

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
<b>Grand Total</b>			<b>122,025,936,808.7..</b>	<b>16,050,695,457.35</b>
<b>ALTERNATIVE INVESTMENTS</b>			<b>669,412,340.840</b>	<b>669,412,340.84</b>
ANCHORAGE CAPITAL			37,072,492.130	37,072,492.13
BLACKROCK GAO			39,579,042.420	39,579,042.42
COATUE QUAL PARTNERS			23,385,603.710	23,385,603.71
DAVIDSON-KEMPNER LP			64,384,134.620	64,384,134.62
DSAM FUND LP			19,926,209.720	19,926,209.72
FINISTERRE GLOBAL OP			25,689,917.330	25,689,917.33
GLENVIEW INSTITUTION			26,374,347.000	26,374,347.00
H2O ALPHA-10 FUND			22,031,175.330	22,031,175.33
HBK FUND II LP			61,752,859.000	61,752,859.00
KNIGHTHEAD DOMESTIC FUND L P			15,944,754.180	15,944,754.18
LIBREMAX PARTNERS LP			5,427,935.280	5,427,935.28
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			17,014,695.000	17,014,695.00
MAGNETAR MTP			104,005,851.000	104,005,851.00
MAGNETAR MTP EOF II			25,059,441.710	25,059,441.71
MYRIAD OPPORTUNITIES			42,456,514.000	42,456,514.00
PINE RIVER FUND LTD			15,318,882.280	15,318,882.28
QMS DIVERSIFIED			25,143,608.250	25,143,608.25
SCOPIA VII			30,550,021.980	30,550,021.98
SENATOR GLOBAL OPPORTUNITY FUND LP			32,240,574.050	32,240,574.05
TOURBILLON GLOBAL EQ			36,054,281.850	36,054,281.85
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>1,129,577,402.100</b>	<b>1,122,066,059.36</b>
BLACKROCK MONEY MARKET FD B			3.000	3.00
BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97			3,512,298.000	3,512,298.00
BNY REV REPO 0.870% 05/11/2017 DD 03/13/17			73,876,000.000	73,876,000.00
CANTOR REPO A TRI REPO 0.800% 04/03/2017 DD 03/31/17			332,000,000.000	332,000,000.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			152,779,101.100	152,779,101.10
INSTITUTIONAL SEC DISC 04/04/2017			14,000,000.000	13,997,666.67
INSTITUTIONAL SEC DISC 04/05/2017			450,000,000.000	449,925,333.33
INSTITUTIONAL SEC DISC 04/06/2017			70,000,000.000	69,986,388.89
INSTITUTIONAL SEC DISC 04/11/2017			25,000,000.000	24,990,277.78
JPY/USD SPOT OPTION 2017 PUT NOV 17 097.650 ED 11/15/17			7,410,000.000	1,393.08
KENTUCKY ST TURNPIKE AUTH ECON 3.000% 07/01/2017 DD 12/07/16			115,000.000	115,609.50
SECURITIES LENDING POOL			0.000	0.00
U S TREASURY BILL 0.000% 08/17/2017 DD 08/18/16			885,000.000	881,988.01
<b>CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>			<b>2,890,415.000</b>	<b>10,561,022.21</b>
ALEXANDRIA REAL ESTATE EQUITIE PFD 7.000% CUMULATIVE			17,149.000	598,071.38
AMERICAN TOWER CORP PFD 5.500%			18,202.000	2,033,163.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			815,000.000	1,860,746.88
ASHFORD HOSPITALITY PRIME INC PFD 5.500% CUMULATIVE			41,143.000	809,282.81
BAYER CAPITAL CORP BV 144A 5.625% 11/22/2019			1,300,000.000	1,617,191.68
CATALYST BIOSCIENCES INC 0.000% 02/19/2018 DD 08/19/15			5,178.000	3,660.64
EPR PROPERTIES PFD 5.750% CUMULATIVE			2,030.000	58,743.13
EPR PROPERTIES PFD 9.000% CUMULATIVE			13,058.000	467,435.92
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			13,903.000	355,360.68
FELCOR LODGING TRUST INC PFD 1.950% CUMULATIVE			851.000	20,703.21
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			3,982.000	200,095.50
RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE			34,919.000	1,890,863.85
TRICON CAPITAL GROUP INC 144A 5.750% 03/31/2022			625,000.000	645,703.13
<b>CONVERTIBLE SECURITIES</b>			<b>653,046.000</b>	<b>35,095,550.92</b>
ALLERGAN PLC PFD 5.500% NON-CUMULATIVE			922.000	780,818.76
AMG CAPITAL TRUST II PFD 5.150% CUMULATIVE			16,805.000	954,734.07
ANADARKO PETROLEUM CORP PFD 7.500%			22,916.000	996,616.84
BLACK HILLS CORP PFD 7.750%			6,025.000	440,246.75
DOMINION ENERGY INC PFD 6.375%			74,316.000	3,731,406.36
DOMINION ENERGY INC PFD 6.750% CUMULATIVE			99,861.000	5,058,958.26
DTE ENERGY CO PFD 6.500% CUMULATIVE			37,105.000	1,993,651.65
EXELON CORP PFD 6.500%			76,650.000	3,783,444.00
GREAT PLAINS ENERGY INC PFD 7.000% CUMULATIVE			29,620.000	1,591,482.60
KINDER MORGAN INC/DE PFD 9.750% CUMULATIVE			74,783.000	3,661,375.68
NEXTERA ENERGY INC PFD 6.123%			98,415.000	5,019,165.00
NEXTERA ENERGY INC PFD 6.371%			67,129.000	3,993,504.21
SPIRE INC PFD 6.750%			19,122.000	1,121,887.74
TYSON FOODS INC PFD 4.750%			29,377.000	1,968,259.00
<b>EQUITY</b>			<b>521,061,471.504</b>	<b>7,637,457,449.59</b>
1-800-FLOWERS.COM INC			3,855.000	39,321.00
180 DEGREE CAPITAL CORP			1,793.000	2,599.85
1ST SOURCE CORP			3,333.000	156,484.35
3D SYSTEMS CORP			11,600.000	173,536.00
3M CO			58,183.000	11,132,153.39
4LICENSING CORP			1,848.000	3.70
8X8 INC			9,397.000	143,304.25
A SCHULMAN INC			5,110.000	160,709.50
A-MARK PRECIOUS METALS INC			3,815.000	65,160.20
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
AAC HOLDINGS INC			3,912.000	33,369.36
AAIPHARMA INC COM			13,700.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AAON INC			17,316.000	612,120.60
AAR CORP			4,614.000	155,168.82
AARON'S INC			8,979.000	267,035.46
ABAXIS INC			2,994.000	145,209.00
ABBOTT LABORATORIES			270,139.000	11,996,872.99
ABBVIE INC			145,291.000	9,467,161.56
ABEONA THERAPEUTICS INC			4,204.000	21,020.00
ABERCROMBIE & FITCH CO			10,351.000	123,487.43
ABERTIS INFRAESTRUCTURAS SA			197,407.000	3,188,163.52
ABLE LABRATORIES INC COM NEW			2,800.000	0.14
ABM INDUSTRIES INC			9,569.000	417,208.40
ABRAXAS PETROLEUM CORP			907.000	1,832.14
ACACIA RESEARCH CORP			6,694.000	38,490.50
ACADIA PHARMACEUTICALS INC			5,273.000	181,285.74
ACADIA REALTY TRUST			12,366.000	371,721.96
ACCELERATE DIAGNOSTICS INC			3,225.000	78,045.00
ACCENTURE PLC			127,038.000	15,229,315.44
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	220,025.80
ACCOM INC			306.000	0.61
ACCURAY INC			12,985.000	61,678.75
ACETO CORP			4,461.000	70,528.41
ACHILLION PHARMACEUTICALS INC			15,420.000	64,918.20
ACI WORLDWIDE INC			17,317.000	370,410.63
ACLARIS THERAPEUTICS INC			2,729.000	81,378.78
ACMAT CORP			2,100.000	39,921.00
ACME UNITED CORP			238.000	6,545.00
ACORDA THERAPEUTICS INC			8,089.000	169,869.00
ACORN ENERGY INC			2,343.000	848.17
ACTIVISION BLIZZARD INC			85,439.000	4,259,988.54
ACTUA CORP			4,161.000	58,462.05
ACTUANT CORP			9,305.000	245,186.75
ACUITY BRANDS INC			4,019.000	819,876.00
ACURA PHARMACEUTICALS INC			1,951.000	1,170.60
ACXIOM HOLDINGS INC			12,847.000	365,754.09
ADAMAS PHARMACEUTICALS INC			6,252.000	109,410.00
ADAMIS PHARMACEUTICALS CORP			24.000	102.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ADAMS RESOURCES & ENERGY INC			3,605.000	134,646.75
ADDUS HOMECARE CORP			5,145.000	164,640.00
ADEPTUS HEALTH INC			1,967.000	3,540.60
ADIDAS AG			69,500.000	13,253,703.16
ADOBE INC			65,940.000	8,580,772.20
ADTRAN INC			8,538.000	177,163.50
ADVANCE AUTO PARTS INC			9,888.000	1,465,994.88
ADVANCED DRAINAGE SYSTEMS INC			4,284.000	93,819.60
ADVANCED EMISSIONS SOLUTIONS I			3,448.000	32,893.92
ADVANCED ENERGY INDUSTRIES INC			6,293.000	431,448.08
ADVANCED ENVIRONMENTAL RECYCLI			4,484.000	569.47
ADVANCED MICRO DEVICES INC			70,317.000	1,023,112.35
ADVANSOURCE BIOMATERIALS CORP			2,778.000	122.23
ADVANTA CORP			17,350.000	0.00
ADVAXIS INC			9,156.000	74,804.52
ADVISORY BOARD CO/THE			6,723.000	314,636.40
AECOM			164,450.000	5,852,775.50
AEGION CORP			4,435.000	101,605.85
AEHR TEST SYSTEMS			2,184.000	10,505.04
AEOLUS PHARMACEUTICALS INC			328.000	31.16
AEON FINANCIAL SERVICE CO LTD			611,600.000	11,509,694.08
AERIE PHARMACEUTICALS INC			3,658.000	165,890.30
AEROJET ROCKETDYNE HOLDINGS IN			9,409.000	204,175.30
AEROPOSTALE INC			8,809.000	289.82
AEROVIRONMENT INC			2,130.000	59,703.90
AES CORP/VA			60,086.000	671,761.48
AETNA INC			51,532.000	6,572,906.60
AEW UK REIT PLC			105,942.000	129,494.47
AFFILIATED MANAGERS GROUP INC			6,656.000	1,091,184.64
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	2.42
AFFYMAX INC			1,106.000	59.72
AFLAC INC			50,924.000	3,687,916.08
AFRICAN PHOENIX INVESTMENTS LT			297,359.000	12,862.37
AG MORTGAGE INVESTMENT TRUST I			4,428.000	79,925.40
AG&E HOLDINGS INC			2,275.000	488.90
AGCO CORP			56,590.000	3,405,586.20
AGENUS INC			16,467.000	62,080.59
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			46,107.000	2,437,677.09

