	6,340.45
AMERICAN RENAL ASSOCIATES HOLD			4,096.000	61,317.12

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AMERICAN SHARED HOSPITAL SERVI			782.000	2,228.70	
AMERICAN SKIING CO COM			20,300.000	324.80	
AMERICAN SOFTWARE INC/GA			7,410.000	84,177.60	
AMERICAN STATES WATER CO			5,928.000	291,954.00	
AMERICAN SUPERCONDUCTOR CORP			724.000	3,286.96	
AMERICAN TOWER CORP			41,869.000	5,722,654.92	
AMERICAN VANGUARD CORP			3,003.000	68,768.70	
AMERICAN VANTAGE COS			5,193.000	0.00	
AMERICAN WATER WORKS CO INC			37,868.000	3,063,899.88	
AMERICAN WOODMARK CORP			2,993.000	288,076.25	
AMERIGAS PARTNERS LP			21,738.000	976,905.72	
AMERIPRISE FINANCIAL INC			16,996.000	2,524,075.96	
AMERIS BANCORP			4,659.000	223,632.00	
AMERISAFE INC			2,599.000	151,261.80	
AMERISERV FINANCIAL INC			4,077.000	16,308.00	
AMERISOURCEBERGEN CORP			14,578.000	1,206,329.50	
AMES NATIONAL CORP			548.000	16,357.80	
AMETEK INC			112,021.000	7,397,866.84	
AMGEN INC			69,498.000	12,957,902.10	
AMICUS THERAPEUTICS INC			2,862.000	43,158.96	
AMISTAR CORP			962.000	0.58	
AMKOR TECHNOLOGY INC			19,990.000	210,894.50	
AMN HEALTHCARE SERVICES INC			7,669.000	350,473.30	
AMPAL-AMERICAN ISRAEL CORP			271.000	16.26	
AMPCO-PITTSBURGH CORP			1,316.000	22,898.40	
AMPHASTAR PHARMACEUTICALS INC			5,903.000	105,486.61	
AMPHENOL CORP			39,936.000	3,380,183.04	
AMPLIPHI BIOSCIENCES CORP			2.000	1.82	
AMREP CORP			1,062.000	7,333.12	
AMTECH SYSTEMS INC			1,648.000	19,743.04	
AMTRUST FINANCIAL SERVICES INC			12,000.000	161,520.00	
ANACOMP INC			3.000	3.15	
ANADARKO PETROLEUM CORP			49,223.000	2,404,543.55	
ANALOG DEVICES INC			35,146.000	3,028,530.82	
ANALOGIC CORP			2,053.000	171,938.75	
ANC RENTAL CORP			1,750.000	0.18	
ANDEAVOR			76,902.000	7,932,441.30	
ANDEAVOR LOGISTICS LP			90,150.000	4,512,909.00	
ANDERSONS INC/THE			4,652.000	159,331.00	



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANDREA ELECTRONICS CORP			4,974.000	348.18
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			5,392.000	92,149.28
ANHEUSER-BUSCH INBEV SA/NV			76,720.000	9,187,746.30
ANI PHARMACEUTICALS INC			2,094.000	109,914.06
ANIKA THERAPEUTICS INC			2,641.000	153,178.00
ANNALY CAPITAL MANAGEMENT INC			257,122.000	3,134,317.18
ANSYS INC			17,160.000	2,106,046.80
ANTERO MIDSTREAM GP LP			35,703.000	730,840.41
ANTERO MIDSTREAM PARTNERS LP			92,753.000	2,924,502.09
ANTHEM INC			37,295.000	7,081,574.60
ANTHERA PHARMACEUTICALS INC			525.000	756.00
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANWORTH MORTGAGE ASSET CORP			21,588.000	129,743.88
AO SMITH CORP			12,937.000	768,845.91
AON PLC			100,204.000	14,639,804.40
AP MOLLER - MAERSK A/S			4,570.000	8,682,912.86
AP THAILAND PCL			28,312,700.000	6,664,308.58
APA GROUP			105,837.000	693,425.77
APACHE CORP			33,413.000	1,530,315.40
APARTMENT INVESTMENT & MANAGEM			13,793.000	604,960.98
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APOGEE ENTERPRISES INC			5,436.000	262,341.36
APOLLO COMMERCIAL REAL ESTATE			61,524.000	1,114,199.64
APOLLO INVESTMENT CORP			31,057.000	189,758.27
APOLLO TYRES LTD			2,537,500.000	9,546,702.91
APPFOLIO INC			1,800.000	86,310.00
APPLE INC			545,793.000	84,117,617.16
APPLIED ENERGETICS INC			7,099.000	230.72
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			6,557.000	431,450.60
APPLIED MATERIALS INC			99,655.000	5,191,028.95
APPLIED OPTOELECTRONICS INC			2,179.000	140,915.93
APPLIEDTHEORY CORP			5,601.000	0.00
APPROACH RESOURCES INC			4,122.000	10,346.22
APTEVO THERAPEUTICS INC			4,247.000	9,725.63

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
AQUINOX PHARMACEUTICALS INC			4,474.000	63,486.06
ARADIGM CORP			102.000	427.38
ARALEZ PHARMACEUTICALS INC			7,743.000	17,731.47
ARAMARK			105,540.000	4,285,979.40
ARBOR REALTY TRUST INC			3,455.000	28,331.00
ARC DOCUMENT SOLUTIONS INC			5,336.000	21,824.24
ARCA BIOPHARMA INC			3.000	3.30
ARCBEST CORP			3,745.000	125,270.25
ARCELORMITTAL			137,737.000	3,553,823.27
ARCH CAPITAL GROUP LTD			30,029.000	2,957,856.50
ARCH COAL INC			56,259.000	4,036,020.66
ARCHER-DANIELS-MIDLAND CO			50,130.000	2,131,026.30
ARCHROCK INC			7,856.000	98,592.80
ARCONIC INC			64,130.000	1,595,554.40
ARDELYX INC			4,098.000	22,948.80
ARDMORE SHIPPING CORP			3,100.000	25,575.00
ARENA PHARMACEUTICALS INC			3,143.000	80,146.50
ARES COMMERCIAL REAL ESTATE CO			35,730.000	475,566.30
ARGAN INC			871.000	58,574.75
ARGO GROUP INTERNATIONAL HOLDI			7,442.000	457,683.00
ARK RESTAURANTS CORP			1,040.000	24,804.00
ARLINGTON ASSET INVESTMENT COR			876.000	11,151.48
ARMADA HOFFLER PROPERTIES INC			93,929.000	1,297,159.49
ARMOUR RESIDENTIAL REIT INC			5,966.000	160,485.40
ARMSTRONG FLOORING INC			261,723.000	4,122,137.25
ARMSTRONG WORLD INDUSTRIES INC			149,989.000	7,686,936.25
ARO LIQUIDATION INC			8,809.000	89.85
AROTECH CORP			440.000	1,848.00
ARQULE INC			3,373.000	3,744.03
ARRAY BIOPHARMA INC			10,250.000	126,075.00
ARROW FINANCIAL CORP			3,718.000	127,713.30
ARROW RESOURCES DEVELOPMENT IN			2,800.000	27.72
ARROWHEAD PHARMACEUTICALS INC			8,398.000	36,363.34
ARTESIAN RESOURCES CORP			4,494.000	169,873.20
ARTHUR J GALLAGHER & CO			42,786.000	2,633,478.30
ARTISAN PARTNERS ASSET MANAGEM			4,583.000	149,405.80
ASB FINANCIAL CORP			1,237.000	19,915.70
ASBURY AUTOMOTIVE GROUP INC			123,673.000	7,556,420.30

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASCENA RETAIL GROUP INC			23,385.000	57,293.25
ASCENDAS REAL ESTATE INVESTMEN			167,860.000	328,810.05
ASCENT CAPITAL GROUP INC			4,579.000	59,710.16
ASFG INC			44.000	0.00
ASHFORD HOSPITALITY PRIME INC			5,238.000	49,761.00
ASHFORD HOSPITALITY TRUST INC			10,817.000	72,149.39
ASHFORD INC			128.000	7,756.80
ASHTHAD GROUP PLC			733,039.000	17,692,837.12
ASIA PACIFIC DATA CENTRE GROUP			49,213.000	75,299.21
ASPEN INSURANCE HOLDINGS LTD			8,336.000	336,774.40
ASPEN TECHNOLOGY INC			13,591.000	853,650.71
ASSA ABLOY AB			268,693.000	6,122,856.53
ASSEMBLY BIOSCIENCES INC			6,703.000	234,068.76
ASSICURAZIONI GENERALI SPA			423,200.000	7,884,838.95
ASSOCIATED BRITISH FOODS PLC			69,433.000	2,974,432.26
ASSOCIATED CAPITAL GROUP INC			2,803.000	100,067.10
ASSURANT INC			4,813.000	459,737.76
ASTA FUNDING INC			168.000	1,268.40
ASTEA INTERNATIONAL INC			1,675.000	3,936.25
ASTEC INDUSTRIES INC			2,975.000	166,629.75
ASTELLAS PHARMA INC			621,400.000	7,902,403.90
ASTERIAS BIOTHERAPEUTICS INC			352.000	1,196.80
ASTORIA FINANCIAL CORP			15,476.000	332,734.00
ASTRONICS CORP			7,549.000	223,986.85
ASTRONOVA INC			1,132.000	14,659.40
ASTROTECH CORP			488.000	482.39
ASURE SOFTWARE INC			1,533.000	19,039.86
AT&T INC			572,501.000	22,424,864.17
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATARA BIOTHERAPEUTICS INC			3,142.000	52,000.10
ATHENE HOLDING LTD			152,815.000	8,227,559.60
ATLANTIC AMERICAN CORP			8,565.000	26,979.75
ATLANTIC COAST FINANCIAL CORP			139.000	1,224.59
ATLANTICA YIELD PLC			6,619.000	130,394.30
ATLANTICUS HOLDINGS CORP			1,628.000	3,776.96
ATLANTIS PLASTICS INC			1,094.000	0.11
ATLAS AIR WORLDWIDE HOLDINGS I			37,432.000	2,463,025.60
ATN INTERNATIONAL INC			1,850.000	97,495.00
ATNA RESOURCES LTD			1,222.000	0.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			6,254.000	139,901.98
ATRION CORP			675.000	453,600.00
ATRIUM EUROPEAN REAL ESTATE LT			73,097.000	342,290.89
ATRM HOLDINGS INC			180.000	342.00
ATWOOD OCEANICS INC			13,688.000	128,530.32
AURIZON HOLDINGS LTD			239,383.000	920,376.17
AUSNET SERVICES			1,487,147.000	1,972,043.92
AUTOBYTEL INC			974.000	6,710.86
AUTODESK INC			19,462.000	2,184,804.12
AUTOLIV INC			8,933.000	1,104,118.80
AUTOMATIC DATA PROCESSING INC			44,998.000	4,919,181.36
AUTOMOTIVE PROPERTIES REIT TR UNIT			54,144.000	476,652.50
AUTOZONE INC			3,465.000	2,062,056.15
AV HOMES INC			2,846.000	48,808.90
AVADO BRANDS INC COM			40,600.000	0.00
AVALONBAY COMMUNITIES INC			15,709.000	2,802,799.78
AVAX TECHNOLOGIES INC			1,969.000	3.94
AVERY DENNISON CORP			57,920.000	5,695,852.80
AVEXIS INC			784.000	75,836.32
AVIAT NETWORKS INC			1,149.000	19,601.94
AVID TECHNOLOGY INC			4,299.000	19,517.46
AVINCI MEDIA CORP			4,781.000	0.00
AVIRAGEN THERAPEUTICS INC			1,127.000	772.11
AVIS BUDGET GROUP INC			8,000.000	304,480.00
AVISTA CORP			11,228.000	581,273.56
AVIVA PLC			1,404,700.000	9,696,348.06
AVX CORP			7,926.000	144,490.98
AWARE INC/MA			5,095.000	23,691.75
AXCELIS TECHNOLOGIES INC			4,918.000	134,507.30
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXIS CAPITAL HOLDINGS LTD			9,696.000	555,677.76
AXOGEN INC			428.000	8,239.00
AXON ENTERPRISE INC			6,830.000	154,836.10
AXT INC			5,371.000	49,144.65
AZIMUT HOLDING SPA			470,000.000	10,168,102.20
AZZ INC			4,588.000	223,435.60
B&G FOODS INC			7,526.000	239,703.10

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
B. RILEY FINANCIAL INC			1,808.000	30,826.40
BABCOCK & WILCOX ENTERPRISES I			8,339.000	27,768.87
BADGER METER INC			7,779.000	381,171.00
BADGER PAPER MILLS INC			2,800.000	28.00
BAE SYSTEMS PLC			1,230,900.000	10,428,824.56
BAKER HUGHES A GE CO			47,629.000	1,744,173.98
BALCHEM CORP			4,749.000	386,046.21
BALDWIN & LYONS INC			2,991.000	67,447.05
BALL CORP			55,144.000	2,277,447.20
BALLANTYNE STRONG INC			920.000	5,612.00
BANCA MEDIOLANUM SPA			704,770.000	6,165,525.30
BANCFIRST CORP			4,990.000	283,182.50
BANCO LATINOAMERICANO DE COMER			4,913.000	144,638.72
BANCORP INC/THE			1,844.000	15,249.88
BANCORPSOUTH INC			14,368.000	460,494.40
BANK HAPOALIM BM			1,239,700.000	8,678,531.68
BANK MANDIRI PERSERO TBK PT			24,862,958.000	12,414,015.88
BANK MUTUAL CORP			9,061.000	91,969.15
BANK NEGARA INDONESIA PERSERO			18,360,700.000	10,087,607.27
BANK OF AMERICA CORP			1,039,541.000	26,341,968.94
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF HAWAII CORP			6,088.000	507,495.68
BANK OF MARIN BANCORP			1,077.000	73,774.50
BANK OF NEW YORK MELLON CORP/T			114,829.000	6,088,233.58
BANK OF NOVA SCOTIA			160,100.000	10,266,677.32
BANK OF SOUTH CAROLINA CORP			1,444.000	27,436.00
BANKFINANCIAL CORP			2,582.000	41,027.98
BANKRATE INC			6,551.000	91,386.45
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANNER CORP			3,912.000	239,727.36
BAR HARBOR BANKSHARES			2,664.000	83,543.04
BARCLAYS AFRICA GROUP LTD			628,200.000	6,466,935.73
BARNES & NOBLE EDUCATION INC			3,200.000	20,832.00
BARNES & NOBLE INC			9,680.000	73,568.00
BARNES GROUP INC			8,646.000	609,024.24
BARNWELL INDUSTRIES INC			2,086.000	3,754.80
BARRACUDA NETWORKS INC			256,181.000	6,207,265.63
BARRATT DEVELOPMENTS PLC			1,226,300.000	10,110,155.85
BARRETT BUSINESS SERVICES INC			4,520.000	255,515.60

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BASIC ENERGY SERVICES INC			10.000	193.00	
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	501.60	
BASSETT FURNITURE INDUSTRIES I			2,010.000	75,777.00	
BAXANO SURGICAL INC			2,475.000	0.00	
BAXTER INTERNATIONAL INC			122,915.000	7,712,916.25	
BAY BANCORP INC			692.000	7,854.20	
BAYER AG			57,600.000	7,851,321.22	
BB LIQUIDATING INC			31,721.000	190.33	
BB&T CORP			135,170.000	6,344,879.80	
BBX CAPITAL CORP			725.000	5,350.50	
BCB BANCORP INC			1,137.000	15,861.15	
BEACON POWER CORP			2,067.000	16.74	
BEACON ROOFING SUPPLY INC			9,714.000	497,842.50	
BEARD CO			1,181.000	0.83	
BEARINGPOINT INC			1,404.000	0.00	
BEASLEY BROADCAST GROUP INC			450.000	5,265.00	
BEAZER HOMES USA INC			645.000	12,087.30	
BEBE STORES INC			399.000	2,050.86	
BECTON DICKINSON AND CO			26,624.000	5,216,972.80	
BEIJING ENTERPRISES HOLDINGS L			1,346,500.000	7,240,452.20	
BEL FUSE INC			7,249.000	214,769.34	
BELDEN INC			99,571.000	8,018,452.63	
BELIEVING TODAY INC			3,700.000	0.00	
BELLICUM PHARMACEUTICALS INC			5,608.000	64,772.40	
BELMOND LTD			12,873.000	175,716.45	
BENCHMARK ELECTRONICS INC			8,760.000	299,154.00	
BENEFICIAL BANCORP INC			9,299.000	154,363.40	
BERKSHIRE BANCORP INC/NY			2,213.000	25,560.15	
BERKSHIRE HATHAWAY INC			248,112.000	45,483,891.84	
BERKSHIRE HILLS BANCORP INC			5,262.000	203,902.50	
BERRY GLOBAL GROUP INC			37,300.000	2,113,045.00	
BEST BUY CO INC			60,945.000	3,471,427.20	
BETTER ENVIRONMENT CONCEPTS IN			42.000	9.51	
BGC PARTNERS INC			29,663.000	429,223.61	
BICOASTAL COMMUNICATIONS INC			16.000	0.00	
BIG 5 SPORTING GOODS CORP			1,009.000	7,718.85	
BIG LOTS INC			8,479.000	454,220.03	
BIGLARI HOLDINGS INC			505.000	168,311.45	
BILL BARRETT CORP			6,522.000	27,979.38	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BIOANALYTICAL SYSTEMS INC			912.000	1,586.88
BIOCRIST PHARMACEUTICALS INC			18,486.000	96,866.64
BIODELIVERY SCIENCES INTERNATI			9,726.000	28,691.70
BIOGEN INC			28,991.000	9,077,661.92
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			3,820.000	2,302.69
BIOMARIN PHARMACEUTICAL INC			8,133.000	756,938.31
BIOPTIX INC			6.000	30.96
BIOPURE CORP			374.000	4.49
BIOSCRIP INC			15,670.000	43,092.50
BIOSPECIFICS TECHNOLOGIES CORP			5,011.000	233,111.72
BIOSTAGE INC			1,384.000	427.66
BIOTELEMETRY INC			6,384.000	210,672.00
BIOTIME INC			2,609.000	7,409.56
BIRKS GROUP INC			432.000	794.88
BJ'S RESTAURANTS INC			4,289.000	130,600.05
BKF CAPITAL GROUP INC			18.000	153.00
BLACK BOX CORP			5,806.000	18,869.50
BLACK HILLS CORP			8,767.000	603,783.29
BLACK KNIGHT FINANCIAL SERVICE			4,400.000	189,420.00
BLACKBAUD INC			7,328.000	643,398.40
BLACKHAWK NETWORK HOLDINGS INC			145,217.000	6,360,504.60
BLACKROCK EMERGING MARKETS SMALL CAP			1,087,410.280	14,813,000.78
BLACKROCK INC			11,273.000	5,040,045.57
BLACKROCK MSCI CANADA SMALL CAP			361,928.550	4,664,921.69
BLACKROCK MSCI EAFE SMALL CAP			3,060,613.090	49,266,229.82
BLACKSTONE MORTGAGE TRUST INC			13,441.000	416,939.82
BLONDER TONGUE LABORATORIES IN			2,737.000	1,311.02
BLOOMIN' BRANDS INC			17,183.000	302,420.80
BLUCORA INC			3,213.000	81,288.90
BLUE HILLS BANCORP INC			3,468.000	66,585.60
BLUE RIVER BANCSHARES INC			962.000	19.24
BLUEBIRD BIO INC			6,000.000	824,100.00
BLUEPRINT MEDICINES CORP			4,440.000	309,334.80
BMC INDS INC MINN COM			26,300.000	0.00
BMC STOCK HOLDINGS INC			8,152.000	174,045.20
BNCCORP INC			818.000	22,167.80
BNP PARIBAS SA			131,700.000	10,626,234.26
BNS HOLDING INC			94.000	14.10

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOB EVANS FARMS INC/DE			3,187.000	247,024.37
BOEING CO/THE			53,269.000	13,541,512.49
BOFI HOLDING INC			7,973.000	226,991.31
BOISE CASCADE CO			5,188.000	181,061.20
BOMBARDIER INC CL B SUB-VTG			2,319,800.000	4,192,018.55
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	786.04
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	14.88
BORGWARNER INC			36,573.000	1,873,634.79
BOSTON BEER CO INC/THE			1,979.000	309,119.80
BOSTON PRIVATE FINANCIAL HOLDI			11,015.000	182,298.25
BOSTON PROPERTIES INC			15,474.000	1,901,445.12
BOSTON SCIENTIFIC CORP			261,440.000	7,626,204.80
BOTTOMLINE TECHNOLOGIES DE INC			4,356.000	138,651.48
BOVIE MEDICAL CORP			1,260.000	4,258.80
BOWL AMERICA INC			4,125.000	58,781.25
BOYD GAMING CORP			10,894.000	283,788.70
BOYDS COLLECTION LTD COM			52,800.000	0.00
BOYDS COLLECTION LTD/THE			833.000	0.01
BP PLC			1,522,400.000	9,748,985.95
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPOST SA			15,503.000	460,940.32
BRADY CORP			7,798.000	295,934.10
BRANDYWINE REALTY TRUST			27,081.000	473,646.69
BRIDGE BANCORP INC			3,869.000	131,352.55
BRIDGFORD FOODS CORP			3,562.000	42,494.66
BRIGGS & STRATTON CORP			6,978.000	163,983.00
BRIGHTHOUSE FINANCIAL INC			8,628.000	524,582.40
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42
BRINK'S CO/THE			8,959.000	754,795.75
BRISTOL-MYERS SQUIBB CO			144,717.000	9,224,261.58
BRISTOW GROUP INC			5,239.000	48,984.65
BRITISH AMERICAN TOBACCO PLC			268,258.000	16,814,917.91
BRIXMOR PROPERTY GROUP INC			70,649.000	1,328,201.20
BROADCOM LTD			36,188.000	8,777,037.52
BROADRIDGE FINANCIAL SOLUTIONS			6,605.000	533,816.10
BROADSOFT INC			3,831.000	192,699.30
BROCADE COMMUNICATIONS SYSTEMS			3,153.000	37,678.35



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

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BROOKDALE SENIOR LIVING INC			27,100.000	287,260.00
BROOKFIELD PROPERTY PARTNERS L			34,479.000	805,084.65
BROOKFIELD RENEWABLE PARTNERS			89,841.000	3,003,439.98
BROOKLINE BANCORP INC			15,621.000	242,125.50
BROOKS AUTOMATION INC			10,510.000	319,083.60
BROWN-FORMAN CORP			28,732.000	1,560,147.60
BRT APARTMENTS CORP			863.000	9,251.36
BRUKER CORP			19,947.000	593,423.25
BRYN MAWR BANK CORP			2,576.000	112,828.80
BSD MED CORP			865.000	17.30
BSML INC			1,459.000	0.00
BSQUARE CORP			1,706.000	8,871.20
BUCKEYE PARTNERS LP			70,728.000	4,031,496.00
BUCKLE INC/THE			5,386.000	90,754.10
BUFFALO WILD WINGS INC			2,967.000	313,611.90
BUILDERS FIRSTSOURCE INC			12,321.000	221,654.79
BUILDING MATLS HLDG CORP COM			12,400.000	50.84
BUNGE LTD			19,595.000	1,361,068.70
BURLINGTON STORES INC			52,910.000	5,050,788.60
BUTLER INTERNATIONAL INC			4,024.000	22.13
C&J ENERGY SERVICES INC			1,600.000	47,984.00
CA INC			50,217.000	1,676,243.46
CABOT CORP			579.000	32,308.20
CABOT OIL & GAS CORP			57,747.000	1,544,732.25
CACHE INC			3,062.000	3.37
CACI INTERNATIONAL INC			3,940.000	549,039.00
CADENCE DESIGN SYSTEMS INC			13,873.000	547,567.31
CADIZ INC			226.000	2,870.20
CADUS CORP			2,388.000	2,961.12
CAE INC			333,270.000	5,817,202.33
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			1,949.000	59,093.68
CAL DIVE INTERNATIONAL INC			9,001.000	10.80
CAL-MAINE FOODS INC			4,400.000	180,840.00
CALAMP CORP			9,352.000	217,434.00
CALATLANTIC GROUP INC			10,845.000	397,252.35
CALAVO GROWERS INC			2,300.000	168,360.00
CALERES INC			12,194.000	372,160.88
CALGON CARBON CORP			8,880.000	190,032.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC			3,028.000	54,806.80
CALIFORNIA WATER SERVICE GROUP			7,776.000	296,654.40
CALIX INC			4,607.000	23,265.35
CALLAWAY GOLF CO			13,138.000	189,581.34
CALLIDUS SOFTWARE INC			7,400.000	182,410.00
CALLON PETROLEUM CO			13,716.000	154,167.84
CALMARE THERAPEUTICS INC			1,369.000	146.35
CAMBEX CORP			5,237.000	3.14
CAMBIUM LEARNING GROUP INC			1,761.000	11,675.43
CAMBREX CORP			11,605.000	638,275.00
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			2,824.000	123,239.36
CAMPBELL SOUP CO			39,707.000	1,859,081.74
CANADIAN SOLAR INC			4,541.000	76,470.44
CANADIAN TIRE CORP LTD CL A			92,800.000	11,526,447.85
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			6,033.000	568,127.61
CANTERBURY PARK HOLDING CORP			786.000	9,353.40
CAPELLA EDUCATION CO			1,575.000	110,486.25
CAPITAL BANK FINANCIAL CORP			2,715.000	111,450.75
CAPITAL CITY BANK GROUP INC			1,815.000	43,578.15
CAPITAL ONE FINANCIAL CORP			45,941.000	3,889,365.06
CAPITAL SENIOR LIVING CORP			7,355.000	92,305.25
CAPITOL BANCORP LTD			1,356.000	4.07
CAPITOL FEDERAL FINANCIAL INC			19,918.000	292,794.60
CAPRICOR THERAPEUTICS INC			55.000	165.55
CAPSTEAD MORTGAGE CORP			15,511.000	149,681.15
CAPSTONE THERAPEUTICS CORP			6,299.000	377.94
CAPSTONE TURBINE CORP			1,035.000	719.33
CARBO CERAMICS INC			10,418.000	89,907.34
CARBONITE INC			5,476.000	120,472.00
CARDINAL HEALTH INC			41,747.000	2,793,709.24
CARDIOVASCULAR SYSTEMS INC			5,906.000	166,253.90
CARDTRONICS PLC			7,207.000	165,833.07
CARE.COM INC			3,700.000	58,793.00
CAREER EDUCATION CORP			4,954.000	51,472.06
CARETRUST REIT INC			4,062.000	77,340.48
CARLSBERG A/S			117,587.000	12,870,534.86

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CARMAX INC			20,164.000	1,528,632.84
CARNIVAL CORP			52,335.000	3,379,270.95
CARPENTER TECHNOLOGY CORP			6,938.000	333,232.14
CARRIAGE SERVICES INC			4,949.000	126,694.40
CARRIZO OIL & GAS INC			6,764.000	115,867.32
CARS.COM INC			267,078.000	7,106,945.58
CARTESIAN INC			1,324.000	834.12
CASELLA WASTE SYSTEMS INC			4,377.000	82,287.60
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			447.000	791.19
CASS INFORMATION SYSTEMS INC			2,350.000	149,084.00
CATALENT INC			18,832.000	751,773.44
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			41.000	206.23
CATASYS INC			2.000	9.70
CATERPILLAR INC			54,134.000	6,751,051.14
CATHAY GENERAL BANCORP			10,666.000	428,773.20
CATO CORP/THE			5,853.000	77,435.19
CATSKILL LITIGATION TRUST			3,760.000	37.60
CAVCO INDUSTRIES INC			1,321.000	194,913.55
CBIZ INC			16,891.000	274,478.75
CBL & ASSOCIATES PROPERTIES IN			20,395.000	171,114.05
CBOE GLOBAL MARKETS INC			13,388.000	1,440,950.44
CBRE GROUP INC			140,183.000	5,310,132.04
CBS CORP			98,877.000	5,734,866.00
CDK GLOBAL INC			11,436.000	721,497.24
CDW CORP/DE			5,687.000	375,342.00
CECO ENVIRONMENTAL CORP			1,333.000	11,277.18
CECONOMY AG			252,000.000	2,968,121.17
CEDAR FAIR LP			13,948.000	894,345.76
CEDAR REALTY TRUST INC			27,436.000	154,190.32
CEL-SCI CORP			27.000	44.82
CELADON GROUP INC			3,424.000	23,112.00
CELANESE CORP			9,200.000	959,284.00
CELGENE CORP			116,321.000	16,961,928.22
CELLDEX THERAPEUTICS INC			2,348.000	6,715.28
CELLULAR BIOMEDICINE GROUP INC			2,569.000	27,102.95
CEMPRA INC			6,505.000	21,141.25
CENTENE CORP			30,644.000	2,965,419.88

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CENTERPOINT ENERGY INC			106,744.000	3,117,992.24	
CENTERSTATE BANK CORP			5,883.000	157,664.40	
CENTRAL GARDEN & PET CO			7,118.000	269,675.02	
CENTRAL PACIFIC FINANCIAL CORP			2,386.000	76,781.48	
CENTRICA PLC			510,454.000	1,280,670.64	
CENTRUS ENERGY CORP			396.000	1,477.08	
CENTURIA METROPOLITAN REIT			178,062.000	338,113.56	
CENTURY ALUMINUM CO			5,901.000	97,838.58	
CENTURY BANCORP INC/MA			894.000	71,609.40	
CENTURY CASINOS INC			269.000	2,208.49	
CENTURY COMMUNITIES INC			2,724.000	67,282.80	
CENTURYLINK INC			72,630.000	1,372,707.00	
CENVEO INC			1,035.000	3,632.85	
CERBCO INC CL A			500.000	0.00	
CERNER CORP			34,473.000	2,458,614.36	
CERUS CORP			16,261.000	44,392.53	
CESCA THERAPEUTICS INC			111.000	395.16	
CEVA INC			2,713.000	116,116.40	
CEZ AS			1,318.000	26,455.08	
CF BLACKROCK ACWI EX-US SUPERFUND A			43,275,344.820	1,182,264,937.24	
CF INDUSTRIES HOLDINGS INC			20,478.000	720,006.48	
CH ROBINSON WORLDWIDE INC			29,067.000	2,211,998.70	
CHAMPION ENTERPRISES INC			21,400.000	149.80	
CHAMPION INDUSTRIES INC/WV			20.000	330.00	
CHANNELL COMMERCIAL CORP			3,181.000	0.00	
CHARLES & COLVARD LTD			1,139.000	990.93	
CHARLES SCHWAB CORP/THE			133,465.000	5,837,759.10	
CHART INDUSTRIES INC			6,741.000	264,449.43	
CHARTER COMMUNICATIONS INC			30,754.000	11,176,618.68	
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94	
CHARTER FINANCIAL CORP/MD			2,504.000	46,399.12	
CHARTER HALL RETAIL REIT			56,880.000	176,292.02	
CHASE CORP			1,626.000	181,136.40	
CHATHAM LODGING TRUST			6,647.000	141,714.04	
CHAZAK VALUE CORP COM			216.000	0.00	
CHECK POINT SOFTWARE TECHNOLOG			16,707.000	1,904,932.14	
CHEESECAKE FACTORY INC/THE			7,954.000	335,022.48	
CHEMED CORP			3,750.000	757,687.50	
CHEMICAL FINANCIAL CORP			10,016.000	523,436.16	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHEMOCENTRYX INC			3,300.000	24,486.00
CHENIERE ENERGY INC			26,597.000	1,197,928.88
CHENIERE ENERGY PARTNERS LP			1,571.000	45,276.22
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	0.00
CHEROKEE INC			3,349.000	9,209.75
CHESAPEAKE ENERGY CORP			67,005.000	288,121.50
CHESAPEAKE LODGING TRUST			5,936.000	160,093.92
CHESAPEAKE UTILITIES CORP			3,306.000	258,694.50
CHESTER BANCORP INC			84.000	1,558.20
CHEVRON CORP			175,991.000	20,678,942.50
CHICAGO BRIDGE & IRON CO NV			16,000.000	268,800.00
CHICAGO RIVET & MACHINE CO			213.000	6,603.00
CHICO'S FAS INC			19,790.000	177,120.50
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			46,664.000	5,513,351.60
CHIMERIX INC			2,664.000	13,986.00
CHINA CGAME INC			1,663.000	23.28
CHINA COMMUNICATIONS SERVICES			12,430,000.000	6,397,454.78
CHINA MERCHANTS PORT HOLDINGS			9,768.000	30,139.27
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHINA TELECOM CORP LTD			20,714,000.000	10,608,012.09
CHIPOTLE MEXICAN GRILL INC			5,343.000	1,644,735.69
CHOICE PROPERTIES REIT TRUST UNIT			19,874.000	211,190.55
CHRISTOPHER & BANKS CORP			3,962.000	5,388.32
CHUBB LTD			46,905.000	6,686,307.75
CHURCH & DWIGHT CO INC			40,162.000	1,945,848.90
CHURCHILL DOWNS INC			2,224.000	458,588.80
CHUY'S HOLDINGS INC			2,114.000	44,499.70
CIBER INC			7,875.000	100.80
CIBL INC			22.000	0.00
CIE FINANCIERE RICHEMONT SA			86,410.000	7,903,353.66
CIENA CORP			19,297.000	423,955.09
CIGNA CORP			33,862.000	6,330,162.28
CIM COMMERCIAL TRUST CORP			355.000	5,964.00
CIMAREX ENERGY CO			11,787.000	1,339,828.29
CIMPRESS NV			4,743.000	463,201.38
CINCINNATI BELL INC			4,997.000	99,190.45
CINCINNATI FINANCIAL CORP			27,743.000	2,124,281.51
CINEMARK HOLDINGS INC			193,035.000	6,989,797.35

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CINTAS CORP			14,013.000	2,021,795.64	
CIPRICO INC			5,400.000	0.00	
CIRCLE ENTERTAINMENT INC			8,246.000	39.58	
CIRCOR INTERNATIONAL INC			2,327.000	126,658.61	
CIRCUIT CITY STORES INC			21,085.000	0.00	
CIRRUS LOGIC INC			10,319.000	550,209.08	
CISCO SYSTEMS INC			454,415.000	15,281,976.45	
CIT GROUP INC			19,685.000	965,549.25	
CITI TRENDS INC			3,499.000	69,525.13	
CITIGROUP INC			249,443.000	18,144,483.82	
CITIZENS & NORTHERN CORP			568.000	13,950.08	
CITIZENS COMMUNITY BANCORP INC			106.000	1,474.46	
CITIZENS FINANCIAL GROUP INC			421,851.000	15,975,497.37	
CITIZENS INC/TX			4,431.000	32,567.85	
CITRIX SYSTEMS INC			20,149.000	1,547,846.18	
CITY BANK/LYNNWOOD WA			1,072.000	5.04	
CITY HOLDING CO			2,530.000	181,932.30	
CITY OFFICE REIT INC			91,681.000	1,262,447.37	
CITYCON OYJ			142,740.000	375,631.33	
CIVEO CORP			7,256.000	20,679.60	
CIVITAS SOLUTIONS INC			5,849.000	107,914.05	
CLARUS CORP			2,202.000	16,515.00	
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00	
CLEAN ENERGY FUELS CORP			11,644.000	28,877.12	
CLEARFIELD INC			3,188.000	43,356.80	
CLEARSIDE BIOMEDICAL INC			3,166.000	27,670.84	
CLEARSTORY SYSTEMS INC			219.000	0.00	
CLEARWATER PAPER CORP			3,123.000	153,807.75	
CLEVELAND BIOLABS INC			52.000	178.88	
CLEVELAND-CLIFFS INC			46,031.000	329,121.65	
CLIFTON BANCORP INC			2,104.000	35,178.88	
CLOROX CO/THE			23,848.000	3,145,789.68	
CLOUD PEAK ENERGY INC			6,972.000	25,517.52	
CLOVIS ONCOLOGY INC			2,330.000	191,992.00	
CLST HOLDINGS INC			3,920.000	13.72	
CME GROUP INC			49,696.000	6,742,753.28	
CMS ENERGY CORP			72,324.000	3,350,047.68	
CNA FINANCIAL CORP			8,589.000	431,597.25	
CNB FINANCIAL CORP/PA			2,353.000	64,283.96	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CNO FINANCIAL GROUP INC			41,344.000	964,968.96	
COACH INC			34,992.000	1,409,477.76	
COBIZ FINANCIAL INC			2,183.000	42,874.12	
COCA-COLA BOTTLING CO CONSOLID			1,423.000	307,012.25	
COCA-COLA CO/THE			351,486.000	15,820,384.86	
COCA-COLA EUROPEAN PARTNERS PL			255,902.000	10,732,157.56	
COCHLEAR LTD			71,000.000	8,869,612.99	
CODEXIS INC			992.000	6,596.80	
CODORUS VALLEY BANCORP INC			1,917.000	58,871.07	
COEUR MINING INC			18,625.000	171,163.75	
COFINIMMO SA			6,066.000	779,153.62	
COGENT COMMUNICATIONS HOLDINGS			20,257.000	990,567.30	
COGENTIX MEDICAL INC			374.000	957.44	
COGNIZANT TECHNOLOGY SOLUTIONS			81,879.000	5,939,502.66	
COHEN & CO INC			33.000	369.77	
COHEN & STEERS INC			4,440.000	175,335.60	
COHERUS BIOSCIENCES INC			2,117.000	28,261.95	
COHU INC			4,309.000	102,726.56	
COLDWATER CREEK INC			2,034.000	0.00	
COLGATE-PALMOLIVE CO			82,123.000	5,982,660.55	
COLLECTORS UNIVERSE INC			3,307.000	79,268.79	
COLLEGIUM PHARMACEUTICAL INC			1,700.000	17,833.00	
COLOMBO BANK			495.000	163.35	
COLONIAL BANCGROUP INC/THE			63,000.000	0.00	
COLUMBIA BANKING SYSTEM INC			8,661.000	364,714.71	
COLUMBIA PROPERTY TRUST INC			13,000.000	283,010.00	
COLUMBIA SPORTSWEAR CO			5,465.000	336,534.70	
COLUMBUS MCKINNON CORP/NY			3,454.000	130,802.98	
COMARCO INC			3,575.000	110.83	
COMBIMATRIX CORP			2.000	15.00	
COMCAST CORP			617,077.000	23,745,122.96	
COMDIAL CORP			222.000	0.44	
COMERICA INC			160,015.000	12,202,743.90	
COMFORT SYSTEMS USA INC			5,919.000	211,308.30	
COMFORTDELGRO CORP LTD			89,950.000	137,778.27	
COMMERCIAL INTERNATIONAL BANK			282,625.000	1,306,960.49	
COMMERCIAL METALS CO			19,001.000	361,589.03	
COMMUNICATIONS SYSTEMS INC			2,095.000	8,757.10	
COMMUNITY BANK SYSTEM INC			7,720.000	426,530.00	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
COMMUNITY HEALTH SYSTEMS INC			16,028.000	123,095.04	
COMMUNITY HEALTHCARE TRUST INC			36,459.000	982,934.64	
COMMUNITY TRUST BANCORP INC			4,545.000	211,342.50	
COMMUNITY WEST BANCSHARES			995.000	10,298.25	
COMMVault SYSTEMS INC			6,382.000	388,025.60	
COMPASS GROUP PLC			418,244.000	8,882,799.70	
COMPASS MINERALS INTERNATIONAL			13,574.000	880,952.60	
COMPUTER PROGRAMS & SYSTEMS IN			4,431.000	130,936.05	
COMPUTER SERVICES INC			2,032.000	92,862.40	
COMPUTER TASK GROUP INC			6,016.000	32,245.76	
COMPX INTERNATIONAL INC			1,112.000	16,958.00	
COMSCORE INC			16,460.000	473,225.00	
COMSTOCK RESOURCES INC			1,154.000	7,016.32	
COMTECH TELECOMMUNICATIONS COR			3,991.000	81,935.23	
COMTrex SYSTEMS CORP			367.000	1,508.37	
CONAGRA BRANDS INC			65,634.000	2,214,491.16	
CONCENTRADORA FIBRA HOTELERA M			1,483,943.000	1,143,238.99	
CONCERT PHARMACEUTICALS INC			8,514.000	125,581.50	
CONCHO RESOURCES INC			18,333.000	2,414,822.76	
CONCURRENT COMPUTER CORP			1,252.000	7,512.00	
CONE MLS CORP N C			20,100.000	0.00	
CONMED CORP			3,625.000	190,203.75	
CONN'S INC			1,994.000	56,131.10	
CONNECTICUT WATER SERVICE INC			2,852.000	169,123.60	
CONNECTONE BANCORP INC			973.000	23,935.80	
CONOCOPHILLIPS			117,277.000	5,869,713.85	
CONRAD INDUSTRIES INC			1,998.000	36,463.50	
CONSOL ENERGY INC			27,399.000	464,139.06	
CONSOLIDATED COMMUNICATIONS HO			13,356.180	254,835.91	
CONSOLIDATED EDISON INC			51,897.000	4,187,049.96	
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50	
CONSOLIDATED WATER CO LTD			9,150.000	117,120.00	
CONSOLIDATED-TOMOKA LAND CO			2,968.000	178,287.76	
CONSTELLATION BRANDS INC			41,514.000	8,279,967.30	
CONSUMER PORTFOLIO SERVICES IN			4,351.000	19,840.56	
CONTACT ENERGY LTD			175,254.000	696,801.14	
CONTANGO OIL & GAS CO			9,006.000	45,300.18	
CONTINENTAL BUILDING PRODUCTS			2,819.000	73,294.00	
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13	



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONTINENTAL MATERIALS CORP			751.000	14,494.30
CONTRA AVG TECHNOLOGIES NV RR			68.000	0.00
CONTRA DYAX CORPORATION			21,687.000	0.00
CONVATEC GROUP PLC			544,602.000	2,001,292.19
CONVERGYS CORP			15,292.000	395,909.88
COOPER COS INC/THE			13,093.000	3,104,481.23
COOPER TIRE & RUBBER CO			11,844.000	442,965.60
COOPER-STANDARD HOLDINGS INC			2,109.000	244,580.73
CORCEPT THERAPEUTICS INC			13,802.000	266,378.60
CORE-MARK HOLDING CO INC			6,960.000	223,694.40
CORECIVIC INC			13,693.000	366,561.61
CORELOGIC INC/UNITED STATES			7,488.000	346,095.36
CORESITE REALTY CORP			3,476.000	388,964.40
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE ONDEMAND INC			7,440.000	302,138.40
CORNING INC			148,759.000	4,450,869.28
CORNWALL RESOURCES INC			100.000	0.00
CORPORATE OFFICE PROPERTIES TR			11,911.000	391,038.13
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			6,703.000	364,643.20
COSCO SHIPPING PORTS LTD			2,386.000	2,654.61
COSTCO WHOLESALE CORP			42,880.000	7,044,755.20
COTY INC			415,163.000	6,862,644.39
COUNTY BANCORP INC			654.000	19,652.70
COUSINS PROPERTIES INC			42,979.000	401,423.86
COVANTA HOLDING CORP			75,531.000	1,121,635.35
COVENANT TRANSPORTATION GROUP			2,166.000	62,770.68
COWEN INC			371.000	6,603.80
CPI AEROSTRUCTURES INC			1,147.000	10,724.45
CPI CORP			1,363.000	0.00
CR BARD INC			10,704.000	3,430,632.00
CRA INTERNATIONAL INC			4,235.000	173,846.75
CRACKER BARREL OLD COUNTRY STO			4,132.000	626,493.84
CRAFT BREW ALLIANCE INC			2,207.000	38,732.85
CRAWFORD & CO			7,711.000	92,223.56
CRAY INC			5,488.000	106,741.60
CRAZY WOMAN CREEK BANCORP INC			437.000	7,219.24
CREE INC			13,015.000	366,892.85
CREXENDO INC			1,595.000	2,647.70

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CRH PLC			533,007.000	20,337,151.25
CROCS INC			10,490.000	101,753.00
CROSS COUNTRY HEALTHCARE INC			6,595.000	93,846.85
CROSSROADS SYSTEMS INC			77.000	207.13
CROWN CASTLE INTERNATIONAL COR			42,105.000	4,209,657.90
CROWN CRAFTS INC			3,803.000	24,719.50
CRYOLIFE INC			6,394.000	145,143.80
CSG SYSTEMS INTERNATIONAL INC			11,426.000	458,182.60
CSL LTD			218,460.000	22,962,705.03
CSP INC			1,021.000	11,190.16
CSRA INC			12,763.000	411,862.01
CSS INDUSTRIES INC			2,360.000	68,015.20
CSX CORP			87,759.000	4,761,803.34
CT REIT UNIT			6,689.000	74,289.54
CTI INDUSTRIES CORP			179.000	716.00
CTS CORP			4,994.000	120,355.40
CU BANCORP			2,003.000	77,516.10
CUBIC CORP			3,785.000	193,035.00
CULP INC			4,738.000	155,169.50
CUMMINS INC			43,388.000	7,290,485.64
CUMULUS MEDIA INC			751.000	240.32
CURIS INC			9,346.000	13,925.54
CURTISS-WRIGHT CORP			6,565.000	686,305.10
CUSTOMERS BANCORP INC			1,610.000	52,518.20
CUTERA INC			8,301.000	343,246.35
CV HOLDINGS INC/UNITED STATES			5,499.000	494.91
CVB FINANCIAL CORP			15,774.000	381,257.58
CVR ENERGY INC			3,315.000	85,858.50
CVS HEALTH CORP			216,667.000	17,619,360.44
CYBERAGENT INC			222,700.000	6,489,192.87
CYBERARK SOFTWARE LTD			4,034.000	165,394.00
CYBERCARE INC COM			5,500.000	0.00
CYBEROPTICS CORP			1,896.000	30,810.00
CYPRESS SEMICONDUCTOR CORP			113,550.000	1,705,521.00
CYS INVESTMENTS INC			16,693.000	144,227.52
CYTOKINETICS INC			10,239.000	148,465.50
CYTORI THERAPEUTICS INC			74.000	27.12
DAILY JOURNAL CORP			259.000	56,619.99
DAIMLER AG			108,500.000	8,654,289.19