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AGILYSYS INC			4,700.000	44,415.00
AGIOS PHARMACEUTICALS INC			4,120.000	240,608.00
AGREE REALTY CORP			3,067.000	147,093.32
AGRIUM INC			30,555.000	2,919,530.25
AGROFRESH SOLUTIONS INC			22,658.000	99,015.46
AH BELO CORP			1,718.000	10,565.70
AIA GROUP LTD HK/01299			1,834,400.000	11,566,055.46
AIMMUNE THERAPEUTICS INC			2,455.000	53,347.15
AIR METHODS CORP			8,282.000	356,126.00
AIR PRODUCTS & CHEMICALS INC			22,005.000	2,977,056.45
AIR TRANSPORT SERVICES GROUP I			6,570.000	105,448.50
AIRCASTLE LTD			61,338.000	1,480,085.94
AK STEEL HOLDING CORP			22,453.000	161,437.07
AKAMAI TECHNOLOGIES INC			33,861.000	2,021,501.70
AKORN INC			11,239.000	270,635.12
AKSA AKRILIK KIMYA SANAYII AS			904,500.000	2,667,562.78
AKSYS LTD			9,696.000	0.97
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	137.85
ALAMO GROUP INC			1,590.000	121,142.10
ALARM.COM HOLDINGS INC			1,656.000	50,905.44
ALASKA AIR GROUP INC			17,292.000	1,594,668.24
ALASKA COMMUNICATIONS SYSTEMS			3,790.000	7,011.50
ALBANY INTERNATIONAL CORP			4,551.000	209,573.55
ALBANY MOLECULAR RESEARCH INC			4,570.000	64,117.10
ALBEMARLE CORP			17,769.000	1,877,117.16
ALBIREO PHARMA INC			23.000	552.00
ALCOA CORP			252,450.000	8,684,280.00
ALEXANDER & BALDWIN INC			5,343.000	237,870.36
ALEXANDER'S INC			823.000	355,420.78
ALEXANDRIA REAL ESTATE EQUITIE			14,697.000	1,624,312.44
ALEXION PHARMACEUTICALS INC			20,475.000	2,482,389.00
ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			149,810.000	16,306,818.50
ALICO INC			1,094.000	28,881.60
ALIMCO FINANCIAL CORP			8,268.000	7,275.84
ALJ REGIONAL HOLDINGS INC			593.000	2,188.17
ALKERMES PLC			167,000.000	9,769,500.00
ALLEGHANY CORP			2,538.000	1,560,007.08
ALLEGHENY TECHNOLOGIES INC			14,844.000	266,598.24

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ALLEGIANCE BANCSHARES INC			2,060.000	76,632.00	
ALLEGiant TRAVEL CO			2,364.000	378,831.00	
ALLEGION PLC			8,703.000	658,817.10	
ALLERGAN PLC			34,531.000	8,250,146.52	
ALLETE INC			8,162.000	552,649.02	
ALLIANCE DATA SYSTEMS CORP			18,136.000	4,515,864.00	
ALLIANCE HEALTHCARE SERVICES I			3,011.000	30,862.75	
ALLIANCE ONE INTERNATIONAL INC			1,848.000	23,746.80	
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00	
ALLIANT ENERGY CORP			62,292.000	2,467,386.12	
ALLIANZ SE			51,600.000	9,583,531.65	
ALLIED HEALTHCARE PRODUCTS INC			113.000	218.09	
ALLIED MOTION TECHNOLOGIES INC			3,155.000	63,415.50	
ALLIN CORP			7.000	140.00	
ALLSCRIPTS HEALTHCARE SOLUTION			26,823.000	340,115.64	
ALLSTATE CORP/THE			45,015.000	3,668,272.35	
ALLY FINANCIAL INC			49,117.000	998,548.61	
ALMOST FAMILY INC			4,380.000	212,868.00	
ALON USA ENERGY INC			9,419.000	114,817.61	
ALPHA TECHNOLOGIES GROUP INC			4,243.000	21.64	
ALPHABET INC-CL A			34,266.000	29,050,714.80	
ALPHABET INC-CL C			34,169.000	28,345,235.64	
ALPHATEC HOLDINGS INC			248.000	577.84	
ALPINE GROUP INC/DE			5,287.000	185.05	
ALTIGEN COMMUNICATIONS INC			1,737.000	451.62	
ALTISOURCE ASSET MANAGEMENT CO			349.000	25,756.20	
ALTISOURCE PORTFOLIO SOLUTIONS			2,555.000	94,024.00	
ALTISOURCE RESIDENTIAL CORP			732.000	11,163.00	
ALTRA INDUSTRIAL MOTION CORP			3,003.000	116,966.85	
ALTRIA GROUP INC			189,820.000	13,556,944.40	
ALTUS PHARMACEUTICALS INC			4,112.000	0.00	
ALUPAR INVESTIMENTO SA			51,760.000	332,410.40	
AM CASTLE & CO			2,284.000	685.20	
AMAG PHARMACEUTICALS INC			6,347.000	143,124.85	
AMAZON.COM INC			44,349.000	39,317,162.46	
AMB FINANCIAL CORP			627.000	5,580.30	
AMBAC FINANCIAL GROUP INC			6,088.000	114,819.68	
AMBARELLA INC			3,487.000	190,773.77	
AMBASSADORS INTERNATIONAL INC			438.000	1.31	