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DAIWA HOUSE INDUSTRY CO LTD			441,800.000	15,248,016.62	
DAKTRONICS INC			7,547.000	79,771.79	
DAN RIV INC GA CL A			18,700.000	0.00	
DANA INC			23,490.000	656,780.40	
DANAHER CORP			103,096.000	8,843,574.88	
DARDEN RESTAURANTS INC			32,692.000	2,575,475.76	
DARLING INGREDIENTS INC			17,947.000	314,431.44	
DASAN ZHONG SOLUTIONS INC			257.000	1,755.31	
DATA I/O CORP			3,851.000	38,355.96	
DATATEC SYS INC COM			25,900.000	0.00	
DATATRAK INTERNATIONAL INC			59.000	457.25	
DATAWATCH CORP			2,697.000	31,150.35	
DAVE & BUSTER'S ENTERTAINMENT			5,267.000	276,412.16	
DAVITA INC			136,360.000	8,098,420.40	
DAWSON GEOPHYSICAL CO			13,110.000	59,388.30	
DAXOR CORP			1,916.000	9,886.56	
DBS GROUP HOLDINGS LTD			552,600.000	8,472,426.83	
DCP MIDSTREAM LP			1,406.000	48,703.84	
DDR CORP			49,758.000	455,783.28	
DEAN FOODS CO			15,566.000	169,358.08	
DECKERS OUTDOOR CORP			5,055.000	345,812.55	
DECORATOR INDUSTRIES INC			831.000	8.31	
DEERE & CO			30,605.000	3,843,681.95	
DELICATH SYSTEMS INC			11.000	0.79	
DELEK US HOLDINGS INC			13,823.376	369,498.84	
DELIA*S INC			3,437.000	0.34	
DELPHAX TECHNOLOGIES INC			7,074.000	43.15	
DELPHI AUTOMOTIVE PLC			148,576.000	14,619,878.40	
DELTA AIR LINES INC			74,369.000	3,586,073.18	
DELTA APPAREL INC			3,632.000	78,124.32	
DELTAGEN INC			13,680.000	6.84	
DELTIC TIMBER CORP			1,659.000	146,705.37	
DELUXE CORP			7,484.000	546,032.64	
DENBURY RESOURCES INC			38,844.000	52,050.96	
DENNY'S CORP			10,559.000	131,459.55	
DENTSPLY SIRONA INC			31,684.000	1,895,020.04	
DEPOMED INC			9,175.000	53,123.25	
DESTINATION MATERNITY CORP			3,460.000	5,778.20	
DESTINATION XL GROUP INC			5,060.000	9,614.00	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DETERMINE INC			423.000	907.34
DETRX CORP			897.000	18,200.13
DEUTSCHE BOERSE AG			76,000.000	8,239,886.71
DEVON ENERGY CORP			46,180.000	1,695,267.80
DEXTERA SURGICAL INC			149.000	41.11
DHI GROUP INC			17,985.000	46,761.00
DHT HOLDINGS INC			1,136.000	4,521.28
DIADEXUS INC			148.000	4.44
DIAGEO PLC			811,113.000	26,694,275.92
DIAMOND HILL INVESTMENT GROUP			937.000	198,971.95
DIAMOND OFFSHORE DRILLING INC			6,093.000	88,348.50
DIAMONDBACK ENERGY INC			2,900.000	284,084.00
DIAMONDROCK HOSPITALITY CO			30,378.000	332,639.10
DICERNA PHARMACEUTICALS INC			2,863.000	16,462.25
DIEBOLD NIXDORF INC			8,982.000	205,238.70
DIFFERENTIAL BRANDS GROUP INC			39.000	52.65
DIGI INTERNATIONAL INC			8,726.000	92,495.60
DIGIMARC CORP			3,847.000	140,800.20
DIGITAL GARAGE INC			30,800.000	654,224.67
DIGITAL INFO SECURITY CO			18.000	0.92
DIGITAL REALTY TRUST INC			86,799.000	10,270,925.67
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DIGITALGLOBE INC			11,229.000	395,822.25
DILLARD'S INC			2,181.000	122,288.67
DIME COMMUNITY BANCSHARES INC			6,565.000	141,147.50
DINEEQUITY INC			2,607.000	112,048.86
DIODES INC			4,728.000	141,509.04
DIPLOMAT PHARMACY INC			4,970.000	102,928.70
DISCOVER FINANCIAL SERVICES			45,339.000	2,923,458.72
DISCOVERY COMMUNICATIONS INC			32,028.000	662,800.52
DISH NETWORK CORP			25,439.000	1,379,556.97
DISTRIBUIDORA INTERNACIONAL DE			1,401,000.000	8,173,653.96
DIVERSICARE HEALTHCARE SERVICE			2,276.000	26,174.00
DIVINE INC			6,229.000	3.92
DIXIE GROUP INC/THE			1,471.000	5,884.00
DMC GLOBAL INC			1,949.000	32,938.10
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			22,162.000	1,796,230.10

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOLLAR TREE INC			27,105.000	2,353,256.10
DOLLARAMA INC			98,000.000	10,698,388.83
DOMINION ENERGY INC			64,677.955	4,975,675.08
DOMMO ENERGIA SA ADR			72,008.000	29,235.25
DOMTAR CORP			10,447.000	453,295.33
DON QUIJOTE HOLDINGS CO LTD			356,600.000	13,321,218.77
DONEGAL GROUP INC			7,249.000	113,583.89
DONNELLEY FINANCIAL SOLUTIONS			560.000	12,073.60
DORMAN PRODUCTS INC			7,476.000	535,431.12
DOUGLAS DYNAMICS INC			1,929.000	76,002.60
DOVER CORP			20,404.000	1,864,721.56
DOVER DOWNS GAMING & ENTERTAIN			4,423.000	4,555.69
DOVER MOTORSPORTS INC			6,862.000	14,067.10
DOWDUPONT INC			280,362.000	19,409,461.26
DR HORTON INC			52,820.000	2,109,102.60
DR PEPPER SNAPPLE GROUP INC			28,300.000	2,503,701.00
DREAM GLOBAL REIT UNIT			158,613.000	1,396,337.21
DRI CORP			787.000	0.55
DRIL-QUIP INC			5,191.000	229,182.65
DRIVE SHACK INC			5,215.000	18,826.15
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			2,955.000	38,415.00
DSV A/S			300,810.000	22,760,977.74
DSW INC			10,171.000	218,473.08
DTE ENERGY CO			38,678.000	4,152,470.08
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.04
DUCOMMUN INC			2,348.000	75,253.40
DUKE ENERGY CORP			86,119.000	7,227,106.48
DUKE REALTY CORP			70,952.000	2,044,836.64
DULUTH HOLDINGS INC			1,999.000	40,559.71
DURECT CORP			8,621.000	15,259.17
DXC TECHNOLOGY CO			24,874.000	2,136,179.12
DYCOM INDUSTRIES INC			5,363.000	460,574.44
DYNACQ HEALTHCARE INC			16.000	0.80
DYNAVAX TECHNOLOGIES CORP			16,277.000	349,955.50
DYNEGY INC			15,025.000	147,094.75
DYNEX CAPITAL INC			9,622.000	69,951.94
E*TRADE FINANCIAL CORP			146,927.000	6,407,486.47
EACO CORP			16.000	104.80

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EAGLE BANCORP INC			3,846.000	257,874.30
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	6.70
EAGLE PHARMACEUTICALS INC/DE			2,008.000	119,757.12
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	3,312.00
EARTHSTONE ENERGY INC			4,239.000	46,586.61
EASTERLY GOVERNMENT PROPERTIES			30,689.000	634,341.63
EASTERN CO/THE			849.000	24,366.30
EASTGROUP PROPERTIES INC			4,382.000	386,141.84
EASTMAN CHEMICAL CO			22,426.000	2,029,328.74
EASTMAN KODAK CO			5,173.000	38,021.55
EATON CORP PLC			46,174.000	3,545,701.46
EBAY INC			106,487.000	4,095,490.02
EBIX INC			5,163.000	336,885.75
EBT INTL INC COM NEW			69.000	0.07
ECHELON CORP			809.000	3,786.12
ECOLAB INC			25,112.000	3,229,654.32
ECOLOGY AND ENVIRONMENT INC			298.000	3,546.20
EDCI HOLDINGS INC			1,189.000	380.48
EDGEWATER TECHNOLOGY INC			7,113.000	46,376.76
EDISON INTERNATIONAL			59,854.000	4,618,933.18
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATION REALTY TRUST INC			10,553.000	379,169.29
EDUCATIONAL DEVELOPMENT CORP			926.000	8,889.60
EDWARDS LIFESCIENCES CORP			18,430.000	2,014,583.30
EGAIN CORP			1,790.000	4,833.00
EHEALTH INC			4,064.000	97,088.96
EIGER BIOPHARMACEUTICALS INC			1,528.000	16,808.00
EL PASO ELECTRIC CO			9,065.000	500,841.25
ELDORADO RESORTS INC			9,643.000	247,342.95
ELECTRO SCIENTIFIC INDUSTRIES			3,361.000	46,785.12
ELECTRO-SENSORS INC			212.000	744.12
ELECTRONIC ARTS INC			32,429.000	3,828,567.74
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	199.44
ELECTRONICS FOR IMAGING INC			7,253.000	309,558.04
ELI LILLY & CO			136,287.000	11,657,989.98
ELLIE MAE INC			5,462.000	448,594.06
ELLINGTON RESIDENTIAL MORTGAGE			2,603.000	37,795.56
ELXSI CORP			3,025.000	112,681.25

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
EMAGIN CORP			6,689.000	14,715.80	
EMAK WORLDWIDE INC			1,137.000	11.37	
EMC INSURANCE GROUP INC			2,869.000	80,762.35	
EMCOR GROUP INC			8,936.000	619,979.68	
EMCORE CORP			1,344.000	11,020.80	
EMERGENT BIOSOLUTIONS INC			8,496.000	343,663.20	
EMERSON ELECTRIC CO			74,229.000	4,664,550.36	
EMERSON RADIO CORP			5,387.000	7,218.58	
EMISPHERE TECHNOLOGIES INC			6,412.000	2,181.36	
EMPIRE RESORTS INC			104.000	2,324.40	
EMPIRE STATE REALTY TRUST INC			7,087.000	145,566.98	
EMPIRIC STUDENT PROPERTY PLC			539,638.000	733,055.40	
EMPLOYERS HOLDINGS INC			6,358.000	288,971.10	
ENAGAS SA			47,711.000	1,343,823.97	
ENANTA PHARMACEUTICALS INC			3,524.000	164,923.20	
ENAV SPA			94,819.000	434,480.30	
ENBRIDGE ENERGY MANAGEMENT LLC			319.000	4,931.74	
ENBRIDGE ENERGY PARTNERS LP			3,920.000	62,641.60	
ENBRIDGE INCOME FD HLDGS INC			16,578.000	426,032.00	
ENCORE CAPITAL GROUP INC			3,521.000	155,980.30	
ENCORE WIRE CORP			4,517.000	202,248.68	
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00	
ENDESA SA			138,764.000	3,129,192.72	
ENDO INTERNATIONAL PLC			32,800.000	280,932.00	
ENDOCYTE INC			3,578.000	5,044.98	
ENDOLOGIX INC			16,725.000	74,593.50	
ENDURANCE INTERNATIONAL GROUP			9,084.000	74,488.80	
ENEL CHILE SA ADR			93,660.000	561,960.00	
ENER1 INC			8,865.000	0.00	
ENERGEN CORP			187,850.000	10,271,638.00	
ENERGY CONVERSION DEVICES INC			3,568.000	0.00	
ENERGY FOCUS INC			96.000	262.08	
ENERGY RECOVERY INC			6,628.000	52,361.20	
ENERGY TRANSFER EQUITY LP			327,901.000	5,698,919.38	
ENERGY TRANSFER PARTNERS LP			235,573.000	4,308,630.17	
ENERSYS			8,273.000	572,243.41	
ENGIE SA			89,010.000	1,512,120.92	
ENGLOBAL CORP			4,402.000	5,590.54	
ENHERENT CORP			9,218.000	10.14	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ENNIS INC			4,210.000	82,726.50	
ENOVA INTERNATIONAL INC			3,889.000	52,307.05	
ENPRO INDUSTRIES INC			2,722.000	219,202.66	
ENSCO PLC			30,727.000	183,440.19	
ENSIGN GROUP INC/THE			6,209.000	140,261.31	
ENSTAR GROUP LTD			1,643.000	365,321.05	
ENTEGRIS INC			26,852.000	774,680.20	
ENTELLUS MEDICAL INC			4,686.000	86,503.56	
ENTERCOM COMMUNICATIONS CORP			4,542.000	52,005.90	
ENERGY CORP			89,536.000	6,836,968.96	
ENTERPRISE BANCORP INC/MA			515.000	18,699.65	
ENTERPRISE FINANCIAL SERVICES			454.000	19,226.90	
ENTERPRISE PRODUCTS PARTNERS L			418,457.000	10,909,173.99	
ENTRADE INC COM			13,100.000	0.00	
ENTRAVISION COMMUNICATIONS COR			8,752.000	49,886.40	
ENVESTNET INC			6,891.000	351,441.00	
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00	
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,780.91	
ENVISION HEALTHCARE CORP			10,318.000	463,794.10	
ENVIT CAPITAL GROUP INC			290.000	0.00	
ENZO BIOCHEM INC			4,679.000	48,989.13	
ENZON PHARMACEUTICALS INC			10,765.000	2,583.06	
EOG RESOURCES INC			89,182.000	8,627,466.68	
EPAM SYSTEMS INC			7,716.000	678,467.88	
EPIRUS BIOPHARMACEUTICALS INC			80.000	1.44	
EPIX PHARMACEUTICALS INC			6,452.000	0.65	
EPIZYME INC			10,564.000	201,244.20	
EPL TECHNOLOGIES INC			19,700.000	0.00	
EPLUS INC			6,426.000	594,083.70	
EPR PROPERTIES			107,650.000	7,507,511.00	
EQT CORP			32,266.000	2,105,033.84	
EQT GP HOLDINGS LP			18,884.000	546,880.64	
EQT MIDSTREAM PARTNERS LP			74,940.000	5,618,251.80	
EQUIFAX INC			15,015.000	1,591,439.85	
EQUIFIN INC			394.000	1.97	
EQUINIX INC			8,972.000	4,004,203.60	
EQUITY BANCSHARES INC			1,831.000	65,146.98	
EQUITY COMMONWEALTH			10,402.000	316,220.80	
EQUITY RESIDENTIAL			40,525.000	2,671,813.25	



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Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

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ERA GROUP INC			7,637.000	85,458.03
ERBA DIAGNOSTICS INC			3,427.000	882.46
EROOMSYSTEM TECHNOLOGIES INC			65.000	124.15
ERSTE GROUP BANK AG			342,050.000	14,777,756.83
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC DOVPHARMACEUTICAL INC			243.000	0.00
ESC ENTRPRIZE CORP			962.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			2,192.000	29,811.20
ESCALERA RESOURCES CO			9,249.000	69.37
ESCO TECHNOLOGIES INC			4,521.000	271,033.95
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CDC LIQUIDATING TRUST			331.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESPERION THERAPEUTICS INC			700.000	35,084.00
ESPEY MANUFACTURING & ELECTRON			318.000	7,155.00
ESSENDANT INC			10,561.000	139,088.37
ESSENT GROUP LTD			10,184.000	412,452.00
ESSEX PROPERTY TRUST INC			11,711.000	2,974,945.33
ESTEE LAUDER COS INC/THE			31,351.000	3,380,891.84
ESTERLINE TECHNOLOGIES CORP			4,970.000	448,045.50
ETHAN ALLEN INTERIORS INC			4,400.000	142,560.00
ETSY INC			12,446.000	210,088.48
EUROBANCSHARES INC			3,146.000	0.31
EUROCOMMERCIAL PROPERTIES NV			15,174.000	649,022.26
EUROPRIAS ASA			550,655.000	2,649,408.50
EUTELSAT COMMUNICATIONS SA			7,623.000	225,838.48
EVANS & SUTHERLAND COMPUTER CO			3,651.000	3,541.47
EVERCEL INC			2,340.000	3,954.60
EVERCORE INC			5,391.000	432,627.75
EVEREST RE GROUP LTD			12,501.000	2,855,103.39
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERI HOLDINGS INC			13,914.000	105,607.26
EVERSOURCE ENERGY			53,264.000	3,219,276.16
EVERTEC INC			9,572.000	151,716.20
EVINE LIVE INC			3,929.000	4,086.16
EVOLUTION PETROLEUM CORP			11,586.000	83,419.20
EVOLVING SYSTEMS INC			8,263.000	40,075.55

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

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EVONIK INDUSTRIES AG			222,200.000	7,938,335.86
EW SCRIPPS CO/THE			7,141.000	136,464.51
EXA CORP			3,900.000	94,302.00
EXACT SCIENCES CORP			15,987.000	753,307.44
EXACTECH INC			4,305.000	141,849.75
EXELON CORP			319,022.000	12,017,558.74
EXLSERVICE HOLDINGS INC			4,585.000	267,397.20
EXPEDIA INC			15,566.000	2,240,570.04
EXPEDITORS INTERNATIONAL OF WA			41,595.000	2,489,876.70
EXPERIAN PLC			410,000.000	8,245,646.74
EXPONENT INC			9,487.000	701,089.30
EXPRESS INC			12,746.000	86,162.96
EXPRESS SCRIPTS HOLDING CO			71,487.000	4,526,556.84
EXTENDED STAY AMERICA INC			46,439.000	928,780.00
EXTERRAN CORP			3,928.000	124,164.08
EXTRA SPACE STORAGE INC			22,586.000	1,805,073.12
EXTREME NETWORKS INC			12,683.000	150,800.87
EXXON MOBIL CORP			395,849.000	32,451,701.02
EZCORP INC			5,723.000	54,368.50
EZENIA! INC			5,456.000	60.02
F5 NETWORKS INC			12,936.000	1,559,564.16
FAB INDS INC COM			4,400.000	0.00
FABRINET			5,024.000	186,189.44
FACEBOOK INC			255,842.000	43,715,722.54
FACTORY 2-U STORES INC			5,731.000	16.05
FAIR ISAAC CORP			6,838.000	960,739.00
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,036.000	1,737.89
FAMOUS DAVE'S OF AMERICA INC			2,334.000	9,452.70
FANUC CORP			48,400.000	9,799,102.68
FARMER BROTHERS CO			2,393.000	78,610.05
FARMERS CAPITAL BANK CORP			2,454.000	103,190.70
FARO TECHNOLOGIES INC			2,551.000	97,575.75
FASTENAL CO			56,232.000	2,563,054.56
FAURECIA			114,601.000	7,956,816.88
FBL FINANCIAL GROUP INC			4,296.000	320,052.00
FCB FINANCIAL HOLDINGS INC			3,666.000	177,067.80
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			1,600.000	116,384.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			11,236.000	1,395,623.56
FEDERAL SCREW WORKS			815.000	6,503.70
FEDERAL SIGNAL CORP			11,259.000	239,591.52
FEDERATED INVESTORS INC			13,300.000	395,010.00
FEDERATED NATIONAL HOLDING CO			1,046.000	16,328.06
FEDEX CORP			25,530.000	5,759,057.40
FERGUSON PLC			300,590.000	19,744,910.64
FERGUSON PLC ADR			416,250.000	2,755,575.00
FERRO CORP			12,184.000	271,703.20
FERROGLOBE PLC			9,871.000	129,902.36
FFD FINANCIAL CORP			676.000	27,756.56
FIBERCORE INC			7,424.000	7.42
FIBERMARK INC COM			6,800.000	0.00
FIDELITY & GUARANTY LIFE			3,830.000	118,921.50
FIDELITY NATIONAL INFORMATION			39,933.000	3,729,342.87
FIDELITY SOUTHERN CORP			2,650.000	62,646.00
FIESTA RESTAURANT GROUP INC			1,832.000	34,808.00
FIFTH STREET FINANCE CORP			10,027.000	54,847.69
FIFTH THIRD BANCORP			139,500.000	3,903,210.00
FINANCIAL ENGINES INC			7,276.000	252,841.00
FINANCIAL INSTITUTIONS INC			771.000	22,204.80
FINISAR CORP			16,009.000	354,919.53
FINISH LINE INC/THE			7,453.000	89,659.59
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			26,700.000	447,759.00
FIRST ACCEPTANCE CORP			5,886.000	6,239.16
FIRST BANCORP INC/ME			2,265.000	68,652.15
FIRST BANCORP/PUERTO RICO			9,383.000	48,040.96
FIRST BANCORP/SOUTHERN PINES N			2,441.000	83,994.81
FIRST BUSEY CORP			1,340.000	42,022.40
FIRST BUSINESS FINANCIAL SERVI			1,168.000	26,572.00
FIRST CITIZENS BANCSHARES INC/			1,705.000	637,482.45
FIRST COMMONWEALTH FINANCIAL C			15,648.000	221,106.24
FIRST COMMUNITY BANCSHARES INC			521.000	15,166.31
FIRST DEFIANCE FINANCIAL CORP			4,099.000	215,156.51
FIRST FINANCIAL BANCORP			11,741.000	307,027.15
FIRST FINANCIAL BANKSHARES INC			11,487.000	519,212.40

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST FINANCIAL CORP/IN			3,112.000	148,131.20
FIRST FOUNDATION INC			4,471.000	79,986.19
FIRST HORIZON NATIONAL CORP			15.465	296.15
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			17,320.000	521,158.80
FIRST INTERSTATE BANCSYSTEM IN			2,037.000	77,915.25
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			7,720.000	331,419.60
FIRST MIDWEST BANCORP INC/IL			14,234.000	333,360.28
FIRST NBC BANK HOLDING CO			1,118.000	16.16
FIRST OF LONG ISLAND CORP/THE			5,426.000	165,221.70
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST POTOMAC REALTY TRUST			8,246.000	91,860.44
FIRST REPUBLIC BANK/CA			22,050.000	2,303,343.00
FIRST SOUTH BANCORP INC/WASHIN			648.000	12,007.44
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,716.000	28,314.00
FIRST UNITED CORP RIGHTS			1,689.000	0.00
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTCASH INC			7,899.000	498,821.85
FIRSTENERGY CORP			78,786.000	2,428,972.38
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			23,574.000	3,040,103.04
FIVE BELOW INC			8,692.000	477,016.96
FIVE OAKS INVESTMENT CORP			4,221.000	18,825.66
FIVE PRIME THERAPEUTICS INC			3,599.000	147,235.09
FIVE STAR SENIOR LIVING INC			755.000	1,170.25
FIVE9 INC			7,900.000	188,810.00
FLAGSTAR BANCORP INC			2,387.000	84,690.76
FLANIGAN'S ENTERPRISES INC			102.000	2,483.70
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEXION THERAPEUTICS INC			4,773.000	115,411.14
FLEXSTEEL INDUSTRIES INC			1,653.000	83,807.10
FLIR SYSTEMS INC			11,987.000	466,414.17
FLOTEK INDUSTRIES INC			7,031.000	32,694.15
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOWSERVE CORP			11,474.000	488,677.66
FLUIDIGM CORP			9,071.000	45,717.84
FLUOR CORP			20,950.000	881,995.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FLUSHING FINANCIAL CORP			3,052.000	90,705.44
FLYI INC COM			29,300.000	87.90
FMC CORP			19,757.000	1,764,497.67
FNB CORP/PA			438,968.000	6,158,721.04
FNF GROUP			51,524.000	2,445,329.04
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FONAR CORP			2,879.000	87,809.50
FONCIERE DES REGIONS			5,341.000	554,948.90
FOOT LOCKER INC			33,541.000	1,181,314.02
FOOTBALL EQUITIES INC			5,500.000	0.55
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			343,568.000	4,112,508.96
FORESTAR GROUP INC			450.000	7,213.50
FORMFACTOR INC			6,559.000	110,519.15
FORRESTER RESEARCH INC			2,960.000	123,876.00
FORTIVE CORP			32,148.000	2,275,756.92
FORTUNE BRANDS HOME & SECURITY			17,937.000	1,205,904.51
FORTUNE REAL ESTATE INVESTMENT			1,195,325.000	1,403,348.00
FORUM ENERGY TECHNOLOGIES INC			7,770.000	123,543.00
FORWARD AIR CORP			4,046.000	231,552.58
FOSSIL GROUP INC			4,710.000	43,944.30
FOUNDATION MEDICINE INC			2,625.000	105,525.00
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			8,062.000	200,905.04
FOX FACTORY HOLDING CORP			2,564.000	110,508.40
FRANCESCA'S HOLDINGS CORP			7,810.000	57,481.60
FRANK'S INTERNATIONAL NV			5,000.000	38,600.00
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			6,377.000	129,453.10
FRANKLIN ELECTRIC CO INC			6,774.000	303,813.90
FRANKLIN FINANCIAL NETWORK INC			3,343.000	119,177.95
FRANKLIN RESOURCES INC			41,849.000	1,862,698.99
FRANKLIN STREET PROPERTIES COR			36,104.000	383,424.48
FRASERS CENTREPOINT TRUST			848,851.000	1,318,955.50
FRASERS LOGISTICS & INDUSTRIAL			2,537,335.000	1,999,299.27
FRED'S INC			4,039.000	26,011.16
FREEDOM HOLDING CORP/NV			299.000	571.09
FREEPOR-T-MCMORAN INC			276,033.000	3,875,503.32

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FREIGHTCAR AMERICA INC			4,652.000	90,993.12	
FREQUENCY ELECTRONICS INC			3,341.000	31,371.99	
FRESENIUS SE & CO KGAA			85,161.000	6,871,228.06	
FRESH CHOICE INC			6,600.000	0.00	
FRESH DEL MONTE PRODUCE INC			4,700.000	213,662.00	
FRIEDMAN INDUSTRIES INC			2,775.000	17,066.25	
FRIEDMANS INC CL A			10,900.000	0.00	
FRONTIER COMMUNICATIONS CORP			11,873.000	139,982.67	
FRONTIER FINANCIAL CORP			607.000	0.00	
FRONTIER INS GROUP INC NEW			46,400.000	0.00	
FRONTLINE CAP GROUP COM			30,400.000	3.04	
FRONTLINE LTD/BERMUDA			7,559.000	45,656.36	
FRP HOLDINGS INC			3,526.000	159,551.50	
FRUTAROM INDUSTRIES LTD			45,987.000	3,539,564.43	
FS INVESTMENT CORP			33,711.000	284,857.95	
FTD COS INC			5,370.000	70,024.80	
FTI CONSULTING INC			6,434.000	228,278.32	
FUBON FINANCIAL HOLDING CO LTD			4,719,000.000	7,360,793.47	
FUEL TECH INC			2,614.000	2,666.28	
FUELCELL ENERGY INC			508.000	889.00	
FULTON FINANCIAL CORP			24,644.000	462,075.00	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUTUREFUEL CORP			7,486.000	117,829.64	
FVNB CORP COM			3,600.000	0.00	
G-III APPAREL GROUP LTD			5,386.000	156,301.72	
GA EXPRESS INC			1,881.000	0.00	
GABS 114A AELTUS CBO			8,180.000	0.00	
GAINSCO INC			435.000	6,960.00	
GALENA BIOPHARMA INC			15.000	5.29	
GAMCO INVESTORS INC			2,803.000	83,417.28	
GAMETECH INTERNATIONAL INC			4,418.000	22.09	
GAMING AND LEISURE PROPERTIES			60,259.000	2,222,954.51	
GAMING PARTNERS INTERNATIONAL			204.000	2,264.40	
GANNETT CO INC			16,952.000	152,568.00	
GAP INC/THE			19,337.000	571,021.61	
GARGOYLES INC			187.000	0.02	
GARMIN LTD			10,078.000	543,909.66	
GARTNER INC			15,806.000	1,966,424.46	
GAS NATURAL SDG SA			9,966.000	220,673.21	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GASLOG LTD			1,700.000	29,665.00	
GASTAR EXPLORATION INC			3,020.000	2,656.40	
GATX CORP			55,031.000	3,387,708.36	
GCP APPLIED TECHNOLOGIES INC			8,054.000	247,257.80	
GENERAC HOLDINGS INC			10,157.000	466,511.01	
GENERAL CABLE CORP			6,909.000	130,234.65	
GENERAL COMMUNICATION INC			7,500.000	305,925.00	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	62.75	
GENERAL DYNAMICS CORP			28,637.000	5,887,194.46	
GENERAL ELECTRIC CO			817,302.000	19,762,362.36	
GENERAL MILLS INC			57,370.000	2,969,471.20	
GENERAL MOLY INC			5,187.000	1,945.13	
GENERAL MOTORS CO			373,823.000	15,094,972.74	
GENERAL STEEL HOLDINGS INC			1,145.000	93.89	
GENESCO INC			3,254.000	86,556.40	
GENESIS ENERGY LP			59,132.000	1,558,128.20	
GENESIS HEALTHCARE INC			3,181.000	3,689.96	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIE ENERGY LTD			4,243.000	27,791.65	
GENMARK DIAGNOSTICS INC			9,317.000	89,722.71	
GENOMIC HEALTH INC			5,749.000	184,485.41	
GENTHERM INC			5,539.000	205,773.85	
GENUINE PARTS CO			18,034.000	1,724,952.10	
GENVEC CORP INC			66.000	71.28	
GENWORTH FINANCIAL INC			75,162.000	289,373.70	
GEO GROUP INC/THE			44,946.000	1,209,047.40	
GEOGLOBAL RESOURCES INC			2,056.000	2.06	
GEOMET INC			8,674.000	14.75	
GEOPETRO RESOURCES CO			1,269.000	10.15	
GEOSPACE TECHNOLOGIES CORP			5,144.000	91,666.08	
GERBER SCIENTIFIC INC COM ESCROW			6,368.000	0.00	
GERMAN AMERICAN BANCORP INC			2,943.000	111,922.29	
GERON CORP			8,288.000	18,067.84	
GETTY REALTY CORP			5,069.000	145,024.09	
GGP INC			79,708.000	1,655,535.16	
GIBRALTAR INDUSTRIES INC			4,628.000	144,162.20	
GIGA-TRONICS INC			1,580.000	1,186.58	
GIGAMON INC			6,277.000	264,575.55	
GILEAD SCIENCES INC			114,788.000	9,300,123.76	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GLACIER BANCORP INC			12,011.000	453,535.36	
GLADSTONE COMMERCIAL CORP			4,365.000	97,208.55	
GLASSBRIDGE ENTERPRISES INC			823.000	1,637.77	
GLAUKOS CORP			4,169.000	137,577.00	
GLAXOSMITHKLINE PLC			519,300.000	10,370,660.01	
GLEACHER & CO INC			482.000	289.20	
GLOBAL BLOOD THERAPEUTICS INC			2,616.000	81,226.80	
GLOBAL INDEMNITY LTD			882.000	37,396.80	
GLOBAL NET LEASE INC			7,672.000	167,940.08	
GLOBAL PAYMENTS INC			17,188.000	1,633,375.64	
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41	
GLOBALSTAR INC			48,178.000	78,530.14	
GLOBANT SA			3,376.000	135,276.32	
GLOBUS MEDICAL INC			10,477.000	311,376.44	
GLOWPOINT INC			1,539.000	386.29	
GMS INC			2,444.000	86,517.60	
GN STORE NORD A/S			230,000.000	7,884,920.87	
GNC HOLDINGS INC			7,676.000	67,855.84	
GOLAR LNG LTD			11,192.000	253,051.12	
GOLD RESOURCE CORP			12,354.000	46,327.50	
GOLDEN OCEAN GROUP LTD			483.000	3,786.72	
GOLDFIELD CORP/THE			2,425.000	15,277.50	
GOLDMAN SACHS BDC INC			2,550.000	58,191.00	
GOLDMAN SACHS GROUP INC/THE			34,660.000	8,221,005.40	
GOLUB CAPITAL BDC INC			3,129.000	58,887.78	
GOODYEAR TIRE & RUBBER CO/THE			45,188.000	1,502,501.00	
GOPRO INC			13,376.000	147,269.76	
GORMAN-RUPP CO/THE			6,580.000	214,310.60	
GOVERNMENT PROPERTIES INCOME T			66,185.000	1,242,292.45	
GP STRATEGIES CORP			1,949.000	60,126.65	
GRAHAM CORP			3,625.000	75,508.75	
GRAMERCY PROPERTY TRUST			66,687.000	2,017,281.75	
GRAN TIERRA ENERGY INC			41,329.000	94,230.12	
GRAND CANYON EDUCATION INC			7,323.000	665,074.86	
GRANITE BROADCASTING CORP			140.000	0.00	
GRANITE CONSTRUCTION INC			5,723.000	331,647.85	
GRANITE POINT MORTGAGE TRUST I			33,870.000	634,385.10	
GRAY TELEVISION INC			10,496.000	159,719.90	
GREAT AMERICAN BANCORP INC			144.000	4,288.32	



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREAT ELM CAPITAL GROUP INC			2,071.000	7,352.05
GREAT LAKES DREDGE & DOCK CORP			13,417.000	65,072.45
GREAT SOUTHERN BANCORP INC			2,264.000	125,991.60
GREAT WESTERN BANCORP INC			8,047.000	332,180.16
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	1,643.40
GREEN DOT CORP			6,430.000	318,799.40
GREEN PLAINS INC			5,529.000	111,409.35
GREENBRIER COS INC/THE			5,451.000	262,465.65
GREENHILL & CO INC			3,684.000	61,154.40
GREENHUNTER RESOURCES INC			1,231.000	8.86
GREENLIGHT CAPITAL RE LTD			3,389.000	73,371.85
GREIF INC			3,617.000	211,739.18
GRIFFIN INDUSTRIAL REALTY INC			692.000	25,154.20
GRIFFON CORP			10,077.000	223,709.40
GROUP 1 AUTOMOTIVE INC			2,772.000	200,859.12
GROUPON INC			45,322.000	235,674.40
GROWTHPOINT PROPERTIES AUSTRAL			63,942.000	159,045.53
GRUBHUB INC			11,914.000	627,391.24
GRUPO FINANCIERO BANORTE SAB D			1,327,060.000	9,161,915.47
GSE SYSTEMS INC			2,830.000	9,622.00
GSV INC			770.000	1.93
GTT COMMUNICATIONS INC			4,267.000	135,050.55
GTX INC			1,505.000	12,371.10
GUARANTY BANCORP			1,007.000	27,994.60
GUESS? INC			9,687.000	164,969.61
GUIDED THERAPEUTICS INC			2.000	0.08
GULF ISLAND FABRICATION INC			2,159.000	27,419.30
GULFMARK OFFSHORE INC			8,401.000	1,545.78
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,477.000	31,799.81
H&E EQUIPMENT SERVICES INC			2,106.000	61,495.20
H&R BLOCK INC			18,198.000	481,883.04
H&R REAL ESTATE INVESTMENT TR STAPLED UNIT			54,373.000	936,468.57
HACKETT GROUP INC/THE			7,915.000	120,228.85
HAEMONETICS CORP			7,935.000	356,043.45
HALCON RESOURCES CORP			188.000	1,278.40
HALLADOR ENERGY CO			2,637.000	15,083.64
HALLIBURTON CO			76,236.000	3,509,143.08

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HALLMARK FINANCIAL SERVICES IN			1,102.000	12,794.22
HALOZYME THERAPEUTICS INC			13,296.000	230,951.52
HALYARD HEALTH INC			6,692.000	301,340.76
HAMPSHIRE GROUP LTD			2,587.000	12.94
HANCOCK HOLDING CO			10,843.000	525,343.35
HANDLEMAN CO DEL COM			6,680.000	0.00
HANDY & HARMAN LTD			1,062.000	34,568.10
HANESBRANDS INC			60,021.000	1,478,917.44
HANGER INC			5,867.000	64,478.33
HANMI FINANCIAL CORP			2,362.000	73,103.90
HANNON ARMSTRONG SUSTAINABLE I			2,792.000	68,041.04
HANOVER INSURANCE GROUP INC/TH			5,922.000	574,019.46
HARBOR DIVERSIFIED INC			1,094.000	32.82
HARBOURTON CAPITAL GROUP INC			233.000	4.66
HARDINGE INC			2,822.000	43,091.94
HARLEY-DAVIDSON INC			25,705.000	1,239,238.05
HARMONIC INC			9,386.000	28,627.30
HARRIS CORP			20,900.000	2,752,112.00
HARSCO CORP			11,352.000	237,256.80
HARTE-HANKS INC			6,792.000	7,267.44
HARTFORD FINANCIAL SERVICES GR			193,646.000	10,733,797.78
HARVARD BIOSCIENCE INC			9,991.000	37,466.25
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06
HASBRO INC			23,206.000	2,266,530.02
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	308.10
HAVERTY FURNITURE COS INC			2,572.000	67,257.80
HAWAIIAN HOLDINGS INC			7,678.000	288,308.90
HAWAIIAN TELCOM HOLDCO INC			1,803.000	53,765.46
HAWKINS INC			3,002.000	122,481.60
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,149.000	77,170.59
HB FULLER CO			9,083.000	527,358.98
HC2 HOLDINGS INC			306.000	1,615.68
HCA HEALTHCARE INC			25,139.000	2,000,813.01
HCP INC			67,692.000	1,883,868.36
HDFC BANK LTD ADR			234,970.000	22,644,058.90
HEALTHCARE REALTY TRUST INC			12,951.000	418,835.34
HEALTHCARE SERVICES GROUP INC			11,283.000	608,943.51

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HEALTH EQUITY INC			6,585.000	333,069.30
HEALTHSOUTH CORP			92,990.000	4,310,086.50
HEALTHSTREAM INC			3,975.000	92,895.75
HEALTHWAREHOUSE.COM INC			409.000	224.95
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			13,387.000	335,745.96
HEARTLAND FINANCIAL USA INC			2,945.000	145,483.00
HECLA MINING CO			55,663.000	279,428.26
HEDGE PATH PHARMACEUTICALS INC			1,225.000	441.00
HEIDRICK & STRUGGLES INTERNATI			1,626.000	34,389.90
HELEN OF TROY LTD			4,610.000	446,709.00
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS & MATHESON ANALYTICS IN			162.000	2,055.78
HELIX ENERGY SOLUTIONS GROUP I			15,352.000	113,451.28
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			9,537.000	496,973.07
HEMACARE CORP			391.000	1,133.90
HEMISPHERX BIOPHARMA INC			522.000	168.35
HENNESSY ADVISORS INC			2,483.000	38,337.52
HENRY SCHEIN INC			21,490.000	1,761,965.10
HERCULES CAPITAL INC			4,379.000	56,489.10
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,815.000	25,827.45
HERITAGE FINANCIAL CORP/WA			3,916.000	115,522.00
HERITAGE-CRYSTAL CLEAN INC			3,100.000	67,425.00
HERMAN MILLER INC			9,226.000	331,213.40
HERON THERAPEUTICS INC			4,868.000	78,374.80
HERSHA HOSPITALITY TRUST			20,001.000	373,418.67
HERSHEY CO/THE			31,552.000	3,444,531.84
HERTZ GLOBAL HOLDINGS INC			9,662.000	216,042.32
HESKA CORP			2,476.000	218,110.84
HESS CORP			74,759.000	3,505,449.51
HESS MIDSTREAM PARTNERS LP			144.000	3,163.68
HEWLETT PACKARD ENTERPRISE CO			164,356.000	2,417,676.76
HEXAGON AB			123,460.000	6,106,182.91
HFF INC			4,877.000	192,934.12
HHGREGG INC			6,832.000	109.31
HIBBETT SPORTS INC			3,712.000	52,896.00
HIKMA PHARMACEUTICALS PLC			710,000.000	11,535,640.87

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HILL INTERNATIONAL INC			4,665.000	22,158.75	
HILL-ROM HOLDINGS INC			50,790.000	3,758,460.00	
HILLENBRAND INC			9,266.000	359,984.10	
HILLTOP HOLDINGS INC			9,879.000	256,854.00	
HILTON WORLDWIDE HOLDINGS INC			32,254.000	2,240,040.30	
HINES HORTICULTURE INC COM			21,200.000	0.00	
HINGHAM INSTITUTION FOR SAVING			132.000	25,115.64	
HISPANIC EXPRESS INC			200.000	20.00	
HKBN LTD			574,471.000	600,161.74	
HKN INC			44.000	360.80	
HKT TRUST & HKT LTD			595,362.000	723,364.79	
HMN FINANCIAL INC			1,431.000	25,543.35	
HMS HOLDINGS CORP			12,434.000	246,939.24	
HNI CORP			7,821.000	324,336.87	
HOLLYFRONTIER CORP			94,880.000	3,412,833.60	
HOLLYSYS AUTOMATION TECHNOLOGI			8,967.000	193,776.87	
HOLLYWOOD MEDIA CORP			3,839.000	2,418.57	
HOLOGIC INC			65,210.000	2,392,554.90	
HOLOGRAPHIC STORAGE LTD			43.000	34.40	
HOME BANCORP INC			1,652.000	69,086.64	
HOME BANCSHARES INC/AR			18,229.000	459,735.38	
HOME DEPOT INC/THE			136,771.000	22,370,264.76	
HOMEBANC CORP GA COM			25,900.000	0.00	
HOMESTREET INC			2,719.000	73,413.00	
HON HAI PRECISION INDUSTRY CO			3,446,300.000	11,933,171.82	
HONEYWELL INTERNATIONAL INC			71,087.000	10,075,871.38	
HOOKER FURNITURE CORP			2,059.000	98,317.25	
HOOPER HOLMES INC			820.000	482.98	
HOPE BANCORP INC			17,562.000	311,023.02	
HOPEWELL HIGHWAY INFRASTRUCTUR			3,321,018.000	2,053,659.33	
HOPFED BANCORP INC			1,540.000	22,191.40	
HORACE MANN EDUCATORS CORP			8,619.000	339,157.65	
HORIZON BANCORP/IN			4,243.000	123,768.31	
HORIZON PHARMA PLC			26,386.000	334,574.48	
HORMEL FOODS CORP			59,973.000	1,927,532.22	
HORNBECK OFFSHORE SERVICES INC			5,014.000	20,256.56	
HORTONWORKS INC			2,057.000	34,866.15	
HOSPITALITY PROPERTIES TRUST			8,865.000	252,563.85	
HOST HOTELS & RESORTS INC			360,261.000	6,661,225.89	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HOUGHTON MIFFLIN HARCOURT CO			17,420.000	209,911.00	
HOULIHAN LOKEY INC			2,283.000	89,333.79	
HOUSTON AMERICAN ENERGY CORP			3,012.000	1,506.30	
HOUSTON WIRE & CABLE CO			778.000	4,084.50	
HOVNANIAN ENTERPRISES INC			6,731.000	12,990.83	
HP INC			170,473.000	3,402,641.08	
HRG GROUP INC			17,153.000	267,758.33	
HSN INC			11,076.000	432,517.80	
HUBSPOT INC			5,072.000	426,301.60	
HUDSON GLOBAL INC			580.000	846.80	
HUFFY CORP COM			5,000.000	1.25	
HUMANA INC			20,525.000	5,000,505.75	
HUNTINGTON BANCSHARES INC/OH			236,498.000	3,301,512.08	
HUNTINGTON INGALLS INDUSTRIES			2,887.000	653,732.28	
HUNTSMAN CORP			228,370.000	6,261,905.40	
HURCO COS INC			1,400.000	58,240.00	
HURON CONSULTING GROUP INC			3,089.000	105,952.70	
HUTCHISON PORT HOLDINGS TRUST			2,780,358.000	1,195,553.94	
HUTTIG BUILDING PRODUCTS INC			2,100.000	14,826.00	
HYBRID ENERGY HOLDINGS INC			141.000	0.01	
HYCROFT MNG CORP			659.000	72.49	
HYPERDYNAMICS CORP			406.000	64.96	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	
HYSTER-YALE MATERIALS HANDLING			1,479.000	113,054.76	
IBERIABANK CORP			6,186.000	508,179.90	
ICAD INC			1,254.000	5,542.68	
ICADE			9,977.000	890,154.26	
ICF INTERNATIONAL INC			2,807.000	151,437.65	
ICON PLC			20,520.000	2,336,817.60	
ICONIX BRAND GROUP INC			9,235.000	52,547.15	
ICTC GROUP INC			1.000	37.00	
ICU MEDICAL INC			2,138.000	397,347.30	
ID SYSTEMS INC			2,069.000	15,538.19	
IDACORP INC			8,422.000	740,546.46	
IDENTIV INC			369.000	1,712.16	
IDERA PHARMACEUTICALS INC			10,222.000	22,795.06	
IDEXX LABORATORIES INC			12,826.000	1,994,314.74	
IDNA INC			2,887.000	2.62	
IDT CORP			5,461.000	76,890.88	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IEC ELECTRONICS CORP			3,039.000	14,982.27
IENTERTAINMENT NETWORK INC			831.000	25.76
IES HOLDINGS INC			254.000	4,394.20
IGB REAL ESTATE INVESTMENT TRU			653,395.000	270,797.22
IGO CORPORATIONS			26,400.000	3.75
IHS MARKIT LTD			52,017.000	2,292,909.36
II-VI INC			9,800.000	403,270.00
ILG INC			15,793.000	422,146.89
ILLINOIS TOOL WORKS INC			30,871.000	4,567,673.16
ILLUMINA INC			17,208.000	3,427,833.60
IMAGEWARE SYSTEMS INC			1,155.000	1,674.75
IMAGINON INC			667.000	0.07
IMAX CORP			9,043.000	204,823.95
IMMERSION CORP			3,037.000	24,812.29
IMMOBILIARE GRANDE DISTRIBUO			73,796.000	76,990.76
IMMUNE DESIGN CORP			1,029.000	10,650.15
IMMUNE PHARMACEUTICALS INC			2.000	3.02
IMMUNOGEN INC			13,735.000	105,072.75
IMMUNOMEDICS INC			11,969.000	167,326.62
IMPAC MORTGAGE HOLDINGS INC			621.000	8,116.47
IMPATH INC COM			18,800.000	0.00
IMPAX LABORATORIES INC			14,542.000	295,202.60
IMPERVA INC			5,797.000	251,589.80
IMPINJ INC			2,857.000	118,879.77
INC RESEARCH HOLDINGS INC			7,004.000	366,309.20
INCOMNET INC			300.000	0.03
INCYTE CORP			20,219.000	2,360,366.06
INDEPENDENCE CONTRACT DRILLING			6,200.000	23,560.00
INDEPENDENCE HOLDING CO			2,943.000	74,310.75
INDEPENDENCE REALTY TRUST INC			71,132.000	723,412.44
INDEPENDENT BANK CORP/MI			170.000	3,850.50
INDEPENDENT BANK CORP/ROCKLAND			6,111.000	456,186.15
INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			374,370.000	9,413,681.15
INFINERA CORP			16,845.000	149,415.15
INFINITY ENERGY RESOURCES INC			204.000	11.22
INFINITY PHARMACEUTICALS INC			9,419.000	12,527.27
INFINITY PROPERTY & CASUALTY C			2,254.000	212,326.80
INFORMA PLC			1,453,792.000	13,107,225.85

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INFRATIL LTD			420,272.000	947,901.64
ING GROEP NV			460,100.000	8,485,311.43
INGERSOLL-RAND PLC			69,205.000	6,171,009.85
INGEVITY CORP			6,400.000	399,808.00
INGLES MARKETS INC			9,253.000	237,802.10
INGREDION INC			4,825.000	582,088.00
INMARSAT PLC			61,575.000	531,608.87
INNERWORKINGS INC			803.000	9,033.75
INNODATA INC			4,606.000	6,909.00
INNOPHOS HOLDINGS INC			2,457.000	120,859.83
INNOSPEC INC			3,054.000	188,279.10
INNOVATIVE SOLUTIONS & SUPPORT			3,021.000	10,996.44
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			10,581.000	149,403.72
INOGEN INC			2,413.000	229,476.30
INOVALON HOLDINGS INC			12,103.000	206,356.15
INOVIO PHARMACEUTICALS INC			15,174.000	96,203.16
INPHI CORP			6,960.000	276,242.40
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			3,314.000	5,004.14
INSIGHT ENTERPRISES INC			5,295.000	243,146.40
INSIGNIA SYSTEMS INC			2,267.000	2,448.36
INSMED INC			9,469.000	295,527.49
INSPERITY INC			4,388.000	386,144.00
INSTALLED BUILDING PRODUCTS IN			17,866.000	1,157,716.80
INSTEEL INDUSTRIES INC			3,993.000	104,257.23
INSULET CORP			8,669.000	477,488.52
INSYS THERAPEUTICS INC			2,100.000	18,648.00
INTEGER HOLDINGS CORP			6,010.000	307,411.50
INTEGRA BANK CORP			2,671.000	0.27
INTEGRA LIFESCIENCES HOLDINGS			10,417.000	525,850.16
INTEGRAL VISION INC			4,289.000	8.15
INTEGRATED DEVICE TECHNOLOGY I			21,385.000	568,413.30
INTEL CORP			442,508.000	16,850,704.64
INTELLICHECK INC			158.000	455.04
INTER PARFUMS INC			4,071.000	167,928.75
INTERACTIVE BROKERS GROUP INC			9,826.000	442,563.04
INTERCONTINENTAL EXCHANGE INC			122,995.000	8,449,756.50
INTERDIGITAL INC/PA			6,358.000	468,902.50