## Asset Detail

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AMC ENTERTAINMENT HOLDINGS INC			1,990.000	62,585.50
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR LTD/AUSTRALIA			653,858.000	7,511,861.37
AMDOCS LTD			38,679.000	2,359,032.21
AMEC FOSTER WHEELER PLC			1,320,000.000	8,772,907.12
AMEDISYS INC			5,558.000	283,958.22
AMEN PROPERTIES INC			13.000	6,279.00
AMEREN CORP			114,086.000	6,227,954.74
AMERICA'S CAR-MART INC/TX			2,786.000	101,549.70
AMERICAN AIRLINES GROUP INC			45,955.000	1,943,896.50
AMERICAN ASSETS TRUST INC			4,822.000	201,752.48
AMERICAN AXLE & MANUFACTURING			9,639.000	181,020.42
AMERICAN BILTRITE INC			15.000	3,937.50
AMERICAN CARESOURCE HOLDINGS I			275.000	4.13
AMERICAN EAGLE OUTFITTERS INC			30,604.000	429,374.12
AMERICAN ELECTRIC POWER CO INC			66,372.000	4,455,552.36
AMERICAN EQUITY INVESTMENT LIF			10,490.000	247,878.70
AMERICAN EXPRESS CO			75,717.000	5,989,971.87
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN HOMES 4 RENT			2,862.000	65,711.52
AMERICAN HOTEL INCOME PPTYS LP UNIT			75,121.000	605,519.25
AMERICAN INTERNATIONAL GROUP I			102,012.000	6,368,609.16
AMERICAN INTERNATIONAL GROUP INC WT EXP 01/19/2021			138,791.000	1,387.91
AMERICAN LOCKER GROUP INC			669.000	4.01
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	38,777.25
AMERICAN ORIENTAL BIOENGINEERI			22.000	110.00
AMERICAN OUTDOOR BRANDS CORP			7,474.000	148,059.94
AMERICAN PUBLIC EDUCATION INC			1,743.000	39,914.70
AMERICAN RAILCAR INDUSTRIES IN			2,410.000	99,051.00
AMERICAN REALTY INVESTORS INC			733.000	5,878.66
AMERICAN RENAL ASSOCIATES HOLD			2,796.000	47,196.48
AMERICAN SHARED HOSPITAL SERVI			782.000	3,362.60
AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			7,410.000	76,174.80
AMERICAN STATES WATER CO			5,928.000	262,610.40
AMERICAN SUPERCONDUCTOR CORP			724.000	4,966.64
AMERICAN TOWER CORP			43,820.000	5,325,882.80

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN VANGUARD CORP			3,003.000	49,849.80
AMERICAN VANTAGE COS			5,193.000	155.79
AMERICAN WATER WORKS CO INC			54,484.000	4,237,220.68
AMERICAN WOODMARK CORP			2,993.000	274,757.40
AMERIGAS PARTNERS LP			33,340.000	1,569,980.60
AMERIPRISE FINANCIAL INC			16,123.000	2,090,830.64
AMERIS BANCORP			4,659.000	214,779.90
AMERISAFE INC			2,599.000	168,675.10
AMERISERV FINANCIAL INC			4,077.000	15,288.75
AMERISOURCEBERGEN CORP			24,336.000	2,153,736.00
AMES NATIONAL CORP			548.000	16,768.80
AMETEK INC			99,802.000	5,397,292.16
AMGEN INC			74,839.000	12,278,834.73
AMICUS THERAPEUTICS INC			2,862.000	20,406.06
AMISTAR CORP			962.000	2.12
AMKOR TECHNOLOGY INC			19,990.000	231,684.10
AMN HEALTHCARE SERVICES INC			7,669.000	311,361.40
AMPAL-AMERICAN ISRAEL CORP			271.000	20.73
AMPCO-PITTSBURGH CORP			1,316.000	18,489.80
AMPHASTAR PHARMACEUTICALS INC			5,903.000	85,593.50
AMPHENOL CORP			41,695.000	2,967,433.15
AMPLIPHI BIOSCIENCES CORP			25.000	10.65
AMREP CORP			1,062.000	6,807.42
AMTECH SYSTEMS INC			1,648.000	9,064.00
ANACOMP INC			3.000	1.80
ANADARKO PETROLEUM CORP			50,953.000	3,159,086.00
ANALOG DEVICES INC			74,261.975	6,085,768.85
ANALOGIC CORP			2,053.000	155,822.70
ANC RENTAL CORP			1,750.000	1.75
ANDERSONS INC/THE			4,652.000	176,310.80
ANDREA ELECTRONICS CORP			4,974.000	241.24
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	93,551.20
ANHEUSER-BUSCH INBEV SA/NV			81,522.000	8,972,041.89
ANI PHARMACEUTICALS INC			2,094.000	103,673.94
ANIKA THERAPEUTICS INC			2,641.000	114,725.04
ANNALY CAPITAL MANAGEMENT INC			367,772.000	4,085,946.92



## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANSYS INC			6,715.000	717,632.05
ANTERO MIDSTREAM PARTNERS LP			72,785.000	2,413,550.60
ANTHEM INC			33,874.000	5,602,082.12
ANTHERA PHARMACEUTICALS INC			4,207.000	1,790.08
ANTHRACITE CAPITAL INC			6,549.000	6.55
ANWORTH MORTGAGE ASSET CORP			21,588.000	119,813.40
AON PLC			120,906.000	14,350,333.14
AP MOLLER - MAERSK A/S			4,870.000	8,104,117.09
AP THAILAND PCL			28,312,700.000	5,932,380.85
APA GROUP			11,939.000	81,604.69
APACHE CORP			40,906.000	2,102,159.34
APARTMENT INVESTMENT & MANAGEM			14,313.000	634,781.55
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	11.69
APOGEE ENTERPRISES INC			80,601.000	4,804,625.61
APOLLO COMMERCIAL REAL ESTATE			49,348.000	928,235.88
APOLLO INVESTMENT CORP			31,057.000	203,733.92
APOLLO TYRES LTD			2,781,400.000	8,939,372.68
APPLE HOSPITALITY REIT INC			6,529.000	124,703.90
APPLE INC			555,726.000	79,835,597.16
APPLIED ENERGETICS INC			7,099.000	254.14
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			6,557.000	405,550.45
APPLIED MATERIALS INC			192,156.000	7,474,868.40
APPLIED OPTOELECTRONICS INC			2,179.000	122,350.85
APPLIEDTHEORY CORP			5,601.000	0.00
APPROACH RESOURCES INC			4,122.000	10,346.22
APTEVO THERAPEUTICS INC			4,247.000	8,748.82
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
AQUINOX PHARMACEUTICALS INC			4,474.000	74,671.06
ARADIGM CORP			102.000	159.12
ARALEZ PHARMACEUTICALS INC			7,743.000	16,570.02
ARAMARK			90,890.000	3,351,114.30
ARBOR REALTY TRUST INC			3,455.000	28,952.90
ARC DOCUMENT SOLUTIONS INC			5,336.000	18,409.20
ARCA BIOPHARMA INC			3.000	7.50
ARCBEST CORP			3,745.000	97,370.00
ARCELORMITTAL			1,351,982.000	11,403,253.38
ARCH CAPITAL GROUP LTD			40,911.000	3,877,135.47

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As Of Date : 3/31/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCH COAL INC			62,459.000	4,305,923.46
ARCHER-DANIELS-MIDLAND CO			63,240.000	2,911,569.60
ARCHROCK INC			7,856.000	97,414.40
ARCONIC INC			69,216.000	1,823,149.44
ARDELYX INC			4,098.000	51,839.70
ARENA PHARMACEUTICALS INC			31,437.000	45,898.02
ARES COMMERCIAL REAL ESTATE CO			21,265.000	284,525.70
ARGAN INC			871.000	57,616.65
ARGO GROUP INTERNATIONAL HOLDI			7,442.000	504,567.60
ARI NETWORK SERVICES INC			716.000	3,716.04
ARK RESTAURANTS CORP			1,040.000	26,301.60
ARLINGTON ASSET INVESTMENT COR			876.000	12,377.88
ARMADA HOFFLER PROPERTIES INC			60,962.000	846,762.18
ARMOUR RESIDENTIAL REIT INC			5,966.000	135,487.86
ARMSTRONG WORLD INDUSTRIES INC			4,741.000	218,323.05
AROTECH CORP			440.000	1,298.00
ARQULE INC			3,373.000	3,575.38
ARRAY BIOPHARMA INC			10,250.000	91,635.00
ARROW FINANCIAL CORP			3,611.000	122,412.90
ARROW RESOURCES DEVELOPMENT IN			2,800.000	1.68
ARROWHEAD PHARMACEUTICALS INC			8,398.000	15,536.30
ARTESIAN RESOURCES CORP			4,494.000	146,324.64
ARTHUR J GALLAGHER & CO			43,767.000	2,474,586.18
ARTISAN PARTNERS ASSET MANAGEM			4,583.000	126,490.80
ASB FINANCIAL CORP			1,237.000	17,936.50
ASBURY AUTOMOTIVE GROUP INC			7,713.000	463,551.30
ASCENA RETAIL GROUP INC			23,385.000	99,620.10
ASCENDAS REAL ESTATE INVESTMEN			214,414.000	386,690.96
ASCENT CAPITAL GROUP INC			4,579.000	64,701.27
ASFG INC			44.000	0.00
ASHFORD HOSPITALITY PRIME INC			5,238.000	55,575.18
ASHFORD HOSPITALITY TRUST INC			10,817.000	68,904.29
ASHFORD INC			128.000	7,188.48
ASHTREAD GROUP PLC			756,439.000	15,635,547.62
ASICS CORP			249,300.000	4,000,254.90
ASPEN INSURANCE HOLDINGS LTD			36.000	1,873.80
ASPEN TECHNOLOGY INC			13,591.000	800,781.72
ASSA ABLOY AB			491,995.000	10,155,872.74
ASSEMBLY BIOSCIENCES INC			6,703.000	170,859.47

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASSICURAZIONI GENERALI SPA			423,200.000	6,744,240.04
ASSOCIATED BRITISH FOODS PLC			218,532.000	7,121,242.63
ASSOCIATED CAPITAL GROUP INC			2,803.000	101,328.45
ASSURANT INC			5,071.000	485,142.57
ASTA FUNDING INC			168.000	1,377.60
ASTEA INTERNATIONAL INC			1,675.000	3,299.75
ASTEC INDUSTRIES INC			2,975.000	182,947.63
ASTELLAS PHARMA INC			563,500.000	7,413,542.20
ASTERIAS BIOTHERAPEUTICS INC			352.000	1,179.20
ASTORIA FINANCIAL CORP			15,476.000	317,412.76
ASTRONICS CORP			7,549.000	238,755.10
ASTRONOVA INC			1,132.000	17,036.60
ASTROTECH CORP			488.000	639.28
ASURE SOFTWARE INC			1,533.000	15,759.24
AT&T INC			602,022.000	25,014,014.10
AT&T LATIN AMER CORP COM			30,700.000	33.77
ATARA BIOTHERAPEUTICS INC			3,142.000	64,568.10
ATLANTIC AMERICAN CORP			8,565.000	32,118.75
ATLANTIC COAST FINANCIAL CORP			139.000	1,059.18
ATLANTICA YIELD PLC			6,619.000	138,734.24
ATLANTICUS HOLDINGS CORP			1,628.000	4,249.08
ATLANTIS PLASTICS INC			1,094.000	0.11
ATLAS AIR WORLDWIDE HOLDINGS I			69,462.000	3,851,667.90
ATN INTERNATIONAL INC			1,850.000	130,277.00
ATNA RESOURCES LTD			1,222.000	0.00
ATOS SE			87,200.000	10,814,048.92
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			6,254.000	119,764.10
ATRION CORP			675.000	316,035.00
ATRIUM EUROPEAN REAL ESTATE LT			80,219.000	325,432.69
ATRM HOLDINGS INC			180.000	358.20
ATWOOD OCEANICS INC			13,688.000	130,446.64
AURIZON HOLDINGS LTD			171,978.000	688,765.44
AUSNET SERVICES			1,241,488.000	1,595,811.47
AUTOBYTEL INC			974.000	12,204.22
AUTODESK INC			24,493.000	2,117,909.71
AUTOLIV INC			8,827.000	902,649.02
AUTOMATIC DATA PROCESSING INC			46,053.000	4,715,366.67
AUTOMOTIVE PROPERTIES REIT TR UNIT			68,139.000	563,035.11