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INTEREP NATIONAL RADIO SALES I			3,193.000	3.19	
INTERFACE INC			8,516.000	186,500.40	
INTERLINK ELECTRONICS INC			805.000	5,313.00	
INTERMEDIATE TERM CREDIT BD INDX FND			9,159,523.420	500,867,535.44	
INTERMET CORP			20,500.000	0.00	
INTERNAP CORP			5,810.000	25,273.50	
INTERNATIONAL BANCSHARES CORP			7,865.000	315,386.50	
INTERNATIONAL BUSINESS MACHINE			78,493.000	11,387,764.44	
INTERNATIONAL FLAVORS & FRAGRA			14,103.000	2,015,459.73	
INTERNATIONAL ISOTOPES INC			831.000	66.48	
INTERNATIONAL PAPER CO			41,857.000	2,378,314.74	
INTERNATIONAL SEAWAYS INC			1,381.000	27,205.70	
INTERNATIONAL SPEEDWAY CORP			3,830.000	137,880.00	
INTERNET AMERICA INC			2,581.000	103.24	
INTERPACE DIAGNOSTICS GROUP IN			338.000	523.90	
INTERPHASE CORP			1,377.000	35.80	
INTERPLAY ENTERTAINMENT CORP			12,923.000	77.54	
INTERPUBLIC GROUP OF COS INC/T			465,663.000	9,681,133.77	
INTERSECT ENT INC			8,942.000	278,543.30	
INTERVISUAL BOOKS INC			5,600.000	0.56	
INTERXION HOLDING NV			62,457.000	3,180,935.01	
INTEST CORP			1,523.000	12,640.90	
INTEVAC INC			2,241.000	18,936.45	
INTL. FCSTONE INC			3,340.000	127,988.80	
INTRA-CELLULAR THERAPIES INC			4,000.000	63,120.00	
INTREPID POTASH INC			7,349.000	32,041.64	
INTREXON CORP			7,918.000	150,521.18	
INTRICON CORP			2,383.000	28,476.85	
INTRUSION INC			1,848.000	794.64	
INTUIT INC			25,540.000	3,630,255.60	
INTUITIVE SURGICAL INC			4,641.000	4,853,929.08	
INUVO INC			1,115.000	1,109.43	
INVACARE CORP			8,850.000	139,387.50	
INVERSIONES AGUAS METROPOLITAN			378,256.000	671,667.36	
INVESCO LTD			50,565.000	1,771,797.60	
INVESCO MORTGAGE CAPITAL INC			18,752.000	321,221.76	
INVESTMENT TECHNOLOGY GROUP IN			5,270.000	116,677.80	
INVESTORS BANCORP INC			56,442.000	769,868.88	
INVESTORS REAL ESTATE TRUST			13,620.000	83,218.20	



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

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INVESTORS TITLE CO			815.000	145,942.05
INVIVO THERAPEUTICS HOLDINGS C			2,039.000	2,956.55
ION GEOPHYSICAL CORP			1,656.000	15,748.56
IOVANCE BIOTHERAPEUTICS INC			7,165.000	55,528.75
IPASS INC			6,591.000	4,350.06
IRADIMED CORP			8,638.000	82,924.80
IRHYTHM TECHNOLOGIES INC			600.000	31,128.00
IRIDEX CORP			5,912.000	55,395.44
IRIDIUM COMMUNICATIONS INC			5,272.000	54,301.60
IROBOT CORP			4,009.000	308,933.54
IRON MOUNTAIN INC			205,899.000	8,009,471.10
ISHARES CORE S&P MIDCAP ETF			2,330,111.000	416,856,857.90
ISIGN SOLUTIONS INC			2.000	0.54
ISRAEL DISCOUNT BANK LTD			3,437,432.000	8,669,965.21
ISRAMCO INC			200.000	23,200.00
ISTAR INC			6,664.000	78,635.20
ITERIS INC			3,081.000	20,488.65
ITOCHU CORP			705,700.000	11,554,258.37
ITRON INC			6,451.000	499,629.95
ITUS CORP			1,524.000	3,992.88
ITZYOURMALL INC			17.000	0.00
IXYS CORP			5,560.000	131,772.00
J SAINSBURY PLC			2,235,400.000	7,134,916.97
J&J SNACK FOODS CORP			3,896.000	511,544.80
J2 GLOBAL INC			7,355.000	543,387.40
JACK IN THE BOX INC			10,589.000	1,079,230.88
JACO ELECTRONICS INC			1,562.000	31.24
JACOBS ENGINEERING GROUP INC			10,578.000	616,380.06
JAKKS PACIFIC INC			8,349.000	25,047.00
JAPAN AIRLINES CO LTD			227,700.000	7,702,941.36
JAZZ PHARMACEUTICALS PLC			23,260.000	3,401,775.00
JB HUNT TRANSPORT SERVICES INC			13,537.000	1,503,689.96
JBS SA			1,561,700.000	4,201,529.17
JER INVESTORS TRUST INC			786.000	9.51
JERONIMO MARTINS SGPS SA			396,840.000	7,830,017.50
JETBLUE AIRWAYS CORP			80,890.000	1,498,891.70
JIANGSU EXPRESSWAY CO LTD			38,812.000	59,430.21
JM SMUCKER CO/THE			22,088.000	2,317,693.84
JOHN B SANFILIPPO & SON INC			752.000	50,617.12

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Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

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JOHN BEAN TECHNOLOGIES CORP			4,263.000	430,989.30	
JOHN LAING INFRASTRUCTURE			798,081.000	1,386,615.26	
JOHN WILEY & SONS INC			6,600.000	353,100.00	
JOHNSON & JOHNSON			239,994.000	31,201,619.94	
JOHNSON CONTROLS INTERNATIONAL			103,949.000	4,188,105.21	
JOHNSON OUTDOORS INC			1,889.000	138,425.92	
JOUNCE THERAPEUTICS INC			1,500.000	23,370.00	
JOURNAL REGISTER CO COM			18,400.000	36.80	
JPMORGAN CHASE & CO			331,271.000	31,639,693.21	
JULIUS BAER GROUP LTD			149,419.000	8,848,396.75	
JUNIPER NETWORKS INC			76,077.000	2,117,222.91	
JUNIPER PHARMACEUTICALS INC			675.000	3,071.25	
JUNO THERAPEUTICS INC			9,400.000	421,684.00	
JUST EAT PLC			1,360,000.000	12,197,745.14	
K12 INC			2,830.000	50,487.20	
K2M GROUP HOLDINGS INC			2,967.000	62,930.07	
KA WANG HOLDING INC			2.000	0.00	
KADANT INC			2,117.000	208,630.35	
KAISER ALUMINUM CORP			2,408.000	248,361.12	
KAMAN CORP			3,820.000	213,079.60	
KANSAS CITY LIFE INSURANCE CO			1,526.000	75,498.86	
KANSAS CITY SOUTHERN			18,116.000	1,968,846.88	
KAO CORP			112,800.000	6,633,820.42	
KAPSTONE PAPER AND PACKAGING C			14,571.000	313,130.79	
KAR AUCTION SERVICES INC			16,509.000	788,139.66	
KARYOPHARM THERAPEUTICS INC			7,345.000	80,648.10	
KATY INDUSTRIES INC			5,499.000	38.49	
KAUFMAN & BROAD SA			15,391.000	742,365.80	
KB FINANCIAL GROUP INC			146,800.000	7,190,364.65	
KB HOME			9,410.000	226,969.20	
KBC GROUP NV			267,210.000	22,649,718.97	
KBR INC			516,610.000	9,236,986.80	
KDDI CORP			414,300.000	10,920,162.51	
KEARNY FINANCIAL CORP/MD			10,442.000	160,284.70	
KELLOGG CO			32,483.000	2,025,964.71	
KELLY SERVICES INC			4,117.000	103,295.53	
KEMET CORP			3,039.000	64,214.07	
KEMPER CORP			5,965.000	316,145.00	
KENNAMETAL INC			12,680.000	511,511.20	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KENNEDY-WILSON HOLDINGS INC			11,925.000	221,208.75
KEPPEL DC REIT			566,542.000	552,795.14
KEPPEL INFRASTRUCTURE TRUST			5,541,897.000	2,244,591.74
KERING			45,360.000	18,074,168.74
KERRY GROUP PLC			63,333.000	6,086,367.04
KERYX BIOPHARMACEUTICALS INC			4,894.000	34,747.40
KEWAUNEE SCIENTIFIC CORP			494.000	14,573.00
KEY TECHNOLOGY INC			1,041.000	19,664.49
KEY TRONIC CORP			7,435.000	53,606.35
KEYCORP			425,972.000	8,016,793.04
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			7,239.000	146,227.80
KID BRANDS INC			2,768.000	5.54
KILLAM APT REAL ESTATE INVT TR TR UNIT			39,171.000	413,117.57
KIMBALL ELECTRONICS INC			4,825.000	104,461.25
KIMBALL INTERNATIONAL INC			6,434.000	127,200.18
KIMBERLY-CLARK CORP			38,939.000	4,582,341.52
KIMCO REALTY CORP			74,384.000	1,454,207.20
KINDER HOLDING CORP			300.000	73.50
KINDER MORGAN INC/DE			215,009.000	4,123,872.62
KINDRED HEALTHCARE INC			14,620.000	99,416.00
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KIRKLAND'S INC			367.000	4,194.81
KITE REALTY GROUP TRUST			11,221.000	227,225.25
KKR REAL ESTATE FINANCE TRUST			104,801.000	2,177,887.22
KLA-TENCOR CORP			22,596.000	2,395,176.00
KLX INC			8,723.000	461,708.39
KMG CHEMICALS INC			2,300.000	126,224.00
KNIGHT-SWIFT TRANSPORTATION HO			17,775.000	738,551.25
KNOLL INC			11,187.000	223,740.00
KNOWLES CORP			12,319.000	188,111.13
KOC HOLDING AS			1,801,000.000	8,280,517.97
KOHL'S CORP			14,976.000	683,654.40
KOMATSU LTD			446,100.000	12,685,702.41
KONA GRILL INC			1,703.000	6,471.40
KONINKLIJKE DSM NV			107,000.000	8,761,071.40
KOPIN CORP			10,582.000	44,126.94
KOPPERS HOLDINGS INC			4,495.000	207,444.25
KOREA ELECTRIC POWER CORP			177,800.000	6,054,222.28

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KOREAN REINSURANCE CO			532,200.000	5,273,910.20	
KORN/FERRY INTERNATIONAL			7,045.000	277,784.35	
KOSS CORP			6,340.000	9,510.00	
KRAFT HEINZ CO/THE			57,146.000	4,431,672.30	
KRATON CORP			5,084.000	205,596.96	
KRATOS DEFENSE & SECURITY SOLU			3,177.000	41,555.16	
KROGER CO/THE			101,408.000	2,034,244.48	
KRONOS WORLDWIDE INC			8,006.000	182,776.98	
KROTON EDUCACIONAL SA			1,720,000.000	10,858,922.27	
KRUNG THAI BANK PCL			15,138,900.000	8,534,072.42	
KULICKE & SOFFA INDUSTRIES INC			6,399.000	138,026.43	
KVH INDUSTRIES INC			3,505.000	41,884.75	
L BRANDS INC			32,150.000	1,337,761.50	
L3 TECHNOLOGIES INC			15,217.000	2,867,339.31	
LA JOLLA PHARMACEUTICAL CO			5,053.000	175,743.34	
LA QUINTA HOLDINGS INC			12,921.000	226,117.50	
LA-Z-BOY INC			7,280.000	195,832.00	
LABORATORY CORP OF AMERICA HOL			20,129.000	3,038,875.13	
LADENBURG THALMANN FINANCIAL S			5,636.000	16,231.68	
LAKELAND BANCORP INC			1,095.000	22,338.00	
LAKELAND FINANCIAL CORP			3,315.000	161,506.80	
LAKELAND INDUSTRIES INC			1,010.000	14,241.00	
LAM RESEARCH CORP			45,305.000	8,383,237.20	
LANCASTER COLONY CORP			3,845.000	461,861.40	
LANDAUER INC			2,664.000	179,287.20	
LANDEC CORP			3,623.000	46,917.85	
LANDMARK INFRASTRUCTURE PARTNE			2,169.000	36,764.55	
LANDS' END INC			3,205.000	42,306.00	
LANNETT CO INC			4,578.000	84,464.10	
LANTHEUS HOLDINGS INC			5,665.000	100,837.00	
LANTRONIX INC			1,316.000	3,197.88	
LAREDO PETROLEUM INC			9,574.000	123,791.82	
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00	
LAS VEGAS SANDS CORP			5,314.000	340,946.24	
LASALLE HOTEL PROPERTIES			42,920.000	1,245,538.40	
LASERSIGHT INC COM NEW			413.000	16.52	
LATTICE SEMICONDUCTOR CORP			18,022.000	93,894.62	
LAWSON PRODUCTS INC/DE			1,590.000	40,068.00	
LAYNE CHRISTENSEN CO			2,418.000	30,345.90	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LAZARD EMERG MKT EQY-INST			8,166,423.035	156,223,672.66	
LAZARD LTD			167,925.000	7,593,568.50	
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50	
LB FOSTER CO			2,949.000	67,089.75	
LCI INDUSTRIES			3,634.000	420,998.90	
LEAR CORP			3,763.000	651,300.04	
LEAR CORP COM			10,600.000	0.00	
LEARNING TREE INTERNATIONAL IN			3,072.000	8,217.60	
LECG CORP			659.000	3.30	
LEGACYTEXAS FINANCIAL GROUP IN			10,841.000	432,772.72	
LEGAL & GENERAL GROUP PLC			1,355,600.000	4,726,907.19	
LEGGETT & PLATT INC			11,622.000	554,718.06	
LEIDOS HOLDINGS INC			68,360.000	4,048,279.20	
LEMAITRE VASCULAR INC			4,707.000	176,135.94	
LENDINGCLUB CORP			44,977.000	273,909.93	
LENDINGTREE INC			1,016.000	248,361.20	
LENDLEASE GROUP			563,600.000	7,924,739.02	
LENNAR CORP			30,809.000	1,626,715.20	
LENOX GROUP INC COM			6,400.000	112.00	
LEUCADIA NATIONAL CORP			28,447.000	718,286.75	
LEVEL 3 COMMUNICATIONS INC			35,383.000	1,885,560.07	
LEXICON PHARMACEUTICALS INC			7,932.000	97,484.28	
LEXINGTON REALTY TRUST			60,204.000	615,284.88	
LGL GROUP INC/THE			1,800.000	2,561.63	
LHC GROUP INC			4,406.000	312,473.52	
LIBBEY INC			2,774.000	25,687.24	
LIBERTY BROADBAND CORP			14,980.000	1,427,594.00	
LIBERTY GLOBAL PLC LILAC			327,415.000	7,628,769.50	
LIBERTY HOMES INC			1,312.000	0.00	
LIBERTY INTERACTIVE CORP QVC G			20,500.000	483,185.00	
LIBERTY MEDIA CORP-LIBERTY SIR			120,409.000	5,041,524.83	
LIBERTY PROPERTY TRUST			162,125.000	6,656,852.50	
LIBERTY TRIPADVISOR HOLDINGS I			10,209.000	126,081.15	
LIBERTY VENTURES			203,677.000	11,721,611.35	
LICT CORP			10.000	122,520.00	
LIFE STORAGE INC			5,340.000	436,865.40	
LIFEPOINT HEALTH INC			6,327.000	366,333.30	
LIFETIME BRANDS INC			2,045.000	37,423.50	
LIGAND PHARMACEUTICALS INC			6,915.000	941,477.25	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIGHTPATH TECHNOLOGIES INC			718.000	1,838.08
LIMELIGHT NETWORKS INC			6,780.000	26,916.60
LINCOLN EDUCATIONAL SERVICES C			1,769.000	4,422.50
LINCOLN NATIONAL CORP			31,288.000	2,299,042.24
LINDSAY CORP			2,254.000	207,142.60
LINE CORP			340,000.000	12,278,239.16
LINNCO LLC ESCROW			13,796.000	0.00
LINTEC CORP			312,600.000	8,470,039.48
LIONS GATE ENTERTAINMENT CORP			275,190.000	8,748,290.10
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			4,141.000	24,431.90
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	5,027.05
LITHIA MOTORS INC			3,681.000	442,861.11
LITTELFUSE INC			3,512.000	687,930.56
LIVANOVA PLC			7,026.000	492,241.56
LIVE MICROSYSTEMS INC			1,765.000	706.00
LIVEPERSON INC			10,455.000	141,665.25
LKQ CORP			40,195.000	1,446,618.05
LOCALIZA RENT A CAR SA			526,400.000	9,625,523.92
LOCKHEED MARTIN CORP			25,870.000	8,027,202.30
LOEWS CORP			58,784.000	2,813,402.24
LOGIC DEVICES INC			306.000	0.31
LOJAS RENNER SA			687,200.000	7,821,064.44
LONDON STOCK EXCHANGE GROUP PL			551,896.000	28,359,283.58
LONZA GROUP AG			69,940.000	18,359,611.41
LOOKSMART GROUP INC			13.000	260.00
LORAL SPACE & COMMUNICATIONS I			2,455.000	121,522.50
LOUISIANA-PACIFIC CORP			22,557.000	610,843.56
LOWE'S COS INC			78,428.000	6,269,534.32
LOXO ONCOLOGY INC			2,308.000	212,612.96
LRAD CORP			2,106.000	4,485.78
LS STARRETT CO/THE			1,005.000	8,944.50
LSB INDUSTRIES INC			3,061.000	24,304.34
LSC COMMUNICATIONS INC			560.000	9,245.60
LSI INDUSTRIES INC			2,990.000	19,763.90
LTC PROPERTIES INC			3,927.000	184,490.46
LTV CORP			50,656.000	75.98
LUBY'S INC			5,419.000	14,360.35
LUKOIL PJSC ADR			211,300.000	11,205,239.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LUMBER LIQUIDATORS HOLDINGS IN			7,221.000	281,474.58
LUMENTUM HOLDINGS INC			9,306.000	505,781.10
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			6,873.000	139,728.09
LUMOS NETWORKS CORP			3,751.000	67,217.92
LUNA INNOVATIONS INC			1,542.000	2,605.98
LUNDIN PETROLEUM AB			406,490.000	8,874,468.51
LUXOFT HOLDING INC			4,743.000	226,715.40
LYDALL INC			3,361.000	192,585.30
LYONDELLBASELL INDUSTRIES NV			34,571.000	3,424,257.55
M&T BANK CORP			23,706.000	3,817,614.24
M/I HOMES INC			2,774.000	74,149.02
MABVAX THERAPEUTICS HOLDINGS I			4.000	2.60
MACATAWA BANK CORP			6,306.000	64,699.56
MACERICH CO/THE			32,934.000	1,810,381.98
MACK-CALI REALTY CORP			12,912.000	306,143.52
MACOM TECHNOLOGY SOLUTIONS HOL			5,850.000	260,968.50
MACQUARIE INFRASTRUCTURE CORP			14,793.000	1,067,758.74
MACQUARIE MEXICO REAL ESTATE M			5,138.000	6,816.06
MACROGENICS INC			3,996.000	73,846.08
MACY'S INC			65,424.000	1,427,551.68
MADRIGAL PHARMACEUTICALS INC			81.000	3,643.38
MAGELLAN HEALTH INC			5,005.000	431,931.50
MAGELLAN MIDSTREAM PARTNERS LP			129,555.000	9,206,178.30
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			203,800.000	10,851,190.98
MAGNACHIP SEMICONDUCTOR CORP			2,714.000	30,803.90
MAGNITOGORSK IRON & STEEL WORK GDR			117,158.000	1,131,746.28
MAIDEN HOLDINGS LTD			15,176.000	120,649.20
MAIN STREET CAPITAL CORP			6,871.000	273,122.25
MAINSOURCE FINANCIAL GROUP INC			2,793.000	100,156.98
MAJESCO			223.000	1,112.77
MAKITA CORP			258,400.000	10,410,376.17
MALIBU BOATS INC			3,349.000	105,962.36
MANHATTAN ASSOCIATES INC			13,370.000	555,790.90
MANHATTAN BRIDGE CAPITAL INC			399.000	2,334.15
MANITOWOC CO INC/THE			20,300.000	182,700.00
MANNATECH INC			266.000	3,777.20
MANNKIND CORP			7,003.000	15,196.51

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MANTECH INTERNATIONAL CORP/VA			3,440.000	151,876.00
MAPFRE SA			2,768,300.000	9,012,972.45
MAPLETREE COMMERCIAL TRUST			915,123.000	1,024,328.56
MAPLETREE GREATER CHINA COMMER			956,211.000	813,302.19
MAPLETREE INDUSTRIAL TRUST			260,775.000	360,067.10
MAPLETREE LOGISTICS TRUST			3,333,383.000	3,043,849.12
MAPLETREE LOGISTICS TRUST RTS 04-OCT-2017			341,268.000	0.00
MARATHON OIL CORP			111,511.000	1,512,089.16
MARATHON PETROLEUM CORP			83,074.000	4,658,789.92
MARCHEX INC			2,813.000	8,692.17
MARCUS & MILLICHAP INC			940.000	25,370.60
MARCUS CORP/THE			3,277.000	90,772.90
MARINA BIOTECH INC			4.000	9.68
MARINE PRODUCTS CORP			6,914.000	110,969.70
MARINEMAX INC			2,056.000	34,026.80
MARKEL CORP			1,647.000	1,758,963.06
MARLIN BUSINESS SERVICES CORP			1,613.000	46,373.75
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			61,152.000	6,742,619.52
MARRIOTT VACATIONS WORLDWIDE C			3,783.000	471,096.99
MARSH & MCLENNAN COS INC			55,120.000	4,619,607.20
MARTEN TRANSPORT LTD			5,791.000	119,005.05
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			13,152.000	2,712,336.96
MASCO CORP			42,485.000	1,657,339.85
MASIMO CORP			8,254.000	714,466.24
MASONITE INTERNATIONAL CORP			4,507.000	311,884.40
MASTEC INC			9,583.000	444,651.20
MASTECH DIGITAL INC			681.000	8,709.99
MASTERCARD INC			88,611.000	12,511,873.20
MATADOR RESOURCES CO			10,703.000	290,586.45
MATAHARI DEPARTMENT STORE TBK			9,900,000.000	6,817,361.52
MATEON THERAPEUTICS INC			10.000	2.50
MATERION CORP			5,337.000	230,291.55
MATRIX SERVICE CO			6,621.000	100,639.20
MATSON INC			6,704.000	188,918.72
MATTEL INC			52,849.000	818,102.52
MATTERSIGHT CORP			1,277.000	3,575.60
MATTHEWS INTERNATIONAL CORP			5,238.000	326,065.50



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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MAUI LAND & PINEAPPLE CO INC			319.000	4,450.05
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			19,158.000	914,028.18
MAXIMUS INC			10,095.000	651,127.50
MAXLINEAR INC			10,025.000	238,093.75
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MAXWELL TECHNOLOGIES INC			2,902.000	14,887.26
MB FINANCIAL INC			10,876.000	489,637.52
MBIA INC			18,837.000	163,881.90
MBT FINANCIAL CORP			2,305.000	25,239.75
MCCLATCHY CO/THE			777.000	5,742.03
MCCORMICK & CO INC/MD			20,387.000	2,092,521.68
MCDERMOTT INTERNATIONAL INC			33,391.000	242,752.57
MCDONALD'S CORP			81,438.000	12,759,705.84
MCEWEN MINING INC			45,793.000	89,296.35
MCGRATH RENTCORP			4,001.000	175,043.75
MCKESSON CORP			18,527.000	2,845,932.47
MCRAE INDUSTRIES INC			1,002.000	34,078.02
MDC HOLDINGS INC			4,712.000	156,485.52
MECHANICAL TECHNOLOGY INC			734.000	734.00
MECKLERMEDIA CORP			970.000	14.56
MEDCATH CORP			2,594.000	0.00
MEDEQUITIES REALTY TRUST INC			122,765.000	1,442,488.75
MEDIA GEN INC CVR			17,631.000	1,763.10
MEDICAL PROPERTIES TRUST INC			469,934.000	6,170,233.42
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINES CO/THE			69,799.000	2,585,354.96
MEDICINOVA INC			7,048.000	44,895.76
MEDIDATA SOLUTIONS INC			8,582.000	669,910.92
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			800.000	25,520.00
MEDTRONIC PLC			236,267.000	18,374,484.59
MEET GROUP INC/THE			76.000	276.64
MEI PHARMA INC			100.000	268.00
MERCADOLIBRE INC			44,092.000	11,416,741.56
MERCANTILE BANK CORP			785.000	27,396.50
MERCIALYS SA			18,962.000	378,845.21
MERCK & CO INC			258,404.000	16,545,608.12
MERCURY GENERAL CORP			1,512.000	85,715.28

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERCURY SYSTEMS INC			7,332.000	380,384.16
MEREDITH CORP			60,664.000	3,366,852.00
MERIDIAN BANCORP INC			5,586.000	104,178.90
MERIDIAN BIOSCIENCE INC			6,857.000	98,055.10
MERIDIAN ENERGY LTD			211,021.000	433,996.45
MERIT MEDICAL SYSTEMS INC			7,313.000	309,705.55
MERITAGE HOMES CORP			5,080.000	225,552.00
MERITOR INC			11,215.000	291,702.15
MERRIMACK PHARMACEUTICALS INC			1,283.000	18,654.82
MESA AIR GROUP INC			29,700.000	98.01
MESTEK INC			2,231.000	60,906.30
META FINANCIAL GROUP INC			4,138.000	324,419.20
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			5,383.000	227,970.05
METLIFE INC			119,225.000	6,193,738.75
METRO AG			252,000.000	5,328,199.05
METRO ONE TELECOMMUNICATIONS			4,577.000	54.92
METSO OYJ			88,120.000	3,233,606.40
METTLER-TOLEDO INTERNATIONAL I			9,648.000	6,041,191.68
MEXCO ENERGY CORP			114.000	507.30
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			1,148,903.670	32,254,321.63
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			6,395,525.830	117,460,227.39
MGE ENERGY INC			6,243.000	403,297.80
MGIC INVESTMENT CORP			244,667.000	3,065,677.51
MGM GROWTH PROPERTIES LLC			71,728.000	2,166,902.88
MGM RESORTS INTERNATIONAL			65,707.000	2,141,391.13
MGP INGREDIENTS INC			3,499.000	212,144.37
MICHAEL KORS HOLDINGS LTD			13,690.000	655,066.50
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			6.000	7.02
MICROCHIP TECHNOLOGY INC			26,802.000	2,406,283.56
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,774.000	6,741.20
MICRON TECHNOLOGY INC			307,561.000	12,096,374.13
MICROSEMI CORP			155,985.000	8,030,107.80
MICROSOFT CORP			795,631.000	59,266,553.19
MICROSTRATEGY INC			1,637.000	209,061.27
MICROVISION INC			227.000	631.06
MICROWAVE FILTER CO INC			1,944.000	1,185.84

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

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MID-AMERICA APARTMENT COMMUNIT			19,104.000	2,041,835.52
MIDDLESEX WATER CO			5,856.000	229,965.12
MIDLAND STATES BANCORP INC			5.000	158.40
MIDSOUTH BANCORP INC			419.000	5,048.95
MILLER INDUSTRIES INC/TN			4,352.000	121,638.40
MIMECAST LTD			6,169.000	175,322.98
MIMEDX GROUP INC			15,148.000	179,806.76
MINERALS TECHNOLOGIES INC			6,016.000	425,030.40
MINERVA NEUROSCIENCES INC			6,849.000	52,052.40
MIRANT CORPORATION COM			51,800.000	0.00
MIRATI THERAPEUTICS INC			850.000	9,945.00
MISONIX INC			1,516.000	15,160.00
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,946.000	6,791.54
MITEK SYSTEMS INC			1,590.000	15,105.00
MITEL NETWORKS CORP			772,078.000	6,477,734.42
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	8,162,885.84
MKS INSTRUMENTS INC			7,748.000	731,798.60
MOBILE MINI INC			6,388.000	220,066.60
MODINE MANUFACTURING CO			2,299.000	44,255.75
MODUSLINK GLOBAL SOLUTIONS INC			19,398.000	36,468.24
MOELIS & CO			2,154.000	92,729.70
MOHAWK INDUSTRIES INC			10,703.000	2,649,099.53
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLINA HEALTHCARE INC			6,803.000	467,774.28
MOLSON COORS BREWING CO			27,571.000	2,250,896.44
MOMENTA PHARMACEUTICALS INC			11,645.000	215,432.50
MONARCH CASINO & RESORT INC			2,334.000	92,263.02
MONARCH CEMENT CO/THE			90.000	5,895.00
MONARCH SERVICES INC			350.000	5.25
MONDELEZ INTERNATIONAL INC			147,074.000	5,980,028.84
MONEYGRAM INTERNATIONAL INC			218.000	3,511.98
MONMOUTH REAL ESTATE INVESTMEN			6,815.000	110,334.85
MONOLITHIC POWER SYSTEMS INC			5,661.000	603,179.55
MONOTARO CO LTD			313,300.000	8,377,675.07
MONOTYPE IMAGING HOLDINGS INC			7,137.000	137,387.25
MONRO INC			4,411.000	247,236.55
MONSANTO CO			47,433.000	5,683,422.06
MONSTER BEVERAGE CORP			35,414.000	1,956,623.50

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MOODY'S CORP			18,870.000	2,626,892.70
MOOG INC			6,769.000	564,737.67
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	52.91
MORGAN STANLEY			136,345.000	6,567,738.65
MOSAIC CO/THE			63,480.000	1,370,533.20
MOSSIMO INC			12,487.000	71,051.03
MOSYS INC			617.000	588.68
MOTOROLA SOLUTIONS INC			41,994.000	3,564,030.78
MOVADO GROUP INC			4,469.000	125,132.00
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			182,976.000	6,405,989.76
MRC GLOBAL INC			14,687.000	256,875.63
MSA SAFETY INC			6,065.000	482,228.15
MSCI INC			4,649.000	543,468.10
MSG NETWORKS INC			7,815.000	165,678.00
MTGE INVESTMENT CORP			4,843.000	93,954.20
MTS SYSTEMS CORP			3,533.000	188,838.85
MTU AERO ENGINES AG			63,000.000	10,050,887.07
MUELLER INDUSTRIES INC			11,981.000	418,735.95
MUELLER WATER PRODUCTS INC			24,299.000	311,027.20
MUENCHENER RUECKVERSICHERUNGS-			36,400.000	7,784,503.28
MULTI-COLOR CORP			2,208.000	180,945.60
MURPHY USA INC			3,115.000	214,935.00
MUTUALFIRST FINANCIAL INC			2,193.000	84,320.85
MYERS INDUSTRIES INC			4,990.000	104,540.50
MYLAN NV			56,588.000	1,775,165.56
MYOKARDIA INC			3,265.000	139,905.25
MYR GROUP INC			3,590.000	104,612.60
MYREXIS INC			3,666.000	116.58
MYRIAD GENETICS INC			11,434.000	413,682.12
N-VIRO INTERNATIONAL CORP			846.000	3.89
NABORS INDUSTRIES LTD			31,300.000	252,591.00
NACCO INDUSTRIES INC			1,386.000	118,918.80
NANOGEN INC			7,205.000	0.00
NANOMETRICS INC			3,941.000	113,500.80
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,535.55
NANOSTRING TECHNOLOGIES INC			4,590.000	74,174.40
NAPCO SECURITY TECHNOLOGIES IN			3,603.000	34,949.10

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NASB FINANCIAL INC			2,121.000	76,684.76
NASDAQ INC			26,650.000	2,067,240.50
NATIONAL BANK HOLDINGS CORP			6,909.000	246,582.21
NATIONAL BANK OF CANADA			193,290.000	9,280,825.57
NATIONAL BEVERAGE CORP			12,098.000	1,500,756.90
NATIONAL CINEMEDIA INC			7,823.000	54,604.54
NATIONAL COMMERCE CORP			1,743.000	74,600.40
NATIONAL FUEL GAS CO			150,038.000	8,493,651.18
NATIONAL GENERAL HOLDINGS CORP			6,523.000	124,654.53
NATIONAL GRID PLC ADR			27,093.000	1,699,002.03
NATIONAL HEALTH INVESTORS INC			6,095.000	471,082.55
NATIONAL HEALTHCARE CORP			2,361.000	147,727.77
NATIONAL OILWELL VARCO INC			61,408.000	2,194,107.84
NATIONAL PRESTO INDUSTRIES INC			1,279.000	136,149.55
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			6,064.000	240,120.91
NATIONAL WESTERN LIFE GROUP IN			410.000	143,090.00
NATURAL ALTERNATIVES INTERNATI			2,809.000	29,915.85
NATURAL GAS SERVICES GROUP INC			4,995.000	141,858.00
NATURE'S SUNSHINE PRODUCTS INC			3,055.000	30,855.50
NATUS MEDICAL INC			9,029.000	338,587.50
NAUTILUS INC			4,195.000	70,895.50
NAVIDEA BIOPHARMACEUTICALS INC			525.000	217.88
NAVIENT CORP			25,030.000	375,950.60
NAVIGANT CONSULTING INC			6,080.000	102,873.60
NAVIGATORS GROUP INC/THE			3,030.000	176,800.50
NAVISTAR INTERNATIONAL CORP			6,578.000	289,892.46
NBT BANCORP INC			7,016.000	257,627.52
NCI BUILDING SYSTEMS INC			792.000	12,355.20
NEENAH PAPER INC			3,960.000	338,778.00
NEKTAR THERAPEUTICS			73,757.000	1,770,168.00
NELNET INC			6,146.000	310,373.00
NEOGEN CORP			5,489.000	425,177.94
NEOGENOMICS INC			6,225.000	69,222.00
NEOMAGIC CORP			1,790.000	17.90
NEOPHOTONICS CORP			4,562.000	25,364.72
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.00
NET 1 UEPS TECHNOLOGIES INC			5,356.000	52,167.44

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NETAPP INC			145,640.000	6,373,206.40
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			40,232.000	7,296,073.20
NETGEAR INC			4,922.000	234,287.20
NETLINK NBN TRUST			1,477,416.000	897,579.59
NETLIST INC			1,400.000	1,029.00
NETMARBLE GAMES CORP			67,000.000	8,862,360.95
NETSCOUT SYSTEMS INC			12,637.000	408,806.95
NETSOL TECHNOLOGIES INC			5,922.000	20,727.00
NETWORK-1 TECHNOLOGIES INC			1,680.000	6,468.00
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	12.17
NEURODERM LTD			3,152.000	122,612.80
NEUROMETRIX INC			1.000	2.03
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			14,103.000	594,441.45
NEW MEDIA INVESTMENT GROUP INC			1,699.000	25,128.21
NEW MOUNTAIN FINANCE CORP			4,125.000	58,781.25
NEW RELIC INC			4,556.000	226,888.80
NEW SENIOR INVESTMENT GROUP IN			5,469.000	50,041.35
NEW YORK & CO INC			4,258.000	8,856.64
NEW YORK REIT INC			20,275.000	159,158.75
NEW YORK TIMES CO/THE			19,573.000	383,630.80
NEWELL BRANDS INC			113,988.000	4,863,867.96
NEWFIELD EXPLORATION CO			17,498.000	519,165.66
NEWLINK GENETICS CORP			6,841.000	69,641.38
NEWMONT MINING CORP			207,935.000	7,799,641.85
NEWPARK RESOURCES INC			14,636.000	146,360.00
NEWS CORP			44,094.000	588,790.02
NEWSTAR FINANCIAL INC			1,270.000	14,909.80
NEWTEK BUSINESS SERVICES CORP			981.000	17,481.42
NEXPRISE INC			1,644.000	0.16
NEXSTAR MEDIA GROUP INC			6,170.000	384,391.00
NEXTENERGY SOLAR FUND LTD			296,226.000	447,110.56
NEXTERA ENERGY INC			57,437.000	8,417,392.35
NEXTERA ENTERPRISES INC			29,140.000	0.30
NEXUS REIT TR UNIT			388,062.000	623,679.39
NIC INC			10,030.000	172,014.50
NICOLET BANKSHARES INC			1,220.000	70,186.60
NIELSEN HOLDINGS PLC			66,332.000	2,749,461.40

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NIKE INC			124,281.000	6,443,969.85
NINTENDO CO LTD			30,100.000	11,113,187.87
NIPPON TELEGRAPH & TELEPHONE C			249,200.000	11,416,731.60
NISOURCE INC			63,191.000	1,617,057.69
NITCHES INC			1,080.000	10.80
NL INDUSTRIES INC			6,787.000	62,101.05
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,418.000	70,122.00
NOBILITY HOMES INC			1,411.000	25,186.35
NOBLE CORP PLC			35,283.000	162,301.80
NOBLE ENERGY INC			56,049.000	1,589,549.64
NOBLE INTL LTD			5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP			15,705.000	814,618.35
NOMAD FOODS LTD			329,290.000	4,797,755.30
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN OFFSHORE LTD			638.000	899.58
NORDIC AMERICAN TANKERS LTD			13,698.000	73,147.32
NORDSTROM INC			9,773.000	460,796.95
NORFOLK SOUTHERN CORP			33,255.000	4,397,641.20
NORTECH SYSTEMS INC			921.000	3,094.56
NORTHEAST INDIANA BANCORP INC			975.000	32,662.50
NORTHERN OIL AND GAS INC			7,818.000	7,036.20
NORTHERN STATES FINANCIAL CORP			144.000	118.08
NORTHERN TECHNOLOGIES INTERNAT			169.000	2,788.50
NORTHERN TRUST CORP			36,152.000	3,323,453.36
NORTHFIELD BANCORP INC			10,287.000	178,479.45
NORTHRIM BANCORP INC			1,097.000	38,340.15
NORTHROP GRUMMAN CORP			18,707.000	5,382,378.04
NORTHWEST BANCSHARES INC			12,994.000	224,406.38
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	1,167.87
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			20,783.000	188,279.21
NORTHWEST NATURAL GAS CO			4,384.000	282,329.60
NORTHWEST PIPE CO			4,955.000	94,244.10
NORTHWESTERN CORP			7,961.000	453,299.34
NORWEGIAN CRUISE LINE HOLDINGS			9,108.000	492,287.40
NOVANTA INC			3,038.000	132,456.80
NOVATION COS INC			1,726.000	182.96
NOVAVAX INC			37,871.000	43,172.94
NOVELION THERAPEUTICS INC			893.000	6,277.79

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NOVO NORDISK A/S ADR			4,982.000	239,883.30	
NOW INC			11,360.000	156,881.60	
NRG ENERGY INC			27,766.000	710,531.94	
NRG YIELD INC			9,164.000	175,992.35	
NSI NV			16,814.000	662,517.43	
NTN BUZZTIME INC			146.000	893.85	
NU SKIN ENTERPRISES INC			5,100.000	313,548.00	
NUCOR CORP			37,112.000	2,079,756.48	
NUMEREX CORP			4,664.000	17,723.20	
NUSTAR ENERGY LP			21,464.000	871,223.76	
NUTRISYSTEM INC			4,631.000	258,872.90	
NUTROGANICS INC			831.000	1.66	
NUVASIVE INC			7,885.000	437,302.10	
NUVECTRA CORP			1,241.000	16,455.66	
NVE CORP			1,860.000	146,884.20	
NVIDIA CORP			54,453.000	9,734,562.81	
NXSTAGE MEDICAL INC			11,369.000	313,784.40	
NXXI INC			11,261.000	13.51	
NZCH CORP			330.000	9.90	
O'REILLY AUTOMOTIVE INC			7,994.000	1,721,667.78	
OAKTREE CAPITAL GROUP LLC			190,202.000	8,949,004.10	
OCCIDENTAL PETROLEUM CORP			99,641.000	6,397,948.61	
OCEANEERING INTERNATIONAL INC			12,418.000	326,220.86	
OCEANFIRST FINANCIAL CORP			3,803.000	104,544.47	
OCLARO INC			25,056.000	216,233.28	
OCULAR THERAPEUTIX INC			3,938.000	24,336.84	
OCWEN FINANCIAL CORP			9,835.000	33,832.40	
ODYSSEY MARINE EXPLORATION INC			55.000	236.50	
OESTERREICHISCHE POST AG			15,510.000	716,201.12	
OFFICE DEPOT INC			78,245.000	355,232.30	
OFG BANCORP			3,570.000	32,665.50	
OHIO VALLEY BANC CORP			1,436.000	52,126.80	
OIL STATES INTERNATIONAL INC			5,946.000	150,731.10	
OIL-DRI CORP OF AMERICA			2,076.000	101,578.68	
OILSANDS QUEST INC			6,899.000	0.00	
OLD NATIONAL BANCORP/IN			21,796.000	398,866.80	
OLD SECOND BANCORP INC			420.000	5,649.00	
OLLIE'S BARGAIN OUTLET HOLDING			1,742.000	80,828.80	
OLYMPIC STEEL INC			1,984.000	43,648.00	



## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OMEGA FLEX INC			2,186.000	157,042.24
OMEGA HEALTHCARE INVESTORS INC			5,860.000	186,992.60
OMEGA PROTEIN CORP			4,826.000	80,352.90
OMEROS CORP			6,863.000	148,378.06
OMNICELL INC			5,054.000	258,006.70
OMNICOM GROUP INC			34,582.000	2,561,488.74
OMNOVA SOLUTIONS INC			12,833.000	140,521.35
ON ASSIGNMENT INC			7,610.000	408,504.80
ONCOCYTE CORP			128.000	966.40
ONCOGENEX PHARMACEUTICALS INC			4,084.000	0.00
ONCOMED PHARMACEUTICALS INC			3,356.000	15,169.12
ONE GAS INC			8,848.000	651,566.72
ONE LIBERTY PROPERTIES INC			4,737.000	115,393.32
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEMAIN HOLDINGS INC			7,600.000	214,244.00
ONEOK INC			146,053.000	8,092,796.73
ONVIA INC			474.000	2,204.10
OPPENHEIMER HOLDINGS INC			1,118.000	19,397.30
OPTICAL CABLE CORP			1,348.000	2,898.20
OPUS BANK			2,268.000	54,432.00
ORACLE CORP			269,365.000	13,023,797.75
ORASURE TECHNOLOGIES INC			14,253.000	320,692.50
ORBCOMM INC			5,853.000	61,280.91
ORBIT INTERNATIONAL CORP			588.000	2,998.80
ORBIT/FR INC			4,350.000	17,835.00
ORBOTECH LTD			107,565.000	4,540,318.65
ORCHID ISLAND CAPITAL INC			3,497.000	35,634.43
OREXIGEN THERAPEUTICS INC			300.000	636.00
ORGANOVO HOLDINGS INC			10,100.000	22,422.00
ORION ENGINEERED CARBONS SA			5,993.000	134,542.85
ORION GROUP HOLDINGS INC			5,679.000	37,254.24
ORITANI FINANCIAL CORP			6,138.000	103,118.40
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			6,388.000	389,987.40
ORTHOFIX INTERNATIONAL NV			4,974.000	235,021.50
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51
OSHKOSH CORP			23,620.000	1,949,594.80
OSI SYSTEMS INC			4,379.000	400,109.23
OSIRIS THERAPEUTICS INC			6,482.000	29,817.20

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OTONOMY INC			6,199.000	20,146.75
OTTER TAIL CORP			5,246.000	227,414.10
OVASCIENCE INC			1,834.000	2,585.94
OVERSEAS SHIPHOLDING GROUP INC			547.000	1,438.61
OVERSTOCK.COM INC			7,263.000	215,711.10
OWENS & MINOR INC			26,793.000	782,355.60
OXFORD IMMUNOTEC GLOBAL PLC			3,990.000	67,032.00
OXFORD INDUSTRIES INC			2,254.000	143,219.16
P&F INDUSTRIES INC			2,072.000	15,001.28
P10 INDUSTRIES INC			1,680.000	579.61
PAB BANKSHARES INC			1,304.000	0.13
PACCAR INC			35,275.000	2,551,793.50
PACIFIC BIOSCIENCES OF CALIFOR			11,715.000	61,503.75
PACIFIC CONTINENTAL CORP			829.000	22,341.55
PACIFIC ETHANOL INC			8,785.000	48,756.75
PACIFIC MERCANTILE BANCORP			1,095.000	10,019.25
PACIFIC PREMIER BANCORP INC			5,555.000	209,701.25
PACIFICNET INC			245.000	0.00
PACIRA PHARMACEUTICALS INC/DE			5,511.000	206,938.05
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			11,395.000	1,306,778.60
PAIN THERAPEUTICS INC			782.000	3,182.74
PALM HARBOR HOMES INC			3,688.000	8.11
PALO ALTO NETWORKS INC			24,397.000	3,515,607.70
PAM TRANSPORTATION SERVICES IN			1,661.000	39,747.73
PANHANDLE OIL AND GAS INC			6,879.000	163,720.20
PAPA JOHN'S INTERNATIONAL INC			8,536.000	623,725.52
PAR PACIFIC HOLDINGS INC			7,390.000	153,785.90
PAR TECHNOLOGY CORP			3,181.000	33,209.64
PARAGON TECHNOLOGIES INC			1,980.000	2,395.80
PARATEK PHARMACEUTICALS INC			5,590.000	140,309.00
PAREXEL INTERNATIONAL CORP			8,655.000	762,332.40
PARK CITY GROUP INC			3,749.000	45,550.35
PARK ELECTROCHEMICAL CORP			5,614.000	103,859.00
PARK HOTELS & RESORTS INC			55,146.000	1,519,823.76
PARK NATIONAL CORP			1,575.000	170,084.25
PARK-OHIO HOLDINGS CORP			3,217.000	146,695.20
PARKER DRILLING CO			11,474.000	12,621.40
PARKER-HANNIFIN CORP			14,990.000	2,623,549.80

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARKERVISION INC			219.000	346.02
PARKWAY INC			5,372.000	123,717.16
PARKWAY LIFE REAL ESTATE INVES			580,983.000	1,155,163.37
PARTNERS GROUP HOLDING AG			13,800.000	9,370,194.29
PATRICK INDUSTRIES INC			4,684.000	393,924.40
PATRIOT TRANSPORTATION HOLDING			1,053.000	20,533.50
PATTERN ENERGY GROUP INC			17,488.000	421,460.80
PATTERSON COS INC			7,167.000	277,004.55
PATTERSON-UTI ENERGY INC			12,994.000	272,094.36
PAUL MUELLER CO			119.000	3,927.00
PAYCHEX INC			37,881.000	2,271,344.76
PAYCOM SOFTWARE INC			6,461.000	484,316.56
PAYLOCITY HOLDING CORP			2,862.000	139,722.84
PAYPAL HOLDINGS INC			140,095.000	8,970,282.85
PBF ENERGY INC			11,826.000	326,515.86
PC CONNECTION INC			4,256.000	119,976.64
PC-TEL INC			2,738.000	17,249.40
PCD INC COM			12,400.000	0.00
PCM INC			4,235.000	59,290.00
PDC ENERGY INC			5,143.000	252,161.29
PDF SOLUTIONS INC			6,988.000	108,244.12
PDL BIOPHARMA INC			21,191.000	71,837.49
PEABODY ENERGY CORP			10,900.000	316,209.00
PEAPACK GLADSTONE FINANCIAL CO			3,638.000	122,746.12
PEBBLEBROOK HOTEL TRUST			7,732.000	279,434.48
PEGASUS COS INC/THE			36.000	7,200.00
PEGASYSTEMS INC			11,568.000	666,895.20
PEGATRON CORP			2,667,000.000	6,921,675.95
PEMBINA PIPELINE CORP			24,050.000	841,889.42
PENDRELL CORP			2,342.000	15,995.86
PENN NATIONAL GAMING INC			8,752.000	204,709.28
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	4,564.17
PENNSYLVANIA REAL ESTATE INVES			12,116.000	127,096.84
PENNYMAC MORTGAGE INVESTMENT T			8,551.000	148,701.89
PENSKE AUTOMOTIVE GROUP INC			8,839.000	420,471.23
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			21,990.000	1,494,440.40
PENUMBRA INC			3,756.000	339,166.80