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AUTONATION INC			5,979.000	252,851.91
AUTOZONE INC			3,524.000	2,548,028.20
AV HOMES INC			2,846.000	46,816.70
AVADO BRANDS INC COM			40,600.000	0.00
AVALONBAY COMMUNITIES INC			17,553.000	3,222,730.80
AVAX TECHNOLOGIES INC			1,969.000	5.91
AVERY DENNISON CORP			50,572.000	4,076,103.20
AVEXIS INC			784.000	59,607.52
AVIAT NETWORKS INC			1,149.000	16,901.79
AVID TECHNOLOGY INC			4,299.000	20,033.34
AVINCI MEDIA CORP			4,781.000	0.00
AVIRAGEN THERAPEUTICS INC			1,127.000	734.46
AVISTA CORP			11,228.000	438,453.40
AVIVA PLC			1,396,000.000	9,286,742.02
AVX CORP			4,526.000	74,135.88
AWARE INC/MA			5,095.000	23,946.50
AXCELIS TECHNOLOGIES INC			2,518.000	47,338.40
AXCESS INTERNATIONAL INC			2,712.000	135.60
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXIS CAPITAL HOLDINGS LTD			15,398.000	1,032,127.94
AXOGEN INC			428.000	4,472.60
AXT INC			5,371.000	31,151.80
AZIMUT HOLDING SPA			485,580.000	8,481,019.62
AZZ INC			4,588.000	272,986.00
B&G FOODS INC			7,526.000	302,921.50
BABCOCK & WILCOX ENTERPRISES I			8,339.000	77,886.26
BADGER METER INC			7,779.000	285,878.25
BADGER PAPER MILLS INC			2,800.000	28.00
BAE SYSTEMS PLC			1,280,500.000	10,287,717.88
BAKER HUGHES INC			88,447.000	5,290,899.54
BALCHEM CORP			4,749.000	391,412.58
BALDWIN & LYONS INC			2,991.000	73,129.95
BALL CORP			33,534.000	2,490,234.84
BALLANTYNE STRONG INC			920.000	5,520.00
BANCA MEDIOLANUM SPA			748,873.000	5,498,570.61
BANCFIRST CORP			2,495.000	224,300.50
BANCO LATINOAMERICANO DE COMER			4,913.000	136,286.62
BANCORP INC/THE			1,844.000	9,404.40
BANCORPSOUTH INC			14,368.000	434,632.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANK HAPOALIM BM			1,239,700.000	7,539,616.03
BANK MANDIRI PERSERO TBK PT			12,477,779.000	10,955,674.63
BANK MUTUAL CORP			9,061.000	85,173.40
BANK NEGARA INDONESIA PERSERO			18,360,700.000	8,921,645.90
BANK OF AMERICA CORP			949,421.000	22,396,841.39
BANK OF FLORIDA CORP			1,663.000	6.65
BANK OF HAWAII CORP			6,088.000	501,407.68
BANK OF MARIN BANCORP			1,077.000	69,304.95
BANK OF NEW YORK MELLON CORP/T			120,098.000	5,672,228.54
BANK OF NOVA SCOTIA			160,100.000	9,339,616.84
BANK OF SOUTH CAROLINA CORP			1,444.000	30,035.20
BANK OF THE OZARKS INC			13,492.000	701,718.92
BANKFINANCIAL CORP			2,582.000	37,490.64
BANKRATE INC			6,551.000	63,217.15
BANKUNITED FINANCIAL CORP			4,941.000	24.71
BANNER CORP			3,912.000	217,663.68
BAR HARBOR BANKSHARES			2,664.000	88,125.12
BARCLAYS AFRICA GROUP LTD			628,200.000	6,536,044.13
BARNES & NOBLE EDUCATION INC			3,200.000	30,688.00
BARNES & NOBLE INC			9,680.000	89,540.00
BARNES GROUP INC			8,646.000	443,885.64
BARNWELL INDUSTRIES INC			2,086.000	3,900.82
BARRACUDA NETWORKS INC			206,846.000	4,780,211.06
BARRATT DEVELOPMENTS PLC			1,226,300.000	8,380,177.66
BARRETT BUSINESS SERVICES INC			4,520.000	246,882.40
BASIC ENERGY SERVICES INC			10.000	333.60
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	0.00
BASSETT FURNITURE INDUSTRIES I			2,010.000	54,069.00
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			223,495.000	11,590,450.70
BAY BANCORP INC			692.000	5,397.60
BAYER AG			60,800.000	7,026,344.55
BB LIQUIDATING INC			31,721.000	142.74
BB&T CORP			145,457.000	6,501,927.90
BBX CAPITAL CORP			725.000	4,567.50
BCB BANCORP INC			1,137.000	18,931.05
BEACON ROOFING SUPPLY INC			9,714.000	477,540.24
BEARD CO			1,181.000	0.47
BEARINGPOINT INC			1,404.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEASLEY BROADCAST GROUP INC			450.000	5,220.00
BEAZER HOMES USA INC			645.000	7,823.85
BEBE STORES INC			399.000	1,548.12
BECTON DICKINSON AND CO			26,661.000	4,890,693.84
BED BATH & BEYOND INC			13,702.000	540,680.92
BEL FUSE INC			7,249.000	178,582.61
BELDEN INC			60,701.000	4,199,902.19
BELIEVING TODAY INC			3,700.000	0.00
BELLICUM PHARMACEUTICALS INC			5,608.000	69,202.72
BELMOND LTD			12,873.000	155,763.30
BENCHMARK ELECTRONICS INC			8,760.000	278,568.00
BENEFICIAL BANCORP INC			9,299.000	148,784.00
BERKSHIRE BANCORP INC/NY			2,213.000	24,785.60
BERKSHIRE HATHAWAY INC			248,357.000	41,396,144.76
BERKSHIRE HILLS BANCORP INC			5,262.000	189,695.10
BERRY GLOBAL GROUP INC			66,293.000	3,219,851.01
BEST BUY CO INC			71,710.000	3,524,546.50
BETTER ENVIRONMENT CONCEPTS IN			42.000	9.51
BGC PARTNERS INC			29,663.000	336,971.68
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIG 5 SPORTING GOODS CORP			1,009.000	15,235.90
BIG LOTS INC			8,479.000	412,757.72
BIGLARI HOLDINGS INC			505.000	218,149.90
BILL BARRETT CORP			6,522.000	29,675.10
BIOANALYTICAL SYSTEMS INC			912.000	1,267.68
BIOCRIST PHARMACEUTICALS INC			18,486.000	155,282.40
BIODELIVERY SCIENCES INTERNATI			9,726.000	18,479.40
BIOGEN INC			32,657.000	8,929,076.94
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			3,820.000	5,157.00
BIOMARIN PHARMACEUTICAL INC			7,966.000	699,255.48
BIOPTIX INC			6.000	24.00
BIOPURE CORP			374.000	4.49
BIOSCRIP INC			15,670.000	26,639.00
BIOSPECIFICS TECHNOLOGIES CORP			5,011.000	274,602.80
BIOSTAGE INC			1,384.000	507.66
BIOTELEMETRY INC			6,384.000	184,816.80
BIOTIME INC			2,609.000	8,974.96
BIOVERATIV INC			20,970.000	1,142,026.20

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BIRKS GROUP INC			432.000	613.44
BJ'S RESTAURANTS INC			4,289.000	173,275.60
BKF CAPITAL GROUP INC			18.000	130.50
BLACK BOX CORP			5,806.000	51,963.70
BLACK DIAMOND INC			2,202.000	12,000.90
BLACK HILLS CORP			6,767.000	449,802.49
BLACKBAUD INC			7,328.000	561,837.76
BLACKHAWK NETWORK HOLDINGS INC			170,789.000	6,934,033.40
BLACKROCK EMERGING MARKETS SMALL CAP			1,078,866.980	13,519,573.42
BLACKROCK INC			11,750.000	4,506,242.50
BLACKROCK MSCI CANADA SMALL CAP			364,938.180	4,480,119.41
BLACKROCK MSCI EAFE SMALL CAP			3,066,755.110	42,482,059.56
BLACKSTONE MORTGAGE TRUST INC			34,662.000	1,073,135.52
BLONDER TONGUE LABORATORIES IN			2,737.000	1,587.46
BLOOMIN' BRANDS INC			17,183.000	339,020.59
BLUCORA INC			613.000	10,604.90
BLUE HILLS BANCORP INC			3,468.000	61,903.80
BLUE RIVER BANCSHARES INC			962.000	7.22
BLUEPRINT MEDICINES CORP			4,440.000	177,555.60
BMB MUNAI INC			7,468.000	93.35
BMC INDS INC MINN COM			26,300.000	0.00
BMC STOCK HOLDINGS INC			8,152.000	184,235.20
BNC BANCORP			4,369.000	153,133.45
BNCCORP INC			818.000	21,308.90
BNP PARIBAS SA			131,700.000	8,793,873.26
BNS HOLDING INC			94.000	14.10
BOB EVANS FARMS INC/DE			3,187.000	206,740.69
BOEING CO/THE			54,704.000	9,674,949.44
BOFI HOLDING INC			7,973.000	208,334.49
BOISE CASCADE CO			5,188.000	138,519.60
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	1,535.70
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	18.38
BORGWARNER INC			30,333.000	1,267,616.07
BOSTON BEER CO INC/THE			1,979.000	286,262.35
BOSTON PRIVATE FINANCIAL HOLDI			11,015.000	180,646.00
BOSTON PROPERTIES INC			15,983.000	2,116,309.03
BOSTON SCIENTIFIC CORP			320,236.000	7,964,269.32

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BOTTOMLINE TECHNOLOGIES DE INC			4,356.000	103,019.40
BOVIE MEDICAL CORP			1,260.000	3,364.20
BOWL AMERICA INC			4,125.000	59,812.50
BOYD GAMING CORP			10,894.000	239,776.94
BOYDS COLLECTION LTD COM			52,800.000	0.00
BOYDS COLLECTION LTD/THE			833.000	0.01
BP FLY CORP			2,067.000	16.74
BP PLC			1,354,102.000	7,747,405.19
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPOST SA			55,175.000	1,299,158.46
BRADY CORP			7,798.000	301,392.70
BRANDYWINE REALTY TRUST			27,081.000	439,524.63
BRIDGE BANCORP INC			3,869.000	135,415.00
BRIDGFORD FOODS CORP			3,562.000	40,713.66
BRIGGS & STRATTON CORP			6,978.000	156,656.10
BRIGHT HORIZONS FAMILY SOLUTIO			7,191.000	521,275.59
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42
BRINK'S CO/THE			8,959.000	478,858.55
BRISTOL-MYERS SQUIBB CO			192,343.000	10,459,612.34
BRISTOW GROUP INC			5,239.000	79,685.19
BRITISH AMERICAN TOBACCO PLC			285,045.000	18,891,029.57
BROADCOM LTD			38,887.000	8,514,697.52
BROADRIDGE FINANCIAL SOLUTIONS			8,027.000	545,434.65
BROADSOFT INC			3,831.000	154,006.20
BROCADE COMMUNICATIONS SYSTEMS			3,153.000	39,349.44
BROOKFIELD INFRASTRUCTURE PART			17,272.000	667,908.24
BROOKFIELD PROPERTY PARTNERS L			18,928.000	421,337.28
BROOKFIELD RENEWABLE PARTNERS			75,652.000	2,235,494.47
BROOKLINE BANCORP INC			15,621.000	244,468.65
BROOKS AUTOMATION INC			8,310.000	186,144.00
BROWN-FORMAN CORP			28,445.000	1,313,590.10
BRT APARTMENTS CORP			863.000	7,231.94
BRUKER CORP			19,947.000	465,363.51
BRYN MAWR BANK CORP			2,576.000	101,752.00
BSD MED CORP			865.000	17.30
BSML INC			1,459.000	0.00
BSQUARE CORP			1,706.000	9,212.40
BT GROUP PLC			373,593.000	1,486,501.10
BUCKEYE PARTNERS LP			70,728.000	4,849,111.68



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BUCKLE INC/THE			5,386.000	100,179.60
BUFFALO WILD WINGS INC			2,967.000	453,209.25
BUILDERS FIRSTSOURCE INC			12,321.000	183,582.90
BUILDING MATLS HLDG CORP COM			12,400.000	50.84
BUNGE LTD			44,504.000	3,527,387.04
BUTLER INTERNATIONAL INC			4,024.000	22.13
CA INC			59,098.000	1,874,588.56
CABOT CORP			579.000	34,687.89
CABOT OIL & GAS CORP			84,287.000	2,015,302.17
CACHE INC			3,062.000	7.66
CACI INTERNATIONAL INC			3,940.000	462,162.00
CADIZ INC			226.000	3,401.30
CADUS CORP			2,388.000	2,483.52
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			1,949.000	30,677.26
CAL DIVE INTERNATIONAL INC			9,001.000	8.10
CALAMP CORP			9,352.000	157,020.08
CALATLANTIC GROUP INC/OLD			10,845.000	406,145.25
CALBEE INC			304,100.000	10,356,811.54
CALERES INC			12,194.000	322,165.48
CALGON CARBON CORP			8,880.000	129,648.00
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC			3,028.000	49,053.60
CALIFORNIA WATER SERVICE GROUP			7,776.000	278,769.60
CALIX INC			4,607.000	33,400.75
CALLAWAY GOLF CO			13,138.000	145,437.66
CALLIDUS SOFTWARE INC			7,400.000	157,990.00
CALLON PETROLEUM CO			13,716.000	180,502.56
CALMARE THERAPEUTICS INC			1,369.000	164.42
CALTEX AUSTRALIA LTD			299,577.000	6,739,417.96
CAMBEX CORP			5,237.000	26.19
CAMBIUM LEARNING GROUP INC			1,761.000	8,628.90
CAMBREX CORP			11,605.000	638,855.25
CAMBRIDGE HEART INC			5,193.000	0.00
CAMDEN NATIONAL CORP			2,824.000	124,368.96
CAMPBELL SOUP CO			55,295.000	3,165,085.80
CANADIAN SOLAR INC			4,541.000	55,718.07
CANADIAN TIRE CORP LTD CL A			92,800.000	10,992,797.20
CANO PETROLEUM INC			3,018.000	0.00

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CANTEL MEDICAL CORP			6,033.000	483,243.30	
CANTERBURY PARK HOLDING CORP			786.000	8,095.80	
CAPELLA EDUCATION CO			1,575.000	133,914.38	
CAPITAL BANK FINANCIAL CORP			2,715.000	117,831.00	
CAPITAL CITY BANK GROUP INC			1,815.000	38,822.85	
CAPITAL ONE FINANCIAL CORP			47,431.000	4,110,370.46	
CAPITAL SENIOR LIVING CORP			7,355.000	103,411.30	
CAPITOL BANCORP LTD			1,356.000	4.07	
CAPITOL FEDERAL FINANCIAL INC			19,918.000	291,400.34	
CAPRICOR THERAPEUTICS INC			55.000	181.50	
CAPSTEAD MORTGAGE CORP			15,511.000	163,485.94	
CAPSTONE THERAPEUTICS CORP			6,299.000	340.15	
CAPSTONE TURBINE CORP			1,035.000	791.78	
CARBO CERAMICS INC			10,418.000	135,850.72	
CARBONITE INC			2,876.000	58,382.80	
CARDINAL FINANCIAL CORP			3,199.000	95,778.06	
CARDINAL HEALTH INC			118,458.000	9,660,249.90	
CARDIOVASCULAR SYSTEMS INC			5,106.000	144,372.16	
CARDTRONICS PLC			7,207.000	336,927.25	
CARE CAPITAL PROPERTIES INC			44,046.000	1,183,516.02	
CAREER EDUCATION CORP			4,954.000	43,099.80	
CARETRUST REIT INC			4,062.000	68,322.84	
CARLSBERG A/S			141,998.000	13,152,596.05	
CARMAX INC			17,057.000	1,010,115.54	
CARNIVAL CORP			49,502.000	2,916,162.82	
CARPENTER TECHNOLOGY CORP			6,938.000	258,787.40	
CARRIAGE SERVICES INC			4,949.000	134,216.88	
CARRIZO OIL & GAS INC			6,764.000	193,856.24	
CARTESIAN INC			1,324.000	1,098.92	
CASCADE BANCORP			2,327.000	17,941.17	
CASELLA WASTE SYSTEMS INC			4,377.000	61,759.47	
CASH TECHNOLOGIES INC			787.000	1.57	
CASI PHARMACEUTICALS INC			447.000	634.74	
CASS INFORMATION SYSTEMS INC			2,350.000	155,335.00	
CATALENT INC			16,032.000	454,026.24	
CATALINA LIGHTING INC			910.000	0.91	
CATALYST BIOSCIENCES INC			41.000	386.63	
CATASYS INC			18.000	29.16	
CATERPILLAR INC			58,722.000	5,447,052.72	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CATHAY GENERAL BANCORP			10,666.000	401,894.88
CATO CORP/THE			5,853.000	128,531.88
CATSKILL LITIGATION TRUST			3,760.000	0.38
CAVCO INDUSTRIES INC			1,321.000	153,764.40
CAVIUM INC			47,777.000	3,423,699.82
CBIZ INC			16,891.000	228,873.05
CBL & ASSOCIATES PROPERTIES IN			20,395.000	194,568.30
CBOE GLOBAL MARKETS INC			8,362.000	677,907.34
CBOE HOLDINGS INC			4,206.000	340,980.42
CBRE GROUP INC			285,126.000	9,919,533.54
CBS CORP			60,147.000	4,171,795.92
CDI CORP			2,656.000	22,708.80
CDK GLOBAL INC			7,429.000	482,959.29
CEB INC			6,499.000	510,821.40
CECO ENVIRONMENTAL CORP			1,333.000	14,009.83
CEDAR FAIR LP			22,162.000	1,502,805.22
CEDAR REALTY TRUST INC			27,436.000	137,728.72
CEL-SCI CORP			643.000	55.04
CELADON GROUP INC			3,424.000	22,427.20
CELANESE CORP			15,277.000	1,372,638.45
CELGENE CORP			120,234.000	14,960,716.62
CELLDEX THERAPEUTICS INC			2,348.000	8,476.28
CELLULAR BIOMEDICINE GROUP INC			2,569.000	30,442.65
CEMPRA INC			6,505.000	24,393.75
CENTENE CORP			29,136.000	2,076,231.36
CENTERPOINT ENERGY INC			105,150.000	2,898,985.50
CENTERSTATE BANK CORP			3,783.000	97,979.70
CENTRAL GARDEN & PET CO			7,118.000	254,196.36
CENTRAL PACIFIC FINANCIAL CORP			2,386.000	72,868.44
CENTRICA PLC			2,899,475.000	7,867,657.28
CENTRUE FINANCIAL CORP			17.000	438.94
CENTRUS ENERGY CORP			396.000	2,395.80
CENTURY ALUMINUM CO			5,901.000	74,883.69
CENTURY BANCORP INC/MA			494.000	30,047.55
CENTURY CASINOS INC			269.000	2,033.64
CENTURY COMMUNITIES INC			2,724.000	69,189.60
CENTURYLINK INC			70,256.000	1,655,933.92
CENVEO INC			1,035.000	5,195.70
CERBCO INC CL A			500.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CERNER CORP			35,774.000	2,105,299.90
CERUS CORP			16,261.000	72,361.45
CESCA THERAPEUTICS INC			111.000	360.75
CEVA INC			1,513.000	53,711.50
CF BLACKROCK ACWI EX-US SUPERFUND A			49,038,424.010	1,190,679,758.98
CF INDUSTRIES HOLDINGS INC			21,249.000	623,658.15
CH ROBINSON WORLDWIDE INC			45,512.000	3,517,622.48
CHAMPION ENTERPRISES INC			21,400.000	149.80
CHAMPION INDUSTRIES INC/WV			20.000	400.00
CHANNELL COMMERCIAL CORP			3,181.000	10.50
CHARLES & COLVARD LTD			1,139.000	1,093.44
CHARLES RIVER LABORATORIES INT			5,917.000	532,234.15
CHARLES SCHWAB CORP/THE			217,997.000	8,896,457.57
CHART INDUSTRIES INC			6,741.000	235,530.54
CHARTER COMMUNICATIONS INC			36,727.000	12,021,481.64
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94
CHARTER FINANCIAL CORP/MD			2,504.000	49,253.68
CHARTER HALL RETAIL REIT			68,395.000	226,440.04
CHASE CORP			1,626.000	155,120.40
CHATHAM LODGING TRUST			6,647.000	131,278.25
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			13,236.000	1,358,807.76
CHEESECAKE FACTORY INC/THE			7,954.000	503,965.44
CHEMED CORP			3,750.000	685,087.50
CHEMICAL FINANCIAL CORP			4,816.000	246,338.40
CHEMTURA CORP			17,492.000	584,232.80
CHENIERE ENERGY INC			18,629.000	880,592.83
CHENIERE ENERGY PARTNERS LP			2,010.000	64,943.10
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	0.04
CHEROKEE INC			3,349.000	28,801.40
CHESAPEAKE ENERGY CORP			69,434.000	412,437.96
CHESAPEAKE LODGING TRUST			5,936.000	142,226.56
CHESAPEAKE UTILITIES CORP			3,306.000	228,775.20
CHESTER BANCORP INC			84.000	1,554.00
CHEVRON CORP			185,409.000	19,907,364.33
CHICAGO RIVET & MACHINE CO			213.000	8,632.89
CHICO'S FAS INC			19,790.000	281,018.00
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			4,769.000	572,518.45