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PEOPLE'S UNITED FINANCIAL INC			30,248.000	548,698.72
PEOPLES BANCORP INC/OH			1,064.000	35,739.76
PEOPLES FINANCIAL CORP/MS			775.000	11,160.00
PEOPLES FINANCIAL SERVICES COR			581.000	27,684.65
PEPSICO INC			139,276.000	15,519,524.68
PERCEPTRON INC			2,572.000	20,293.08
PEREGRINE PHARMACEUTICALS INC			532.000	1,670.48
PERFICIENT INC			8,417.000	165,562.39
PERFORMANCE FOOD GROUP CO			7,000.000	197,750.00
PERKINELMER INC			30,397.000	2,096,481.09
PERMA-FIX ENVIRONMENTAL SERVIC			1,421.000	5,399.80
PERMA-PIPE INTERNATIONAL HOLDI			2,845.000	24,040.25
PERNIX THERAPEUTICS HOLDINGS I			771.000	2,428.65
PERRIGO CO PLC			22,316.000	1,889,049.40
PERRY ELLIS INTERNATIONAL INC			1,173.000	27,753.18
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			5,419.000	179,639.85
PETROCORP INC ESCROW SHARES COM			10,574.000	13,217.50
PETROQUEST ENERGY INC			1,416.000	3,242.64
PFF BANCORP INC			6,255.000	9.38
PFIZER INC			563,981.000	20,134,121.70
PFSWEB INC			1,682.000	14,044.70
PG&E CORP			72,855.000	4,960,696.95
PH GLATFELTER CO			4,960.000	96,472.00
PHARMANETICS INC COM			6,690.000	16.73
PHARMCHEM INC			1,619.000	1,100.92
PHARMERICA CORP			5,779.000	169,324.70
PHARMOS CORP			2,143.000	23.57
PHH CORP			10,278.000	143,172.54
PHI INC			2,908.000	34,198.08
PHIBRO ANIMAL HEALTH CORP			3,264.000	120,931.20
PHILIP MORRIS INTERNATIONAL IN			182,628.000	20,273,534.28
PHILLIPS 66			41,582.000	3,809,327.02
PHILLIPS 66 PARTNERS LP			90,990.000	4,782,434.40
PHOENIX FOOTWEAR GROUP INC			1,137.000	255.83
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			6,311.000	55,852.35
PHYSICIANS REALTY TRUST			81,445.000	1,444,019.85
PICO HOLDINGS INC			1,829.000	30,544.30

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PIEDMONT OFFICE REALTY TRUST I			247,433.000	4,988,249.28
PIER 1 IMPORTS INC			13,947.000	58,437.93
PINNACLE ENTERTAINMENT INC			10,760.000	229,295.60
PINNACLE FOODS INC			151,045.000	8,635,242.65
PINNACLE WEST CAPITAL CORP			30,164.000	2,550,667.84
PIONEER ENERGY SERVICES CORP			7,269.000	18,535.95
PIONEER NATURAL RESOURCES CO			18,083.000	2,667,965.82
PIPER JAFFRAY COS			3,058.000	181,492.30
PITNEY BOWES INC			20,000.000	280,200.00
PIXELWORKS INC			1,654.000	7,790.34
PJT PARTNERS INC			1,789.000	68,536.59
PLA ADMINISTRADORA INDUSTRIAL			1,143,379.000	1,973,921.38
PLAINS ALL AMERICAN PIPELINE L			264,892.000	5,613,061.48
PLAINS GP HOLDINGS LP			10,120.000	221,324.40
PLANTRONICS INC			6,369.000	281,637.18
PLATFORM SPECIALTY PRODUCTS CO			20,427.000	227,761.05
PLAZA RETAIL REIT TRUST UNIT			128,235.000	449,101.91
PLEXUS CORP			5,626.000	315,506.08
PLUG POWER INC			691.000	1,803.51
PNC FINANCIAL SERVICES GROUP I			63,601.000	8,571,506.77
PNM RESOURCES INC			13,236.000	533,410.80
POINT BLANK SOLUTIONS INC			5,587.000	670.44
POINT.360			3,662.000	274.65
POLA ORBIS HOLDINGS INC			342,100.000	10,348,247.62
POLARIS INDUSTRIES INC			4,789.000	501,073.07
POLYONE CORP			5,957.000	238,458.71
PONIARD PHARMACEUTICALS INC			80.000	4.00
POPULAR INC			13,322.000	478,792.68
PORTER BANCORP INC			203.000	2,390.33
PORTLAND GENERAL ELECTRIC CO			14,853.000	677,890.92
POTLATCH CORP			4,807.000	245,157.00
POWELL INDUSTRIES INC			1,590.000	47,684.10
POWER ASSETS HOLDINGS LTD			9,935.000	86,048.98
POWER INTEGRATIONS INC			3,652.000	267,326.40
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			22,505.000	2,445,393.30
PPL CORP			77,376.000	2,936,419.20
PRA GROUP INC			8,981.000	257,305.65
PRA HEALTH SCIENCES INC			5,723.000	435,920.91

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PRAXAIR INC			39,226.000	5,481,441.24	
PRECIPIO INC			20.000	43.20	
PRECISION AUTO CARE ESCROW			1,153.000	0.00	
PRECISION DRILLING CORP			1,766,080.000	5,510,169.60	
PREFERRED APARTMENT COMMUNITIE			7,648.000	144,394.24	
PREFERRED BANK/LOS ANGELES CA			527.000	31,804.45	
PREFORMED LINE PRODUCTS CO			1,039.000	69,924.70	
PREMIER FINANCIAL BANCORP INC			383.000	8,345.57	
PREMIER INC			365,030.000	11,889,027.10	
PREMIER LASER SYS INC CL A COM			15,000.000	1.50	
PRESTIGE BRANDS HOLDINGS INC			8,730.000	437,285.70	
PRGX GLOBAL INC			821.000	5,747.00	
PRICE COMMUNICATIONS ESCROW			366.000	0.00	
PRICELINE GROUP INC/THE			5,897.000	10,796,345.54	
PRICESMART INC			2,609.000	232,853.25	
PRIMECARE SYSTEMS INC			1,444.000	0.43	
PRIMEENERGY CORP			3,280.000	142,844.00	
PRIMERICA INC			7,261.000	592,134.55	
PRIMO WATER CORP			194.000	2,298.90	
PRIMO WATER CORP WTS EXP 12/31/2021			366.000	0.00	
PRIMORIS SERVICES CORP			5,851.000	172,136.42	
PRIMUS GUARANTY LTD			5,606.000	967.04	
PRINCETON NATIONAL BANCORP INC			3,531.000	5.30	
PRINCIPAL FINANCIAL GROUP INC			35,825.000	2,304,980.50	
PRISM TECHNOLOGIES GROUP INC			294.000	12.35	
PROCTER & GAMBLE CO/THE			230,213.000	20,944,778.74	
PROGENICS PHARMACEUTICALS INC			11,963.000	88,047.68	
PROGRESS SOFTWARE CORP			8,996.000	343,377.32	
PROGRESSIVE CORP/THE			78,737.000	3,812,445.54	
PROLIANCE INTERNATIONAL INC			4,794.000	0.05	
PROLOGIS INC			62,030.000	3,936,423.80	
PROLOGIS PROPERTY MEXICO SA DE			56,904.000	112,872.62	
PROOFPOINT INC			6,759.000	589,519.98	
PROPERTYLINK GROUP			405,848.000	296,157.23	
PROS HOLDINGS INC			2,881.000	69,518.53	
PROSOFT LEARNING CORP COM			3,150.000	0.32	
PROSPECT CAPITAL CORP			51,000.000	342,720.00	
PROSPERITY BANCSHARES INC			10,053.000	660,783.69	
PROTAGENIC THERAPEUTICS INC			2.000	3.50	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROTALIX BIOTHERAPEUTICS INC			16,864.000	9,781.12
PROTEON THERAPEUTICS INC			1,431.000	2,862.00
PROTHENA CORP PLC			18,690.000	1,210,551.30
PROTO LABS INC			3,486.000	279,925.80
PROVIDENCE SERVICE CORP/THE			3,632.000	196,418.56
PROVIDENT FINANCIAL HOLDINGS I			1,128.000	22,108.80
PROVIDENT FINANCIAL SERVICES I			9,000.000	240,030.00
PRUDENTIAL FINANCIAL INC			42,281.000	4,495,315.92
PRUDENTIAL PLC			858,619.000	20,579,875.84
PS BUSINESS PARKS INC			2,612.000	348,702.00
PSYCHEMEDICS CORP			3,698.000	68,154.14
PTC THERAPEUTICS INC			6,603.000	132,126.03
PUBLIC SERVICE ENTERPRISE GROU			299,846.000	13,867,877.50
PUBLIC STORAGE			14,648.000	3,134,525.52
PULTEGROUP INC			24,943.000	681,692.19
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	249.47
PURE INDUSTRIAL REAL ESTATE TR UNIT			214,819.000	1,092,431.00
PVH CORP			94,475.000	11,909,518.50
PYXIS TANKERS INC			199.000	378.10
PZENA INVESTMENT MANAGEMENT IN			6,611.000	71,993.79
Q2 HOLDINGS INC			1,990.000	82,883.50
QAD INC			2,523.000	83,424.00
QC HOLDINGS INC			1,838.000	771.96
QCR HOLDINGS INC			1,531.000	69,660.50
QEP CO INC			485.000	12,973.75
QORVO INC			20,310.000	1,435,510.80
QTS REALTY TRUST INC			3,336.000	174,672.96
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,238.000	50,601.18
QUAKER CHEMICAL CORP			3,820.000	565,169.00
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			144,170.000	7,473,772.80
QUALITY SYSTEMS INC			10,256.000	161,326.88
QUALSTAR CORP			333.000	2,234.43
QUALYS INC			3,702.000	191,763.60
QUANEX BUILDING PRODUCTS CORP			5,389.000	123,677.55
QUANTA SERVICES INC			13,010.000	486,183.70
QUANTUM CORP			2,040.000	12,484.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
QUEST DIAGNOSTICS INC			28,219.000	2,642,427.16	
QUICKLOGIC CORP			3,052.000	5,127.36	
QUIDEL CORP			5,847.000	256,449.42	
QUINTILES IMS HOLDINGS INC			29,518.000	2,806,276.26	
QUMU CORP			2,587.000	7,786.87	
QUOTIENT TECHNOLOGY INC			9,750.000	152,587.50	
R1 RCM INC			6,928.000	25,702.88	
RA PHARMACEUTICALS INC			1,100.000	16,060.00	
RADIAN GROUP INC			30,056.000	561,746.64	
RADIOIO INC			9.000	0.29	
RADISYS CORP			2,680.000	3,671.60	
RADNET INC			9,860.000	113,883.00	
RAINMAKER SYSTEMS INC			1,456.000	2.18	
RAIT FINANCIAL TRUST			13,555.000	9,895.15	
RALPH LAUREN CORP			4,841.000	427,411.89	
RAMBUS INC			18,540.000	247,509.00	
RAMCO-GERSHENSON PROPERTIES TR			15,688.000	204,100.88	
RAND WORLDWIDE INC			395.000	1,106.00	
RANGE RESOURCES CORP			16,530.000	323,492.10	
RASER TECHNOLOGIES INC			6,049.000	0.00	
RAVEN INDUSTRIES INC			7,789.000	252,363.60	
RAYMOND JAMES FINANCIAL INC			25,789.000	2,174,786.37	
RAYTHEON CO			32,669.000	6,095,382.02	
RBC BEARINGS INC			3,595.000	449,914.25	
RCM TECHNOLOGIES INC			3,301.000	18,881.72	
RE/MAX HOLDINGS INC			2,800.000	177,940.00	
READING INTERNATIONAL INC			4,827.000	75,880.44	
REALNETWORKS INC			4,742.000	22,761.60	
REALPAGE INC			8,255.000	329,374.50	
REALTY INCOME CORP			58,250.000	3,331,317.50	
REATA PHARMACEUTICALS INC			1,802.000	56,042.20	
RECKITT BENCKISER GROUP PLC			70,000.000	6,398,463.02	
RECRUIT HOLDINGS CO LTD			468,200.000	10,136,395.80	
RED ELECTRICA CORP SA			5,438.000	114,304.13	
RED HAT INC			53,431.000	5,923,360.66	
RED LION HOTELS CORP			2,202.000	19,047.30	
RED ROBIN GOURMET BURGERS INC			3,759.000	251,853.00	
REDWOOD TRUST INC			10,318.000	168,080.22	
REGENCY CENTERS CORP			21,301.000	1,321,514.04	



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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REGENERON PHARMACEUTICALS INC			6,694.000	2,993,021.28
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			2,669.000	87,943.55
REGIONS FINANCIAL CORP			262,601.000	3,999,413.23
REGIS CORP			9,870.000	140,844.90
REIS INC			4,717.000	84,906.00
RELIV INTERNATIONAL INC			185.000	1,237.65
RELM WIRELESS CORP			1,335.000	4,806.00
REN - REDES ENERGETICAS NACION			227,977.000	742,242.68
RENASANT CORP			5,878.000	252,166.20
RENEWABLE ENERGY GROUP INC			3,170.000	38,515.50
RENEWABLES INFRASTRUCTURE GROU			77,726.000	113,457.83
RENOVA HEALTH INC			1.333	0.26
RENT-A-CENTER INC/TX			7,209.000	82,759.32
RENTOKIL INITIAL PLC			1,724,754.000	6,955,932.72
REPLIGEN CORP			7,860.000	301,195.20
REPROS THERAPEUTICS INC			9,477.000	3,032.64
REPUBLIC BANCORP INC/KY			3,370.000	131,059.30
REPUBLIC SERVICES INC			55,161.000	3,643,935.66
RESEARCH FRONTIERS INC			2,348.000	2,794.12
RESMED INC			31,515.000	2,425,394.40
RESOLUTE ENERGY CORP			2,922.000	86,754.18
RESOLUTE FOREST PRODUCTS INC			9,579.000	48,373.95
RESONA HOLDINGS INC			1,395,700.000	7,166,655.67
RESOURCE CAPITAL CORP			3,484.000	37,557.52
RESOURCES CONNECTION INC			6,388.000	88,793.20
RESPIRERX PHARMACEUTICALS INC			34.000	47.60
RETAIL OPPORTUNITY INVESTMENTS			11,313.000	215,060.13
RETROPHIN INC			2,530.000	62,971.70
REUNION INDUSTRIES INC			1,969.000	19.69
REVANCE THERAPEUTICS INC			4,057.000	111,770.35
REVLON INC			1,352.000	33,191.60
REX AMERICAN RESOURCES CORP			3,532.000	331,407.56
REX ENERGY CORP			543.000	1,466.10
REXAHN PHARMACEUTICALS INC			470.000	1,137.40
REXFORD INDUSTRIAL REALTY INC			6,163.000	176,385.06
REXNORD CORP			16,550.000	420,535.50
RF INDUSTRIES LTD			1,630.000	3,749.00
RH			4,962.000	348,927.84

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RICHARDSON ELECTRONICS LTD/UNI			1,590.000	9,492.30
RIGEL PHARMACEUTICALS INC			7,660.000	19,456.40
RIGNET INC			4,374.000	75,232.80
RING ENERGY INC			6,583.000	95,387.67
RINGCENTRAL INC			8,045.000	335,878.75
RIVERVIEW BANCORP INC			4,042.000	33,952.80
RLI CORP			7,489.000	429,569.04
RLJ ENTERTAINMENT INC			18.000	63.72
RLJ LODGING TRUST			24,624.000	541,728.00
RMR GROUP INC/THE			144.000	7,394.40
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			11,172.000	562,398.48
ROCHE HOLDING AG			92,810.000	23,710,863.99
ROCK CREEK PHARMACEUTICALS INC			413.000	0.59
ROCKFORD CORP/ARIZONA			4,168.000	43,347.20
ROCKWELL AUTOMATION INC			14,730.000	2,625,033.30
ROCKWELL COLLINS INC			20,019.000	2,616,683.49
ROCKWELL MEDICAL INC			10,068.000	86,182.08
ROCKY BRANDS INC			447.000	5,989.80
ROCKY MOUNTAIN CHOCOLATE FACTO			3,836.000	45,303.16
ROGERS CORP			4,623.000	616,153.44
ROPER TECHNOLOGIES INC			13,737.000	3,343,585.80
ROSETTA STONE INC			10,144.000	103,570.24
ROSS STORES INC			43,213.000	2,790,263.41
ROWAN COS PLC			14,487.000	186,157.95
ROWE COS/THE			5,035.000	0.00
ROYAL BANCSHARES OF PENNSYLVAN			2,045.000	9,120.70
ROYAL CARIBBEAN CRUISES LTD			26,510.000	3,142,495.40
ROYALE ENERGY INC			2,193.000	877.20
RR DONNELLEY & SONS CO			1,494.000	15,388.20
RTI SURGICAL INC			8,903.000	40,508.65
RUBICON TECHNOLOGY INC			381.000	3,147.06
RUBY TUESDAY INC			8,462.000	18,108.68
RUDOLPH TECHNOLOGIES INC			8,661.000	227,784.30
RURAL ELECTRIFICATION CORP LTD			3,207,800.000	7,508,766.49
RUSH ENTERPRISES INC			12,482.000	574,387.53
RUTH'S HOSPITALITY GROUP INC			6,923.000	145,036.85
RXI PHARMACEUTICALS CORP			1.000	0.48
RYANAIR HOLDINGS PLC ADR			75,730.000	7,983,456.60

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

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RYDER SYSTEM INC			45,850.000	3,876,617.50
RYMAN HOSPITALITY PROPERTIES I			21,397.000	1,337,098.53
S FOODS INC			150,500.000	5,849,398.09
S&P GLOBAL INC			44,428.000	6,944,540.68
S&T BANCORP INC			6,476.000	256,320.08
SAAB AB			115,433.000	5,846,355.80
SABRA HEALTH CARE REIT INC			130,998.000	2,874,096.12
SABRE CORP			315,967.000	5,719,002.70
SAETA YIELD SA			131,830.000	1,505,505.45
SAFEGUARD SCIENTIFICS INC			2,064.000	27,554.40
SAFETY INSURANCE GROUP INC			1,705.000	130,091.50
SAFEWAY CASA LEY CVR			25,314.000	25,691.18
SAFEWAY PDC LLC CVR			25,314.000	1,235.33
SAGA COMMUNICATIONS INC			846.000	38,577.60
SAGE GROUP PLC/THE			1,070,000.000	10,027,425.02
SAIA INC			3,330.000	208,624.50
SALEM MEDIA GROUP INC			2,572.000	16,975.20
SALESFORCE.COM INC			98,857.000	9,235,220.94
SALLY BEAUTY HOLDINGS INC			20,600.000	403,348.00
SAMPO OYJ			361,048.000	19,087,879.88
SAMSUNG ELECTRONICS CO LTD			7,600.000	17,013,497.89
SANCHEZ ENERGY CORP			7,989.000	38,506.98
SANDERSON FARMS INC			4,580.000	739,761.60
SANDY SPRING BANCORP INC			4,019.000	166,547.36
SANGAMO THERAPEUTICS INC			11,831.000	177,465.00
SANMINA CORP			10,789.000	400,811.35
SANOFI			121,200.000	12,037,174.58
SANTEN PHARMACEUTICAL CO LTD			565,000.000	8,899,258.16
SAP SE			88,000.000	9,642,874.38
SAPPI LTD			830,000.000	5,658,937.22
SARATOGA INVESTMENT CORP			2,796.000	60,169.92
SAREPTA THERAPEUTICS INC			3,642.000	165,201.12
SAS AB			1,890,800.000	6,046,038.22
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			2,263.000	140,102.33
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			20,761.000	2,990,622.05
SCAN OPTICS			8,600.000	0.00
SCANA CORP			35,071.000	1,700,592.79

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Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

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SCANSOURCE INC			3,331.000	145,398.15
SCHEID VINEYARDS INC			660.000	38,610.00
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			129,693.000	9,047,383.68
SCHNITZER STEEL INDUSTRIES INC			4,662.000	131,235.30
SCHOLASTIC CORP			4,930.000	183,396.00
SCHWEITZER-MAUDUIT INTERNATION			6,117.000	253,610.82
SCICLONE PHARMACEUTICALS INC			6,925.000	77,560.00
SCIENCE APPLICATIONS INTERNATI			6,772.000	452,708.20
SCIENTIFIC GAMES CORP			9,625.000	441,306.25
SCO GROUP INC/THE			6,400.000	128.00
SCOPE INDUSTRIES			304.000	38,912.00
SCRIPPS NETWORKS INTERACTIVE I			8,425.000	723,623.25
SEACHANGE INTERNATIONAL INC			3,820.000	10,466.80
SEACOAST BANKING CORP OF FLORI			357.000	8,528.73
SEACOR HOLDINGS INC			2,919.000	134,595.09
SEACOR MARINE HOLDINGS INC			2,934.000	45,887.76
SEADRILL LTD			24,884.000	8,881.10
SEAGATE TECHNOLOGY PLC			47,518.000	1,576,172.06
SEALED AIR CORP			27,465.000	1,173,304.80
SEASPINE HOLDINGS CORP			1,078.000	12,095.16
SEAWORLD ENTERTAINMENT INC			9,530.000	123,794.70
SECURE ENERGY SERVICES INC 144A			6,800.000	50,030.33
SECURITY NATIONAL FINANCIAL CO			1,339.001	6,828.91
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SELECT COMFORT CORP			8,036.000	249,517.80
SELECT INCOME REIT			8,414.000	197,055.88
SELECT MEDICAL HOLDINGS CORP			12,488.000	239,769.60
SELECTA BIOSCIENCES INC			2,604.000	47,523.00
SELECTIVE INSURANCE GROUP INC			8,916.000	480,126.60
SEMGROUP CORP			6,004.000	172,615.00
SEMPRA ENERGY			26,741.000	3,051,950.33
SEMTECH CORP			9,778.000	367,163.90
SENOMYX INC			2,255.000	1,366.53
SENSIENT TECHNOLOGIES CORP			7,942.000	610,898.64
SEQUENTIAL BRANDS GROUP INC			508.000	1,518.92
SERVICENOW INC			32,324.000	3,799,039.72
SERVISFIRST BANCSHARES INC			5,122.000	198,989.70
SERVOTRONICS INC			260.000	2,238.60

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

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SEVERN BANCORP INC			1,084.000	7,425.40
SHANGHAI PHARMACEUTICALS HOLDI			2,507,400.000	6,125,083.80
SHARPER IMAGE CORP			2,100.000	6.09
SHELL MIDSTREAM PARTNERS LP			152,149.000	4,235,828.16
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			8,666.000	322,375.20
SHERWIN-WILLIAMS CO/THE			7,976.000	2,855,727.04
SHILOH INDUSTRIES INC			3,646.000	37,918.40
SHIMANO INC			43,600.000	5,806,103.10
SHIP FINANCE INTERNATIONAL LTD			6,280.000	91,060.00
SHIRE PLC			256,544.000	13,038,002.72
SHOE CARNIVAL INC			4,377.000	97,957.26
SHOLODGE INC			1,650.000	511.50
SHOPIFY INC			51,000.000	5,940,990.00
SHORE BANCSHARES INC			1,799.000	29,953.35
SHUTTERFLY INC			5,396.000	261,598.08
SHUTTERSTOCK INC			3,234.000	107,659.86
SIEBERT FINANCIAL CORP			5,735.000	22,079.75
SIEMENS AG			61,000.000	8,596,012.64
SIENNA SENIOR LIVING INC			31,445.000	454,332.67
SIENTRA INC			984.000	15,153.60
SIERRA BANCORP			378.000	10,262.70
SIFCO INDUSTRIES INC			1,112.000	6,338.40
SIGA TECHNOLOGIES INC			1,273.000	4,035.41
SIGHT RESOURCE CORP			200.000	0.00
SIGMA DESIGNS INC			3,589.000	22,610.70
SIGMATRON INTERNATIONAL INC			535.000	4,483.30
SIGNET JEWELERS LTD			6,009.000	399,898.95
SILICON GRAPHICS INC COM			11,800.000	14,514.00
SILICON LABORATORIES INC			6,768.000	540,763.20
SILVER SPRING NETWORKS INC			3,041.000	49,172.97
SILVERBOW RES INC WTS 04/22/2019			379.000	72.01
SILVERBOW RES INC WTS 04/22/2020			379.000	75.80
SILVERBOW RESOURCES INC			64.000	1,571.20
SIMCLAR INC			700.000	2.10
SIMMONS FIRST NATIONAL CORP			3,820.000	221,178.00
SIMON PROPERTY GROUP INC			28,883.000	4,650,451.83
SIMPSON MANUFACTURING CO INC			6,859.000	336,365.36
SIMULATIONS PLUS INC			2,144.000	33,232.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SINCLAIR BROADCAST GROUP INC			9,841.000	315,404.05	
SIRIUS XM HOLDINGS INC			202,615.000	1,118,434.80	
SITEONE LANDSCAPE SUPPLY INC			3,468.000	201,490.80	
SJW GROUP			3,470.000	196,402.00	
SK TELECOM CO LTD			38,400.000	8,549,356.04	
SKY NETWORK TELEVISION LTD			1,738,100.000	3,392,475.72	
SKYLINE CORP			3,243.000	39,207.87	
SKYWEST INC			8,584.000	376,837.60	
SKYWORKS SOLUTIONS INC			23,217.000	2,365,812.30	
SL GREEN REALTY CORP			81,180.000	8,225,157.60	
SM ENERGY CO			217,827.000	3,864,250.98	
SMF ENERGY CORP			441.000	60.02	
SMITH MICRO SOFTWARE INC			736.000	824.32	
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00	
SNAM SPA			168,449.000	811,696.30	
SNAP-ON INC			8,512.000	1,268,373.12	
SNYDER'S-LANCE INC			10,234.000	390,324.76	
SOCKET MOBILE INC			511.000	1,936.69	
SOFTECH INC			157.000	25.14	
SOJITZ CORP			3,827,300.000	10,574,248.59	
SOLAR CAPITAL LTD			2,752.000	59,553.28	
SOLAREEDGE TECHNOLOGIES INC			3,868.000	110,431.40	
SOLIGENIX INC			5.000	11.20	
SOLITARIO ZINC CORP			40.000	27.60	
SONIC AUTOMOTIVE INC			11,441.000	233,396.40	
SONIC CORP			7,881.000	200,571.45	
SONUS NETWORKS INC			5,600.000	42,840.00	
SOPHOS GROUP PLC			1,580,000.000	11,648,339.47	
SORRENTO THERAPEUTICS INC			3,777.000	6,420.90	
SOTHEBY'S			9,999.000	461,053.89	
SOUTH JERSEY INDUSTRIES INC			12,556.000	433,558.68	
SOUTH STATE CORP			3,766.000	339,128.30	
SOUTHERN CO/THE			125,509.000	6,167,512.26	
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00	
SOUTHERN MISSOURI BANCORP INC			706.000	25,761.94	
SOUTHERN NATIONAL BANCORP OF V			66.000	1,121.34	
SOUTHSIDE BANCSHARES INC			3,022.000	109,879.92	
SOUTHWEST AIRLINES CO			61,412.000	3,437,843.76	
SOUTHWEST BANCORP INC			1,864.000	51,353.20	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOUTHWEST GAS HOLDINGS INC			8,031.000	623,366.22
SOUTHWESTERN ENERGY CO			57,000.000	348,270.00
SP PLUS CORP			2,276.000	89,902.00
SPANISH BROADCASTING SYSTEM IN			375.000	345.00
SPARK ENERGY INC			6,004.000	90,060.00
SPARK INFRASTRUCTURE GROUP			2,044,337.000	4,042,304.35
SPARTAN MOTORS INC			5,193.000	57,382.65
SPARTANNASH CO			10,721.000	282,712.77
SPARTON CORP			4,145.000	96,205.45
SPECTRA ENERGY PARTNERS LP			63,309.000	2,809,653.42
SPECTRUM GROUP INTERNATIONAL I			1.000	618.00
SPECTRUM PHARMACEUTICALS INC			14,260.000	200,638.20
SPEED COMMERCE INC			303.000	7.27
SPEEDUS CORP			1,690.000	21.13
SPEEDWAY MOTORSPORTS INC			5,548.000	118,172.40
SPHERE 3D CORP			2.000	4.42
SPIRE CORP			3,525.000	26.44
SPIRE HEALTHCARE GROUP PLC			1,179,948.000	3,560,340.71
SPIRE INC			7,404.000	552,708.60
SPOK HOLDINGS INC			5,678.000	87,157.30
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPS COMMERCE INC			2,166.000	122,833.86
SPS TECHNOLOGIES INC			6,300.000	2.10
SPX CORP			6,664.000	195,521.76
SPX FLOW INC			5,588.000	215,473.28
SRC ENERGY INC			14,225.000	137,555.75
SSE PLC			117,045.000	2,193,756.94
ST JAMES'S PLACE PLC			565,571.000	8,695,828.89
ST JOE CO/THE			7,056.000	133,005.60
STAAR SURGICAL CO			7,930.000	98,728.50
STAG INDUSTRIAL INC			145,986.000	4,010,235.42
STAGE STORES INC			6,966.000	12,817.44
STAGECOACH GROUP PLC			44,858.000	102,733.65
STAMPS.COM INC			3,131.000	634,497.15
STANDARD DIVERSIFIED OPPORTUNI			390.000	4,026.75
STANDARD MOTOR PRODUCTS INC			3,189.000	153,869.25
STANDEX INTERNATIONAL CORP			4,949.000	525,583.80
STANLEY BLACK & DECKER INC			24,626.000	3,717,787.22
STANLEY FURNITURE CO INC			2,904.000	3,426.72

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STANTEC INC			973.000	27,000.75
STAR BUFFET INC			762.000	746.76
STAR STRUCK LTD			262.000	3.93
STARBUCKS CORP			135,575.000	7,281,733.25
START TODAY CO LTD			583,600.000	18,482,956.41
STARTEK INC			1,402.000	16,473.50
STARWOOD EUROPEAN REAL ESTAT			278,556.000	412,965.74
STARWOOD PROPERTY TRUST INC			77,184.000	1,676,436.48
STARWOOD WAYPOINT HOMES			8,399.000	305,471.63
STATE AUTO FINANCIAL CORP			5,308.000	139,228.84
STATE BANK FINANCIAL CORP			2,496.000	71,510.40
STATE STREET CORP			38,336.000	3,662,621.44
STATOIL ASA			507,698.000	10,159,955.19
STEEL DYNAMICS INC			18,326.000	631,697.22
STEELCASE INC			17,739.000	273,180.60
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	7,334.60
STEMLINE THERAPEUTICS INC			10,922.000	121,234.20
STEPAN CO			3,082.000	257,840.12
STEPHAN CO/THE			1,676.000	3,603.40
STEREOTAXIS INC			158.000	129.56
STERICYCLE INC			7,491.000	536,505.42
STERIS PLC			43,310.000	3,828,604.00
STERLING BANCORP/DE			21,837.000	538,282.05
STERLING CONSTRUCTION CO INC			527.000	8,026.21
STEVEN MADDEN LTD			10,366.000	448,847.80
STEWART INFORMATION SERVICES C			5,943.000	224,407.68
STIFEL FINANCIAL CORP			9,897.000	529,093.62
STOCK YARDS BANCORP INC			7,446.000	282,948.00
STONERIDGE INC			7,368.000	145,960.08
STORAGE ENGINE INC COM			1,650.000	0.50
STRAIGHT PATH COMMUNICATIONS I			2,649.000	478,594.83
STRASBAUGH INC			204.000	4.08
STRATA SKIN SCIENCES INC			48.000	84.96
STRATASYS LTD			6,476.000	149,725.12
STRATTEC SECURITY CORP			606.000	24,785.40
STRATUS PROPERTIES INC			1,916.000	58,054.80
STRAYER EDUCATION INC			1,644.000	143,471.88
STREAMLINE HEALTH SOLUTIONS IN			2,398.000	3,525.06



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STRYKER CORP			34,765.000	4,937,325.30
STURM RUGER & CO INC			3,845.000	198,786.50
STYLECLICK INC			3,762.000	3.76
SUCAMPO PHARMACEUTICALS INC			5,567.000	65,690.60
SUGARMADE INC			80.000	2.48
SUGGESTION BOX INC			208.000	0.29
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	5,933,211.89
SUMMIT HOTEL PROPERTIES INC			6,824.000	109,115.76
SUMMIT INDUSTRIAL INCOME REIT TRUST UNIT NEW			97,569.000	580,428.86
SUMMIT MATERIALS INC			132,768.000	4,252,559.04
SUN BANCORP INC/NJ			469.000	11,654.65
SUN HYDRAULICS CORP			4,043.000	218,322.00
SUNCOKE ENERGY INC			5,033.000	46,001.62
SUNCOR ENERGY INC NEW			258,348.000	9,033,349.09
SUNLINK HEALTH SYSTEMS INC			1,606.000	2,409.00
SUNNY OPTICAL TECHNOLOGY GROUP			710,000.000	11,289,897.20
SUNPOWER CORP			4,777.000	34,824.33
SUNRISE TELECOM INC			8,049.000	185.13
SUNSTONE HOTEL INVESTORS INC			33,682.000	541,269.74
SUNTRUST BANKS INC			55,883.000	3,340,126.91
SUNWORKS INC			23,995.000	37,672.15
SUPER MICRO COMPUTER INC			6,178.000	136,533.80
SUPERCONDUCTOR TECHNOLOGIES IN			4.000	4.12
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR ENERGY SERVICES INC			16,017.000	171,061.56
SUPERIOR INDUSTRIES INTERNATIO			3,803.000	63,319.95
SUPERIOR UNIFORM GROUP INC			1,629.000	37,304.10
SUPERNUS PHARMACEUTICALS INC			7,374.000	294,960.00
SUPERVALU INC			3,479.000	75,668.25
SUPPORT.COM INC			1,088.000	2,556.80
SURGERY PARTNERS INC			5,064.000	52,412.40
SURMODICS INC			3,546.000	109,926.00
SVB FINANCIAL GROUP			2,908.000	544,057.72
SWEDBANK AB			205,409.000	5,667,253.53
SWISS LIFE HOLDING AG			22,300.000	7,861,233.98
SWK HOLDINGS CORP			626.000	6,948.60
SYDNEY AIRPORT			26,310.000	146,779.84
SYKES ENTERPRISES INC			10,979.000	320,147.64

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYMANTEC CORP			93,394.000	3,064,257.14
SYMRISE AG			138,000.000	10,485,239.17
SYNALLOY CORP			1,839.000	22,987.50
SYNAPTICS INC			6,158.000	241,270.44
SYNCHRONOSS TECHNOLOGIES INC			11,161.000	104,132.13
SYNCHRONY FINANCIAL			78,162.000	2,426,930.10
SYNDAX PHARMACEUTICALS INC			5,913.000	69,182.10
SYNERGETICS USA INC COM			2,498.000	0.00
SYNERGY PHARMACEUTICALS INC			21,734.000	63,028.60
SYNERON MEDICAL LTD			1,505.000	16,555.00
SYNNEX CORP			4,677.000	591,687.27
SYNOPSIS INC			29,939.000	2,410,987.67
SYNTEL INC			5,874.000	115,424.10
SYNTHESIS ENERGY SYSTEMS INC			5,399.000	2,915.46
SYPRIS SOLUTIONS INC			3,998.000	5,757.12
SYROS PHARMACEUTICALS INC			1,400.000	20,608.00
SYSCO CORP			68,439.000	3,692,284.05
SYSTEMAX INC			4,840.000	127,921.20
T ROWE PRICE GROUP INC			24,474.000	2,218,568.10
T-MOBILE US INC			34,081.000	2,101,434.46
T2 BIOSYSTEMS INC			1,744.000	7,324.80
TAILORED BRANDS INC			7,484.000	108,068.96
TAITRON COMPONENTS INC			3,586.000	5,630.02
TAIWAN SEMICONDUCTOR MANUFACTU			1,272,000.000	9,081,519.64
TAL EDUCATION GROUP ADR			324,000.000	10,922,040.00
TALANX AG			221,700.000	8,964,916.38
TALLGRASS ENERGY GP LP			18,425.000	520,506.25
TALLGRASS ENERGY PARTNERS LP			58,321.000	2,792,992.69
TALON INTERNATIONAL INC			3,150.000	245.70
TANDY BRANDS ACCESSORIES INC			1,325.000	7.95
TANGER FACTORY OUTLET CENTERS			9,900.000	241,758.00
TARGA RESOURCES CORP			50,900.000	2,407,570.00
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			85,577.000	5,049,898.77
TARRAGON CORP			10,464.000	0.00
TASSAL GROUP LTD			2,239,200.000	6,764,404.88
TAXUS CARDIUM PHARMACEUTICALS			65.000	7.96
TAYLOR DEVICES INC			501.000	5,821.62
TAYLOR MORRISON HOME CORP			3,267.000	72,037.35

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TCF FINANCIAL CORP			21,958.000	374,164.32
TCP CAPITAL CORP			3,824.000	63,057.76
TD AMERITRADE HOLDING CORP			21,959.000	1,071,599.20
TE CONNECTIVITY LTD			50,484.000	4,193,201.04
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			5,387.000	71,916.45
TECH DATA CORP			5,431.000	482,544.35
TECHNICAL COMMUNICATIONS CORP			135.000	702.00
TECHNIPFMC PLC			40,987.000	1,144,357.04
TECHNOLOGY SOLUTIONS CO			920.000	3.77
TECNOGLASS INC			4,625.000	31,126.25
TEEKAY TANKERS LTD			1,734.000	2,809.08
TEJON RANCH CO			3,921.000	82,733.10
TEKNOWLEDGE CORP			2,012.000	0.00
TELEPHONE & DATA SYSTEMS INC			2,359.000	65,792.51
TELETECH HOLDINGS INC			7,892.000	329,491.00
TELETOUCH COMMUNICATIONS INC			3,106.000	1.86
TELEVIDEO INC/CA			2,143.000	0.40
TELIGENT INC/NJ			589.000	3,952.19
TELLURIAN INC			545.000	5,820.60
TEMPUR SEALY INTERNATIONAL INC			7,000.000	451,640.00
TENAGA NASIONAL BHD			2,953,400.000	10,016,030.34
TENCENT HOLDINGS LTD			439,500.000	18,917,625.83
TENET HEALTHCARE CORP			11,729.000	192,707.47
TENGASCO INC			340.000	227.80
TENNANT CO			2,623.000	173,642.60
TENNECO INC			9,141.000	554,584.47
TERADYNE INC			115,375.000	4,302,333.75
TEREX CORP			134,025.000	6,033,805.50
TERRAFORM POWER INC			5,134.000	67,871.48
TERRENO REALTY CORP			4,350.000	157,383.00
TESLA INC			1,189.000	405,567.90
TESSCO TECHNOLOGIES INC			6,300.000	78,435.00
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			9,373.000	436,313.15
TETRA TECHNOLOGIES INC			9,973.000	28,522.78
TETRAPHASE PHARMACEUTICALS INC			6,241.000	42,688.44
TEXAS CAPITAL BANCSHARES INC			6,813.000	584,555.40
TEXAS INSTRUMENTS INC			93,897.000	8,416,927.08

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TEXAS ROADHOUSE INC			10,532.000	517,542.48	
TEXTAINER GROUP HOLDINGS LTD			7,155.000	122,708.25	
TEXTMUNICATION HOLDINGS INC			167.000	0.10	
TEXTRON INC			33,533.000	1,806,758.04	
TG THERAPEUTICS INC			13,178.000	155,500.40	
THERAPEUTICSMD INC			10,131.000	53,592.99	
THERMO FISHER SCIENTIFIC INC			38,696.000	7,321,283.20	
THERMON GROUP HOLDINGS INC			2,937.000	52,836.63	
THESTREET INC			7,824.000	8,449.92	
THIRD POINT REINSURANCE LTD			8,504.000	132,662.40	
THOMAS GROUP INC			367.000	1.87	
THOMSON REUTERS CORP			15,901.000	729,537.88	
THQ INC			896.000	17.92	
TIDEWATER INC			8.000	232.64	
TIDEWATER INC NEW WTS EXP 07/31/2023			29.000	90.70	
TIFFANY & CO			27,461.000	2,520,370.58	
TILE SHOP HOLDINGS INC			2,878.000	36,550.60	
TIMBERLAND BANCORP INC/WA			3,313.000	103,829.42	
TIME INC			14,909.000	201,271.50	
TIME WARNER INC			83,362.000	8,540,436.90	
TIMKENSTEEL CORP			7,108.000	117,282.00	
TITAN INTERNATIONAL INC			7,125.000	72,318.75	
TITAN MACHINERY INC			5,349.000	83,069.97	
TITAN PHARMACEUTICALS INC			1,741.000	3,046.75	
TIVITY HEALTH INC			6,111.000	249,328.80	
TIVO CORP			21,539.000	427,549.15	
TJX COS INC/THE			64,748.000	4,773,870.04	
TL ADMIN CORP COM			29,100.000	0.00	
TOKYO ELECTRON LTD			68,800.000	10,561,577.70	
TOLL BROTHERS INC			197,240.000	8,179,542.80	
TOMPKINS FINANCIAL CORP			2,044.000	176,070.16	
TONIX PHARMACEUTICALS HOLDING			320.000	1,459.20	
TOOTSIE ROLL INDUSTRIES INC			7,357.000	279,566.00	
TOPBUILD CORP			5,671.000	369,579.07	
TOR MINERALS INTERNATIONAL INC			236.000	1,628.40	
TORCHMARK CORP			21,593.000	1,729,383.37	
TOROMONT INDUSTRIES LTD			98,400.000	4,502,017.35	
TOROTEL INC			458.000	261.06	
<b>TOTAL SA</b>			<b>418,093.000</b>	<b>22,462,079.46</b>	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOTAL SYSTEM SERVICES INC			32,543.000	2,131,566.50
TOWA PHARMACEUTICAL CO LTD			147,800.000	7,457,948.70
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			7,721.000	258,653.50
TPG RE FINANCE TRUST INC			74,987.000	1,482,492.99
TPG SPECIALTY LENDING INC			8,600.000	180,256.00
TRACTOR SUPPLY CO			15,234.000	964,159.86
TRANS WORLD ENTERTAINMENT CORP			6,757.000	13,514.00
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,749.000	26,802.75
TRANSALTA RENEWABLES INC			74,015.000	814,925.48
TRANSCAT INC			2,929.000	39,980.85
TRANSCOASTAL CORP			23.000	0.41
TRANSDIGM GROUP INC			16,743.000	4,280,347.95
TRANSENERIX INC			146.000	208.78
TRANSMISSORA ALIANCA DE ENERGI			51,644.000	362,617.40
TRANSMONTAIGNE PARTNERS LP			14,371.000	613,785.41
TRANSNET CORP			481.000	0.00
TRANSURBAN GROUP			117,258.000	1,093,037.10
TRANSWITCH CORP			1,935.000	2.71
TRAVELERS COS INC/THE			29,936.000	3,667,758.72
TRAVELPORT WORLDWIDE LTD			14,568.000	228,717.60
TRAVELZOO			7,417.000	63,786.20
TREASURY WINE ESTATES LTD			1,210,560.000	13,003,664.22
TRECORA RESOURCES			1,173.000	15,600.90
TREDEGAR CORP			5,512.000	99,216.00
TREX CO INC			4,692.000	422,608.44
TRI POINTE GROUP INC			21,919.000	302,701.39
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	139.44
TRIAN ACQUISITION I			7,030.000	0.00
TRIANGLE PETROLEUM CORP			7,001.000	357.05
TRICO BANCSHARES			764.000	31,133.00
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			7,248.000	195,696.00
TRINITY PLACE HOLDINGS INC			2,267.000	15,914.34
TRINSEO SA			6,676.000	447,959.60
TRIO-TECH INTERNATIONAL			782.000	3,917.82
TRIPADVISOR INC			9,701.000	393,181.53

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TRIPLE CROWN MEDIA INC			983.000	0.20	
TRIPLE-S MANAGEMENT CORP			9,133.000	216,269.44	
TRITON INTERNATIONAL LTD/BERMU			51,324.000	1,708,062.72	
TRIUMPH BANCORP INC			2,530.000	81,592.50	
TRIUMPH GROUP INC			6,781.000	201,734.75	
TRONOX LTD			10,100.000	213,110.00	
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00	
TROVAGENE INC			4,067.000	2,968.91	
TRUEBLUE INC			5,810.000	130,434.50	
TRUECAR INC			9,400.000	148,426.00	
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			9,905.000	88,154.50	
TRUSTMARK CORP			10,042.000	332,591.04	
TS TECH CO LTD			269,000.000	9,033,180.77	
TSR INC			731.000	3,106.75	
TTM TECHNOLOGIES INC			18,998.000	291,999.26	
TUCOWS INC			2,140.000	125,297.00	
TUESDAY MORNING CORP			4,296.000	13,747.20	
TURKIYE SINAI KALKINMA BANKASI			11,071,023.000	4,327,415.41	
TURTLE BEACH CORP			1,710.000	1,419.30	
TUTOR PERINI CORP			4,420.000	125,528.00	
TWENTY-FIRST CENTURY FOX INC			226,877.000	5,959,770.34	
TWILIO INC			9,500.000	283,575.00	
TWIN DISC INC			1,548.000	28,808.28	
TWITTER INC			65,540.000	1,105,659.80	
TWO RIVERS WATER & FARMING CO			199.000	91.54	
TYSON FOODS INC			86,870.570	6,120,031.65	
UBIQUITI NETWORKS INC			4,283.000	239,933.66	
UBISOFT ENTERTAINMENT SA			142,267.000	9,781,816.83	
UDR INC			53,109.000	2,019,735.27	
UFP TECHNOLOGIES INC			2,393.000	67,243.30	
ULTA BEAUTY INC			9,335.000	2,110,270.10	
ULTIMATE LIFESTYLE CORP			20.000	0.00	
ULTRA CLEAN HOLDINGS INC			5,144.000	157,509.28	
ULTRA PETROLEUM CORP			21,640.000	187,618.80	
ULTRAGENYX PHARMACEUTICAL INC			813.000	43,300.38	
ULTRALIFE CORP			1,924.000	12,987.00	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ULTRAPETROL BAHAMAS LTD			1,582.000	4.11
UMB FINANCIAL CORP			6,581.000	490,218.69
UMH PROPERTIES INC			2,698.000	41,953.90
UMICORE SA			128,000.000	10,590,998.78
UMPQUA HOLDINGS CORP			31,492.000	614,408.92
UNDER ARMOUR INC			32,415.000	510,557.42
UNICO AMERICAN CORP			768.000	7,680.00
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNICREDIT SPA			627,458.000	13,366,890.88
UNIFI INC			1,959.000	69,799.17
UNIFIRST CORP/MA			3,103.000	470,104.50
UNIGENE LABORATORIES INC			9,893.000	6.93
UNILEVER PLC ADR			15,477.000	897,046.92
UNION BANKSHARES CORP			5,014.000	176,994.20
UNION PACIFIC CORP			105,165.000	12,195,985.05
UNISYS CORP			6,093.000	51,790.50
UNIT CORP			6,562.000	135,045.96
UNITED AMERICAN HEALTHCARE COR			1,094.000	402.48
UNITED BANKSHARES INC/WV			12,834.000	476,783.10
UNITED COMMUNITY BANKS INC/GA			9,349.000	266,820.46
UNITED COMMUNITY FINANCIAL COR			6,344.000	60,902.40
UNITED CONTINENTAL HOLDINGS IN			81,916.000	4,987,046.08
UNITED FINANCIAL BANCORP INC			4,623.000	84,554.67
UNITED FIRE GROUP INC			3,838.000	175,857.16
UNITED NATURAL FOODS INC			7,308.000	303,939.72
UNITED OVERSEAS BANK LTD			372,700.000	6,449,758.83
UNITED PARCEL SERVICE INC			70,960.000	8,521,586.40
UNITED RENTALS INC			38,556.000	5,349,259.44
UNITED SECURITY BANCSHARES/FRE			935.000	8,882.50
UNITED STATES LIME & MINERALS			2,159.000	181,356.00
UNITED TECHNOLOGIES CORP			70,384.000	8,170,174.72
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			628.000	11,806.40
UNITEDHEALTH GROUP INC			91,756.000	17,970,412.60
UNITIL CORP			3,550.000	175,583.00
UNITY BANCORP INC			1,658.000	32,828.40
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			3,256.000	186,568.80
UNIVERSAL ELECTRONICS INC			2,095.000	132,823.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVERSAL FOREST PRODUCTS INC			2,731.000	268,074.96
UNIVERSAL HEALTH REALTY INCOME			1,288.000	97,231.12
UNIVERSAL HEALTH SERVICES INC			17,986.000	1,995,366.84
UNIVERSAL INSURANCE HOLDINGS I			2,355.000	54,165.00
UNIVERSAL LOGISTICS HOLDINGS I			1,903.000	38,916.35
UNIVERSAL STAINLESS & ALLOY PR			2,231.000	46,516.35
UNIVERSAL TECHNICAL INSTITUTE			5,260.000	18,252.20
UNIVEST CORP OF PENNSYLVANIA			2,727.000	87,264.00
UNUM GROUP			222,466.000	11,374,686.58
UPM-KYMMENE OYJ			263,300.000	7,137,495.85
UQM TECHNOLOGIES INC			3,665.000	4,214.75
URANIUM ENERGY CORP			1,970.000	2,718.60
URBAN EDGE PROPERTIES			11,505.000	277,500.60
URBAN ONE INC			12,710.000	19,700.50
UROLOGIX INC			2,793.000	4.19
URSTADT BIDDLE PROPERTIES INC			4,077.000	88,470.90
US BANCORP			282,653.000	15,147,374.27
US CONCRETE INC			1,908.000	145,485.00
US ECOLOGY INC			2,737.000	147,250.60
US ENERGY CORP WYOMING			401.000	301.15
US FOODS HOLDING CORP			155,450.000	4,150,515.00
US GEOTHERMAL INC			933.000	3,722.67
US GLOBAL INVESTORS INC			424.000	903.12
US GOLD CORP			32.000	71.04
US PHYSICAL THERAPY INC			4,447.000	273,268.15
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			8,017.000	249,088.19
USA TRUCK INC			1,590.000	22,339.50
USANA HEALTH SCIENCES INC			6,423.000	370,607.10
UTAH MEDICAL PRODUCTS INC			1,676.000	123,269.80
UTG INC			513.000	9,875.25
UTSTARCOM HOLDINGS CORP			5,157.000	12,376.80
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			7,924.000	6,497.68
VAIL RESORTS INC			9,675.000	2,207,061.00
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALEO SA			117,904.000	8,750,659.91
VALERO ENERGY CORP			68,362.000	5,259,088.66
VALERO ENERGY PARTNERS LP			61,493.000	2,688,473.96