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHIMERIX INC			2,664.000	16,996.32
CHINA CGAME INC			1,663.000	39.08
CHINA COMMUNICATIONS SERVICES HK/00552			12,430,000.000	8,141,118.20
CHINA SKY ONE MEDICAL INC			581.000	40.67
CHIPOTLE MEXICAN GRILL INC			5,323.000	2,371,502.96
CHOICE PROPERTIES REIT TRUST UNIT			42,189.000	437,817.84
CHRISTOPHER & BANKS CORP			3,962.000	5,863.76
CHUBB LTD			51,626.000	7,034,042.50
CHURCH & DWIGHT CO INC			54,454.000	2,715,620.98
CHURCHILL DOWNS INC			2,224.000	353,282.40
CHUY'S HOLDINGS INC			2,114.000	62,997.20
CI FINANCIAL INC			465,000.000	9,215,273.87
CIBER INC			7,875.000	3,150.00
CIBL INC			22.000	0.00
CIE FINANCIERE RICHEMONT SA			91,817.000	7,265,004.65
CIENA CORP			19,297.000	455,602.17
CIGNA HOLDING CO			34,447.000	5,046,141.03
CIM COMMERCIAL TRUST CORP			355.000	5,715.50
CIMAREX ENERGY CO			11,983.000	1,431,848.67
CIMPRESS NV			4,743.000	408,799.17
CINCINNATI BELL INC			4,997.000	88,446.90
CINCINNATI FINANCIAL CORP			34,473.000	2,491,363.71
CINEMARK HOLDINGS INC			39,723.000	1,761,317.82
CINTAS CORP			12,783.000	1,617,560.82
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	45.35
CIRCOR INTERNATIONAL INC			2,327.000	138,316.88
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			10,319.000	626,260.11
CISCO SYSTEMS INC			472,188.000	15,959,954.40
CIT GROUP INC			26,799.000	1,150,481.07
CITI TRENDS INC			3,499.000	59,483.00
CITIGROUP INC			256,949.000	15,370,689.18
CITIZENS & NORTHERN CORP			568.000	13,223.04
CITIZENS FINANCIAL GROUP INC			376,115.000	12,994,773.25
CITIZENS INC/TX			4,431.000	32,922.33
CITRIX SYSTEMS INC			24,927.000	2,078,662.53
CITY BANK/LYNNWOOD WA			1,072.000	75.04
CITY HOLDING CO			2,530.000	163,134.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CITY OFFICE REIT INC			118,318.000	1,437,563.70	
CITYCON OYJ			152,202.000	361,388.58	
CIVEO CORP			7,256.000	21,695.44	
CIVITAS SOLUTIONS INC			4,449.000	81,639.15	
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00	
CLAYTON WILLIAMS ENERGY INC			1,373.000	181,345.84	
CLEAN ENERGY FUELS CORP			11,644.000	29,692.20	
CLEARFIELD INC			3,188.000	52,442.60	
CLEARSIDE BIOMEDICAL INC			3,166.000	25,138.04	
CLEARSTORY SYSTEMS INC			219.000	0.02	
CLEARWATER PAPER CORP			3,123.000	174,888.00	
CLEVELAND BIOLABS INC			52.000	83.20	
CLIFFS NATURAL RESOURCES INC			19,231.000	157,886.51	
CLIFTON BANCORP INC			2,104.000	34,063.76	
CLOROX CO/THE			27,115.000	3,655,915.45	
CLOUD PEAK ENERGY INC			6,972.000	31,931.76	
CLOVIS ONCOLOGY INC			2,330.000	148,351.10	
CLST HOLDINGS INC			3,920.000	78.40	
CLUBCORP HOLDINGS INC			8,745.000	140,357.25	
CM WIND DOWN TOPCO INC			751.000	240.92	
CME GROUP INC			78,960.000	9,380,448.00	
CMS ENERGY CORP			84,667.000	3,788,001.58	
CNA FINANCIAL CORP			13,645.000	602,699.65	
CNB FINANCIAL CORP/PA			2,353.000	56,213.17	
CNO FINANCIAL GROUP INC			41,344.000	847,552.00	
COACH INC			54,493.000	2,252,195.69	
COBIZ FINANCIAL INC			2,183.000	36,674.40	
COCA-COLA CO/THE			364,547.000	15,471,374.68	
COCA-COLA CONSOLIDATED INC			1,423.000	293,166.46	
COCA-COLA EUROPEAN PARTNERS PL			143,285.000	5,371,429.03	
COCHLEAR LTD			66,000.000	6,808,573.57	
CODEXIS INC			992.000	4,761.60	
CODORUS VALLEY BANCORP INC			1,917.000	49,669.47	
COEUR MINING INC			18,625.000	150,490.00	
COFINIMMO SA			1,486.000	170,219.52	
COGENT COMMUNICATIONS HOLDINGS			11,137.000	479,447.85	
COGENTIX MEDICAL INC			374.000	673.20	
COGNIZANT TECHNOLOGY SOLUTIONS			55,480.000	3,302,169.60	
COHEN & STEERS INC			4,440.000	177,466.80	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COHERENT INC			3,888.000	799,528.32
COHERUS BIOSCIENCES INC			2,117.000	44,774.55
COHU INC			4,309.000	79,544.14
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			91,319.000	6,683,637.61
COLLECTORS UNIVERSE INC			3,307.000	86,312.70
COLLEGIUM PHARMACEUTICAL INC			1,700.000	17,102.00
COLOMBO BANK			495.000	159.64
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLONY NORTHSTAR INC			46,781.000	603,942.71
COLONY STARWOOD HOMES			8,399.000	285,146.05
COLUMBIA BANKING SYSTEM INC			8,661.000	337,692.39
COLUMBIA SPORTSWEAR CO			5,465.000	321,068.75
COLUMBUS MCKINNON CORP/NY			3,454.000	85,728.28
COMARCO INC			3,575.000	286.36
COMBIMATRIX CORP			2.000	10.90
COMCAST CORP			654,040.000	24,585,363.60
COMDIAL CORP			222.000	0.44
COMERICA INC			55,897.000	3,833,416.26
COMFORT SYSTEMS USA INC			5,919.000	216,931.35
COMMERCIAL INTERNATIONAL BANK			282,625.000	1,182,640.79
COMMERCIAL METALS CO			258,421.000	4,943,593.73
COMMUNICATIONS SYSTEMS INC			2,095.000	9,218.00
COMMUNITY BANK SYSTEM INC			6,722.000	369,575.56
COMMUNITY HEALTH SYSTEMS INC			16,028.000	142,168.36
COMMUNITY HEALTHCARE TRUST INC			41,596.000	994,144.40
COMMUNITY TRUST BANCORP INC			4,545.000	207,933.75
COMMUNITY WEST BANCSHARES			995.000	10,049.50
COMMVAULT SYSTEMS INC			6,382.000	324,205.60
COMPASS GROUP PLC			557,459.000	10,497,943.58
COMPASS MINERALS INTERNATIONAL			19,060.000	1,293,221.00
COMPUTER PROGRAMS & SYSTEMS IN			4,431.000	124,068.00
COMPUTER SERVICES INC			2,032.000	88,818.72
COMPUTER TASK GROUP INC			6,016.000	33,208.32
COMPX INTERNATIONAL INC			1,112.000	17,069.20
COMSCORE INC			16,460.000	355,371.40
COMSTOCK RESOURCES INC			1,154.000	10,651.42
COMTECH TELECOMMUNICATIONS COR			3,991.000	58,827.34
COMTREX SYSTEMS CORP			367.000	1,137.70