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			36,496.000	439,776.80
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			2,693.000	47,450.66
VANDA PHARMACEUTICALS INC			5,547.000	99,291.30
VANTIV INC			58,184.000	4,100,226.48
VARIAN MEDICAL SYSTEMS INC			22,030.000	2,204,321.80
VARONIS SYSTEMS INC			3,235.000	135,546.50
VASCO DATA SECURITY INTERNATIO			7,217.000	86,964.85
VASO CORP			17,910.000	1,307.43
VCAMPUS CORP			271.000	0.03
VECTOR GROUP LTD			12,377.000	253,357.19
VECTOR LTD			799,174.000	1,889,153.84
VEECO INSTRUMENTS INC			8,997.000	192,535.80
VENTAS INC			50,365.000	3,280,272.45
VEREIT INC			387,768.000	3,214,596.72
VERICEL CORP			91.000	546.00
VERIFONE SYSTEMS INC			14,562.000	295,317.36
VERINT SYSTEMS INC			8,942.000	374,222.70
VERISIGN INC			11,028.000	1,173,268.92
VERISK ANALYTICS INC			27,100.000	2,254,449.00
VERIZON COMMUNICATIONS INC			429,820.000	21,271,791.80
VERSAR INC			991.000	142.71
VERSARTIS INC			7,231.000	17,715.95
VERTEX PHARMACEUTICALS INC			25,284.000	3,844,179.36
VF CORP			28,142.000	1,788,986.94
VIACOM INC			30,948.000	861,592.32
VIAD CORP			5,860.000	356,874.00
VIASAT INC			7,016.000	451,269.12
VIAVI SOLUTIONS INC			32,967.000	311,867.82
VICAL INC			363.000	871.20
VICINITY CENTRES			182,823.000	381,582.49
VICON INDUSTRIES INC			1,318.000	507.43
VICON INDUSTRIES INC RIGHTS			1,318.000	0.00
VICOR CORP			5,442.000	128,431.20
VIDEO DISPLAY CORP			2,455.000	2,700.50
VIEWCAST.COM INC			6,812.000	7.49
VIEWTRAN GROUP INC			2,440.000	142.75
VILLAGE SUPER MARKET INC			1,319.000	32,632.06

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIPSHOP HOLDINGS LTD ADR			1,140,000.000	10,020,600.00
VIRCO MANUFACTURING CORP			4,072.000	22,396.00
VIRNETX HOLDING CORP			4,901.000	19,113.90
VIRTUS INVESTMENT PARTNERS INC			807.000	93,652.35
VIRTUSA CORP			6,177.000	233,367.06
VISA INC			230,653.000	24,273,921.72
VISHAY INTERTECHNOLOGY INC			18,809.000	353,609.20
VISHAY PRECISION GROUP INC			4,036.000	98,478.40
VISTA OUTDOOR INC			8,794.000	201,734.36
VISTEON CORP			19,381.000	2,398,786.37
VITAL THERAPIES INC			2,587.000	13,064.35
VITAMIN SHOPPE INC			3,541.000	18,944.35
VIVA ENERGY REIT			195,572.000	323,791.25
VIVENDI SA			411,006.000	10,407,791.50
VIVINT SOLAR INC			18,646.000	63,396.40
VIVUS INC			8,147.000	8,065.53
VL DISSOLUTION CORP COM			1,293.000	0.00
VOCERA COMMUNICATIONS INC			6,213.000	194,901.81
VOESTALPINE AG			196,600.000	10,027,783.33
VOLT INFORMATION SCIENCES INC			5,330.000	16,789.50
VONAGE HOLDINGS CORP			28,669.000	233,365.66
VORNADO REALTY TRUST			21,401.000	1,645,308.88
VOXX INTERNATIONAL CORP			4,758.000	40,680.90
VULCAN INTERNATIONAL CORP			583.000	50,138.00
VULCAN MATERIALS CO			20,472.000	2,448,451.20
W&T OFFSHORE INC			7,668.000	23,387.40
WABASH NATIONAL CORP			9,934.000	226,693.88
WADDELL & REED FINANCIAL INC			11,454.000	229,881.78
WAGeworks INC			6,257.000	379,799.90
WAL-MART STORES INC			166,033.000	12,973,818.62
WALGREENS BOOTS ALLIANCE INC			85,700.000	6,617,754.00
WALKER & DUNLOP INC			4,349.000	227,583.17
WALKING CO HOLDINGS INC/THE			3,656.000	10,236.80
WALT DISNEY CO/THE			136,345.000	13,439,526.65
WALTER ENERGY INC			11,600.000	348.00
WALTER INVESTMENT MANAGEMENT C			4,688.000	2,775.30
WANDERPORT CORP			82.000	0.71
WASHINGTON FEDERAL INC			13,982.000	470,494.30
WASHINGTON PRIME GROUP INC			31,710.000	264,144.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WASHINGTON REAL ESTATE INVESTM			9,755.000	319,573.80
WASHINGTON TRUST BANCORP INC			1,996.000	114,271.00
WASTE MANAGEMENT INC			51,338.000	4,018,225.26
WATERS CORP			16,046.000	2,880,577.92
WATERSTONE FINANCIAL INC			2,772.000	54,054.00
WATTS WATER TECHNOLOGIES INC			4,382.000	303,234.40
WAVE LIFE SCIENCES LTD			1,616.000	35,148.00
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	716.00
WAYNE SAVINGS BANCSHARES INC			3,841.000	66,602.94
WAYSIDE TECHNOLOGY GROUP INC			2,861.000	38,766.55
WD-40 CO			2,474.000	276,840.60
WEB.COM GROUP INC			8,347.000	208,675.00
WEBCO INDUSTRIES INC			241.000	19,039.00
WEBSTER FINANCIAL CORP			14,145.000	743,319.75
WEC ENERGY GROUP INC			69,308.000	4,351,156.24
WEGENER CORP			4,812.000	86.62
WEIGHT WATCHERS INTERNATIONAL			3,783.000	164,749.65
WEIR GROUP PLC/THE			468,050.000	12,339,399.90
WEIS MARKETS INC			3,473.000	151,075.50
WELBILT INC			20,672.000	476,489.60
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			534,432.000	29,473,924.80
WELLTOWER INC			42,733.000	3,003,275.24
WENDY'S CO/THE			39,808.000	618,218.24
WERELDHAVE NV			22,239.000	1,049,140.20
WERNER ENTERPRISES INC			9,118.000	333,262.90
WESBANCO INC			20,177.000	827,660.54
WESCO AIRCRAFT HOLDINGS INC			9,530.000	89,582.00
WESCO INTERNATIONAL INC			5,205.000	303,191.25
WEST BANCORPORATION INC			517.000	12,614.80
WEST CORP			6,516.000	152,930.52
WESTAMERICA BANCORPORATION			4,318.000	257,093.72
WESTAR ENERGY INC			21,946.000	1,088,521.60
WESTELL TECHNOLOGIES INC			2,819.000	8,372.43
WESTERN ALLIANCE BANCORP			55,870.000	2,965,579.60
WESTERN ASSET MORTGAGE CAPITAL			6,553.000	68,609.91
WESTERN DIGITAL CORP			59,620.000	5,151,168.00
WESTERN GAS EQUITY PARTNERS LP			13,252.000	545,717.36

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
WESTERN GAS PARTNERS LP			95,526.000	4,898,573.28	
WESTERN METALS CORP			3,193.000	641.79	
WESTERN NEW ENGLAND BANCORP IN			4,388.000	47,829.20	
WESTERN UNION CO/THE			55,286.000	1,061,491.20	
WESTERN WTR CO			9,200.000	0.00	
WESTMORELAND COAL CO			2,487.000	6,341.85	
WESTPORT FUEL SYSTEMS INC			13,698.000	44,792.46	
WESTROCK CO			150,669.000	8,547,452.37	
WESTWATER RESOURCES INC			86.000	123.84	
WESTWOOD HOLDINGS GROUP INC			2,466.000	165,887.82	
WET SEAL INC/THE			24,433.000	0.00	
WEX INC			6,037.000	677,472.14	
WEYCO GROUP INC			1,864.000	52,900.32	
WEYERHAEUSER CO			93,286.000	3,174,522.58	
WGL HOLDINGS INC			9,088.000	765,209.60	
WH GROUP LTD			8,733,000.000	9,280,077.33	
WHIRLPOOL CORP			9,062.000	1,671,395.28	
WHITE MOUNTAINS INSURANCE GROU			10,627.000	9,107,339.00	
WHITESTONE REIT			5,187.000	67,690.35	
WHITING PETROLEUM CORP			40,600.000	221,676.00	
WHX CORP COM NEW			6,933.000	0.00	
WICKES INC COM			7,200.000	0.00	
WILHELMINA INTERNATIONAL INC			1,075.000	6,718.75	
WILLBROS GROUP INC			5,629.000	18,125.38	
WILLDAN GROUP INC			3,427.000	111,240.42	
WILLIAM LYON HOMES			3,221.000	74,050.79	
WILLIAMS COS INC/THE			167,851.000	5,037,208.51	
WILLIAMS PARTNERS LP			97,027.000	3,774,350.30	
WILLIS LEASE FINANCE CORP			2,141.000	52,647.19	
WILLIS TOWERS WATSON PLC			19,275.000	2,972,783.25	
WINDSTREAM HOLDINGS INC			16,362.000	28,960.74	
WINDTREE THERAPEUTICS INC			23.000	4.60	
WINLAND ELECTRONICS INC			968.000	1,548.80	
WINMARK CORP			494.000	65,084.50	
WINNEBAGO INDUSTRIES INC			5,606.000	250,868.50	
WINTHROP REALTYTRUST ESCROW			7,990.000	66,556.70	
WINTRUST FINANCIAL CORP			7,743.000	606,354.33	
WIRELESS TELECOM GROUP INC			3,706.000	6,189.02	
WIRELESS XCESSORIES GROUP			1,262.000	100.96	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

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WISDOMTREE INVESTMENTS INC			13,322.000	135,617.96
WOLTERS KLUWER NV			178,113.000	8,232,046.05
WOLVERINE WORLD WIDE INC			166,949.000	4,816,478.65
WOODWARD INC			9,162.000	711,062.82
WORKDAY INC			3,064.000	322,914.96
WORLD ACCEPTANCE CORP			4,346.000	360,239.94
WORLD FUEL SERVICES CORP			10,206.000	346,085.46
WORLD WRESTLING ENTERTAINMENT			7,572.000	178,320.60
WORLDGATE COMMUNICATIONS			6,943.000	0.87
WORLDPAY GROUP PLC			898,235.000	4,904,826.14
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			12,097.000	556,462.00
WPT INDUSTRIAL REIT TRUST UNIT			128,264.000	1,713,607.04
WPX ENERGY INC			609,666.000	7,011,159.00
WQN INC			656.000	1.05
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	901.25
WRIGHT MEDICAL GROUP NV			15,018.000	388,515.66
WSFS FINANCIAL CORP			8,118.000	395,752.50
WSI INDUSTRIES INC			501.000	1,653.30
WW GRAINGER INC			10,200.000	1,833,450.00
WYNDHAM WORLDWIDE CORP			15,992.000	1,685,716.72
WYNN RESORTS LTD			12,429.000	1,850,926.68
X5 RETAIL GROUP NV GDR			192,496.000	8,635,402.64
XBIOTECH INC			1,207.000	5,274.59
XCEL ENERGY INC			107,647.000	5,093,856.04
XCERRA CORP			3,279.000	32,298.15
XENCOR INC			4,529.000	103,804.68
XEROX CORP			18,753.000	624,287.37
XILINX INC			50,063.000	3,545,962.29
XL GROUP LTD			61,670.000	2,432,881.50
XO GROUP INC			6,904.000	135,801.68
XPERI CORP			7,840.000	198,352.00
XYLEM INC/NY			34,932.000	2,187,791.16
YAMAHA CORP			103,500.000	3,815,795.29
YANDEX NV			374,770.000	12,348,671.50
YELP INC			11,700.000	506,610.00
YIELD10 BIOSCIENCE INC			32.000	97.92
YOKOHAMA RUBBER CO LTD/THE			441,800.000	9,105,636.69
YORK WATER CO/THE			2,181.000	73,935.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
YUE YUEN INDUSTRIAL HOLDINGS L			1,733,500.000	6,591,592.30	
YUM! BRANDS INC			44,631.000	3,285,287.91	
YUMA ENERGY INC			19.000	18.08	
Z ENERGY LTD			1,753,751.000	9,330,909.36	
ZAFGEN INC			1,540.000	5,420.80	
ZALANDO SE			215,052.000	10,779,541.72	
ZANETT INC			154.000	0.00	
ZAZA ENERGY CORP			342.000	8.73	
ZEDGE INC			1,819.000	3,492.48	
ZENDESK INC			14,921.000	434,350.31	
ZHEJIANG EXPRESSWAY CO LTD			53,080.000	65,987.28	
ZIMMER BIOMET HOLDINGS INC			29,277.000	3,428,043.93	
ZION OIL & GAS INC			469.000	1,599.29	
ZIONS BANCORPORATION			32,180.000	1,518,252.40	
ZIOPHARM ONCOLOGY INC			11,586.000	71,138.04	
ZIX CORP			2,894.000	14,151.66	
ZOETIS INC			68,803.000	4,386,879.28	
ZOGENIX INC			9,326.000	326,876.30	
ZUMIEZ INC			4,370.000	79,097.00	
ZYNGA INC			92,788.000	350,738.64	
<b>FIXED INCOME SECURITIES</b>			<b>162,177,491,529.8..</b>	<b>2,762,772,697.83</b>	
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			869,000.000	872,041.50	
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15			4,106,000.000	4,213,782.50	
1011778 BC ULC / NEW RED 144A 5.000% 10/15/2025 DD 08/28/17			1,762,000.000	1,783,848.80	
1011778 BC ULC / NEW RED 144A 6.000% 04/01/2022 DD 10/08/14			225,000.000	232,087.50	
21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11			75,000.000	93,745.90	
3M CO 3.000% 08/07/2025 DD 08/07/15			1,710,000.000	1,731,927.41	
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,202.490	439,140.81	
AASET 2017-1 TRUST 1A B 144A 5.926% 05/16/2042 DD 06/06/17			2,433,477.000	2,490,060.45	
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			1,457,300.000	1,462,316.03	
ABBOTT LABORATORIES 2.950% 03/15/2025 DD 03/10/15			3,150,000.000	3,111,847.27	
ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16			1,375,000.000	1,410,888.74	
ABBVIE INC 3.600% 05/14/2025 DD 05/14/15			2,890,000.000	2,996,283.18	
ABRA AUTO BODY 6/17 COV-LT TL			417,522.000	420,131.51	
ACADIA HEALTHCARE 1/15 0.000% 02/11/2022 DD 01/28/15			98,734.200	99,320.68	
ACADIA HEALTHCARE 2/16 (USD) 0.000% 02/16/2023 DD 02/16/16			378,853.760	381,316.31	
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			245,000.000	257,250.00	
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			975,000.000	1,046,906.25	
ACCESS CIG 10/14 TL			687,675.270	689,566.38	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACCESSLEX INSTITUTE A B VAR RT 07/25/2034 DD 06/07/05			1,498,940.607	1,406,204.15
ACCUVANT 1/17 COV-LITE TL			298,858.830	280,180.15
ACLARA 8/16 TLB			371,250.000	377,746.88
ACRISURE 11/16 DELAYED TL			126,130.950	127,234.60
ACRISURE 11/16 TL			940,275.000	950,458.18
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13			1,325,000.000	1,421,062.50
ACTIVISION BLIZZARD INC 2.300% 09/15/2021 DD 03/15/17			1,340,000.000	1,332,441.89
ACWA POWER MANAGEMENT AND 144A 5.950% 12/15/2039 DD 05/15/17			2,910,000.000	2,998,883.04
ADVANCED DISPOSAL 10/16 COV-LITE TLB			565,983.320	569,283.01
ADVANCED DISPOSAL SERVICE 144A 5.625% 11/15/2024 DD 11/10/16			1,295,000.000	1,353,275.00
ADVANTAGE SALES 7/14 TL			258,862.960	243,170.69
AECOM 5.125% 03/15/2027 DD 02/21/17			745,000.000	770,143.75
AECOM 5.750% 10/15/2022 DD 10/15/15			963,000.000	1,008,020.25
AEROPUERTOS ARGENTINA 200 144A 6.875% 02/01/2027 DD 02/06/17			620,000.000	660,920.00
AEROPUERTOS DOMINICANOS S 144A 6.750% 03/30/2029 DD 01/20/17			400,000.000	431,932.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			435,000.000	448,050.00
AES CORP/VA 5.125% 09/01/2027 DD 08/28/17			192,000.000	196,800.00
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	498,303.75
AES CORP/VA 7.375% 07/01/2021 DD 07/01/12			669,000.000	764,399.40
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13			970,000.000	1,030,625.00
AIR MEDICAL 4/15 COV-LITE TLB			1,318,779.180	1,308,558.64
AIR MEDICAL 8/16 INCREMENTAL			88.160	88.03
AIRBUS SE 144A 3.150% 04/10/2027 DD 04/10/17			315,000.000	320,219.01
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			91,000.000	97,370.00
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14			330,000.000	351,450.00
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			629,000.000	687,182.50
ALBANY MOLECULAR 7/15 TLB			0.010	0.01
ALBANY MOLECULAR 7/17 2ND LIEN TL			155,000.000	156,743.75
ALBANY MOLECULAR 7/17 TL			775,000.000	775,488.25
ALBERTSON'S 5/17 B5 TL			825,855.190	795,034.27
ALBERTSON'S 6/17 TLB4			1,091,267.150	1,051,195.82
ALBERTSONS COS LLC / SAFEWAY I 5.750% 03/15/2025 DD 03/15/17			435,000.000	382,800.00
ALCATEL 1/13 (USD) TLC 0.000% 01/29/2019 DD 01/09/13			0.020	0.02
ALCOA NEDERLAND HOLDING B 144A 6.750% 09/30/2024 DD 09/27/16			319,000.000	353,292.50
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			200,000.000	226,500.00
ALESCO PREFERRED 10A A2A 144A VAR RT 09/23/2036 DD 03/15/06			2,408,423.000	1,709,980.33
ALESCO PREFERRED F 12A C1 144A VAR RT 07/15/2037 DD 10/12/06			548,000.000	328,800.00
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	505,850.00
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	237,220.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			507,017.654	299,140.42
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04			859,016.135	601,311.29
ALIXPARTNERS 4/17 COV-LITE TLB			857,849.990	859,462.75
ALLERGAN FUNDING SCS 3.450% 03/15/2022 DD 03/12/15			1,450,000.000	1,503,524.48
ALLERGAN FUNDING SCS 3.800% 03/15/2025 DD 03/12/15			1,575,000.000	1,635,652.25
ALLFLEX 7/13 TL			1,008,000.000	1,013,040.00
ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16			300,000.000	318,996.00
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15			71,000.000	73,350.10
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			559,000.000	586,251.25
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15			1,159,000.000	1,214,052.50
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			275,000.000	297,825.00
ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11			615,000.000	691,875.00
ALPHA 3 BV / ALPHA US BID 144A 6.250% 02/01/2025 DD 01/31/17			845,000.000	859,787.50
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15			782,000.000	826,965.00
ALTICE US FINANCE I CORP 144A 5.500% 05/15/2026 DD 04/26/16			976,000.000	1,029,377.44
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			265,000.000	259,035.43
AMAYA 2/17 (USD)TLB			2,364,401.630	2,370,312.64
AMAZON.COM INC 144A 4.050% 08/22/2047 DD 08/22/17			625,000.000	636,950.90
AMAZON.COM INC 144A 4.250% 08/22/2057 DD 08/22/17			195,000.000	200,082.64
AMC NETWORKS INC 5.000% 04/01/2024 DD 03/30/16			428,000.000	441,910.00
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024			24,720,000.000	1,314,760.83
AMERICAN AXLE 3/17 COV-LITE TLB			537,489.270	535,812.30
AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13			398,000.000	406,955.00
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15			740,000.000	788,100.00
AMERICAN EXPRESS CREDIT AC 3 A 1.770% 11/15/2022 DD 04/25/17			1,645,000.000	1,640,053.98
AMERICAN GREETINGS CORP 144A 7.875% 02/15/2025 DD 02/16/17			100,000.000	108,250.00
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15			40,000.000	38,716.68
AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14			315,000.000	328,745.53
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06			340,000.000	434,583.29
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,804,000.000	5,182,950.00
AMERICAN MUNI PWR-OHIO INC OHR 8.084% 02/15/2050 DD 12/21/10			195,000.000	322,547.55
AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL			344,710.340	347,726.56
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			785,000.000	850,496.03
AMERICAN WATER CAPITAL CORP 2.950% 09/01/2027 DD 08/10/17			480,000.000	478,231.60
AMERICAN WATER CAPITAL CORP 3.400% 03/01/2025 DD 08/14/14			1,877,000.000	1,939,319.23
AMERIGAS PARTNERS LP / AMERIGA 5.875% 08/20/2026 DD 06/27/16			90,000.000	93,600.00
AMR 10/16 (2023) TLB			1,192,950.000	1,195,932.38
AMRESKO INDEPENDENCE 1A A 144A VAR RT 07/15/2026 DD 09/29/99			183,779.070	175,836.14
ANADARKO PETROLEUM CORP 5.550% 03/15/2026 DD 03/17/16			740,000.000	826,462.59



### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10			145,000.000	168,474.18
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			5,525,187.960	1,574,678.57
ANCESTRY.COM 10/16 2ND LIEN COV-LITE TL			237,288.600	240,551.31
ANCESTRY.COM 2/17 TL			1,578,250.000	1,587,135.55
ANCHOR GLASS 7/17 TL			282,862.490	283,821.39
ANDEAVOR LOGISTICS LP / TESORO 5.250% 01/15/2025 DD 12/02/16			1,322,000.000	1,416,192.50
ANDEAVOR LOGISTICS LP / TESORO 5.500% 10/15/2019 DD 10/15/15			142,000.000	149,455.00
ANDEAVOR LOGISTICS LP / TESORO 6.250% 10/15/2022 DD 10/15/15			837,000.000	890,358.75
ANDEAVOR LOGISTICS LP / TESORO 6.375% 05/01/2024 DD 05/12/16			466,000.000	505,610.00
ANHEUSER-BUSCH INBEV FINANCE I 3.300% 02/01/2023 DD 01/25/16			1,950,000.000	2,021,709.85
ANHEUSER-BUSCH INBEV FINANCE I 3.650% 02/01/2026 DD 01/25/16			2,125,000.000	2,198,338.85
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16			705,000.000	777,285.80
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16			265,000.000	299,335.43
ANTERO RESOURCES CORP 5.625% 06/01/2023 DD 12/01/15			1,185,000.000	1,235,362.50
ANTHEM INC 3.500% 08/15/2024 DD 08/12/14			755,000.000	776,711.35
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	433,670.29
AON CORP 6.250% 09/30/2040 DD 09/10/10			445,000.000	570,392.57
AOT BEDDING 10/16 2ND LIEN COV-LITE TL			1,091,598.060	1,047,257.35
APOLLO AVIATION SECU 1A B 144A VAR RT 03/17/2036 DD 04/06/16			2,040,000.000	2,112,503.84
APOLLO AVIATION SECURITIZA 1 B VAR RT 12/15/2029 DD 12/02/14			2,071,150.130	2,086,683.75
APPLE INC 2.900% 09/12/2027 DD 09/12/17			705,000.000	699,780.92
APPLE INC 3.000% 02/09/2024 DD 02/09/17			1,455,000.000	1,491,010.28
APPLE INC 3.200% 05/13/2025 DD 05/13/15			3,090,000.000	3,172,873.34
APPLE INC VAR RT 02/09/2022 DD 02/09/17			1,400,000.000	1,419,209.17
APPLEBEE'S FUNDING L 1 A2 144A 4.277% 09/05/2044 DD 09/30/14			1,068,000.000	1,045,510.80
APPLIED SYSTEMS 9/17 TLB			457,000.000	461,428.33
APT PIPELINES LTD VAR RT 09/30/2072			8,332.000	660,373.46
APX GROUP INC 144A 7.625% 09/01/2023 DD 08/10/17			1,339,000.000	1,407,623.75
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,507,000.000	1,638,862.50
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			488,000.000	503,250.00
ARAMARK 2/14 (USD) TLF			0.010	0.01
ARAMARK 3/17 (USD) TLB			1,835,400.000	1,840,759.36
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			785,000.000	835,043.75
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			1,850,000.000	1,963,312.50
ARCH COAL (5/12) TLB			0.010	0.01
ARD FINANCE SA 7.125% 09/15/2023 DD 03/15/17			356,000.000	381,026.80
ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17			465,000.000	478,020.00
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			1,453,000.000	1,538,363.75
ARDAGH PACKAGING FINANCE 144A 7.250% 05/15/2024 DD 05/16/16			1,662,000.000	1,822,997.94

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARISTOCRAT LEISURE 3/17 COV-LITE TLB2			323,825.390	324,541.04
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	456,035.00
ASBURY AUTOMOTIVE GROUP INC 6.000% 12/15/2024 DD 12/04/14			538,000.000	562,210.00
ASCENA RETAIL 7/15 COV-LITE TLB			614,856.750	499,060.78
ASCEND LEARNING 6/17 TLB			121,000.000	121,484.00
ASCEND LEARNING LLC 144A 6.875% 08/01/2025 DD 07/12/17			252,000.000	265,860.00
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16			205,000.000	209,042.85
ASCENTIUM EQUIPMENT 2A E 144A 6.790% 10/10/2024 DD 10/26/16			455,000.000	477,407.98
ASHTREAD CAPITAL INC 144A 4.125% 08/15/2025 DD 08/09/17			240,000.000	247,200.00
ASHTREAD CAPITAL INC 144A 4.375% 08/15/2027 DD 08/09/17			861,000.000	886,830.00
ASIAN DEVELOPMENT BANK 3.500% 05/30/2024			2,230,000.000	1,614,486.72
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019			1,665,000.000	1,242,332.38
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			1,400,000.000	1,204,998.47
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98			105,000.000	108,168.39
ASIAN DEVELOPMENT BANK 5.900% 12/20/2022			90,160,000.000	1,375,928.30
ASIAN DEVELOPMENT BANK 6.450% 08/08/2021			88,370,000.000	1,380,805.62
ASIAN DEVELOPMENT BANK REGS 6.950% 01/16/2020			94,220,000.000	1,479,715.60
ASSUREDPARTNERS 9/17 COV-LITE TLB			633,061.150	633,586.60
ASTRAZENECA PLC 1.750% 11/16/2018 DD 11/16/15			625,000.000	624,839.99
ASTRAZENECA PLC 2.375% 06/12/2022 DD 06/12/17			630,000.000	624,640.47
ASURION 4/17 COV-LITE B5 TLB			927,627.070	931,365.41
ASURION 7/17 TLB4			1,774,171.430	1,778,606.86
AT SECURITIES BV REGS VAR RT 12/31/2049			1,750,000.000	1,751,137.50
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			3,000,000.000	2,520,554.13
AT&T INC 4.550% 03/09/2049 DD 09/07/16			460,000.000	424,246.25
AT&T INC 5.150% 02/14/2050 DD 08/07/17			1,090,000.000	1,095,307.87
ATLANTIC BROADBAND 7/17 COV-LT 0.000% 08/09/2024 DD 07/26/17			1,630,000.000	1,619,046.40
ATLAS SENIOR LOAN FU 2A E 144A VAR RT 01/30/2024 DD 11/29/12			900,000.000	900,813.60
ATMOS ENERGY CORP 3.000% 06/15/2027 DD 06/08/17			260,000.000	260,173.37
ATOTECH 1/17 COV-LITE TLB1			255,000.000	255,637.50
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	161,500.00
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	780,160.01
AUTHENTIC BRANDS 2/17 COV-LITE TLB1			1,018,404.610	1,023,924.37
AUTODESK INC 3.500% 06/15/2027 DD 06/08/17			1,277,000.000	1,273,841.80
AUTOZONE INC 3.250% 04/15/2025 DD 04/29/15			1,575,000.000	1,558,325.14
AVANTOR 2/17 TL			364,087.500	365,074.18
AVANTOR 9/16 DELAYED TL			72,298.850	72,298.85
AVANTOR 9/16 INCREMENTAL TL			112,701.150	112,701.15
AVANTOR INC 144A 6.000% 10/01/2024 DD 10/02/17			676,000.000	692,900.00

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AVAST SOFTWARE 3/17 (USD) TL			365,868.750	367,127.34
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			1,349,000.000	1,349,000.00
AVIS BUDGET CAR RENTAL LLC / A 5.500% 04/01/2023 DD 04/03/13			80,000.000	81,800.00
AVOLON 3/17 COV-LITE TLB2 0.000% 03/21/2022 DD 01/09/17			1,388,887.500	1,391,484.72
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			561,000.000	584,842.50
AZURE 11/13 COV-LITE TL			222,174.760	204,029.74
AZURE POWER ENERGY LTD 144A 5.500% 11/03/2022 DD 08/03/17			1,210,000.000	1,238,132.50
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			279,000.000	284,231.25
B&G FOODS INC 5.250% 04/01/2025 DD 04/03/17			675,000.000	691,875.00
BABSON CLO LTD 2013- IA E 144A VAR RT 04/20/2025 DD 06/04/13			350,000.000	347,462.85
BAE SYSTEMS HOLDINGS INC 144A 3.850% 12/15/2025 DD 12/10/15			1,666,000.000	1,728,077.32
BALL CORP 4.000% 11/15/2023 DD 05/16/13			2,545,000.000	2,602,262.50
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,960,000.000	2,151,590.00
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	904,351.64
BAMLL RE-REMIC T LD11 AJB 144A VAR RT 06/17/2050 DD 07/01/16			1,870,000.000	953,700.00
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			5,166,323.000	4,083,389.37
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	2,130,668.00
BAMLL RE-REMIC TR FRR1 B2 144A 0.000% 05/26/2020 DD 01/01/13			1,167,000.000	865,914.00
BAMLL RE-REMIC TRU FRR9 C 144A VAR RT 12/26/2046 DD 11/25/14			37,232.690	33,656.32
BANC OF AMERICA CO 2 AJFL 144A VAR RT 04/10/2049 DD 06/06/07			1,660,320.520	1,495,608.92
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			960,000.000	322,586.02
BANC OF AMERICA COMMERCIA 2 AJ VAR RT 04/10/2049 DD 06/01/07			0.020	0.02
BANCO NACIONAL DE COMERCI 144A 4.375% 10/14/2025 DD 10/14/15			1,455,000.000	1,520,475.00
BANK OF AMERICA CORP 2.151% 11/09/2020 DD 11/09/16			460,000.000	458,679.08
BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08			85,000.000	124,879.26
BANK OF AMERICA CORP VAR RT 04/24/2023 DD 04/24/17			335,000.000	336,452.30
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17			285,000.000	301,243.90
BANK OF AMERICA CORP VAR RT 07/21/2021 DD 07/21/17			2,995,000.000	2,995,222.10
BANK OF AMERICA CORP VAR RT 10/01/2025 DD 09/18/17			805,000.000	804,023.26
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06			1,075,000.000	988,894.09
BANK OF MONTREAL 2.350% 09/11/2022 DD 09/11/17			1,530,000.000	1,514,625.18
BANK OF TOKYO-MITSUBISHI 144A 1.700% 03/05/2018 DD 03/05/15			80,000.000	80,017.13
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			1,940,000.000	2,020,754.89
BARCLAYS PLC 4.337% 01/10/2028 DD 01/10/17			235,000.000	242,636.25
BARCLAYS PLC 4.375% 01/12/2026 DD 01/12/16			230,000.000	240,141.40
BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17			180,000.000	186,467.53
BASS PRO SHOPS 11/16 COV-LITE TLB			395,000.000	371,627.85
BAT CAPITAL CORP 144A 4.390% 08/15/2037 DD 08/15/17			2,145,000.000	2,201,220.62
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	131,112.50

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAYER US FINANCE LLC 144A 1.500% 10/06/2017 DD 10/08/14			60,000.000	59,999.99
BBCMS TRUST 2015- RRMZ M1 144A VAR RT 05/15/2020 DD 06/04/15			5,717,143.740	5,750,404.37
BBCMS TRUST 2015- RRMZ M2 144A VAR RT 05/15/2020 DD 06/04/15			1,675,714.550	1,683,682.07
BBCMS TRUST 2015-RR RRI F 144A VAR RT 05/15/2032 DD 06/04/15			4,585,000.000	4,614,639.73
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			1,250,130.810	1,281,386.70
BEACON ROOFING SUPPLY INC 6.375% 10/01/2023 DD 04/01/16			724,000.000	771,060.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	604,500.00
BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05			93,082.960	91,219.30
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04			106,013.470	105,021.19
BEAR STEARNS ALT-A TRUST 8 2A VAR RT 09/25/2034 DD 07/30/04			708,574.830	694,400.43
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04			632,978.390	637,688.38
BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05			56,475.720	57,019.79
BEAR STEARNS ARM TRUST 20 5 A2 VAR RT 08/25/2035 DD 07/01/05			662,354.290	659,587.77
BEAR STEARNS COMME PW14 B 144A 5.333% 12/11/2038 DD 12/01/06			3,694,000.000	3,694,775.74
BEAR STEARNS COMME PW16 B 144A VAR RT 06/11/2040 DD 06/01/07			222,490.770	222,419.75
BEAR STEARNS COMME PW16 C 144A VAR RT 06/11/2040 DD 06/01/07			1,563,000.000	1,578,631.09
BEAR STEARNS COMME PW16 D 144A VAR RT 06/11/2040 DD 06/01/07			1,923,000.000	1,867,330.50
BEAR STEARNS COMMERCIA PW14 AJ 5.273% 12/11/2038 DD 12/01/06			187,511.480	187,676.42
BEAR STEARNS COMMERCIA PW16 AJ VAR RT 06/11/2040 DD 06/01/07			0.010	0.00
BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14			80,000.000	69,759.54
BERKSHIRE HATHAWAY ENERGY CO 2.400% 02/01/2020 DD 12/04/14			590,000.000	595,460.76
BERKSHIRE HATHAWAY INC 1.150% 08/15/2018 DD 08/15/16			945,000.000	942,222.80
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			778,000.000	813,010.00
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			179,000.000	186,831.25
BERRY PLASTICS 2/13 COV-LT TLD			0.001	0.00
BERRY PLASTICS 2/17 COV-LITE TLK			928,179.230	930,917.36
BERRY PLASTICS 8/17 COV-LITE TLM			710,065.010	711,840.18
BIG RIVER STEEL LLC / BRS 144A 7.250% 09/01/2025 DD 08/23/17			676,000.000	717,236.00
BIOGEN INC 6.875% 03/01/2018 DD 03/04/08			185,000.000	188,957.84
BJ'S WHOLESALE CLUB 1/17 0.000% 02/03/2024 DD 01/17/17			1,675,800.000	1,603,975.21
BJ'S WHOLESALE CLUB 2/17 COV-LITE 2ND LIEN TL			290,000.000	276,515.00
BLOCK COMMUNICATIONS INC 144A 6.875% 02/15/2025 DD 02/16/17			500,000.000	542,650.00
BLUEMOUNTAIN CLO 201 2A F 144A VAR RT 07/20/2026 DD 07/10/14			500,000.000	482,500.00
BLUEMOUNTAIN CLO 201 4A E 144A VAR RT 11/30/2026 DD 01/08/15			400,000.000	400,852.00
BOEING CO/THE 8.750% 08/15/2021 DD 08/15/91			450,000.000	557,349.85
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			650,000.000	696,800.00
BOYD GAMING 3/17 COV-LITE TLB			910,237.520	912,740.67
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			782,000.000	853,357.50
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15			577,000.000	617,032.26

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BP CAPITAL MARKETS PLC 2.520% 09/19/2022 DD 09/19/17			835,000.000	835,818.26
BRAND ENERGY 6/17 COV-LITE TL			1,547,942.910	1,555,295.64
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2018			4,340,000.000	1,413,785.03
BRICKMAN GROUP 12/13 COV-LITE TL			1,164,597.570	1,169,255.96
BRIGHTHOUSE FINANCIAL INC 144A 4.700% 06/22/2047 DD 06/22/17			180,000.000	175,835.33
BRISTOL-MYERS SQUIBB CO 1.750% 03/01/2019 DD 10/31/13			880,000.000	881,000.20
BRIXMOR OPERATING PARTNERSHIP 4.125% 06/15/2026 DD 06/13/16			520,000.000	524,342.83
BROOKLYN NAVY YARD COGENE 144A 7.420% 10/01/2020 DD 12/17/97			669,678.000	606,058.59
BUILDERS FIRSTSOURCE 1/17 TLB			1,855,628.140	1,859,970.31
BURGER KING 2/17 COV-LITE TLB3			4,321,954.010	4,314,390.59
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95			355,000.000	451,969.92
BUSH BUSINESS ENTE AA B 144A 5.000% 02/25/2016 DD 02/28/11			42,925.430	36,486.62
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13			264,000.000	257,369.16
BWAY 3/17 TLB			813,575.000	815,462.50
CA INC 4.700% 03/15/2027 DD 03/17/17			1,945,000.000	2,039,427.47
CABLE & WIRELESS 5/17 COV-LITE TLB3			555,000.000	548,756.25
CABLE ONE 4/17 TLB			170,000.000	170,850.00
CABLEVISION SYSTEMS 3/17 TLB 0.000% 07/15/2025 DD 03/09/17			398,139.660	395,579.62
CALATLANTIC GROUP INC 5.000% 06/15/2027 DD 06/09/17			623,000.000	629,619.38
CALATLANTIC GROUP INC 5.250% 06/01/2026 DD 05/31/16			173,000.000	179,055.00
CALATLANTIC GROUP INC 5.875% 11/15/2024 DD 11/06/14			140,000.000	152,950.00
CALATLANTIC GROUP INC 6.250% 12/15/2021 DD 08/06/13			813,000.000	895,316.25
CALIBER COLLISION 1/17 0.000% 02/01/2024 DD 01/18/17			69,416.670	69,937.30
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	406,419.75
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			624,000.000	645,840.00
CALPINE 5/15 B5 COV-LITE TL			1,429,169.480	1,425,668.01
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			836,000.000	794,200.00
CALPINE CORP 5.750% 01/15/2025 DD 07/22/14			2,000.000	1,887.50
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13			1,070,000.000	1,051,275.00
CAMELOT FINANCE SA 144A 7.875% 10/15/2024 DD 10/03/16			391,000.000	421,302.50
CAMPING WORLD 11/13 COV-LT TL			0.010	0.01
CAMPING WORLD 11/16 COV-LITE TLB			535,950.000	537,959.82
CANADA HOUSING TRUST NO.1 1.250% 15-DEC-2020			1,950,000.000	1,528,629.11
CANADA HOUSING TRUST NO.1 1.700% 15-DEC-2017			1,120,000.000	896,635.83
CAPEX SA 144A 6.875% 05/15/2024 DD 05/15/17			515,000.000	529,559.05
CAPITAL ONE BANK USA NA 3.375% 02/15/2023 DD 02/11/13			130,000.000	131,928.42
CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17			1,590,000.000	1,607,477.82
CAPITAL ONE MULTI-ASSET A1 A1 1.390% 01/15/2021 DD 03/31/15			880,000.000	879,830.95
CAPITAL ONE MULTI-ASSET A3 A3 1.340% 04/15/2022 DD 07/26/16			975,000.000	967,965.67

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITAL ONE NA/MCLEAN VA 1.850% 09/13/2019 DD 09/13/16			1,360,000.000	1,350,454.39
CAPITAL ONE NA/MCLEAN VA 2.250% 09/13/2021 DD 09/13/16			155,000.000	152,885.31
CAPITAL SAFETY 3/14 COV-LITE TL			0.010	0.01
CARLYLE GLOBAL MARKE 2A F 144A VAR RT 04/18/2025 DD 03/28/13			300,000.000	295,263.00
CARLYLE GLOBAL MARKE 3A D 144A VAR RT 07/15/2025 DD 06/27/13			1,700,000.000	1,697,240.90
CARLYLE GLOBAL MARKE 3A E 144A VAR RT 07/15/2025 DD 06/27/13			600,000.000	579,000.00
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			1,051,000.000	1,066,765.00
CASELLA WASTE 4/17 COV-LITE TLB			258,186.810	258,832.28
CATALENT PHARMA 5/14 (USD) TLB			0.050	0.05
CATALINA MARKETING 4/14 COV-LITE TL			859,500.000	719,470.26
CBL & ASSOCIATES LP 5.950% 12/15/2026 DD 12/13/16			535,000.000	541,357.33
CBS RADIO 10/16 COV-LITE TL			381,718.160	384,344.38
CBS RADIO 3/17 TLB1			1,225,000.000	1,226,531.25
CCC INFORMATION 3/17 COV-LITE TLB			335,000.000	334,330.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			2,515,000.000	2,549,581.25
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			589,000.000	610,421.93
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	140,930.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			546,000.000	572,481.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			895,000.000	949,818.75
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			211,000.000	221,022.50
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			850,000.000	875,500.00
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13			2,642,000.000	2,744,377.50
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			1,600,961.603	914,505.29
CDK GLOBAL INC 144A 4.875% 06/01/2027 DD 05/15/17			343,000.000	352,432.50
CEDAR FAIR LP / CANADA'S 144A 5.375% 04/15/2027 DD 04/13/17			648,000.000	680,400.00
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15			1,940,000.000	2,087,925.00
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			877,000.000	909,887.50
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14			320,000.000	334,000.00
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			845,000.000	913,656.25
CENTERLINE REIT INC RR3 B 144A 5.040% 09/21/2045 DD 09/01/04			1,169,000.000	1,146,204.50
CENTURYLINK 5/17 COV-LITE TLB			3,865,000.000	3,743,252.50
CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13			91,000.000	94,953.95
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	702,673.50
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11			153,000.000	159,201.09
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			823,000.000	851,977.83
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13			780,000.000	793,650.00
CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12			447,000.000	456,498.75
CEQUEL COMMUNICATIONS HOL 144A 7.750% 07/15/2025 DD 06/12/15			87,000.000	96,135.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CF BLACKROCK EX US SUPERFUND B FD			17,005,703.200	507,469,604.00
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			746,000.000	760,920.00
CHARTER COMM OPERATING 1/17 E1 TLE			124,352.320	124,721.64
CHARTER COMM OPERATING 12/16 TLH			2,505,967.350	2,511,931.55
CHARTER COMM OPERATING 12/16 TLI			468,629.400	470,386.76
CHASE ISSUANCE TRUST A2 A2 1.590% 02/18/2020 DD 03/13/15			1,765,000.000	1,766,425.77
CHEMOURS CO/THE 5.375% 05/15/2027 DD 05/23/17			208,000.000	215,800.00
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			614,000.000	653,142.50
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			902,000.000	998,965.00
CHENIERE CORPUS CHRISTI H 144A 5.125% 06/30/2027 DD 05/19/17			658,000.000	677,740.00
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			75,000.000	85,500.00
CHESAPEAKE ENERGY 8/16 LAST OUT TL			707,812.000	762,002.09
CHEVRON CORP 1.365% 03/02/2018 DD 03/03/15			785,000.000	784,913.66
CHG HEALTHCARE 6/17 COV-LITE TLB			917,172.470	925,362.82
CHICAGO IL 6.314% 01/01/2044 DD 03/24/14			130,000.000	139,136.40
CHICAGO IL 7.375% 01/01/2033 DD 07/21/15			150,000.000	172,345.50
CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17			235,000.000	239,112.50
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17			972,000.000	1,059,480.00
CHRYSLER CAPITAL AUT AA R 144A 0.000% 01/18/2022 DD 04/15/15			1,283,000.000	509,992.50
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			1,607,000.000	1,578,877.50
CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14			1,025,000.000	804,625.00
CHUBB CORP/THE 5.750% 05/15/2018 DD 05/06/08			190,000.000	194,700.57
CHUBB INA HOLDINGS INC 3.350% 05/03/2026 DD 11/03/15			1,420,000.000	1,455,817.94
CIFC FUNDING 2012- 2A B2R 144A VAR RT 12/05/2024 DD 06/05/15			200,000.000	200,000.00
CIFC FUNDING 2012- 3A B3L 144A VAR RT 01/29/2025 DD 01/08/13			844,000.000	844,000.00
CINCINNATI BELL 9/13 TLB			570,194.450	570,433.93
CINTAS CORP NO 2 3.700% 04/01/2027 DD 03/14/17			1,365,000.000	1,425,640.41
CIRQUE DU SOLEIL 6/17 TL			1,389,268.120	1,390,143.36
CISION US 7/17 (USD) COV-LITE TLB			885,000.000	895,690.80
CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12			1,681,000.000	1,756,645.00
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			365,000.000	395,003.00
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			300,659.348	6,482.22
CITIBANK CREDIT CARD ISS A3 A3 1.920% 04/07/2022 DD 04/11/17			1,425,000.000	1,425,891.20
CITIBANK CREDIT CARD ISS A8 A8 1.730% 04/09/2020 DD 09/24/14			3,115,000.000	3,118,813.39
CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03			130,000.000	157,653.21
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17			720,000.000	739,145.50
CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17			120,000.000	126,321.80
CITIGROUP INC VAR RT 07/24/2023 DD 07/24/17			2,815,000.000	2,818,581.49
CKE RESTAURANT HOLD 1A A2 144A 4.474% 03/20/2043 DD 04/01/13			3,034,288.100	3,057,416.35

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLEAN HARBORS 6/17 COV-LITE TL			778,050.000	780,640.90
CLEAR CHANNEL 12/13 EXTENDED TLE			0.020	0.02
CLNS TRUST 2017-IK IKPR B 144A VAR RT 06/11/2032 DD 06/06/17			775,000.000	774,760.83
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06			1,771,133.034	1,404,369.99
COBALT CMBS COMMERCIAL M C3 AJ VAR RT 05/15/2046 DD 08/01/07			389,236.630	394,997.33
COINMACH 6/17 COV-LITE TLB			1,313,987.520	1,319,571.97
COINSTAR FUNDING LL 1A A2 144A 5.216% 04/25/2047 DD 05/12/17			1,541,137.500	1,602,140.03
COLD STORAGE TRUST ICE3 A 144A VAR RT 04/15/2036 DD 04/28/17			1,095,000.000	1,098,398.23
COLOMBIA GOVERNMENT INTERNATIO 4.500% 01/28/2026 DD 09/28/15			1,385,000.000	1,479,180.00
COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15			440,000.000	452,650.00
COLOMBIAN TES 7.000% 09/11/2019			3,888,600,000.000	1,364,446.25
COMCAST CORP 2.350% 01/15/2027 DD 07/19/16			1,205,000.000	1,124,714.44
COMCAST CORP 3.150% 02/15/2028 DD 08/07/17			535,000.000	533,026.61
COMISION FEDERAL DE ELECT 144A 5.750% 02/14/2042 DD 02/14/12			325,000.000	343,687.50
COMISION FEDERAL DE ELECT 144A 6.125% 06/16/2045 DD 06/16/15			830,000.000	915,075.00
COMM 2006-C7 MORTGAGE TR C7 AJ VAR RT 06/10/2046 DD 06/01/06			37,532.017	24,958.79
COMM 2007-C9 MORTGAG C9 H 144A VAR RT 12/10/2049 DD 08/01/07			228,560.180	228,560.18
COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07			0.010	0.01
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13			1,555,000.000	1,606,614.49
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06			502,201.200	506,364.45
COMMIT TO PUR FNMA SF MTG 3.000% 10/01/2047 DD 10/01/17			-1,195,000.000	-1,198,921.03
COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2047 DD 07/01/17			0.000	0.00
COMMIT TO PUR GNMA II JUMBOS 4.000% 10/20/2047 DD 10/01/17			4,880,000.000	5,139,059.20
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			526,000.000	519,418.34
COMMSCOPE 10/16 TLB			240,000.000	240,000.00
COMMSCOPE 8/15 TRANCHE 5 TL			307,308.110	307,922.73
COMMUNICATIONS SALES 2/17 TLB			933,325.000	862,392.30
COMMUNITY HEALTH 5/15 TLG			49,117.100	48,805.20
COMMUNITY HEALTH 5/15 TLH			154,518.970	153,404.88
COMPASS BANK 2.875% 06/29/2022 DD 06/29/17			275,000.000	273,694.08
COMPUWARE 1/17 TLB3			320,687.500	323,759.69
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			1,260,000.000	1,326,150.00
CONCORDIA 10/15 (USD) TL			186,702.730	144,134.51
CONSOLIDATED COMMUNICATIONS 9/16 TLB			1,051,454.390	1,021,950.58
CONSOLIDATED CONTAINER 5/17 COV-LITE TLB			0.010	0.01
CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17			185,000.000	189,818.40
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15			350,000.000	387,677.56
CONSOLIDATED EDISON INC 2.000% 03/15/2020 DD 03/02/17			345,000.000	344,931.41
CONSTELLATION BRANDS INC 2.700% 05/09/2022 DD 05/09/17			795,000.000	797,713.93



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13			1,470,000.000	1,531,160.42
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			2,920,000.000	3,129,926.19
CONSTELLIUM NV 144A 5.750% 05/15/2024 DD 05/07/14			1,454,000.000	1,454,000.00
CONSTELLIUM NV 144A 6.625% 03/01/2025 DD 02/16/17			618,000.000	632,677.50
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			59,362.510	71,228.95
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			696,000.000	671,640.00
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			339,000.000	339,847.50
COOPER-STANDARD 10/16 COV-LITE TLB			790,000.000	792,630.70
CORE & MAIN LP 144A 6.125% 08/15/2025 DD 08/01/17			339,000.000	347,898.75
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04			170,155.771	166,322.66
COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14			1,340,000.000	1,329,950.00
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17			540,000.000	531,225.00
CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17			359,100.000	361,344.37
CPI INTERNATIONAL 7/17 TL			1,055,000.000	1,054,345.90
CRC ESCROW ISSUER LLC / C 144A 5.250% 10/15/2025 DD 10/16/17			418,000.000	418,000.00
CREDIT SUISSE COMMER C1 H 144A VAR RT 02/15/2039 DD 03/01/06			1,297,000.000	1,298,343.30
CREDIT SUISSE COMMER C2 B 144A VAR RT 01/15/2049 DD 05/01/07			818,000.000	829,865.74
CREDIT SUISSE COMMER C2 C 144A VAR RT 01/15/2049 DD 05/01/07			529,000.000	666,181.71
CREDIT SUISSE COMMER C2 D 144A VAR RT 01/15/2049 DD 05/01/07			1,134,000.000	827,826.58
CREDIT SUISSE COMMER C4 B 144A VAR RT 09/15/2039 DD 09/01/06			294,000.000	294,164.64
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07			2,096,539.114	1,967,392.30
CREDIT SUISSE COMMERCIAL C1 AM 5.416% 02/15/2040 DD 03/01/07			3,189,864.199	3,229,354.72
CREDIT SUISSE COMMERCIAL C2 AJ VAR RT 01/15/2049 DD 05/01/07			126,744.460	129,908.73
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			1,879,266.091	1,660,801.40
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			560,052.000	51,283.96
CREDIT SUISSE COMMERCIAL C3 C VAR RT 06/15/2039 DD 06/01/07			1,283,718.512	128.37
CREDIT SUISSE MORT GLPB A 144A 3.639% 11/15/2034 DD 12/01/15			1,810,000.000	1,896,911.50
CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01			74,177.290	76,402.61
CRESTWOOD MIDSTREAM PARTNERS L 5.750% 04/01/2025 DD 03/14/17			50,000.000	51,062.50
CROCKETT COGENERATION LP 144A 5.869% 03/30/2025 DD 03/17/05			2,279,577.790	2,244,854.85
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,950,000.000	2,052,375.00
CROWN CASTLE INTERNATIONAL COR 4.750% 05/15/2047 DD 05/01/17			715,000.000	730,487.75
CROWN CASTLE TOWERS LLC 144A 4.883% 08/15/2040 DD 08/16/10			990,000.000	1,048,679.88
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,137,400.00
CROWNROCK LP / CROWNROCK 144A 7.125% 04/15/2021 DD 04/15/13			66,000.000	67,980.00
CROWNROCK LP / CROWNROCK 144A 7.750% 02/15/2023 DD 02/06/15			1,399,000.000	1,493,432.50
CSC HOLDINGS LLC 144A 10.125% 01/15/2023 DD 10/09/15			1,300,000.000	1,499,875.00
CSC HOLDINGS LLC 144A 10.875% 10/15/2025 DD 10/09/15			1,316,000.000	1,626,905.00

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,676,000.000	1,835,220.00
CTR PARTNERSHIP LP / CARETRUST 5.250% 06/01/2025 DD 05/24/17			485,000.000	499,113.50
CUMULUS MEDIA 12/13 TLB			919,575.640	765,546.72
CVS HEALTH CORP 2.800% 07/20/2020 DD 07/20/15			775,000.000	788,359.88
CVS HEALTH CORP 3.875% 07/20/2025 DD 07/20/15			3,605,000.000	3,760,060.67
CVS HEALTH CORP 4.750% 12/01/2022 DD 06/01/16			315,000.000	344,515.93
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			300,352.469	275,961.33
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			26,721.199	24,268.50
CWABS REVOLVING HOME EQUI U 2A VAR RT 03/15/2034 DD 12/30/04			111,748.562	90,377.62
CWABS REVOLVING HOME EQUI I A VAR RT 02/15/2034 DD 09/29/04			306,539.545	292,566.22
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05			77,055.860	68,168.09
CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06			1,078,165.431	942,569.85
CWHEQ REVOLVING HOME EQUI G 2A VAR RT 12/15/2035 DD 09/30/05			425,964.396	379,319.25
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			26,156.000	23,517.53
CYRUSONE LP / CYRUSONE FI 144A 5.000% 03/15/2024 DD 03/17/17			277,000.000	291,542.50
CYRUSONE LP / CYRUSONE FI 144A 5.375% 03/15/2027 DD 03/17/17			876,000.000	939,510.00
CYXTERA 3/17 COV-LITE TLB			255,000.000	255,849.15
DAE FUNDING LLC 144A 5.000% 08/01/2024 DD 08/04/17			620,000.000	635,500.00
DAIMLER FINANCE NORTH AME 144A 1.750% 10/30/2019 DD 10/31/16			1,065,000.000	1,056,079.95
DAIMLER FINANCE NORTH AME 144A 2.300% 01/06/2020 DD 01/06/17			590,000.000	592,448.58
DAVITA 6/14 TLB			2,125,234.890	2,137,625.01
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			308,000.000	308,770.00
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15			4,078,425.000	4,172,351.13
DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13			1,205,000.000	1,123,662.50
DELEK LOGISTICS PARTNERS 144A 6.750% 05/15/2025 DD 05/23/17			615,000.000	619,612.50
DELHI INTERNATIONAL AIRPO 144A 6.125% 10/31/2026 DD 10/31/16			300,000.000	322,890.00
DELL 2/17 TL			2,314,133.700	2,321,353.80
DELL 9/16 COV-LITE TLB			245,000.000	246,746.85
DELPHI TECHNOLOGIES PLC 144A 5.000% 10/01/2025 DD 09/28/17			680,000.000	691,900.00
DELTA AIR LINES INC 3.625% 03/15/2022 DD 03/14/17			1,725,000.000	1,772,954.45
DEUTSCHE FINANCIAL CAPITA I B1 7.525% 09/15/2027 DD 06/01/97			279,491.172	244,335.15
DEUTSCHE FINANCIAL CAPITAL I M 6.800% 04/15/2028 DD 01/01/98			274,646.420	288,227.49
DIAMONDBACK ENERGY INC 4.750% 11/01/2024 DD 05/01/17			212,000.000	216,240.00
DIAMONDBACK ENERGY INC 5.375% 05/31/2025 DD 05/31/17			1,204,000.000	1,255,170.00
DIEBOLD 5/17(USD) TLB			187,152.020	187,269.92
DIGICERT 9/17 TLB1			536,000.000	541,360.00
DIGITAL REALTY TRUST LP 3.700% 08/15/2027 DD 08/07/17			675,000.000	681,334.99
DIGITALGLOBE 12/16 TLB			253,725.000	253,514.41
DISCOVER FINANCIAL SERVICES 5.200% 04/27/2022 DD 10/27/12			730,000.000	793,511.22

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DISCOVERY COMMUNICATIONS LLC 2.200% 09/20/2019 DD 09/21/17			710,000.000	712,357.07
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			45,000.000	45,984.38
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13			1,700,000.000	1,782,365.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	324,918.76
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,323,000.000	3,815,368.91
DISTRIBUTION FINANCIAL SER 1 D 7.730% 11/15/2022 DD 11/27/01			1,145,407.778	125,994.86
DIVERSEY 9/17 (USD) COV-LT TL			645,000.000	642,697.35
DOLE FOOD 3/17 TLB 0.000% 04/06/2024 DD 03/16/17			338,531.250	339,323.41
DOLLAR TREE INC 5.750% 03/01/2023 DD 03/01/16			799,000.000	842,945.00
DOMINION ENERGY GAS HOLDINGS L 3.600% 12/15/2024 DD 12/08/14			165,000.000	168,618.28
DOMINION ENERGY INC 1.600% 08/15/2019 DD 08/09/16			325,000.000	322,906.17
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			450,000.000	469,041.48
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			1,195,000.000	1,290,600.00
DOOSAN BOBCAT/DOOSAN INFRACORE 5/17 COV-LITE TLB			0.010	0.01
DR PEPPER SNAPPLE GROUP I 144A 4.500% 11/15/2045 DD 05/15/17			420,000.000	443,838.87
DR PEPPER SNAPPLE GROUP INC 3.130% 12/15/2023 DD 12/14/16			670,000.000	681,600.98
DUKE ENERGY FLORIDA PROJECT FI 1.196% 03/01/2022 DD 06/22/16			354,983.608	352,209.32
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,595,000.000	1,521,251.65
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	300,738.66
DUPONT (E.I.) DE NEMOURS 3/17 (USD) TL			189,902.280	190,851.80
DURAVANT 7/17 DELAYED TL			68,451.320	68,451.32
DURAVANT 7/17 TLB			526,548.680	526,548.68
DYNEGY 1/17 TLC1			363,028.780	364,499.04
DYNEGY 4/13 TLB2			0.040	0.04
DYNEGY INC 144A 8.000% 01/15/2025 DD 10/11/16			755,000.000	781,425.00
DYNEGY INC 144A 8.125% 01/30/2026 DD 08/21/17			209,000.000	215,270.00
DYNEGY INC 7.625% 11/01/2024 DD 05/01/15			675,000.000	699,468.75
E.ON INTERNATIONAL FINANC REGS 6.000% 10/30/2019			100,000.000	147,444.12
EAGLE HOLDING CO II LLC 144A 7.625% 05/15/2022 DD 05/11/17			164,000.000	170,150.00
EAGLECLAW 6/17 TLB			219,227.000	220,665.13
EATON CORP 1.500% 11/02/2017 DD 11/02/13			430,000.000	429,949.54
ELDORADO RESORTS 3/17 TLB 0.000% 04/17/2024 DD 03/07/17			248,741.380	248,430.46
ELDORADO RESORTS INC 6.000% 04/01/2025 DD 03/29/17			780,000.000	819,000.00
ELECTRICITE DE FRANCE SA REGS VAR RT 12/31/2049			600,000.000	831,731.77
ELECTRONIC ARTS INC 4.800% 03/01/2026 DD 02/24/16			187,000.000	206,986.08
ELI LILLY & CO 2.750% 06/01/2025 DD 03/05/15			2,560,000.000	2,555,046.30
ELIX AVIATION 2/17 SERIES B TL			3,185,954.870	3,182,928.21
ELIX AVIATION 2/17 SERIES C TL			1,868,255.520	1,855,177.73
EMDEON 3/17 COV-LITE TLB			1,037,976.120	1,040,311.57

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ALL KR2 AND KR3 - KR2GALLKRS00

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EMERA INC VAR RT 06/15/2076 DD 06/16/16			3,925,000.000	4,464,687.50	
EMERA US FINANCE LP 3.550% 06/15/2026 DD 12/15/16			1,480,000.000	1,489,963.51	
EMI MUSIC PUBLISHING 4/17 B5 TL			1,053,455.130	1,055,224.93	
ENBRIDGE ENERGY PARTNERS LP VAR RT 10/01/2077 DD 09/27/07			885,000.000	879,220.95	
ENBRIDGE INC 2.900% 07/15/2022 DD 07/07/17			655,000.000	658,834.22	
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			2,215,000.000	2,329,547.79	
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			3,471,523.000	3,679,814.38	
ENBRIDGE INC VAR RT 07/15/2077 DD 07/14/17			3,865,000.000	3,913,312.50	
ENDO DAC / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15			340,000.000	280,500.00	
ENDO DAC / ENDO FINANCE L 144A VAR RT 02/01/2025 DD 01/27/15			33,000.000	26,730.00	
ENDO PHARMACEUTICALS 4/17 TLB 0.000% 04/29/2024 DD 04/04/17			315,000.000	317,756.25	
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,370,000.000	1,659,412.50	
ENERGIZER 5/15 TLB			298,477.160	299,223.36	
ENERGUATE TRUST 144A 5.875% 05/03/2027 DD 05/03/17			500,000.000	517,500.00	
ENERGY TRANSFER EQUITY 1/17 TL			4,034,000.000	4,051,870.62	
ENERGY TRANSFER EQUITY LP 5.500% 06/01/2027 DD 05/22/15			3,985,000.000	4,194,212.50	
ENERGY TRANSFER LP / REGENCY E 4.500% 11/01/2023 DD 11/01/13			685,000.000	717,833.00	
ENERGY TRANSFER LP / REGENCY E 5.000% 10/01/2022 DD 07/25/14			935,000.000	1,009,892.74	
ENNIS-FLINT 5/16 TLB			686,032.590	688,035.81	
ENTEGRIS INC 144A 6.000% 04/01/2022 DD 04/01/14			715,000.000	747,175.00	
ENTERCOM 10/16 COV-LITE TL			419,833.330	420,358.12	
ENERGY MISSISSIPPI INC 3.100% 07/01/2023 DD 12/11/12			380,000.000	383,675.66	
ENTERPRISE PRODUCTS OPERATING 3.350% 03/15/2023 DD 03/18/13			1,295,000.000	1,328,292.26	
ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12			140,000.000	141,625.76	
ENTERPRISE PRODUCTS OPERATING 5.200% 09/01/2020 DD 05/20/10			380,000.000	411,824.76	
ENTERPRISE PRODUCTS OPERATING VAR RT 01/15/2068 DD 05/24/07			325,000.000	328,250.00	
ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17			1,920,000.000	1,936,800.00	
ENVISION HEALTHCARE 11/16 TLB			1,319,127.260	1,321,607.22	
ENVISION HEALTHCARE CORP 144A 6.250% 12/01/2024 DD 12/01/16			589,000.000	631,702.50	
ENVISION HEALTHCARE CORP 5.625% 07/15/2022 DD 01/15/15			108,000.000	112,590.00	
EQUIAN 5/17 DELAYED TL			45,294.120	45,860.29	
EQUIAN 5/17 TLB			57,352.940	58,069.85	
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05			760,104.720	761,844.98	
EQUINIX 8/17 (USD) TLB1			213,379.380	213,379.38	
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			1,792,000.000	1,946,560.00	
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			1,277,000.000	1,403,103.75	
ERP OPERATING LP 3.250% 08/01/2027 DD 08/03/17			610,000.000	611,629.14	
EVO PAYMENTS 12/16 COV-LITE TL			563,587.500	569,927.86	
EXELON GENERATION CO LLC 6.250% 10/01/2039 DD 09/23/09			1,030,000.000	1,134,359.66	

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ALL KR2 AND KR3 - KR2GALLKRS00

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EXPEDIA INC 5.000% 02/15/2026 DD 08/15/16			1,630,000.000	1,772,649.40
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	390,013.42
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018			925,000.000	672,209.81
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019			2,050,000.000	1,530,755.82
EXTENDED STAY 2/17 TLB			1,056,855.240	1,060,702.19
EXTRACTION OIL & GAS INC 144A 7.375% 05/15/2024 DD 08/01/17			513,000.000	533,520.00
EXTRACTION OIL & GAS INC 144A 7.875% 07/15/2021 DD 07/18/16			611,000.000	644,605.00
EXXON MOBIL CORP 2.709% 03/06/2025 DD 03/06/15			2,270,000.000	2,279,197.45
FAGE INTERNATIONAL SA/ FA 144A 5.625% 08/15/2026 DD 08/03/16			539,000.000	560,560.00
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12			4,418,320.000	4,488,063.18
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14			325,890.508	327,138.05
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2028 DD 04/21/16			709,024.828	721,024.30
FANNIE MAE CONNECTICUT C04 1M1 VAR RT 04/25/2028 DD 10/27/15			10,320.587	10,323.56
FANNIE MAE CONNECTICUT C04 2M1 VAR RT 04/25/2028 DD 10/27/15			11,936.881	11,942.04
FANNIE MAE CONNECTICUT C05 2M1 VAR RT 01/25/2029 DD 08/10/16			889,764.055	894,533.10
FANNIE MAE CONNECTICUT C07 2M1 VAR RT 05/25/2029 DD 12/08/16			1,067,865.270	1,073,077.63
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			855,000.000	1,210,157.60
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14			445,000.000	502,313.71
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14			250,000.000	242,500.00
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			2,254,108.540	2,405,544.56
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			7,560.490	8,301.00
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10			74,422.240	78,671.98
FHLMC POOL #B1-0151 5.000% 10/01/2018 DD 10/01/03			2,144.150	2,198.13
FHLMC POOL #B1-3067 4.500% 03/01/2019 DD 03/01/04			911.550	931.95
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			51,543.220	58,335.57
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02			223,843.790	250,236.40
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			23,784.890	26,262.56
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			67,534.470	72,692.47
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			10,729.330	11,491.15
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			20,549.550	21,048.93
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02			3,352.730	3,434.43
FHLMC POOL #C7-0091 7.000% 08/01/2032 DD 08/01/02			13,075.450	15,012.03
FHLMC POOL #D6-0685 9.000% 06/01/2025 DD 06/01/95			388.160	389.63
FHLMC POOL #E0-1641 4.500% 05/01/2019 DD 05/01/04			16,543.430	16,913.59
FHLMC POOL #E9-7197 5.000% 06/01/2018 DD 06/01/03			5,523.550	5,662.61
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95			2,588.230	2,809.86
FHLMC POOL #G0-1644 5.500% 02/01/2034 DD 01/01/04			116,765.040	130,814.10
FHLMC POOL #G0-1740 5.500% 12/01/2034 DD 11/01/04			131,280.110	146,995.76
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05			92,926.400	101,954.64

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Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	501,841.360	550,900.40
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	259,265.470	288,451.15
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	104,103.330	114,216.41
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	62,413.720	65,975.54
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	76,790.360	86,128.71
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	444,942.410	449,017.05
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	1,051,192.730	1,089,591.50
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	587,331.750	592,345.06
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	214,619.540	226,046.60
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,841,614.300	1,850,212.84
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	558,867.700	588,623.68
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	1,496,805.600	1,503,333.11
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	999,541.840	1,003,862.08
FHLMC	POOL #G1-1565	4.500% 01/01/2019 DD 05/01/04	29,880.720	30,549.31
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	24,577.110	25,244.38
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	30,889.390	31,837.26
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	56,907.490	59,630.30
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	98,883.890	103,593.52
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	860,534.010	899,638.12
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	535,823.890	551,092.52
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	261,484.320	273,730.14
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	648,351.480	657,614.45
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	772,280.460	782,959.49
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	383,627.050	405,505.43
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	543,889.560	574,975.95
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	2,072,265.180	2,147,776.87
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	656,273.850	680,183.34
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	550,671.710	555,927.06
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	2,499,115.770	2,524,642.58
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	248,490.560	250,305.01
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	635,733.290	656,197.28
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	875,431.170	879,520.21
FHLMC	POOL #Q4-4664	3.000% 11/01/2046 DD 11/01/16	470,528.530	472,580.44
FHLMC	MULTICLASS MTG K023 A2	2.307% 08/25/2022 DD 12/01/12	725,000.000	725,759.08
FHLMC	MULTICLASS MTG K042 A2	2.670% 12/25/2024 DD 01/01/15	955,000.000	960,676.52
FHLMC	MULTICLASS MTG K043 X3IO VAR RT	02/25/2043 DD 03/01/15	1,114,000.000	111,150.80
FHLMC	MULTICLASS MTG K723 A2	2.454% 08/25/2023 DD 11/01/16	2,070,000.000	2,075,305.41
FIGUEROA	CLO 2013-1 1A D 144A VAR RT	03/21/2024 DD 03/21/13	812,500.000	806,406.25
FILTRATION	GRP COV-LT TLB		2,327,043.990	2,338,679.21

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FINN SQUARE CLO LTD 1A D 144A VAR RT 12/24/2023 DD 12/20/12			503,000.000	502,051.57
FIRST DATA 4/17 TL			367,075.990	368,191.90
FIRST DATA 6/15 (USD) TL			300,000.000	303,450.00
FIRST DATA 6/17 TL			1,921,073.810	1,923,744.10
FIRST DATA CORP 144A 5.000% 01/15/2024 DD 11/25/15			600,000.000	622,980.00
FIRST DATA CORP 144A 5.375% 08/15/2023 DD 08/11/15			2,524,000.000	2,640,104.00
FIRST DATA CORP 144A 5.750% 01/15/2024 DD 11/25/15			1,973,000.000	2,064,251.25
FIRST DATA CORP 144A 7.000% 12/01/2023 DD 11/18/15			1,261,000.000	1,346,495.80
FIRST NIAGARA FINANCIAL GROUP 7.250% 12/15/2021 DD 12/13/11			450,000.000	527,053.89
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			3,600,000.000	3,810,669.62
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04			780,000.000	801,294.00
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			261,000.000	270,950.63
FLINT GROUP 5/14 (USD) 0.000% 09/07/2021 DD 04/19/14			1,312,058.820	1,275,977.20
FLOATEL 5/14 COV-LITE TL			816,697.810	635,660.40
FLOOR AND DECOR 3/17 COV-LITE TL			113,935.720	114,220.56
FNMA POOL #0129940 8.000% 11/01/2018 DD 08/01/91			0.520	0.52
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			11,274.620	12,681.81
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			17,114.190	18,824.28
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			598.760	676.71
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			1,439.490	1,622.30
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			742.930	837.42
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			1,434.600	1,633.84
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			4,924.590	5,561.90
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			2,433.190	2,696.30
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			1,287.450	1,426.66
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			812.070	952.09
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02			1,722.220	1,958.21
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02			40,195.250	46,130.99
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02			50,173.510	57,838.45
FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03			123,300.130	136,254.19
FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04			89,173.530	98,580.17
FNMA POOL #0268416 7.000% 01/01/2024 DD 01/01/94			428.660	436.38
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97			112.880	128.86
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97			615.140	681.66
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98			1,344.220	1,489.57
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98			4,068.900	4,616.51
FNMA POOL #0345158 9.000% 06/01/2026 DD 06/01/96			1,614.400	1,638.20
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96			196.950	201.89
FNMA POOL #0354869 9.000% 08/01/2026 DD 08/01/96			4,067.220	4,081.39

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	411.730	456.25
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	180.500	180.86
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	3,516.210	3,896.42
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	2,911.390	3,226.20
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	3,858.190	4,275.38
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	2,083.920	2,309.26
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	556.930	617.15
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	375.860	416.50
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,832.880	4,247.34
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	214.940	238.18
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	1,831.440	2,029.48
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	958.660	960.64
FNMA	POOL #0493511	6.500% 04/01/2029 DD 04/01/99	3,294.470	3,650.71
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	207.470	229.90
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	217.770	221.84
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	183.290	186.97
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	1,151.200	1,275.68
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	5,968.650	6,807.51
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	2,230.360	2,622.94
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	5,138.420	5,840.72
FNMA	POOL #0555445	5.000% 05/01/2018 DD 04/01/03	381.370	390.18
FNMA	POOL #0555515	6.500% 12/01/2017 DD 05/01/03	12.530	12.53
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	74,070.390	82,876.88
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	550.570	610.10
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	1,439.620	1,529.69
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	41,304.690	46,913.64
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	767.110	850.06
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	1,017.810	1,127.87
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,582.180	3,969.53
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	787.230	872.35
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	494.250	547.69
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	3,330.210	3,690.31
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	16,753.200	18,874.60
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,759.140	1,949.36
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,767.010	6,040.38
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	25,587.640	27,017.30
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,362.760	4,808.12
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	490.640	543.69
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	638.050	707.04



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	6,280.020	6,447.26
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	14,398.050	15,932.79
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	8,488.640	9,267.81
FNMA	POOL #0645570	7.000% 06/01/2032 DD 05/01/02	5,585.160	5,759.07
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	7,727.700	7,932.56
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	33,132.990	37,311.30
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	11,804.360	12,296.19
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	5,592.250	5,745.82
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	24,224.680	26,758.51
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	670.560	743.07
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	2,550.670	2,826.48
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	4,448.850	4,929.91
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	388,584.670	443,787.30
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	595,494.500	656,140.24
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	76,348.280	85,503.19
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	3,688.050	3,974.34
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	982,641.940	1,082,804.84
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	100,269.100	112,396.68
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	170,822.890	195,378.47
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	3,301.150	3,715.91
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	25,037.510	26,340.39
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,328.210	1,344.53
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	8,695.190	9,249.10
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	11,262.440	12,579.51
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	59,070.870	60,435.58
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	43,252.170	49,888.35
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	40,544.820	46,426.60
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	46,535.030	52,990.18
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	9,017.940	9,718.04
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	52,132.960	57,761.60
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,584.540	1,708.09
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	33,214.520	37,955.76
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	59,845.980	65,959.05
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	182,469.600	208,568.07
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,589.750	3,977.92
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	101,022.150	109,573.09
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	344,505.420	372,999.99
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	1,458,125.270	1,578,154.79
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	622,144.190	640,985.73

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FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	830,997.090	859,726.67
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	211,071.240	221,907.89
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	81,311.010	85,163.79
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	411,429.940	426,438.24
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	18,446.720	19,073.82
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	97,905.290	105,977.65
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	669,149.030	707,708.00
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	877,593.980	955,885.63
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	115,330.440	126,162.18
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,668,247.600	1,764,105.61
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	122,081.650	133,376.17
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	1,519,017.910	1,605,712.82
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	3,284,757.590	3,473,223.51
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	3,175,420.030	3,292,986.72
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	359,858.690	408,948.78
FNMA	POOL #0AL7118	4.000% 08/01/2045 DD 07/01/15	289,960.360	309,249.73
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,680,219.550	1,819,163.56
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	745,663.870	767,622.53
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	849,832.750	874,037.07
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	303,668.180	314,501.88
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,816,135.010	1,880,643.80
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	675,884.550	699,997.50
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	694,600.680	700,717.64
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	275,398.180	277,821.29
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,361,868.370	1,373,599.00
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	673,329.070	679,142.22
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	792,274.360	799,229.97
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	1,236,273.280	1,349,434.98
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	680,515.550	687,546.18
FNMA	POOL #0AS4522	3.500% 03/01/2045 DD 02/01/15	3,879,671.680	4,002,465.50
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	967,369.830	996,099.59
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	1,172,868.120	1,209,990.07
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	1,283,405.490	1,321,256.84
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,333,460.810	1,338,783.74
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	2,012,238.370	2,020,270.86
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	961,564.890	965,403.29
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	1,089,758.290	1,094,108.41
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	1,164,709.720	1,174,951.72
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	122,861.290	123,924.36

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	1,369,171.220	1,383,320.33
FNMA	POOL #0AY6528	4.000% 04/01/2045 DD 03/01/15	735,521.250	774,734.54
FNMA	POOL #0AZ0867	4.000% 07/01/2045 DD 07/01/15	278,927.000	297,129.21
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	1,083,921.150	1,141,733.27
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	1,607,429.260	1,652,676.84
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	284,674.350	286,835.48
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	598,279.760	632,791.01
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	74,279.890	78,102.18
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	1,082,138.320	1,116,388.62
FOCUS BRANDS FUNDI 1A A2I 144A		3.857% 04/30/2047 DD 04/06/17	538,650.000	544,661.34
FOCUS FINANCIAL PARTNERS 5/17		COV-LITE TL	160,000.000	161,200.00
FORD CREDIT AUTO OWNER TR A A3		1.280% 09/15/2019 DD 03/24/15	331,260.840	331,044.13
FORD CREDIT AUTO OWNER TR B A3		1.160% 11/15/2019 DD 05/26/15	413,173.280	412,662.56
FORD MOTOR CO		5.291% 12/08/2046 DD 12/08/16	325,000.000	339,106.31
FORD MOTOR CO		6.625% 10/01/2028 DD 09/30/98	1,470,000.000	1,753,937.03
FORD MOTOR CREDIT CO LLC		3.096% 05/04/2023 DD 05/04/16	365,000.000	361,785.73
FORD MOTOR CREDIT CO LLC		3.810% 01/09/2024 DD 01/09/17	554,000.000	565,001.33
FOREST LABORATORIES LLC 144A		5.000% 12/15/2021 DD 12/10/13	1,050,000.000	1,147,545.48
FORMULA ONE 8/14 (USD)		0.000% 02/01/2024 DD 07/17/14	2,511,474.550	2,525,915.53
FORTESCUE 11/13		COV-LITE TL	0.020	0.02
FORTIS INC/CANADA		3.055% 10/04/2026 DD 04/04/17	1,405,000.000	1,352,326.15
FORTRESS INVESTMENT 6/17		TLB	310,000.000	312,879.90
FOUR SEASONS 12/13		TL 0.000% 11/30/2023 DD 12/09/13	0.010	0.01
FPL ENERGY NATIONAL WIND 144A		5.608% 03/10/2024 DD 02/23/05	331,307.720	332,135.99
FREDDIE MAC STRUCTURED DNA1 M2		VAR RT 10/25/2027 DD 04/28/15	1,150,000.000	1,174,821.49
FREDDIE MAC STRUCTURED DNA2 M1		VAR RT 10/25/2028 DD 05/10/16	307,856.251	308,137.54
FREEDOM MORTGAGE 2/17		TLB	129,182.390	131,201.51
FREEMPORT-MCMORAN INC		3.550% 03/01/2022 DD 02/13/12	184,000.000	181,182.96
FREEMPORT-MCMORAN INC		3.875% 03/15/2023 DD 09/15/13	534,000.000	525,990.00
FREEMPORT-MCMORAN INC		4.550% 11/14/2024 DD 11/14/14	1,769,000.000	1,770,769.00
FREMF 2012-K708 K708 X2A 144A		0.200% 02/25/2045 DD 06/01/12	47,126,965.757	92,967.37
FREMF 2012-K708 K708 X2B 144A		0.200% 02/25/2045 DD 06/01/12	10,351,481.000	26,056.75
FREMF 2012-K708 MO K708 D 144A		0.000% 02/25/2045 DD 06/01/12	4,777,610.000	4,347,625.10
FREMF 2013-K712 K712 X2A 144A		0.100% 05/25/2045 DD 04/01/13	83,467,855.810	128,323.48
FREMF 2013-K712 K712 X2B 144A		0.100% 05/25/2045 DD 04/01/13	13,271,000.000	26,806.09
FREMF 2013-K712 MO K712 D 144A		0.000% 05/25/2045 DD 04/01/13	5,688,000.000	4,793,277.60
FREMF 2015-KF11 MO KF11 B 144A		VAR RT 09/25/2025 DD 11/24/15	1,129,235.365	1,168,758.61
FREMF 2015-KF11 MO KF11 C 144A		VAR RT 09/25/2025 DD 11/24/15	3,387,759.388	3,252,249.01
FREMF 2016-K504 K504 X2A 144A		0.100% 09/25/2020 DD 01/01/16	22,537,834.250	40,568.11

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FREMF 2016-K504 K504 X2B 144A 0.100% 09/25/2020 DD 01/01/16			2,534,000.000	5,828.20
FREMF 2016-K504 MO K504 C 144A 0.000% 09/25/2020 DD 01/01/16			1,900,000.000	1,505,750.00
FRONTIER COMMUNICATIONS CORP 10.500% 09/15/2022 DD 03/15/16			11,000.000	9,542.50
FRONTIER COMMUNICATIONS CORP 11.000% 09/15/2025 DD 03/15/16			1,472,000.000	1,247,520.00
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14			405,000.000	302,737.50
FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13			507,000.000	385,320.00
FRONTIER COMMUNICATIONS CORP 8.750% 04/15/2022 DD 04/12/10			119,000.000	97,282.50
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2034 DD 02/01/15			1,150,000.000	1,161,693.90
GARDA WORLD 5/17(USD) COV-LITE TL			448,519.060	452,443.60
GARTNER 3/17 TLB			1,686,042.500	1,698,687.82
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			2,898,000.000	3,057,390.00
GAS NATURAL MEXICO SA DE CV 7.670% 07/03/2025			70,650.000	20,647.70
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			1,515,000.000	1,556,662.50
GCI INC 6.750% 06/01/2021 DD 05/20/11			1,000,000.000	1,025,000.00
GE CAPITAL INTERNATIONAL FUNDI 2.342% 11/15/2020 DD 05/15/16			540,000.000	545,684.43
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16			840,000.000	913,414.10
GENERAL ELECTRIC CO 4.250% 01/17/2018			240,000.000	174,428.54
GENERAL ELECTRIC CO REGS 6.250% 09/29/2020			520,000.000	801,208.58
GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17			1,220,000.000	1,250,854.23
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14			140,000.000	159,997.71
GENERAL MOTORS FINANCIAL CO IN 4.375% 09/25/2021 DD 09/25/14			895,000.000	948,813.32
GENERATION BRANDS 2/17 COV-LITE TL			318,677.000	321,465.43
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			960,000.000	931,200.00
GENESIS ENERGY LP / GENESIS EN 5.750% 02/15/2021 DD 02/08/13			655,000.000	657,456.25
GENESYS 6/17 (USD) COV-LITE TL			1,462,155.150	1,471,556.80
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11			305,000.000	223,412.50
GEO GROUP 3/17 TLB			413,962.500	414,306.09
GEO GROUP INC/THE 6.000% 04/15/2026 DD 04/18/16			1,170,000.000	1,229,962.50
GFL ENVIRONMENTAL INC 144A 5.625% 05/01/2022 DD 05/12/17			1,120,000.000	1,164,800.00
GIBSON ENERGY INC 5.250% 15-JUL-2024 144A			650,000.000	518,430.42
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15			340,000.000	344,250.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	160,800.00
GLOBAL PAYMENTS 4/17 TLB			412,241.800	413,049.80
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16			1,282,000.000	1,398,982.50
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14			134,000.000	146,730.00
GMACM HOME EQUIT HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04			155,373.192	145,157.93
GNMA POOL #0233738 10.500% 11/15/2017 DD 11/01/87			84.160	84.10
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			7,322.580	7,561.92
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			435.910	437.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0345538	8.000% 02/15/2024 DD 02/01/94	1,995.520	2,164.17
GNMA	POOL #0354857	8.000% 07/15/2024 DD 07/01/94	413.790	447.14
GNMA	POOL #0366893	8.000% 10/15/2024 DD 10/01/94	2,079.530	2,086.94
GNMA	POOL #0367997	8.000% 11/15/2023 DD 11/01/93	317.610	318.72
GNMA	POOL #0369549	8.000% 10/15/2024 DD 10/01/94	237.880	256.57
GNMA	POOL #0380219	9.000% 09/15/2025 DD 09/01/95	4,066.690	4,084.18
GNMA	POOL #0386052	8.000% 10/15/2024 DD 10/01/94	2,725.250	2,816.36
GNMA	POOL #0390614	8.000% 03/15/2024 DD 03/01/94	11,383.450	11,715.84
GNMA	POOL #0447214	8.500% 06/15/2027 DD 06/01/97	1,272.310	1,291.77
GNMA	POOL #0478973	8.000% 12/15/2029 DD 12/01/99	236.250	238.14
GNMA	POOL #0482086	8.000% 06/15/2030 DD 09/01/00	474.120	487.27
GNMA	POOL #0506625	7.000% 03/15/2029 DD 03/01/99	5,092.410	5,253.34
GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	1,823.990	1,913.79
GNMA	POOL #0540962	8.000% 10/15/2030 DD 10/01/00	1,220.900	1,238.77
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	9,190.560	9,607.43
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	4,696.730	4,792.27
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	3,790.760	3,801.75
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	19,439.760	21,714.18
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	7,102.980	7,214.97
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	1,078.460	1,103.66
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	19,400.790	21,689.92
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	1,288.900	1,464.12
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	7,009.900	7,690.13
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	11,946.540	14,072.90
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	39,354.560	44,345.62
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	18,972.680	21,683.72
GNMA	POOL #0569906	8.000% 06/15/2032 DD 06/01/02	2,420.330	2,429.02
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	3,719.160	4,119.28
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	4,170.950	4,290.86
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	2,336.620	2,579.96
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	4,884.300	5,166.60
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	18,462.170	20,906.11
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	19,605.710	22,349.47
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	240,610.440	271,418.59
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	8,608.730	9,012.96
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	323,241.980	347,149.59
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	140,495.960	151,224.71
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	193,987.030	215,214.11
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	7,301.160	8,410.43

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	5,067.690	5,557.65
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	6,599.590	7,986.59
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	23,824.230	29,198.31
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	10,717.650	13,154.99
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	231,889.770	261,375.08
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	61,758.120	69,610.80
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	1,070,925.030	1,062,321.96
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	147.270	164.89
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	211.970	233.15
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	193.270	214.50
GNMA II	POOL #0004696	4.500% 05/20/2040 DD 05/01/10	0.020	0.02
GNMA II	POOL #0004833	4.000% 10/20/2040 DD 10/01/10	261,217.630	277,332.17
GNMA II	POOL #0004853	4.000% 11/20/2040 DD 11/01/10	450,276.950	476,618.36
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	61,868.010	68,330.59
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	115,503.270	124,182.58
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	151,850.730	163,261.65
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	522,494.580	532,996.07
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	1,162,609.460	1,187,055.31
GNMA II	POOL #0MA0625	3.500% 12/20/2042 DD 12/01/12	3,143,707.390	3,285,738.93
GNMA II	POOL #0MA0782	3.000% 02/20/2043 DD 02/01/13	550,409.210	562,323.10
GNMA II	POOL #0MA0933	3.000% 04/20/2043 DD 04/01/13	442,026.300	451,594.48
GNMA II	POOL #0MA1089	3.000% 06/20/2043 DD 06/01/13	507,690.500	518,680.34
GNMA II	POOL #0MA1156	3.000% 07/20/2043 DD 07/01/13	553,211.920	565,187.30
GNMA II	POOL #0MA1679	4.500% 02/20/2044 DD 02/01/14	433,219.430	462,486.68
GNMA II	POOL #0MA2678	3.500% 03/20/2045 DD 03/01/15	173,341.380	180,480.43
GNMA II	POOL #0MA2754	4.045% 04/20/2045 DD 04/01/15	1,155,178.400	1,202,755.15
GNMA II	POOL #0MA2755	4.000% 04/20/2045 DD 04/01/15	1,078,830.820	1,144,017.38
GNMA II	POOL #0MA2826	3.500% 05/20/2045 DD 05/01/15	341,072.100	355,119.49
GNMA II	POOL #0MA2961	3.500% 07/20/2045 DD 07/01/15	1,268,489.730	1,320,734.48
GNMA II	POOL #0MA3173	3.500% 10/20/2045 DD 10/01/15	1,291,569.000	1,344,766.03
GNMA II	POOL #0MA3455	4.000% 02/20/2046 DD 02/01/16	940,607.300	995,487.08
GNMA II	POOL #0MA3735	3.000% 06/20/2046 DD 06/01/16	3,270,264.080	3,319,551.71
GNMA II	POOL #0MA3803	3.500% 07/20/2046 DD 07/01/16	463,003.170	481,866.39
GNMA II	POOL #0MA3873	3.000% 07/20/2046 DD 08/01/16	652,799.560	662,638.19
GNMA II	POOL #0MA3874	3.500% 04/20/2046 DD 08/01/16	703,957.460	732,637.41
GNMA II	POOL #0MA4004	3.500% 10/20/2046 DD 10/01/16	950,199.010	988,911.09
GNMA II	POOL #0MA4195	3.000% 11/20/2046 DD 01/01/17	1,048,557.060	1,064,360.33
GNMA II	POOL #0MA4510	3.500% 06/20/2047 DD 06/01/17	1,429,999.170	1,488,258.79
GOLDCORP	INC	3.700% 03/15/2023 DD 03/20/13	105,000.000	109,288.88

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14			220,000.000	246,227.64
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			1,790,000.000	1,791,419.28
GOLDMAN SACHS GROUP INC/THE VAR RT 07/24/2023 DD 07/24/17			1,140,000.000	1,140,819.75
GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10			105,000.000	122,587.50
GOVERNMENT OF CANADA 0.500% 01-AUG-2018 SER F668			7,305,000.000	5,803,171.67
GOVERNMENT OF CANADA 1.250% 01-MAR-2018 SER A875			3,815,000.000	3,052,061.01
GOVERNMENT OF CANADA 1.750% 01-SEP-2019 SER C855			4,886,000.000	3,922,669.03
GRAMERCY REAL ESTA 1A BFX 144A 6.000% 08/15/2056 DD 08/08/07			867,000.000	0.00
GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05			0.020	0.00
GRATON RESORT 8/15 TLB			543.450	544.81
GREATBATCH 3/17 COV-LITE TLB			413,636.320	415,878.23
GREEKTOWN CASINO 4/17 COV-LITE TLB			265,000.000	264,867.50
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			8,246.080	4,861.06
GREENKO DUTCH BV 144A 5.250% 07/24/2024 DD 07/24/17			730,000.000	742,592.50
GREENPOINT MANUFACTURED H 1 2A VAR RT 05/15/2028 DD 11/30/98			271,119.757	268,570.31
GRIFFON CORP 144A 5.250% 03/01/2022 DD 09/01/17			630,000.000	639,450.00
GRIFOLS 1/17 TLB			2,764,273.370	2,768,475.07
GRINDING MEDIA INC / MOLY 144A 7.375% 12/15/2023 DD 12/16/16			950,000.000	1,030,750.00
GROUP 1 AUTOMOTIVE INC 144A 5.250% 12/15/2023 DD 12/08/15			441,000.000	446,512.50
GRUPO AEROPORTUARIO DEL CENTRO 6.850% 06/07/2021			1,725,000.000	5,061.09
GRUPO POSADAS SAB DE CV 144A 7.875% 06/30/2022 DD 06/30/15			570,000.000	607,050.00
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			30,864.616	10,031.00
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			913,305.154	296,824.17
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			3,321,004.499	2,606,988.54
GS MORTGAGE SECURITIE FRR1 K3B VAR RT 06/27/2041 DD 07/01/15			643,000.000	585,130.00
GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07			575,663.533	587,927.64
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			1,710,106.290	1,690,786.20
GSR MORTGAGE LOAN TRUS AR6 4A5 VAR RT 09/25/2035 DD 09/01/05			650,346.140	656,538.87
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04			326,161.390	330,879.77
H&E EQUIPMENT SERVICES IN 144A 5.625% 09/01/2025 DD 08/24/17			299,000.000	315,445.00
H2P 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			859,970.590	885,476.00
HALCON RESOURCES CORP 144A 6.750% 02/15/2025 DD 02/16/17			377,000.000	390,195.00
HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13			59,729.800	59,754.89
HANESBRANDS INC 144A 4.625% 05/15/2024 DD 05/06/16			390,000.000	406,087.50
HANESBRANDS INC 144A 4.875% 05/15/2026 DD 05/06/16			236,000.000	245,145.00
HARBOR FREIGHT TOOLS 8/16 COV-LITE TL			1,180,064.180	1,184,489.42
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			522,331.280	510,459.00
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			104,087.720	103,399.78
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			401,267.050	412,097.36

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARBOUR AIRCRAFT INVE 1 C 144A 10.278% 07/15/2041 DD 07/01/16			1,875,074.700	1,879,668.63
HARLAND CLARKE 2/17 B6 COV-LITE TLB			157,791.810	158,482.94
HARLAND CLARKE 6/16 COV-LITE B5 TLB			135,543.660	136,221.38
HARRAH'S 3/17 EXIT TL 0.000% 03/20/2021 DD 03/20/17			300,000.000	300,063.00
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			240,000.000	310,170.84
HARVEY GULF 6/13 COV-LITE TLB			647,867.620	221,084.83
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	1,028,373.51
HCA 2/17 B8 TLB			254,362.500	255,542.74
HCA HEALTHCARE INC 6.250% 02/15/2021 DD 12/06/12			655,000.000	709,037.50
HCA INC 4.500% 02/15/2027 DD 08/15/16			819,000.000	837,427.50
HCA INC 4.750% 05/01/2023 DD 10/23/12			1,652,000.000	1,742,860.00
HCA INC 5.000% 03/15/2024 DD 03/17/14			2,270,000.000	2,417,550.00
HCA INC 5.250% 04/15/2025 DD 10/17/14			1,670,000.000	1,805,687.50
HCA INC 5.375% 02/01/2025 DD 01/16/15			1,221,000.000	1,286,628.75
HCA INC 5.500% 06/15/2047 DD 06/22/17			385,000.000	398,956.25
HCA INC 7.500% 02/15/2022 DD 08/01/11			2,285,000.000	2,621,329.15
HD SUPPLY 8/17 TLB3			378,135.350	379,436.13
HD SUPPLY 9/16 ADD-ON TLB2			14,887.500	14,974.29
HD SUPPLY INC 144A 5.750% 04/15/2024 DD 04/11/16			439,000.000	469,730.00
HD SUPPLY WATERWORKS 8/17 COV-LITE TLB			535,000.000	535,668.75
HEARTLAND DENTAL 7/17 COV-LITE TL			625,000.000	627,500.00
HEINZ 3/13 (USD) COV-LITE TLB2			0.010	0.01
HELIOS ISSUER LLC SE 1A B 144A 6.000% 09/20/2049 DD 04/19/17			1,727,134.750	1,597,599.64
HELIOS ISSUER LLC SE 1A C 144A 8.000% 09/20/2049 DD 04/19/17			493,884.430	444,495.99
HELIX 2/17 TL			201,223.880	203,294.48
HENRY COMPANY 9/16 COV-LITE TLB			233,237.500	234,986.78
HERTZ 6/16 COV-LITE TLB			435,600.000	432,489.82
HERTZ CORP/THE 144A 5.500% 10/15/2024 DD 09/22/16			328,000.000	295,200.00
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			1,101,000.000	1,135,406.25
HILEX POLY 12/16 COV-LITE TL			1,110,000.000	1,112,430.90
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			431,000.000	446,085.00
HILTON DOMESTIC OPERATING CO I 4.250% 09/01/2024 DD 03/01/17			435,000.000	443,700.00
HILTON GRAND VACATIONS BO 144A 6.125% 12/01/2024 DD 11/29/16			307,000.000	336,625.50
HILTON HOTELS 8/16 EXTENDED TL			1,178,264.560	1,182,906.92
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	545,682.38
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	587,785.24
HOFFMASTER 11/16 COV-LITE TL			467,650.000	470,572.82
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			881,000.000	923,948.75
HOME DEPOT INC/THE 2.700% 04/01/2023 DD 04/05/13			1,620,000.000	1,644,853.58



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03			55,571.600	56,872.45
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06			163,108.130	146,948.03
HOMESTAR MORTGAGE ACCEPTA 6 M3 VAR RT 01/25/2035 DD 11/19/04			603,000.000	600,182.43
HONDA AUTO RECEIVABLES 20 2 A3 1.040% 02/21/2019 DD 05/20/15			286,029.100	285,708.46
HONDA AUTO RECEIVABLES 20 3 A3 1.270% 04/18/2019 DD 08/19/15			424,028.610	423,790.90
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			1,195,000.000	1,300,414.59
HRNH 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			522,928.910	536,593.61
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	135,379.32
HUB INTERNATIONAL 10/13 (USD) TL			165,868.820	166,888.92
HUB INTERNATIONAL LTD 144A 7.875% 10/01/2021 DD 10/02/13			1,547,000.000	1,610,813.75
HUBBARD RADIO 5/15 TLB			284,164.020	284,164.02
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			199,000.000	211,935.00
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			793,000.000	858,438.36
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,698,556.34
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			2,335,000.000	2,406,816.20
HUMANA INC 3.950% 03/15/2027 DD 03/16/17			1,150,000.000	1,201,488.75
HUNT COS INC 144A 9.625% 03/01/2021 DD 02/25/14			1,110,000.000	1,168,275.00
HUNTINGTON INGALLS INDUST 144A 5.000% 12/15/2021 DD 12/02/14			3,600,000.000	3,709,080.00
HUNTINGTON NATIONAL BANK/THE 1.700% 02/26/2018 DD 02/26/15			1,030,000.000	1,030,215.38
HUNTINGTON NATIONAL BANK/THE 2.200% 04/01/2019 DD 03/05/14			285,000.000	285,709.42
HUNTINGTON NATIONAL BANK/THE 2.200% 11/06/2018 DD 11/06/15			240,000.000	240,762.91
HUNTINGTON NATIONAL BANK/THE 2.375% 03/10/2020 DD 03/10/17			250,000.000	251,451.65
HYLAND SOFTWARE 1/17 TL			154,536.570	155,856.31
ICAHN ENTERPRISES LP / ICAHN E 6.250% 02/01/2022 DD 01/18/17			382,000.000	398,235.00
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04			423,322.052	443,959.00
ICSH 4/17 COV-LITE DELAYED TL			220,655.300	221,758.58
ICSH 4/17 COV-LITE TL			1,118,117.640	1,123,708.22
IHO VERWALTUNGS GMBH 144A 4.500% 09/15/2023 DD 09/22/16			800,000.000	814,000.00
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			331,000.000	337,206.25
IHS MARKIT LTD 144A 4.750% 02/15/2025 DD 02/09/17			943,000.000	1,009,010.00
IHS MARKIT LTD 144A 5.000% 11/01/2022 DD 07/28/16			880,000.000	948,200.00
IMG WORLDWIDE 3/14 COV-LITE 0.000% 05/06/2022 DD 03/21/14			233,333.330	235,666.67
IMG WORLDWIDE 5/14 COV-LITE TL			1,919,607.740	1,930,165.58
IMS HEALTH 9/17 (USD) COV-LITE TLB2			465,000.000	467,157.60
IMT TRUST 2017-A APTS DFL 144A VAR RT 06/15/2034 DD 07/18/17			630,000.000	629,999.18
INC RESEARCH / INVENTIV HEALTH 8/17 TLB			1,185,000.000	1,188,626.10
INDONESIA GOVERNMENT INTE 144A 2.150% 07/18/2024			705,000.000	858,454.53
INDONESIA TREASURY BOND 7.000% 05/15/2022			34,831,000,000.000	2,676,538.56
INDONESIA TREASURY BOND 7.000% 05/15/2027			22,344,000,000.000	1,722,799.10

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INDONESIA TREASURY BOND 7.500% 08/15/2032			7,246,000,000.000	563,533.28
INDONESIA TREASURY BOND 8.250% 07/15/2021			28,799,000,000.000	2,287,854.48
INDONESIA TREASURY BOND 8.375% 03/15/2024			10,608,000,000.000	871,212.64
INDONESIA TREASURY BOND 8.375% 09/15/2026			26,102,000,000.000	2,182,123.81
INDONESIA TREASURY BOND 8.750% 05/15/2031			16,817,000,000.000	1,446,477.81
INDONESIA TREASURY BOND 9.000% 03/15/2029			8,024,000,000.000	699,554.67
INEOS 2/17 (USD) TL			378,099.500	380,542.02
INEOS 2/17 (USD) TLB			377,150.000	379,601.47
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			880,000.000	914,100.00
INFORMATICA 6/15 (USD) COV-LITE TL			319,305.280	319,420.23
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			464,000.000	466,320.00
INFRAESTRUCTURA ENERGETICA NOV 6.300% 02/02/2023			7,215,000.000	20,242.18
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	184,261.56
INMARSAT FINANCE PLC 144A 6.500% 10/01/2024 DD 09/22/16			1,360,000.000	1,465,400.00
INSTITUTO COSTARRICENSE D 144A 6.375% 05/15/2043 DD 05/15/13			800,000.000	747,152.00
INSTITUTO COSTARRICENSE D 144A 6.950% 11/10/2021 DD 11/10/11			470,000.000	509,950.00
INT TERM CREDIT BOND INDEX NL FD B			5,946,770.780	221,381,934.41
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019			1,620,000.000	1,373,222.77
INTERGEN NV 144A 7.000% 06/30/2023 DD 06/13/13			160,000.000	156,000.00
INTERGEN NV 144A 7.500% 06/30/2021			635,000.000	1,108,759.53
INTERNATIONAL BANK FOR RECONST 2.500% 03/12/2020			565,000.000	445,877.27
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			1,200,000.000	951,234.96
INTERNATIONAL BANK FOR RECONST 3.500% 01/22/2021			3,875,000.000	2,864,629.50
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	1,000,504.78
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019			3,543,000.000	2,641,949.45
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			2,935,000.000	2,256,614.16
INTERNATIONAL BANK FOR RECONST 5.750% 10/28/2019			90,600,000.000	1,384,666.78
INTERNATIONAL BUSINESS MACHINE 1.950% 02/12/2019 DD 02/12/14			789,000.000	792,839.24
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020			920,000.000	1,297,012.73
INTERNATIONAL FINANCE CORP 2.800% 08/15/2022			1,945,000.000	1,531,026.38
INTERNATIONAL FINANCE CORP 3.250% 07/22/2019			3,185,000.000	2,548,812.55
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			2,530,000.000	1,875,417.60
INTERNATIONAL FINANCE CORP 3.875% 02/26/2018			310,000.000	225,708.03
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			425,000.000	469,837.50
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			1,728,000.000	1,941,840.00
INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17			490,000.000	492,816.02
INTERNET BRANDS 8/17 COV-LITE TL			665,000.000	660,564.45
INTERVAL ACQUISITION CORP 5.625% 04/15/2023 DD 04/15/16			1,041,000.000	1,072,230.00
INTRAWEST 7/17 (USD) COV-LITE TL			501,102.930	501,939.77

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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INTRAWEST 7/17 (USD) TLB1			948,897.070	953,053.24
ION MEDIA 5/17 TL			498,628.220	500,498.08
IPREO 7/14 COV-LITE TLB			367,500.000	365,048.78
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,484,349.73
IRI 12/16 2ND LIEN TL			1,605,000.000	1,598,981.25
IRI 12/16 TL 0.000% 12/20/2023 DD 12/06/16			2,386,821.510	2,406,703.74
IRON MOUNTAIN INC 144A 4.875% 09/15/2027 DD 09/18/17			935,000.000	949,025.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			225,000.000	302,743.24
ISTAR FINANCIAL 10/12 TL			0.010	0.01
ISTAR INC 5.250% 09/15/2022 DD 09/20/17			890,000.000	903,350.00
ISTAR INC 6.000% 04/01/2022 DD 03/13/17			328,000.000	339,480.00
J. CREW 7/17 CONSENTING TL			166,095.080	100,223.43
J.P. MORGAN CHASE C WSP E 144A VAR RT 08/15/2033 DD 09/29/16			6,292,000.000	6,393,615.80
J.P. MORGAN CHASE C WSP F 144A VAR RT 08/15/2033 DD 09/29/16			2,151,000.000	2,192,621.85
J.P. MORGAN CHASE NINE A 144A VAR RT 10/06/2038 DD 09/01/16			1,935,000.000	1,900,768.11
JACK OHIO FINANCE LLC / J 144A 6.750% 11/15/2021 DD 11/08/16			888,000.000	931,290.00
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,148,000.000	1,201,095.00
JD POWER 6/16 COV-LITE TL			977,531.490	979,975.32
JDA SOFTWARE 10/16 TLB			263,012.500	264,374.91
JELD-WEN 2/17 COV-LITE TLB			255,766.070	257,630.61
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09			75,000.000	79,914.99
JMC STEEL 6/16 COV-LITE TLB			768,081.780	770,962.08
JO-ANN STORES 9/16 TL			920,000.000	877,450.00
JP MORGAN CHASE CO LDP8 E 144A VAR RT 05/15/2045 DD 09/01/06			531,719.440	457,306.31
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15			1,253,888.450	1,256,628.82
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,347,234.17
JP MORGAN CHASE COMMER CB13 AJ VAR RT 01/12/2043 DD 11/01/05			294,159.568	299,497.10
JP MORGAN CHASE COMMER CB18 A4 5.440% 06/12/2047 DD 03/01/07			4,212.240	4,213.08
JP MORGAN CHASE COMMER LD11 AJ VAR RT 06/15/2049 DD 07/01/07			9,083,000.000	7,029,933.18
JP MORGAN CHASE COMMER LDP7 AM VAR RT 04/17/2045 DD 06/01/06			2,704.430	2,702.24
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			689,114.990	705,272.40
JPMCC RE-REMIC T GG10 AMC 144A VAR RT 08/15/2045 DD 04/01/16			1,548,290.730	1,546,866.92
JPMORGAN CHASE & CO 3.200% 06/15/2026 DD 06/07/16			2,175,000.000	2,159,031.15
JPMORGAN CHASE & CO 3.300% 04/01/2026 DD 03/23/16			1,560,000.000	1,564,618.21
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17			1,900,000.000	1,915,444.59
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17			405,000.000	411,376.56
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			214,476.580	115,281.16
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			1,901,904.495	608,609.44
KAR AUCTION 5/17 B5 TL			356,636.250	358,419.43

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			524,000.000	544,960.00
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			985,000.000	1,014,550.00
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17			139,000.000	143,170.00
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,623,000.000	1,710,236.25
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			3,058,000.000	3,237,657.50
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			1,447,815.840	1,460,788.27
KIMCO REALTY CORP 2.700% 03/01/2024 DD 11/10/16			495,000.000	478,587.63
KIMCO REALTY CORP 2.800% 10/01/2026 DD 08/18/16			320,000.000	300,305.65
KIMCO REALTY CORP 3.300% 02/01/2025 DD 08/10/17			380,000.000	379,793.88
KINDER MORGAN ENERGY PARTNERS 4.150% 02/01/2024 DD 08/05/13			725,000.000	751,508.24
KINDER MORGAN ENERGY PARTNERS 4.250% 09/01/2024 DD 09/11/14			720,000.000	747,189.51
KINDRED HEALTHCARE INC 6.375% 04/15/2022 DD 10/15/14			385,000.000	348,425.00
KODIAK CDO I LTD 1A A2 144A VAR RT 08/07/2037 DD 09/19/06			1,427,000.000	1,355,650.00
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			1,244,000.000	746,400.00
KOPPERS INC 144A 6.000% 02/15/2025 DD 01/25/17			238,000.000	255,850.00
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13			530,000.000	532,298.81
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2018			28,750,000.000	24,965.06
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018			28,750,000.000	24,757.22
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			1,128,000.000	1,205,563.14
KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16			3,085,000.000	3,177,432.89
KRAFT HEINZ FOODS CO 6.125% 08/23/2018 DD 08/23/12			1,000,000.000	1,038,512.24
KREDITANSTALT FUER WIEDERAUFBA 1.625% 05/29/2020 DD 05/31/17			1,095,000.000	1,091,384.16
KREDITANSTALT FUER WIEDERAUFBA 3.750% 05/29/2020			1,045,000.000	776,049.98
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			3,300,000.000	2,849,517.21
KROGER CO/THE 1.500% 09/30/2019 DD 10/03/16			595,000.000	588,345.94
KROGER CO/THE 3.700% 08/01/2027 DD 07/24/17			340,000.000	335,571.52
KROGER CO/THE 4.450% 02/01/2047 DD 01/24/17			215,000.000	203,632.88
KRONOS 11/16 2ND LIEN COV-LITE TL			376,000.000	387,614.64
KRONOS 4/17 TLB			303,476.900	305,076.22
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			600,000.000	582,000.00
L3 TECHNOLOGIES INC 3.850% 12/15/2026 DD 12/05/16			810,000.000	840,399.36
LADDER CAPITAL FINANCE HO 144A 5.250% 10/01/2025 DD 09/25/17			630,000.000	624,096.90
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12			1,370,000.000	1,419,662.50
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16			288,000.000	300,240.00
LAMB WESTON HOLDINGS INC 144A 4.875% 11/01/2026 DD 11/09/16			1,045,000.000	1,097,250.00
LANDESK SOFTWARE 1/17 COV-LITE TLB			238,866.880	232,496.30
LANDESKREDITBANK BADEN-WU REGS 3.875% 05/29/2019			1,295,000.000	956,060.04
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			509,000.000	512,817.50
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15			1,448,000.000	1,491,440.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LAREDO PETROLEUM INC 7.375% 05/01/2022 DD 04/27/12			349,000.000	361,215.00
LB-UBS COMMERCIAL MO C8 H 144A VAR RT 12/15/2039 DD 11/11/04			160,000.000	160,744.69
LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14			195,000.000	211,630.41
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,547,000.000	1,593,069.66
LEVEL 3 2/17 TLB			415,000.000	414,676.30
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16			531,000.000	544,110.39
LEVEL 3 FINANCING INC 5.375% 01/15/2024 DD 01/15/16			800,000.000	819,000.00
LEVEL 3 FINANCING INC 5.375% 08/15/2022 DD 11/15/14			360,000.000	370,731.60
LIBERTY CABLEVISION 6/14 TL			1,340,000.000	1,246,200.00
LIFE TIME FITNESS 1/17 TL			1,175,504.960	1,178,631.80
LIGHTTOWER 4/13 TL			715,870.310	716,321.31
LIGHTSTONE 3/17 COV-LITE TLB			746,883.140	743,148.72
LIGHTSTONE 3/17 COV-LITE TLC			46,667.510	46,434.17
LIN TELEVISION CORP 5.875% 11/15/2022 DD 11/15/15			795,000.000	828,787.50
LIONS GATE 12/16 COV-LITE TLB 0.000% 12/08/2023 DD 12/08/16			275,187.500	277,251.40
LITHIA MOTORS INC 144A 5.250% 08/01/2025 DD 07/24/17			146,000.000	151,657.50
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			464,000.000	480,240.00
LOCKHEED MARTIN CORP 2.900% 03/01/2025 DD 02/20/15			2,800,000.000	2,786,040.26
LOCKHEED MARTIN CORP 3.100% 01/15/2023 DD 11/23/15			990,000.000	1,019,678.32
LOCKHEED MARTIN/LEIDOS 6/16 (ABACUS) COV-LITE TLB			778,900.000	783,285.21
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			122,311.110	143,768.37
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02			58,097.840	85,957.87
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,846,365.560	2,065,713.79
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	339,303.35
LOWE'S COS INC 2.500% 04/15/2026 DD 04/20/16			294,000.000	282,487.33
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			510,000.000	523,818.76
LOWE'S COS INC VAR RT 09/14/2018 DD 09/16/15			710,000.000	713,794.21
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			416,000.000	442,000.00
MACDERMID 3/17 (USD) B6 COV-LITE TLB			382,008.690	383,918.73
MACDERMID 9/17 (USD) B7 COV-LITE TLB			295,000.000	295,737.50
MAGELLAN MIDSTREAM PARTNERS LP 5.000% 03/01/2026 DD 02/29/16			510,000.000	567,452.16
MAGNETITE VIII LTD 8A F 144A VAR RT 04/15/2026 DD 05/15/14			300,000.000	289,500.00
MALAYSIA GOVERNMENT BOND 4.059% 09/30/2024			5,925,000.000	1,420,596.81
MALLINCKRODT 2/17 TLB			533,662.500	533,144.85
MALLINCKRODT 3/14 COV-LITE TL			0.010	0.01
MANITOWOC 3/16 COV-LITE TLB			19,265.690	19,378.01
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			510,000.000	507,355.97
MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11			380,000.000	457,254.99
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			550,000.000	562,375.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MASERGY COMMUNICATIONS 6/17 TL B			263,675.000	264,553.04
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			215,000.000	201,336.31
MATCH GROUP 8/17 TL			255,000.000	256,593.75
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	782,811.25
MAXLINEAR 4/17 COV-LITE TLB 0.000% 05/13/2024 DD 04/05/17			199,294.120	199,792.36
MCGRAW-HILL 5/16 COV-LITE TLB			155,705.290	152,729.76
MDC PARTNERS INC 144A 6.500% 05/01/2024 DD 03/23/16			69,000.000	69,517.50
MEDNAX INC 144A 5.250% 12/01/2023 DD 12/08/15			730,000.000	764,675.00
MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15			10,000.000	11,007.94
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15			110,000.000	115,175.51
MERCK & CO INC 2.750% 02/10/2025 DD 02/10/15			2,870,000.000	2,878,885.90
MERITAGE HOMES CORP 5.125% 06/06/2027 DD 06/06/17			260,000.000	260,650.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			423,000.000	450,495.00
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	342,750.00
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			41,313.045	41,617.66
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			56,944.060	56,178.26
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			629,161.180	642,264.47
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05			619,035.240	617,973.35
MERRILL LYNCH MORTGAGE T C1 AM VAR RT 06/12/2050 DD 08/01/07			3,671,000.000	3,673,196.72
METHANOL HOLDINGS 6/15 TLB			366,562.500	368,395.31
METLIFE INC 4.600% 05/13/2046 DD 11/13/15			245,000.000	269,652.58
METLIFE INC VAR RT 12/15/2017 DD 09/15/14			810,000.000	810,712.80
MEXICAN BONOS 10.000% 12/05/2024			87,254,500.000	5,689,314.89
MEXICAN BONOS 4.750% 06/14/2018			12,663,000.000	686,361.56
MEXICAN BONOS 6.500% 06/10/2021			37,923,500.000	2,075,415.86
MEXICAN BONOS 7.750% 05/29/2031			24,851,000.000	1,450,394.93
MEXICAN BONOS 8.000% 06/11/2020			25,401,500.000	1,443,692.90
MEXICAN BONOS 8.000% 12/07/2023			39,565,500.000	2,318,512.07
MEXICAN BONOS 8.500% 12/13/2018			25,063,500.000	1,403,075.70
MEXICO CITY AIRPORT TRUST 144A 3.875% 04/30/2028 DD 09/20/17			3,061,000.000	3,050,286.50
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			2,820,000.000	2,897,550.00
MEXICO CITY AIRPORT TRUST 144A 5.500% 07/31/2047 DD 09/20/17			1,400,000.000	1,417,360.00
MEXICO CITY AIRPORT TRUST 144A 5.500% 10/31/2046 DD 09/29/16			1,180,000.000	1,204,544.00
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15			1,252,000.000	1,264,520.00
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			1,885,000.000	2,073,500.00
MGM GROWTH PROPERTIES OPE 144A 4.500% 01/15/2028 DD 09/21/17			1,171,000.000	1,181,304.80
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			304,000.000	308,560.00
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			303,000.000	328,324.74
MGM RESORT 4/16 COV-LITE TLB			451,570.370	452,870.89

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MGM RESORTS 10/16 TLB			455,000.000	455,448.18
MGM RESORTS INTERNATIONAL 4.625% 09/01/2026 DD 08/19/16			741,000.000	750,262.50
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			585,000.000	644,962.50
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			113,000.000	124,582.50
MICHAELS STORES 9/16 TLB			926,758.240	925,766.61
MICRO FOCUS 4/17 0.000% 06/21/2024 DD 04/06/17			300,502.510	300,878.14
MICRO FOCUS 4/17(USD) TLB3 0.000% 06/21/2024 DD 04/06/17			44,497.490	44,553.11
MICRON TECHNOLOGY INC 7.500% 09/15/2023 DD 04/26/16			1,245,000.000	1,383,506.25
MICROSEMI CORP 144A 9.125% 04/15/2023 DD 01/15/16			452,000.000	516,975.00
MICROSOFT CORP 1.850% 02/12/2020 DD 02/12/15			1,400,000.000	1,406,366.86
MICROSOFT CORP 3.125% 11/03/2025 DD 11/03/15			1,120,000.000	1,150,726.69
MICROSOFT CORP 3.300% 02/06/2027 DD 02/06/17			2,785,000.000	2,883,597.36
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16			440,000.000	443,713.93
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	87,935.93
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	144,280.50
MIDOCEAN CREDIT CLO 2A E 144A VAR RT 01/29/2025 DD 01/29/14			292,000.000	291,172.76
MILACRON 1/17 COV-LITE TLB			447,400.000	449,077.75
MINEJESA CAPITAL BV 144A 5.625% 08/10/2037 DD 08/10/17			780,000.000	816,706.03
MIRAN MID-ATLANTIC SERIES C PA 10.060% 12/30/2028 DD 12/18/00			608,934.010	578,487.31
MISSION BROADCASTING 6/17 TLB2			138,003.560	138,323.73
MISYS 4/17 (USD) TL 0.000% 06/13/2024 DD 04/18/17			2,192,286.000	2,201,296.30
MISYS 4/17 2ND LIEN (USD) COV-LITE TL			147,106.000	149,469.99
MITSUBISHI UFJ FINANCIAL GROUP 2.665% 07/25/2022 DD 07/25/17			1,995,000.000	1,992,596.33
ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07			480,691.660	480,645.90
ML-CFC COMMERCIAL MORTGA 8 AJA VAR RT 08/12/2049 DD 08/01/07			1,183,500.000	869,872.50
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			1,182,500.000	923,823.40
ML-CFC COMMERCIAL MORTGAGE 4 C VAR RT 12/12/2049 DD 12/01/06			1,149,633.920	1,115,252.28
MMCAPS FUNDING XIX LTD/MM 144A VAR RT 01/12/2038 DD 07/12/07			42,418.090	0.00
MOHEGAN TRIBAL 11/13 TLB 0.000% 11/19/2019 DD 10/21/13			0.030	0.03
MOLINA HEALTHCARE INC 144A 4.875% 06/15/2025 DD 06/06/17			316,000.000	311,260.00
MOLINA HEALTHCARE INC VAR RT 11/15/2022 DD 05/15/16			174,000.000	179,324.40
MOLSON COORS BREWING CO 144A 2.250% 03/15/2020 DD 03/15/17			1,490,000.000	1,489,071.98
MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16			1,190,000.000	1,157,328.27
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13			496,402.790	495,474.52
MONSANTO CO 5.500% 08/15/2025 DD 08/25/05			417,000.000	475,122.51
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17			280,000.000	297,862.72
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			1,420,000.000	1,407,737.02
MORGAN STANLEY CAPITAL IQ13 AJ 5.438% 03/15/2044 DD 03/01/07			2,474,500.535	2,400,353.36

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MORGAN STANLEY CAPITAL IQ15 AJ VAR RT 06/11/2049 DD 08/01/07			547,965.320	549,753.61	
MORGAN STANLEY VAR RT 02/14/2020 DD 02/17/17			1,685,000.000	1,693,574.70	
MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17			1,105,000.000	1,111,307.70	
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10			1,080,000.000	1,152,605.31	
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			1,700,000.000	1,827,500.00	
MPLX LP 4.125% 03/01/2027 DD 02/10/17			890,000.000	906,177.79	
MPLX LP 5.500% 02/15/2023 DD 08/15/16			1,626,000.000	1,673,154.00	
MPT OPERATING PARTNERSHIP LP / 5.000% 10/15/2027 DD 09/21/17			610,000.000	625,250.00	
MPT OPERATING PARTNERSHIP LP / 5.250% 08/01/2026 DD 07/22/16			195,000.000	201,337.50	
MRC 11/13 COV-LITE TL			0.010	0.01	
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14			944,000.000	1,005,360.00	
MSCI INC 144A 5.750% 08/15/2025 DD 08/13/15			422,000.000	460,507.50	
MTS SYSTEM 6/17 TLB			504,900.000	508,055.63	
MULTI-COLOR CORP 144A 4.875% 11/01/2025 DD 10/04/17			1,246,000.000	1,259,643.70	
MULTIPLAN 6/16 COV-LITE TL			1,197,485.590	1,206,095.51	
MW INDUSTRIES 9/17 COV-LITE TL			195,000.000	194,025.00	
N-STAR REAL ESTATE 5A A1 144A VAR RT 09/22/2045 DD 09/22/05			0.029	0.00	
NAPA MANAGEMENT 4/16 TL			266,419.770	269,750.02	
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			344,248.000	103,274.40	
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	752,241.21	
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	512,700.00	
NATIONAL GAS CO OF TRINID 144A 6.050% 01/15/2036 DD 01/20/06			785,000.000	810,512.50	
NATIONAL HIGHWAYS AUTHORI REGS 7.300% 05/18/2022			40,000,000.000	617,001.85	
NATIONAL MENTOR 1/14 TLB			0.010	0.01	
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			385,000.000	410,024.90	
NATIONAL VISION 3/14 COV-LITE TL			1,315,713.400	1,318,450.09	
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			538,000.000	544,725.00	
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			5,000.000	5,075.00	
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			681,000.000	722,282.22	
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			771,000.000	824,970.00	
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	343,437.50	
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			97,000.000	106,942.50	
NAVISTAR INTERNATIONAL 2/17			1,053,202.540	1,058,026.20	
NAVITAS EQUIPMENT REC 1 D 144A 7.870% 03/15/2023 DD 09/21/16			438,000.000	434,161.67	
NBTY 8/17 2ND LIEN COV-LITE TL			395,000.000	389,075.00	
NBTY 8/17 COV-LITE TL			1,625,000.000	1,604,687.50	
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11			335,000.000	343,442.00	
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,413,271.20	
NCUA GUARANTEED NOTES TR R2 1A VAR RT 11/06/2017 DD 11/17/10			1,025,869.023	1,026,053.88	



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEIMAN MARCUS 3/14 COV-LITE TL			494,431.860	367,165.10
NETFLIX INC 144A 4.375% 11/15/2026 DD 10/27/16			2,113,000.000	2,120,268.72
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			869,000.000	950,468.75
NEUSTAR 8/17 TLB2			235,000.000	236,663.80
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01			370,000.000	536,437.00
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	160,679.20
NEW RESIDENTIAL MOR 5A A1 144A VAR RT 06/25/2057 DD 07/31/17			776,518.500	798,180.34
NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022			2,603,000.000	2,342,999.80
NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020			4,870,000.000	4,186,292.90
NEW SOUTH WALES TREASURY REGS 4.000% 04/08/2021			675,000.000	559,142.28
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16			315,000.000	325,013.92
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	338,814.90
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	18,905.55
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			1,995,000.000	1,993,344.15
NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020			4,715,000.000	3,483,238.37
NEW ZEALAND GOVERNMENT BO REGS 5.000% 03/15/2019			7,420,000.000	5,597,811.64
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			5,010,000.000	4,089,815.74
NEW ZEALAND GOVERNMENT BO REGS 6.000% 12/15/2017			3,815,000.000	2,782,074.79
NEW ZEALAND LOCAL GOVERNMENT F 6.000% 12/15/2017			2,985,000.000	2,175,574.67
NEWELL BRANDS INC 3.850% 04/01/2023 DD 03/30/16			1,160,000.000	1,218,698.15
NEWFIELD EXPLORATION CO 5.375% 01/01/2026 DD 03/10/15			635,000.000	667,543.75
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12			726,000.000	778,635.00
NEWPAGE 2/14 TLB			633,750.010	88,725.00
NEXEO 3/17 COV-LITE TLB			633,616.000	637,309.98
NEXSTAR BROADCASTING 6/17 TLB2			1,102,365.730	1,104,923.22
NEXTERA ENERGY OPERATING 144A 4.250% 09/15/2024 DD 09/25/17			722,000.000	737,342.50
NEXTERA ENERGY OPERATING 144A 4.500% 09/15/2027 DD 09/25/17			904,000.000	920,950.00
NFP 1/17 COV-LITE TLB			501,212.500	504,345.08
NFP CORP 144A 6.875% 07/15/2025 DD 07/12/17			654,000.000	663,810.00
NGL ENERGY PARTNERS LP / NGL E 7.500% 11/01/2023 DD 05/01/17			430,000.000	427,850.00
NGPL PIPECO LLC 144A 4.375% 08/15/2022 DD 08/01/17			283,000.000	293,612.50
NGPL PIPECO LLC 144A 4.875% 08/15/2027 DD 08/01/17			341,000.000	357,316.85
NIELSEN CO LUXEMBOURG SAR 144A 5.000% 02/01/2025 DD 01/31/17			926,000.000	964,197.50
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			365,000.000	375,037.50
NISSAN AUTO RECEIVABLES 2 A A3 1.050% 10/15/2019 DD 04/14/15			700,039.430	698,970.60
NN 9/16 TLB			942,487.580	947,200.02
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,440,763.01
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13			350,000.000	343,921.63
NORTH AMERICAN BANCARD 6/17 TL 0.000% 07/01/2024 DD 06/05/17			214,825.000	215,765.93

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

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NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	554,099.76
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	265,514.33
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			20,545,000.000	2,842,902.72
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019			27,850,000.000	3,722,173.15
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17			640,000.000	648,000.00
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17			661,000.000	667,610.00
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			1,336,000.000	1,356,040.00
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			702,000.000	731,975.40
NPC INTERNATIONAL 3/17 COV-LITE			508,725.000	513,812.25
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14			142,000.000	147,680.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			696,000.000	729,060.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			320,000.000	343,200.00
NRG YIELD OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			437,000.000	454,480.00
NRG YIELD OPERATING LLC 5.375% 08/15/2024 DD 02/15/15			1,570,000.000	1,648,500.00
NTHRN KY WTR DIST REVENUE 3.000% 04/01/2019 DD 04/19/17			1,000,000.000	1,014,150.00
NUMERICABLE / YPSO / ALTICE 3/ (USD) B11 TLB			263,962.500	262,576.70
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			314,212.500	314,410.46
NUMERICABLE / YPSO 10/16 (USD) B10 TLB			153,837.500	154,243.63
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			661,000.000	697,355.00
NXP BV / NXP FUNDING LLC 144A 3.875% 09/01/2022 DD 08/11/16			830,000.000	865,275.00
NXP BV / NXP FUNDING LLC 144A 4.125% 06/01/2021 DD 05/23/16			233,000.000	243,776.25
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			1,300,000.000	1,397,500.00
NYU HOSPITALS CENTER 4.368% 07/01/2047 DD 05/31/17			300,000.000	317,299.09
O'REILLY AUTOMOTIVE INC 3.600% 09/01/2027 DD 08/17/17			1,440,000.000	1,439,063.26
OAKTOWN RE LTD 1A B1 144A VAR RT 04/25/2027 DD 05/02/17			496,000.000	500,960.00
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			250,325.010	248,183.08
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	300,584.51
OCWEN FINANCIAL 12/16 TLB			224,250.000	223,478.58
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	240.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,145,000.000	21.45
OHA LOAN FUNDING 201 1A E 144A VAR RT 07/23/2025 DD 07/16/13			200,000.000	200,166.60
OHIO POWER CO 5.375% 10/01/2021 DD 09/24/09			380,000.000	422,877.75
OLYMPIC TOWER 2017-O OT A 144A 3.566% 05/10/2039 DD 05/01/17			570,000.000	587,846.99
ON SEMICONDUCTOR 3/17 COV-LITE TLB			310,933.160	311,872.18
ONDECK ASSET SECURIT 1A B 144A 7.630% 05/17/2020 DD 05/17/16			2,068,000.000	2,120,113.60
ONEMAIN FINANCIAL HOLDING 144A 6.750% 12/15/2019 DD 12/11/14			307,000.000	318,512.50
ONEMAIN FINANCIAL HOLDING 144A 7.250% 12/15/2021 DD 12/11/14			894,000.000	933,112.50
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05			65,601.810	64,854.10
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	12,837.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORIENT-EXPRESS HOTELS / BELMOND 6/17 (USD) COV-LT TLB			1,315,000.000	1,315,828.45
ORION ENGINEERED 7/14 (USD) COV-LITE TL			320,090.080	320,490.19
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			2,040,000.000	2,126,700.00
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14			1,157,000.000	1,211,957.50
OVERSEA-CHINESE BANKING C 144A VAR RT 10/15/2024 DD 04/15/14			480,000.000	492,471.93
OWENS-BROCKWAY GLASS CONT 144A 5.375% 01/15/2025 DD 12/03/14			255,000.000	273,806.25
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15			786,000.000	868,530.00
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15			318,000.000	359,737.50
PANOCHÉ ENERGY CENTER LLC 144A 6.885% 07/31/2029 DD 01/29/08			1,596,391.339	1,637,419.88
PAREXEL INTERNATIONAL 7/17 TLB 0.000% 08/09/2024 DD 07/12/17			495,000.000	498,405.60
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			318,000.000	330,720.00
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			129,000.000	135,450.00
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,159,000.000	1,177,833.75
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			878,000.000	896,657.50
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			588,000.000	618,870.00
PARTY CITY 10/16 COV-LITE TL			920,000.000	923,680.00
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,507,000.000	1,589,885.00
PBF HOLDING CO LLC / PBF 144A 7.250% 06/15/2025 DD 05/30/17			1,450,000.000	1,482,625.00
PDC ENERGY INC 6.125% 09/15/2024 DD 03/15/17			1,000,000.000	1,045,000.00
PEAK 10 7/17 2ND LIEN TL			140,000.000	140,466.20
PEAK 10 7/17 TLB			835,000.000	835,000.00
PENN ENGINEERING 6/17 USD COV-LITE TLB			330,000.000	330,722.70
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17			804,000.000	834,150.00
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14			212,000.000	218,360.00
PENSKE AUTOMOTIVE GROUP INC 5.500% 05/15/2026 DD 05/25/16			230,000.000	237,762.50
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,375,000.000	1,443,288.00
PETROLEOS MEXICANOS 144A 6.750% 09/21/2047 DD 03/21/17			875,000.000	930,912.50
PETROLEOS MEXICANOS 144A 7.190% 09/12/2024 DD 09/26/13			4,600,000.000	231,529.39
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11			24,619,500.000	1,326,377.47
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10			345,000.000	370,702.50
PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16			768,000.000	817,075.20
PETSMART 9/16 TLB			1,383,575.340	1,166,810.59
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			330,000.000	287,925.00
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			515,000.000	401,597.00
PFIZER INC 1.500% 06/15/2018 DD 06/03/13			1,238,000.000	1,238,458.75
PHARMACEUTICAL PRODUCT 5/17 COV-LITE TL			882,968.730	887,109.85
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/11/2025 DD 08/11/15			1,330,000.000	1,364,946.07
PHILIPPINE GOVERNMENT BOND 3.500% 03/20/2021			24,980,000.000	485,425.68
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			68,600,000.000	1,302,248.77

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	715,798.26
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			4,855,000.000	87,095.54
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			2,900,000.000	61,904.48
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	61,465.51
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			216,190,000.000	5,556,324.90
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			17,865,000.000	361,787.40
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	1,172,866.07
PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05			5,000.000	8,035.97
PINNACLE FOODS 2/17 TLB			2,390,510.960	2,395,483.22
PINNACLE FOODS FINANCE LLC / P 5.875% 01/15/2024 DD 07/15/16			384,000.000	407,040.00
PLAINS ALL AMERICAN PIPELINE L 3.600% 11/01/2024 DD 09/09/14			300,000.000	293,069.31
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13			100,000.000	100,383.24
PLANET FITNESS 11/16 TL			920,000.000	924,600.00
PLATFORM SPECIALTY PRODUC 144A 10.375% 05/01/2021 DD 11/10/15			814,000.000	887,260.00
PLATFORM SPECIALTY PRODUC 144A 6.500% 02/01/2022 DD 02/02/15			229,000.000	237,301.25
PLAYA RESORTS HOLDING BV 144A 8.000% 08/15/2020 DD 08/09/13			1,229,000.000	1,278,160.00
PNC BANK NA 1.700% 12/07/2018 DD 12/09/16			800,000.000	799,091.49
PNC BANK NA 2.000% 05/19/2020 DD 05/19/17			1,405,000.000	1,404,056.12
PNC BANK NA 2.300% 06/01/2020 DD 06/01/15			55,000.000	55,424.63
PNC BANK NA 2.400% 10/18/2019 DD 09/18/14			245,000.000	247,125.43
PODS 2/15 TL			0.012	0.01
PODS 2/17 COV-LITE TLB			396,936.970	399,417.83
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,070,000.000	1,135,430.50
POST HOLDINGS 5/17 TLA			285,000.000	285,552.90
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			886,000.000	883,785.00
POST HOLDINGS INC 144A 5.500% 03/01/2025 DD 02/14/17			2,208,000.000	2,290,800.00
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			2,675,000.000	2,755,250.00
PPC INDUSTRIES 4/17 COV-LITE TLB			912,706.760	910,425.00
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16			265,000.000	260,624.40
PQ CORP / ECO FINANCE COR 144A 8.500% 11/01/2022 DD 10/24/14			609,000.000	634,882.50
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			851,000.000	921,207.50
PRAXAIR INC 3.200% 01/30/2026 DD 09/24/15			260,000.000	266,046.67
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,497,859.634	1,018,544.55
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			371,899.641	215,561.22
PREFERRED TERM SECURITIES 144A VAR RT 03/24/2034 DD 03/17/04			629,000.000	566,100.00
PREFERRED TERM SECURITIES 144A VAR RT 04/03/2033 DD 03/26/03			534,000.000	433,563.22
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			416,263.851	270,933.77
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04			1,055,000.008	807,995.00
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			448,000.000	295,680.00

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ALL KR2 AND KR3 - KR2GALLKRS00

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PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			779,647.526	517,413.28
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			5,216,905.190	3,243,719.44
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,907,589.983	1,298,894.66
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	489,600.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,434,702.358	988,138.36
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			90,297.672	55,307.32
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			373,096.333	223,525.91
PRESS GANEY 10/16 COV-LITE TL			312,637.500	314,006.86
PRESTIGE BRANDS 1/17 TLB4			101,329.160	101,727.38
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			724,000.000	778,300.00
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	626,914.67
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			447,324.000	505,425.93
PROJECT ALPHA (QLIK) 3/17 COV-LITE TLB			254,737.500	248,369.06
PROV OF ONTARIO 4.200% 02-JUN-2020			3,590,000.000	3,042,996.12
PROV OF ONTARIO 4.400% 02-JUN-2019			4,033,000.000	3,368,094.33
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			497,000.000	521,850.00
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	564,295.15
PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020			425,000.000	366,921.59
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	449,981.40
PTC INC 6.000% 05/15/2024 DD 05/12/16			799,000.000	860,922.50
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17			270,000.000	272,983.13
PVH CORP 4.500% 12/15/2022 DD 12/20/12			1,480,000.000	1,513,300.00
QUALITYTECH LP/QTS FINANCE COR 5.875% 08/01/2022 DD 02/01/15			877,000.000	913,746.30
QUARRY HEAD 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			3,141,789.800	3,212,088.64
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12			738,000.000	802,575.00
QUEENSLAND TREASURY CORP 144A 4.000% 06/21/2019			2,095,000.000	1,697,792.63
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			2,850,000.000	2,480,001.79
QUEENSLAND TREASURY CORP REGS 6.000% 07/21/2022			1,420,000.000	1,284,501.13
QUEENSLAND TREASURY CORP REGS 6.250% 02/21/2020			4,050,000.000	3,476,761.67
QUEST DIAGNOSTICS INC 4.250% 04/01/2024 DD 03/17/14			1,945,000.000	2,076,949.58
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			684,000.000	718,200.00
QUIKRETE 11/16 COV-LITE TLB			1,448,824.760	1,447,665.70
QUINCY NEWSPAPERS 10/15 TLB			297,964.250	298,709.16
QUINTILES IMS INC 144A 4.875% 05/15/2023 DD 05/12/15			699,000.000	726,960.00
QUINTILES IMS INC 144A 5.000% 10/15/2026 DD 09/28/16			46,000.000	48,760.00
QVC INC 4.450% 02/15/2025 DD 08/21/14			1,635,000.000	1,658,436.38
RACKSPACE HOSTING 6/17 TLB			920,000.000	917,470.00
RADIAN GROUP INC 4.500% 10/01/2024 DD 09/26/17			427,000.000	435,540.00
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			332,000.000	324,530.00

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ALL KR2 AND KR3 - KR2GALLKRS00

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RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03			27,477.940	26,687.54
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03			18,761.420	18,493.76
RANGE RESOURCES CORP 144A 5.000% 08/15/2022 DD 09/16/16			449,000.000	448,438.75
RCN CABLE 12/16 COV-LITE TL			1,310,984.090	1,292,276.34
RCS CAP 2/16 EXIT (FIXED 8%) TL			294,933.660	294,933.66
RCS CAP 5/16 2ND LIEN TL			820,888.880	816,784.43
RCS CAP EQUITY			9,307.520	2,792.26
REALKREDIT DANMARK A/S 1.000% 04/01/2018			21,465,000.000	3,431,174.17
RED OAK POWER LLC 9.200% 11/30/2029 DD 08/31/00			200,000.000	225,000.00
REGENCY CENTERS LP 3.600% 02/01/2027 DD 01/26/17			260,000.000	259,629.08
REGIONS BANK/BIRMINGHAM AL 2.250% 09/14/2018 DD 07/31/15			1,050,000.000	1,054,441.89
REGIONS FINANCIAL CORP 2.750% 08/14/2022 DD 08/14/17			895,000.000	893,460.00
RENAISSANCE LEARNING 4/14 COV-LITE TL			410,005.920	412,441.36
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			9,971.330	10,420.04
REYNOLDS GROUP 1/17 (USD) TL			1,186,443.430	1,190,714.62
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			100,000.000	101,755.00
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			1,143,000.000	1,192,834.80
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			967,000.000	1,029,855.00
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			207,000.000	218,902.50
RITE AID 2/13 2ND LIEN TL			82,000.000	82,546.94
RIVERS PITTSBURGH BORROWE 144A 6.125% 08/15/2021 DD 07/25/16			253,000.000	255,530.00
RKP OVERSEAS FINANCE 2016 REGS 7.950% 12/31/2049			390,000.000	407,193.93
ROYALTY PHARMA 3/17 B6 TLB			583,425.000	584,883.56
RSP PERMIAN INC 144A 5.250% 01/15/2025 DD 12/27/16			1,630,000.000	1,654,450.00
RUMO LUXEMBOURG SARL 144A 7.375% 02/09/2024 DD 02/09/17			675,000.000	730,687.50
RWE AG REGS VAR RT 07/30/2075			1,030,000.000	1,150,528.54
SABRA HEALTH CARE LP 5.125% 08/15/2026 DD 07/14/16			905,000.000	928,334.25
SALIX PHARMACEUTICALS 12/13 TL			0.010	0.01
SALLY BEAUTY 6/17 (FIXED) TLB 0.000% 07/05/2024 DD 06/08/17			1,315,000.000	1,311,712.50
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			356,787.300	354,595.10
SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17			270,000.000	275,611.81
SANDY CREEK ENERGY 11/13 TL			0.010	0.01
SAUDI GOVERNMENT INTERNAT 144A 3.625% 03/04/2028 DD 10/04/17			2,620,000.000	2,589,372.20
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			3,850,000.000	3,960,687.50
SBA FINANCE 2/14 INCREMENTAL TLB			1,566,923.060	1,570,448.64
SCIENTIFIC GAMES 2/17 COV-LITE TLB3			170,000.000	170,000.00
SCIENTIFIC GAMES 7/17 COV-LITE TLB4			1,025,000.000	1,025,963.50
SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14			2,257,000.000	2,395,241.25
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14			1,406,000.000	1,557,145.00

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ALL KR2 AND KR3 - KR2GALLKRS00

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SCOTTS MIRACLE-GRO CO/THE 5.250% 12/15/2026 DD 12/15/16			73,000.000	77,015.00
SCOTTS MIRACLE-GRO CO/THE 6.000% 10/15/2023 DD 10/15/16			1,154,000.000	1,231,895.00
SEADRILL PARTNERS 2/14 TL			963,857.700	702,411.29
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14			1,455,000.000	1,547,756.25
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14			1,295,000.000	1,393,743.75
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12			2,050,000.000	2,280,625.00
SEAWORLD 3/17 B5 TLB			1,448,947.590	1,401,248.24
SEDGWICK CMS 2/14 TL			416,827.110	417,243.94
SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07			122,000.000	123,830.00
SENSATA TECHNOLOGIES BV 144A 5.625% 11/01/2024 DD 10/14/14			19,000.000	20,923.75
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			454,000.000	497,130.00
SEQUA 4/17 COV-LITE TL			0.470	0.47
SERVICE KING 10/15 INCREMENTAL COV-LITE TL			430,904.260	430,365.63
SERVICEMASTER 11/16 TLC			3,000,154.460	3,009,154.93
SESI LLC 144A 7.750% 09/15/2024 DD 08/17/17			165,000.000	170,775.00
SFA COLLATERALIZED 1A B1 144A VAR RT 06/15/2035 DD 06/22/00			557,175.000	28,588.65
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,165,000.000	940,759.98
SFR GROUP SA 144A 6.000% 05/15/2022 DD 05/08/14			1,172,000.000	1,224,740.00
SFR GROUP SA 144A 7.375% 05/01/2026 DD 04/11/16			2,395,000.000	2,586,600.00
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07			0.011	0.00
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			1,865,000.000	1,853,394.74
SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16			1,460,000.000	1,439,293.62
SIG COMBIBLOC 1/15 (USD) 0.000% 03/11/2022 DD 01/14/15			480,470.160	481,339.81
SIGNODE 5/14 (USD) COV-LITE TL			1,395,756.470	1,398,659.64
SINGAPORE GOVERNMENT BOND 2.500% 06/01/2019			2,840,000.000	2,131,165.95
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			13,305,000.000	10,290,689.28
SINGAPORE GOVERNMENT BOND 3.375% 09/01/2033			865,000.000	713,797.78
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			946,000.000	964,920.00
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			763,000.000	804,965.00
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			403,000.000	424,157.50
SITEONE LANDSCAPE 5/17 COV-LITE TLC			202,447.740	203,459.98
SIXSIGMA NETWORKS MEXICO 144A 8.250% 11/07/2021 DD 11/07/14			685,000.000	710,345.00
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	208,050.00
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,464,000.000	1,464,000.00
SMB PRIVATE EDUCATION A R 144A 0.000% 09/15/2045 DD 08/07/14			1,387.000	764,403.44
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15			1,168.000	1,763,680.00
SMB PRIVATE EDUCATION C R 144A 0.000% 09/18/2046 DD 10/27/15			301.000	406,350.00
SNLP MEZZ B 2017-1 LLC 10.278% 07/15/2041 DD 07/01/16			7,250,790.400	7,263,981.18
SOLARWINDS 1/17 TL			1,709,274.650	1,713,547.84

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOLENIS 7/14 (USD) COV-LITE TL			577,879.490	575,816.46
SOLERA 3/16 (USD) COV-LITE TL			1,315,819.840	1,319,030.44
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			920,000.000	1,047,374.00
SORIN REAL ESTATE CD 1A B 144A VAR RT 06/07/2040 DD 07/21/05			645,783.130	634,481.93
SORIN REAL ESTATE CD 4A C 144A VAR RT 10/28/2046 DD 09/07/06			641,301.030	620,458.75
SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16			380,000.000	384,530.29
SOUTHCROSS HOLDINGS 4/16 COV-LITE TLB			159,182.480	137,692.84
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			2,699,999.960	2,671,683.04
SOUTHERN CO/THE 2.950% 07/01/2023 DD 05/24/16			2,135,000.000	2,145,883.51
SP FINCO LLC 144A 6.750% 07/01/2025 DD 06/30/17			624,000.000	586,560.00
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			491,000.000	508,185.00
SPECTRUM BRANDS 4/17 COV-LITE TLB			2,112,020.330	2,123,171.79
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			2,714,000.000	2,890,410.00
SPRINGLEAF FINANCE CORP 6.125% 05/15/2022 DD 05/15/17			778,000.000	823,940.90
SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/04/13			689,000.000	710,531.25
SPRINT COMMUNICATIONS 2/17 TL			2,847,100.000	2,848,893.67
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	176,677.34
SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12			1,448,000.000	1,583,750.00
SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11			124,000.000	133,197.08
SPRINT COMMUNICATIONS INC 7.000% 08/15/2020 DD 08/14/12			750,000.000	819,465.00
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			2,597,000.000	2,921,625.00
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			1,708,000.000	1,958,862.51
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			212,000.000	245,920.00
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	191,692.50
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	759,600.00
STAPLES 8/17 TLB			760,000.000	756,336.80
STATION CASINOS 1/17 TLB			270,000.000	271,012.50
STATION CASINOS 5/16 TLB			1,304,783.010	1,305,135.30
STATOIL ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	25,565.11
STEEL DYNAMICS INC 144A 4.125% 09/15/2025 DD 09/13/17			251,000.000	253,038.12
STERIGENICS-NORDION 3/17 TL			516,260.950	516,260.95
STERIGENICS-NORDION HOLDI 144A 6.500% 05/15/2023 DD 05/15/15			742,000.000	771,680.00
STONEWAY CAPITAL CORP 144A 10.000% 03/01/2027 DD 02/15/17			695,000.000	746,485.60
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04			863,855.570	867,237.40
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			1,348,307.960	1,350,409.16
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06			1,851,771.923	1,744,596.91
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03			229,155.310	227,147.10
STYROLUTION 3/17 (USD) TLB			373,127.340	376,392.21
SUBURBAN PROPANE PARTNERS LP/S 5.750% 03/01/2025 DD 02/25/15			510,000.000	504,900.00



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17			455,000.000	450,450.00
SUMITOMO MITSUI BANKING CORP 1.750% 01/16/2018 DD 01/16/15			310,000.000	310,224.18
SUMITOMO MITSUI BANKING CORP 1.966% 01/11/2019 DD 01/12/17			865,000.000	865,879.91
SUMITOMO MITSUI FINANCIAL GROU 2.784% 07/12/2022 DD 07/12/17			1,180,000.000	1,184,569.93
SUMMIT MATERIALS 6/15 COV-LITE TLB			695,800.000	698,986.76
SUNOCO LOGISTICS PARTNERS OPER 5.400% 10/01/2047 DD 09/21/17			690,000.000	701,877.10
SUNTRUST BANK/ATLANTA GA 2.450% 08/01/2022 DD 07/31/17			420,000.000	419,141.39
SWEDEN GOVERNMENT BOND 5.000% 12/01/2020			8,835,000.000	1,265,145.46
SWITCH 6/17 COV-LITE TLB			1,320,000.000	1,329,081.60
SYMANTEC CORP 144A 5.000% 04/15/2025 DD 02/09/17			1,498,000.000	1,566,353.74
SYNCHRONOSS TECHNOLOGIES 1/17 COV-LITE TLB			333,325.000	312,992.18
SYNCHRONY BANK 3.000% 06/15/2022 DD 06/12/17			1,040,000.000	1,037,428.49
SYNOVUS FINANCIAL CORP 7.875% 02/15/2019 DD 02/13/12			691,000.000	742,825.00
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	736,230.00
SYSCO CORP 3.250% 07/15/2027 DD 06/22/17			710,000.000	707,790.49
T-MOBILE 1/17 7-YEAR TL			205,257.060	0.00
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			703,000.000	757,693.40
T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13			1,745,000.000	1,814,800.00
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	246,564.30
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			2,335,000.000	2,577,256.25
T-MOBILE USA INC 6.625% 04/01/2023 DD 10/01/13			190,000.000	199,978.80
T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13			930,000.000	982,312.50
TABERNA PREFERRED 1A A1A 144A VAR RT 07/05/2035 DD 03/15/05			273,887.897	234,174.15
TABERNA PREFERRED 1A A1B 144A VAR RT 07/05/2035 DD 03/15/05			186,251.108	159,244.70
TABERNA PREFERRED 6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06			4,667,779.988	3,617,529.49
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			264,000.000	166,320.00
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	306,280.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			880,000.000	730,400.00
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			2,955,150.000	3,129,178.78
TALLGRASS ENERGY PARTNERS 144A 5.500% 01/15/2028 DD 09/15/17			349,000.000	354,671.25
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			254,000.000	260,985.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	296,383.75
TARGA RESOURCES PARTNERS LP / 5.125% 02/01/2025 DD 10/06/16			505,000.000	520,150.00
TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12			30,000.000	30,600.00
TARGA RESOURCES PARTNERS LP / 5.375% 02/01/2027 DD 10/06/16			1,712,000.000	1,782,620.00
TARGA RESOURCES PARTNERS LP / 6.750% 03/15/2024 DD 09/14/15			411,000.000	445,935.00
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13			596,000.000	611,645.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	121,680.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			82,000.000	86,920.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEAM HEALTH 1/17 TL 0.000% 02/06/2024 DD 11/01/16			318,950.000	312,771.94
TEAM HEALTH HOLDINGS INC 144A 6.375% 02/01/2025 DD 02/01/17			583,000.000	552,392.50
TECK RESOURCES LTD 144A 8.500% 06/01/2024 DD 06/07/16			548,000.000	628,830.00
TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11			2,164,000.000	2,443,848.48
TEKNI-PLEX 4/15 (USD) COV-LITE TL			986,200.000	985,894.28
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			375,000.000	414,843.75
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			722,000.000	785,175.00
TELENET 4/17 (USD) AI TL 0.000% 06/30/2025 DD 03/28/17			440,000.000	441,210.00
TELESAT CANADA 2/17 TLB			633,934.570	638,296.04
TEMPO ACQUISITION 5/17 COV-LITE TLB			395,000.000	395,082.95
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			380,000.000	383,800.00
TEMPUR SEALY INTERNATIONAL INC 5.625% 10/15/2023 DD 09/24/15			440,000.000	462,550.00
TENET HEALTHCARE CORP 144A 4.625% 07/15/2024 DD 06/14/17			2,034,000.000	2,015,612.64
TENET HEALTHCARE CORP 144A 5.125% 05/01/2025 DD 06/14/17			802,000.000	790,972.50
TENET HEALTHCARE CORP 144A 7.000% 08/01/2025 DD 06/14/17			996,000.000	936,240.00
TENET HEALTHCARE CORP 144A 7.500% 01/01/2022 DD 12/01/16			42,000.000	44,467.50
TENET HEALTHCARE CORP 6.000% 10/01/2020 DD 09/27/13			868,000.000	925,036.28
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			501,000.000	480,960.00
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			455,000.000	462,962.50
TERMINALES PORTUARIOS EUR 144A 8.125% 04/01/2037 DD 04/18/12			925,773.690	925,773.69
TESSERA TECHNOLOGIES COV-LITE TLB			100,000.000	100,625.00
TEXTRON INC 3.375% 03/01/2028 DD 09/13/17			400,000.000	397,139.61
TEXTRON INC 4.000% 03/15/2026 DD 03/11/16			160,000.000	166,969.16
THOMSON REUTERS 4/17 (IP&S) COV-LITE TL			1,571,163.730	1,576,317.14
TIERPOINT 4/17 COV-LITE TL			190,000.000	190,870.20
TIME 4/14 COV-LITE TL			1,547,486.660	1,547,486.66
TIME INC 144A 5.750% 04/15/2022 DD 04/29/14			122,000.000	124,897.50
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11			160,000.000	166,132.08
TIME WARNER INC 3.800% 02/15/2027 DD 12/08/16			1,135,000.000	1,135,263.97
TKC HOLDINGS 1/17 COV-LITE TLB			234,412.500	236,365.16
TNT CRANE 11/13 2ND LIEN COV-LITE TL			500,000.000	387,500.00
TNT CRANE 11/13 COV-LITE TL			526,676.620	481,250.77
TOWD POINT MORTGAGE 1 A1 144A VAR RT 10/25/2056 DD 02/01/17			394,857.170	396,935.90
TOWD POINT MORTGAGE 2 A1 144A VAR RT 04/25/2057 DD 05/01/17			1,408,588.050	1,416,136.96
TOWD POINT MORTGAGE 3 A1 144A VAR RT 07/25/2057 DD 07/01/17			446,287.340	448,563.01
TOWER AUTOMOTIVE 3/17 TLB			262,875.500	263,369.70
TOWER INTERNATIONAL 1/14 TLB			0.010	0.01
TOYOTA AUTO RECEIVABLES 2 B A3 1.270% 05/15/2019 DD 06/17/15			827,142.380	826,686.79
TOYOTA MOTOR CREDIT CORP 1.550% 10/18/2019 DD 10/18/16			600,000.000	596,765.68

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TPF 9/14 COV-LITE TL 0.000% 10/02/2023 DD 09/11/14			897,674.690	901,839.90	
TRADER 3/17 TL			248,750.000	248,284.84	
TRANS DIGM INC TLE 0.000% 05/14/2022 DD 05/07/15			683,807.100	685,208.91	
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			330,000.000	334,220.70	
TRANSCANADA PIPELINES LTD 3.750% 10/16/2023 DD 10/07/13			770,000.000	810,571.08	
TRANSCANADA PIPELINES LTD 4.875% 01/15/2026 DD 01/27/16			240,000.000	269,228.09	
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17			2,720,000.000	2,784,600.00	
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			2,290,000.000	2,428,545.00	
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			2,240,000.000	2,430,400.00	
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			2,600,000.000	3,358,543.45	
TRANSDIGM 8/17 TLG			774,815.490	775,691.03	
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13			41,000.000	41,615.00	
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14			397,000.000	411,887.50	
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			1,990,000.000	2,038,516.20	
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			1,004,000.000	1,034,120.00	
TRANSUNION 8/17 COV-LITE TLB3			1,445,649.630	1,441,804.20	
TRAPEZA CDO XIII 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07			1,270,000.000	812,800.00	
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07			376,000.000	248,160.00	
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			407,932.141	209,830.10	
TRAVERSE MIDSTREAM 9/17 TL			450,000.000	455,625.00	
TRIBUNE 1/17 TLB			543,203.660	543,714.27	
TRIBUNE 6/15 TL			43,582.740	43,623.71	
TRIBUNE MEDIA CO 5.875% 07/15/2022 DD 01/15/16			2,220,000.000	2,308,800.00	
TRIBUNE PUBLISHING 7/14 COV-LITE TL			653,530.060	657,614.62	
TRICORBRAUN 11/16 COV-LITE DELAYED TL			45,909.090	46,119.36	
TRICORBRAUN 11/16 COV-LITE TL			456,795.450	458,887.57	
TRIMARK 9/17 COV-LITE TL			335,042.740	337,136.76	
TRIMAS CORP 144A 4.875% 10/15/2025 DD 09/20/17			104,000.000	104,845.01	
TRINSEO 8/17 COV-LITE TL 0.000% 09/06/2024 DD 08/07/17			785,000.000	788,925.00	
TRIUMPH GROUP INC 4.875% 04/01/2021 DD 02/26/13			800,000.000	788,400.00	
TRONOX FINANCE 9/17 COV-LITE (BLOCKED LOANS) TLB			451,976.750	453,576.75	
TRONOX FINANCE 9/17 COV-LITE TLB			1,043,023.250	1,046,715.55	
TRONOX FINANCE PLC 144A 5.750% 10/01/2025 DD 09/22/17			159,000.000	162,975.00	
TROPIC CDO II LTD 2A A4 144A VAR RT 04/15/2034 DD 10/15/03			603,000.000	299,490.20	
TROPIC CDO II LTD 2A A4L 144A VAR RT 04/15/2034 DD 10/15/03			434,000.000	212,660.00	
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	76,930.00	
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04			709,000.000	329,685.00	
TRUST F/1401 144A 6.950% 01/30/2044 DD 01/30/14			490,000.000	540,837.50	
TTM TECHNOLOGIES 5/15 TLB			575,806.450	579,405.24	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			1,680,000.000	1,638,672.00
TXU/TCEH 10/16 COV-LITE TLB			685,326.640	686,258.68
TXU/TCEH 10/16 COV-LITE TLC			157,088.020	157,301.66
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			2,975,000.000	2,774,652.35
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17			3,480,000.000	3,579,642.18
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			2,135,000.000	2,196,881.65
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13			475,000.000	501,217.78
U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14			1,875,000.000	1,978,051.76
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			550,000.000	606,224.60
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13			1,860,000.000	2,134,495.30
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			20,000.000	23,781.25
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			800,000.000	1,003,812.50
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10			975,000.000	1,242,934.57
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10			4,760,000.000	6,264,792.17
U S TREASURY NOTE 1.000% 11/30/2018 DD 11/30/16			5,125,000.000	5,101,777.34
U S TREASURY NOTE 1.125% 02/28/2021 DD 02/29/16			3,780,000.000	3,706,171.88
U S TREASURY NOTE 1.125% 07/31/2021 DD 07/31/16			960,000.000	936,637.50
U S TREASURY NOTE 1.250% 05/31/2019 DD 05/31/17			835,000.000	832,390.63
U S TREASURY NOTE 1.250% 08/31/2019 DD 08/31/17			70,000.000	69,701.95
U S TREASURY NOTE 1.375% 04/30/2021 DD 04/30/16			6,355,000.000	6,274,569.53
U S TREASURY NOTE 1.375% 09/15/2020 DD 09/15/17			1,470,000.000	1,459,836.33
U S TREASURY NOTE 1.500% 08/15/2020 DD 08/15/17			4,700,000.000	4,686,046.88
U S TREASURY NOTE 1.625% 05/15/2026 DD 05/15/16			3,525,000.000	3,343,517.56
U S TREASURY NOTE 1.625% 08/31/2022 DD 08/31/17			3,830,000.000	3,777,337.50
U S TREASURY NOTE 1.625% 11/30/2020 DD 11/30/15			1,645,000.000	1,642,558.19
U S TREASURY NOTE 1.750% 11/30/2021 DD 11/30/16			3,680,000.000	3,667,493.74
U S TREASURY NOTE 1.875% 01/31/2022 DD 01/31/17			2,895,000.000	2,896,470.11
U S TREASURY NOTE 1.875% 04/30/2022 DD 04/30/17			8,850,000.000	8,842,048.81
U S TREASURY NOTE 1.875% 08/31/2024 DD 08/31/17			2,730,000.000	2,681,371.88
U S TREASURY NOTE 2.000% 04/30/2024 DD 04/30/17			795,000.000	788,851.16
U S TREASURY NOTE 2.000% 12/31/2021 DD 12/31/16			2,480,000.000	2,495,403.13
U S TREASURY NOTE 2.125% 03/31/2024 DD 03/31/17			2,460,000.000	2,460,672.66
U S TREASURY NOTE 2.125% 05/15/2025 DD 05/15/15			12,270,000.000	12,190,436.66
U S TREASURY NOTE 2.125% 07/31/2024 DD 07/31/17			2,030,000.000	2,027,066.02
U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17			3,990,000.000	3,965,841.79
U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17			5,445,000.000	5,407,990.99
U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL			0.370	0.00
U.S.I. 4/17 COV-LITE TL			280,000.010	278,950.01
U.S.I. 8/17 INCREMENTAL TLB			885,000.000	881,681.25

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	3,018,954.40
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	246,289.30
UNIFRAX 4/17 (USD) COV-LITE TLB			773,262.500	776,162.23
UNITED AIR LINES 3/17 TLB			618,450.000	620,255.87
UNITED RENTALS NORTH AMERICA I 4.625% 07/15/2023 DD 03/26/15			1,635,000.000	1,706,531.25
UNITED RENTALS NORTH AMERICA I 4.625% 10/15/2025 DD 09/22/17			746,000.000	755,325.00
UNITED RENTALS NORTH AMERICA I 4.875% 01/15/2028 DD 08/11/17			3,045,000.000	3,060,225.00
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,959,000.000	2,088,783.75
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,263,000.000	1,371,933.75
UNITED SURGICAL (ADD-ON) TL			0.070	0.00
UNITEDHEALTH GROUP INC 3.750% 07/15/2025 DD 07/23/15			2,795,000.000	2,966,083.32
UNITYMEDIA 6/17 COV-LITE TLB			155,000.000	154,496.25
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14			1,905,000.000	2,031,206.25
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14			915,000.000	961,893.75
UNIVAR 1/17 (USD) COV-LITE TLB			403,348.120	404,610.60
UNIVERSAL SERVICES 7/15 COV-LITE TL			1,055,000.000	1,051,265.30
UNIVISION 3/17 C5 COV-LITE TL			2,344,248.230	2,322,282.62
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			622,000.000	627,442.50
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12			274,000.000	284,228.42
UPC FINANCING 2/17 AP TL			330,000.000	330,877.80
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	500.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	2,500.00
US CONCRETE INC 6.375% 06/01/2024 DD 06/07/16			569,000.000	613,097.50
US FOODS 6/16 COV-LITE TLB			202,164.480	203,308.74
US INFRASTRUCTURE 6/17 TLB			327,674.240	329,584.58
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,570,850.005	7,594,563.42
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			42,155,670.000	42,049,384.59
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			92,343,640.000	92,786,491.47
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			28,421,525.000	28,139,590.29
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			82,309,609.997	83,384,886.28
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			29,637,639.998	30,263,693.35
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,378,471.000	6,632,237.38
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,061,284.000	6,316,505.33
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			12,169,000.000	12,605,061.39
US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08			7,010,880.000	7,056,432.49
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			10,776,818.000	11,226,716.31
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09			10,204,432.000	10,522,124.64
UTILITY ONE 4/17 COV-LITE TLB 0.000% 04/18/2023 DD 03/24/17			174,562.500	178,490.16
V.SHIPS (AL MISTRAL)1/17 TLB COV-LITE TLB			803,609.020	785,029.58

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			180,000.000	204,246.00
VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09			240,000.000	275,088.00
VALEANT 3/15 F1 TLB			762,925.800	776,353.30
VALEANT PHARMACEUTICALS I 144A 5.500% 03/01/2023 DD 01/30/15			398,000.000	349,245.00
VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13			351,000.000	328,185.00
VALEANT PHARMACEUTICALS I 144A 5.875% 05/15/2023 DD 03/27/15			2,379,000.000	2,102,441.25
VALEANT PHARMACEUTICALS I 144A 6.125% 04/15/2025 DD 03/27/15			1,532,000.000	1,342,415.00
VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12			298,000.000	298,745.00
VALEANT PHARMACEUTICALS I 144A 7.000% 03/15/2024 DD 03/21/17			1,061,000.000	1,132,712.99
VALEANT PHARMACEUTICALS I 144A 7.000% 10/01/2020 DD 09/28/10			815,000.000	820,093.75
VALEANT PHARMACEUTICALS I 144A 7.500% 07/15/2021 DD 07/12/13			39,000.000	38,902.50
VALVOLINE INC 144A 4.375% 08/15/2025 DD 08/08/17			652,000.000	664,225.00
VALVOLINE INC 144A 5.500% 07/15/2024 DD 07/20/16			877,000.000	936,197.50
VANTAGE DRILLING 11/13 TL			0.010	0.00
VENATOR 6/17 TLB			125,000.000	125,468.75
VENATOR FINANCE SARL / VE 144A 5.750% 07/15/2025 DD 07/14/17			148,000.000	153,920.00
VENTURE VIII CDO LTD 8A E 144A VAR RT 07/22/2021 DD 06/14/07			300,000.000	298,332.00
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16			450,000.000	470,440.70
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			428,000.000	441,910.00
VERISIGN INC 4.750% 07/15/2027 DD 07/05/17			482,000.000	496,460.00
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			1,377,000.000	1,487,160.00
VERISK ANALYTICS 5/16 TL			317,023.860	319,401.54
VERISK ANALYTICS INC 4.000% 06/15/2025 DD 05/15/15			770,000.000	802,342.37
VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12			85,000.000	75,287.89
VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17			515,000.000	527,663.86
VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15			90,000.000	85,733.76
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17			1,090,000.000	1,125,214.62
VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15			495,000.000	496,445.45
VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16			3,124,000.000	3,109,412.16
VERIZON OWNER TRUST 2A A 144A 1.920% 12/20/2021 DD 06/20/17			1,830,000.000	1,828,570.04
VERTAFORE 12/16 COV-LITE TL			326,700.000	327,722.57
VERTIV 3/17 COV-LITE TLB			1,448,200.430	1,458,453.69
VFH PARENT LLC / ORCHESTR 144A 6.750% 06/15/2022 DD 06/16/17			1,225,000.000	1,275,531.25
VIASAT INC 144A 5.625% 09/15/2025 DD 09/21/17			440,000.000	442,772.00
VIDEOTRON LTD 144A 5.125% 04/15/2027 DD 04/13/17			513,000.000	533,366.10
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12			1,354,000.000	1,462,320.00
VIRGIN MEDIA 12/16 COV-LT TL1			2,395,000.000	2,403,095.10
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			2,353,000.000	2,438,296.25
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15			657,000.000	684,101.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			453,000.000	477,348.75
VIRGINIA ELECTRIC & POWER CO 2.950% 11/15/2026 DD 11/16/16			340,000.000	337,891.61
VIRGINIA ELECTRIC & POWER CO 3.150% 01/15/2026 DD 01/14/16			270,000.000	272,390.15
VIRTU 6/17 NEW TL			213,708.690	215,845.78
VISA INC 2.750% 09/15/2027 DD 09/11/17			785,000.000	771,420.49
VISTRA 12/16 TCHE TLB1			963,875.000	966,949.76
VIVID SEATS 6/17 COV-LITE TLB			940,000.000	937,650.00
VMWARE INC 2.950% 08/21/2022 DD 08/21/17			1,380,000.000	1,388,242.01
VODAFONEZIGGO 1/17 (USD) TLE			460,000.000	459,599.80
WABASH NATIONAL 2/17 COV-LITE TLB			258,050.180	258,372.74
WACHOVIA BANK COMMERCIA C32 AJ VAR RT 06/15/2049 DD 06/01/07			4,859,595.510	4,950,858.71
WACHOVIA BANK COMMERCIAL C24 D VAR RT 03/15/2045 DD 03/01/06			1,445,000.000	1,434,362.49
WACHOVIA BANK COMMERCIAL C29 B VAR RT 11/15/2048 DD 12/01/06			1,830,000.000	1,838,619.30
WACHOVIA BANK COMMERCIAL C29 C VAR RT 11/15/2048 DD 12/01/06			2,619,273.000	2,559,579.77
WACHOVIA BANK COMMERCIAL C30 B VAR RT 12/15/2043 DD 03/01/07			1,128,000.000	1,135,231.95
WACHOVIA BANK COMMERCIAL C31 D VAR RT 04/15/2047 DD 05/01/07			2,782,000.000	2,809,135.07
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14			2,520,000.000	2,607,196.01
WALGREENS INFUSION 4/15 TL			1,062,564.090	1,070,533.32
WALTER INVESTMENT 12/13 COV-LITE TL			206,363.470	188,969.09
WAMU MORTGAGE PASS-T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05			122,955.710	120,377.26
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05			293,758.080	288,127.94
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03			1,126,849.420	1,137,763.41
WARNER MUSIC 5/17 COV-LITE TL			1,350,000.000	1,352,322.00
WASH MULTIFAMILY LAUNDRY 5/15 (CAD) TL			137,852.750	138,284.23
WASH MULTIFAMILY LAUNDRY 5/15 (USD) COV-LITE TL			787,147.250	789,611.02
WASHINGTON PRIME GROUP LP 5.950% 08/15/2024 DD 08/04/17			650,000.000	662,397.68
WATERFALL FINANCE 1 CL P 144A 10.278% 07/15/2041 DD 07/01/16			2,120,830.430	2,179,794.12
WAVEDIVISION 8/12 TLB			466,354.110	466,354.11
WEATHERFORD INTERNATIONAL LTD 7.750% 06/15/2021 DD 06/17/16			504,000.000	524,160.00
WEATHERFORD INTERNATIONAL LTD 8.250% 06/15/2023 DD 06/17/16			408,000.000	420,240.00
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15			510,000.000	513,692.22
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			169,000.000	194,138.75
WELLCARE HEALTH PLANS INC 5.250% 04/01/2025 DD 03/22/17			1,038,000.000	1,092,495.00
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	849,797.35
WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15			110,000.000	110,103.34
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16			1,030,000.000	1,069,458.30
WELLS FARGO & CO VAR RT 07/27/2021			915,000.000	726,654.93
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			384,182.940	390,871.53
WENDYS FUNDING LL 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15			2,445,100.000	2,503,855.76

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			271,000.000	285,905.00
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16			185,000.000	192,124.03
WEST CORP 12/16 B12 TLB			256,756.500	256,692.31
WEST STREET MERGER SUB IN 144A 6.375% 09/01/2025 DD 08/24/17			780,000.000	776,100.00
WESTAR ENERGY INC 3.100% 04/01/2027 DD 03/06/17			610,000.000	613,229.27
WESTERN AUSTRALIAN TREASURY CO 2.500% 07/23/2024			1,925,000.000	1,455,404.36
WESTERN DIGITAL 3/17 (USD) TLB2			414,765.750	416,943.27
WESTMORELAND COAL 12/14 TLB			393,263.440	255,621.24
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	1,214,506.06
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			615,000.000	890,467.14
WEX INC 144A 4.750% 02/01/2023 DD 01/30/13			345,000.000	353,625.00
WF 6116 EB LLC 144A 10.278% 07/15/2041 DD 07/01/16			547,150.870	522,343.56
WF CRCO LLC 144A 10.278% 07/15/2041 DD 07/01/16			3,379,898.070	3,393,697.65
WF SCCA LLC 10.278% 07/15/2041 DD 07/01/16			227,376.000	226,566.76
WF SV 2017-1 LLC 144A 10.278% 07/15/2041 DD 07/01/16			103,563.490	102,649.34
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			324,702.500	324,540.14
WHEELABRATOR TECHNOLOGIES 10/14 TLB			1,585,243.060	1,595,150.83
WHEELABRATOR TECHNOLOGIES 10/14 TLC			51,870.720	52,194.91
WIDOPENWEST 6/17 TLB			1,972,912.500	1,967,980.22
WILLIAMS COS INC/THE 3.700% 01/15/2023 DD 12/18/12			656,000.000	652,720.00
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			3,039,000.000	3,145,365.00
WILLIAMS PARTNERS LP 3.750% 06/15/2027 DD 06/05/17			1,585,000.000	1,582,706.00
WILLIAMS PARTNERS LP 4.300% 03/04/2024 DD 03/04/14			410,000.000	432,517.96
WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14			300,000.000	312,000.00
WPX ENERGY INC 5.250% 09/15/2024 DD 09/08/14			418,000.000	419,045.00
WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11			2,209,000.000	2,283,553.75
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14			722,000.000	783,370.00
WRANGLER BUYER CORP 144A 6.000% 10/01/2025 DD 09/28/17			130,000.000	132,275.00
WTG HOLDINGS 12/13 COV-LITE TL			953,296.940	965,213.15
WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17			395,000.000	399,960.48
WYNN LAS VEGAS LLC / WYNN 144A 5.250% 05/15/2027 DD 05/11/17			925,000.000	942,334.50
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			590,000.000	614,337.50
XPLORNET 9/16 TL			268,161.700	270,677.05
XPO LOGISTICS 3/17 TLB			440,000.000	440,770.00
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			740,000.000	777,000.00
YUM BRANDS 6/16 TLB			2,349,490.870	2,358,301.46
ZAYO GROUP LLC / ZAYO CAP 144A 5.750% 01/15/2027 DD 01/27/17			2,431,000.000	2,576,860.00
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,098,000.000	1,183,237.74
ZEBRA 5/16 TLB			407,921.820	409,096.63



	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ZEBRA 7/17 TLB			2,435,978.080	2,438,243.54	
ZEBRA TECHNOLOGIES CORP 7.250% 10/15/2022 DD 10/15/14			903,000.000	956,051.25	
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			399,000.000	449,872.50	
ZIGGO BOND FINANCE BV 144A 6.000% 01/15/2027 DD 09/23/16			504,000.000	521,640.00	
ZIGGO SECURED FINANCE BV 144A 5.500% 01/15/2027 DD 09/23/16			1,734,000.000	1,776,812.46	
ZIONS BANCORPORATION VAR RT 12/31/2049 DD 05/21/13			1,440,000.000	1,479,600.00	
ZUFFA 8/16 2ND LIEN TL			62,000.000	62,868.00	
ZUFFA 8/16 TL			1,313,769.020	1,318,485.45	
<b>FUTURES CONTRACTS</b>			<b>-753.000</b>	<b>1,189,827.27</b>	
EMIN RUSSELL 2000 INDEX (CME) EXP DEC 17			57.000	241,972.50	
US 10YR TREAS NTS FUTURE (CBT) EXP DEC 17			-365.000	479,486.28	
US 5 YEAR NOTE FUTURE (CBT) EXP DEC 17			-335.000	217,400.17	
US TREAS BD FUTURE (CBT) EXP DEC 17			-100.000	224,522.51	
US ULTRA BOND (CBT) EXP DEC 17			-10.000	26,445.81	
<b>NATURAL RESOURCES</b>			<b>108,621,459.750</b>	<b>108,621,459.75</b>	
BTG PACTUAL BRAZIL TIMBERLAND IB LP			23,548,117.400	23,548,117.40	
KAYNE ANDERSON ENER FD VII LP			67,221,484.000	67,221,484.00	
TAURUS MINING FINANCE FD LLC			17,851,858.350	17,851,858.35	
<b>OTHER</b>			<b>41,537,113.859</b>	<b>499,691,479.72</b>	
PIMCO ALL ASSET FUND-INST			41,537,113.859	499,691,479.72	
<b>PREFERRED SECURITIES</b>			<b>26,496,588.000</b>	<b>119,445,532.54</b>	
ALABAMA POWER CO PFD 5.000% CUMULATIVE			1,881.000	48,510.99	
AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE			51,059.000	1,453,919.89	
AMERICAN HOMES 4 RENT PFD 5.500% CUMULATIVE			21,011.000	600,284.27	
AMERICAN HOMES 4 RENT PFD 5.875% CUMULATIVE			68,089.000	1,751,253.84	
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			41,877.000	1,113,090.66	
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			18,076.000	498,897.60	
BAC CAPITAL TRUST XIV VAR RT 12/31/2049 DD 02/16/07			3,190,000.000	2,839,100.00	
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			27,147.000	563,712.94	
CBL & ASSOCIATES PROPERTIES IN PFD 6.625% CUMULATIVE			3,677.000	90,343.89	
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE			58,142.000	1,420,990.48	
CEDAR REALTY TRUST INC PFD 6.500% CUMULATIVE			33,433.000	824,792.11	
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			59,859.000	1,513,235.52	
CHESAPEAKE LODGING TRUST PFD 7.750% CUMULATIVE			5,527.000	138,230.27	
CIA DE GAS DE SAO PAULO - COMG			5,639.000	97,140.23	
CITIGROUP INC VAR RT 12/31/2049 DD 10/29/12			100,000.000	107,625.00	
CITIGROUP INC VAR RT 12/31/2049 DD 12/13/12			1,070,000.000	1,152,925.00	
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			80,099.000	2,080,972.02	
COLONY NORTHSTAR INC PFD 7.125% CUMULATIVE			72,058.000	1,837,360.56	

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COLONY NORTHSTAR INC PFD 7.500% CUMULATIVE			18,338.000	473,120.40
COLONY NORTHSTAR INC PFD 8.500% CUMULATIVE			5,839.000	150,646.20
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			1,075,000.000	1,183,843.75
DDR CORP PFD 6.375% CUMULATIVE			46,749.000	1,217,811.45
DIGITAL REALTY TRUST INC PFD 5.250% CUMULATIVE			34,567.000	866,940.36
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			129,579.000	3,341,842.41
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			17,075.000	4,311.44
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			74,138.000	1,916,467.30
DTE ENERGY CO PFD 6.000%			64,780.000	1,773,028.60
ENTERGY ARKANSAS INC PFD 4.875%			68,421.000	1,711,209.21
ENTERGY LOUISIANA LLC PFD 4.875%			22,872.000	568,826.64
ENTERGY NEW ORLEANS INC PFD 5.500%			10,260.000	268,812.00
ENTERGY TEXAS INC PFD 5.625%			13,255.000	345,822.95
FARMLAND PARTNERS INC PFD 6.000% CUMULATIVE			23,195.000	628,584.50
FIFTH THIRD BANCORP VAR RT 12/31/2049 DD 05/16/13			2,990,000.000	3,064,750.00
FIRST TENNESSEE BANK NA 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,526,580.48
GENERAL ELECTRIC CO VAR RT 12/31/2049 DD 01/20/16			3,690,000.000	3,902,913.00
GEORGIA POWER CO PFD 5.000% NON-CUMULATIVE			61,406.000	1,543,746.84
GGP INC PFD 6.375% CUMULATIVE			29,560.000	759,100.80
GLADSTONE COMMERCIAL CORP PFD 7.000% CUMULATIVE			12,861.000	334,386.00
GRAMERCY PROPERTY TRUST PFD 7.125% CUMULATIVE			35,358.000	938,047.74
HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE			88,207.000	2,677,964.52
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			130,747.000	3,334,250.18
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			37,863.000	952,102.99
INTEGRYS HOLDING INC PFD 6.000%			58,212.000	1,653,220.80
INVESTORS REAL ESTATE TRUST PFD 6.625% CUMULATIVE			57,358.000	1,411,006.80
INVESTORS REAL ESTATE TRUST PFD 7.950% CUMULATIVE			43,059.000	1,079,919.72
ITAU UNIBANCO HOLDING SA			682,800.000	9,389,943.57
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			49,922.000	1,273,011.00
LASALLE HOTEL PROPERTIES PFD 6.300% CUMULATIVE			41,910.000	1,072,896.00
LASALLE HOTEL PROPERTIES PFD 6.375% CUMULATIVE			1,403.000	35,916.80
M&T BANK CORP PFD 6.375% CUMULATIVE			798.000	888,552.00
MID-AMERICA APARTMENT COMMUNIT PFD 8.500% CUMULATIVE			1,529.000	101,296.25
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			66,319.000	1,669,912.42
NATIONAL RETAIL PROPERTIES INC PFD 5.200% CUMULATIVE			8,211.000	205,931.88
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			21,006.000	529,351.20
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			75,786.000	1,935,574.44
NGL ENERGY PARTNERS LP PFD 9.000% CUMULATIVE			28,129.000	684,659.86
NUSTAR ENERGY LP PFD 7.625% CUMULATIVE			20,439.000	526,304.25

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NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			85,033.000	2,298,441.99
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PACIFIC GAS & ELECTRIC CO PFD 6.000% CUMULATIVE			38,505.000	1,228,309.50
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			41,080.000	1,073,831.20
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			56,871.000	1,465,565.67
PEMBINA PIPELINE CORP CUM RED CL A PFD SER 13			27,081.000	569,704.64
PENNSYLVANIA REAL ESTATE INVES PFD 6.875% CUMULATIVE			26,033.000	651,085.33
PPL CAPITAL FUNDING INC PFD 5.900% CUMULATIVE			57,125.000	1,468,683.75
PREFERRED TERM SECURITIES 144A VAR RT 09/24/2033 DD 09/17/03			559,000.000	447,200.00
PS BUSINESS PARKS INC PFD 5.250% CUMULATIVE			20,815.000	525,786.90
PUBLIC STORAGE PFD 5.150% CUMULATIVE			138.000	3,495.54
REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE			61,173.000	1,556,852.85
RETAIL PROPERTIES OF AMERICA I PFD 7.000% CUMULATIVE			1,436.000	36,618.00
REXFORD INDUSTRIAL REALTY INC PFD 5.875% CUMULATIVE			176.000	4,496.80
SCE TRUST VI PFD 5.000% CUMULATIVE			27,828.000	706,274.64
SENIOR HOUSING PROPERTIES TRUS 6.250% 02/01/2046 DD 05/11/17			6,641.000	1,801.04
SOUTHERN CO/THE PFD 5.250%			83,397.000	2,127,457.47
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			21,445.000	577,728.30
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			20,986.000	535,247.94
SUMMIT HOTEL PROPERTIES INC PFD 7.125% CUMULATIVE			74,256.000	1,900,879.34
SUMMIT HOTEL PROPERTIES INC PFD 7.875% CUMULATIVE			16,570.000	423,562.34
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			52,948.000	1,378,501.19
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE			15,034.000	407,421.40
SUNTRUST BANKS INC VAR RT 12/31/2049 DD 05/02/17			1,220,000.000	1,247,450.00
SUNTRUST PREFERRED CAPITAL I VAR RT 12/31/2049 DD 10/25/06			52,000.000	46,930.00
SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE			66,332.000	1,787,647.40
TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE			12,254.000	307,207.78
UMH PROPERTIES INC PFD 6.750% CUMULATIVE			55,922.000	1,495,354.28
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			38,901.000	1,076,001.66
URSTADT BIDDLE PROPERTIES INC PFD 6.250% CUMULATIVE			27,883.000	720,496.72
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE			54,346.000	1,430,114.99
URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE			12,077.000	306,393.49
US BANCORP PFD 3.500% NON-CUMULATIVE			2,874.000	2,563,564.90
US BANCORP PFD 6.500% NON-CUMULATIVE			54,032.000	1,575,032.80
USB CAPITAL IX VAR RT 12/31/2049 DD 03/17/06			3,925,000.000	3,495,408.75
VENTAS REALTY LP / VENTAS CAPI PFD 5.450%			20,274.000	516,176.04
WACHOVIA CAPITAL TRUST III VAR RT 12/31/2049 DD 02/01/06			4,725,000.000	4,736,812.50
WASHINGTON PRIME GROUP INC PFD 6.875% CUMULATIVE			6,354.000	159,358.32
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			68,549.000	1,870,016.72

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WELLS FARGO & CO PFD 6.625% NON-CUMULATIVE			42,174.000	1,219,250.34
ZIONS BANCORPORATION PFD 6.950%			47,900.000	1,428,378.00
<b>PRIVATE EQUITY</b>			<b>2,804,340,823.664</b>	<b>2,819,253,450.00</b>
AMERRA AGRI FUND II			35,520,352.490	35,520,352.49
AMERRA-KRS AGRI HOLDING CO LP			62,493,566.530	62,493,566.53
ARBOR INVESTMENTS II LP			8,171,033.630	8,171,033.63
ARCANO FUND LP			32,736,311.430	32,736,311.43
ARES SPECIAL SIT IV LP			12,058,672.170	12,058,672.17
AVENUE SPECIAL SITUATIONS V			9,573.000	9,573.00
BAY HILLS EMERGING PARTNERS I LP			25,922,136.670	25,922,136.67
BAY HILLS EMERGING PARTNERS II LP			73,674,700.150	73,674,700.15
BAY HILLS EMERGING PARTNERS III LP			64,823,716.500	64,823,716.50
BAY HILLS EMERGING PTNRS II-B LP			58,453,305.000	58,453,305.00
BDCM OPPORTUNITY FD IV LP			31,912,698.000	31,912,698.00
BLACKSTONE CAPITAL PARTNERS VI			90,897,572.130	90,897,572.13
BLACKSTONE CAPITAL V LP			7,507,283.560	7,507,283.56
BLACKSTONE HENRY CLAY FUND LLC			182,873.820	182,873.82
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			53,820.000	1,112,849.48
CAMELOT ACQUISITIONS SECONDARY OPP LP			12,511,129.000	12,511,129.00
CERBERUS KRS LEVERED LOAN OPP			131,301,517.750	131,301,517.75
COLUMBIA CAP EQUITY PTRS IV			6,547,199.120	6,547,199.12
CRESTVIEW CAPITAL PARTNERS II LP			63,225,314.000	63,225,314.00
CRESTVIEW PARTNERS III LP			23,043,566.000	23,043,566.00
CVC CAPITAL PARTNERS VI LP			21,359,334.800	25,251,005.60
DAG VENTURE II			6,649,011.890	6,649,011.89
DAG VENTURES III LP			6,114,829.540	6,114,829.54
DAG VENTURES IV LP			75,966,304.630	75,966,304.63
DAG VENTURES V LP			51,823,227.390	51,823,227.39
DANIEL BOONE LLC			538,646,112.020	538,646,112.02
DCM VI LP			15,132,313.000	15,132,313.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			22,601,745.000	22,601,745.00
GREEN EQUITY INVESTORS IV LP			4,877,213.290	4,877,213.29
GREEN EQUITY INVESTORS V LP			61,458,747.780	61,458,747.78
GREEN EQUITY INVESTORS VI LP			63,054,881.030	63,054,881.03
GREEN EQUITY INVESTORS VII LP			7,316,704.060	7,316,704.06
GTCR FUND IX			6,048,761.000	6,048,761.00
HARVEST PARTNERS V LP			11,040,423.000	11,040,423.00
HARVEST PARTNERS VI LP			33,192,742.000	33,192,742.00
HARVEST PARTNERS VII LP			10,983,108.000	10,983,108.00

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HELLMAN & FRIEDMAN VI L P			6,494,028.000	6,494,028.00
HIG BIOVENTURES II			14,494,513.290	14,494,513.29
HIG CAPITAL PARTNERS V L P			5,143,083.650	5,143,083.65
HIG VENTURE PARTNERS II LP			10,026,810.000	10,026,810.00
HORSLEY BRIDGE INTERNATIONAL V			64,866,158.000	64,866,158.00
INSTITUTIONAL VENTURE PARTNERS XI LP			54,194.000	54,194.00
INSTITUTIONAL VENTURE PARTNERS XII LP			13,530,347.000	13,530,347.00
JW CHILDS EQUITY PARTNERS III L P			3,426.000	3,426.00
KEYHAVEN CAPITAL PARTNERS III GP LP			20,376,194.880	24,088,737.58
KEYHAVEN CAPITAL PARTNERS IV			9,523,011.800	11,258,104.55
KEYHAVEN IV CO-INVEST LP			4,374,672.000	5,171,737.24
LEVINE LEICHTMAN CAP PTNRS VI LP			9,857,620.760	9,857,620.76
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			64,886,482.410	64,886,482.41
MARATHON BLUEGRASS LP			435,892,719.810	435,892,719.81
MATLIN PATTERSON GLOB PTRS III			29,765,756.160	29,765,756.16
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,445,089.000	1,445,089.00
MERIT MEZZANINE FUND IV LP			6,759,806.860	6,759,806.86
MHR INSTITUTIONAL PARTNERS III			1,785,468.000	1,785,468.00
MILL ROAD CAPITAL I LP			23,325,899.004	23,325,899.00
NEW MOUNTAIN PARTNERS II LP			541,126.000	541,126.00
NEW MOUNTAIN PARTNERS III			33,753,275.000	33,753,275.00
NEW MOUNTAIN PARTNERS IV LP			42,428,329.000	42,428,329.00
NEWPORT COLONELS LLC			1,314,026.000	1,314,026.00
OAK HILL CAP PT II			4,422,271.070	4,422,271.07
OAK HILL III			29,834,015.570	29,834,015.57
OBERLAND CAP HEALTHCARE LP			2,133,082.000	2,133,082.00
OCM OPP FUND VIIB (CAYMAN) LTD			563,090.600	563,090.60
RIVERSIDE CAPITAL APPREC FUND VI LP			46,109,847.000	46,109,847.00
SECONDARY OPP FUND III LP			60,033,332.410	60,033,332.41
SUN CAPITAL PARTNERS IV LP			603,169.000	603,169.00
TCV VI LP			643,857.170	643,857.17
TPF II LP			765,921.000	765,921.00
TRITON FUND IV LP			20,401,895.540	24,119,120.91
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			12,508,842.000	12,508,842.00
VANTAGEPOINT VENTURE PART IV-Q			3,727,181.000	3,727,181.00
VISTA EQUITY PARTNERS FUND III			19,924,532.000	19,924,532.00
VISTA EQUITY PARTNERS FUND IV LP			41,594,648.000	41,594,648.00
VISTA EQUITY PTNRS FD VI LP			28,206,312.000	28,206,312.00
WARBURG PINCUS PE IX LP			6,536,459.000	6,536,459.00

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ALL KR2 AND KR3 - KR2GALLKRS00

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WARBURG PINCUS PRIVATE EQUITY X LP			21,531,481.300	21,531,481.30
WAYZATA OPP FUND OFFSHORE LP			854,609.000	854,609.00
WAYZATA OPPORTUNITIES FUND II			11,623,675.000	11,623,675.00
WAYZATA OPPORTUNITIES FUND III			14,368,767.000	14,368,767.00
<b>REAL ESTATE</b>			<b>782,233,508.690</b>	<b>784,071,207.59</b>
DIVCOWEST FUND IV REIT LLC			9,622,140.350	9,622,140.35
FUNDAMENTAL PARTNERS III			35,245,652.000	35,245,652.00
GREENFIELD ACQUI PTNRS VI LP			13,778,961.000	13,778,961.00
GREENFIELD ACQUI RTNRS VII LP			34,071,244.000	34,071,244.00
H/2 CREDIT PARTNERS LP			117,228,363.850	117,228,363.85
HARRISON STREET CORE PROPERTY FUND LP			109,205,289.000	109,205,289.00
LUBERT-ADLER RE FD VII LP			49,832,787.500	49,832,787.50
LUBERT-ADLER RE FUND VII-B LP			7,846,394.920	7,846,394.92
MESA WEST CORE LENDING FUND LP			91,460,850.520	91,460,850.52
MESA WEST FUND IV			10,292,101.680	10,292,101.68
PATRON CAPITAL V LP			10,086,163.000	11,923,861.90
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			91,578,999.500	91,578,999.50
RUBENSTEIN PROPERTIES FUND II LP			18,362,320.410	18,362,320.41
STOCKBRIDGE FUND LP			117,833,104.240	117,833,104.24
WALTON STREET RE FD VII-Q LP			41,689,939.770	41,689,939.77
WALTON STREET REAL ESTATE FUND VI LP			16,799,196.950	16,799,196.95