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CONAGRA BRANDS INC			110,726.000	4,466,686.84	
CONCERT PHARMACEUTICALS INC			8,514.000	145,248.84	
CONCHO RESOURCES INC			26,157.000	3,356,989.38	
CONCURRENT COMPUTER CORP			1,252.000	6,084.72	
CONE MLS CORP N C			20,100.000	0.00	
CONMED CORP			3,625.000	160,986.25	
CONN'S INC			1,994.000	17,447.50	
CONNECTICUT WATER SERVICE INC			2,852.000	151,583.80	
CONNECTONE BANCORP INC			973.000	23,595.25	
CONOCOPHILLIPS			121,574.000	6,062,895.38	
CONRAD INDUSTRIES INC			1,998.000	39,160.80	
CONSOL ENERGY INC			27,399.000	459,755.22	
CONSOLIDATED COMMUNICATIONS HO			12,213.000	286,028.46	
CONSOLIDATED EDISON INC			66,156.000	5,137,674.96	
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50	
CONSOLIDATED WATER CO LTD			9,150.000	106,597.50	
CONSOLIDATED-TOMOKA LAND CO			2,968.000	158,906.72	
CONSTELLATION BRANDS INC			40,835.000	6,618,128.45	
CONSUMER PORTFOLIO SERVICES IN			4,351.000	20,493.21	
CONTACT ENERGY LTD			206,457.000	730,278.26	
CONTANGO OIL & GAS CO			9,006.000	65,923.92	
CONTINENTAL BUILDING PRODUCTS			2,819.000	69,065.50	
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13	
CONTINENTAL MATERIALS CORP			751.000	18,324.40	
CONTRA AVG TECHNOLOGIES NV RR			68.000	0.00	
CONTRA DYAX CORPORATION			21,687.000	40,988.43	
CONVATEC GROUP PLC			1,571,844.000	5,483,779.40	
CONVERGYS CORP			15,292.000	323,425.80	
COOPER COS INC/THE			14,736.000	2,945,579.04	
COOPER TIRE & RUBBER CO			11,844.000	525,281.40	
COOPER-STANDARD HOLDINGS INC			2,109.000	233,845.92	
CORCEPT THERAPEUTICS INC			7,302.000	80,029.92	
CORE-MARK HOLDING CO INC			6,960.000	217,082.40	
CORECIVIC INC			13,693.000	430,234.06	
CORELOGIC INC/UNITED STATES			7,488.000	304,911.36	
CORESITE REALTY CORP			3,476.000	313,013.80	
CORINTHIAN COLLEGES INC			11,399.000	0.00	
CORNERSTONE ONDEMAND INC			7,440.000	289,341.60	
CORNING INC			179,724.000	4,852,548.00	



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CORPORATE OFFICE PROPERTIES TR			11,911.000	394,254.10
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			6,703.000	291,580.50
COSCO SHIPPING PORTS LTD			3,311.000	3,655.46
COSTCO WHOLESALE CORP			42,005.000	7,043,818.45
COTY INC			58,508.000	1,060,750.04
COUNTY BANCORP INC			654.000	19,005.24
COUSINS PROPERTIES INC			42,979.000	355,436.33
COVANTA HOLDING CORP			94,210.000	1,479,097.00
COVENANT TRANSPORTATION GROUP			2,166.000	40,720.80
COVISINT CORP			4,984.000	10,217.20
COWEN INC			371.000	5,546.45
CPI AEROSTRUCTURES INC			1,147.000	7,742.25
CPI CORP			1,363.000	0.00
CR BARD INC			13,317.000	3,309,807.18
CRA INTERNATIONAL INC			4,235.000	149,622.55
CRACKER BARREL OLD COUNTRY STO			4,132.000	658,021.00
CRAFT BREW ALLIANCE INC			2,207.000	29,463.45
CRANE CO			97,385.000	7,287,319.55
CRAWFORD & CO			7,711.000	77,341.33
CRAY INC			5,488.000	120,187.20
CRAZY WOMAN CREEK BANCORP INC			437.000	6,882.75
CREE INC			10,815.000	289,084.95
CREXENDO INC			1,595.000	2,312.75
CRH PLC			566,610.000	20,041,006.18
CROCS INC			10,490.000	74,164.30
CROMBIE REAL ESTATE INVT TR UNIT			21,924.000	228,996.61
CROSS COUNTRY HEALTHCARE INC			6,595.000	94,704.20
CROSSROADS SYSTEMS INC			77.000	214.06
CROWN CASTLE INTERNATIONAL COR			43,393.000	4,098,468.85
CROWN CRAFTS INC			3,803.000	31,374.75
CRYOLIFE INC			6,394.000	106,460.10
CSG SYSTEMS INTERNATIONAL INC			19,860.000	750,906.60
CSL LTD			194,220.000	18,568,983.91
CSP INC			1,021.000	10,526.51
CSRA INC			13,232.000	387,565.28
CSS INDUSTRIES INC			2,360.000	61,171.20
CSX CORP			103,129.000	4,800,654.95
CTI INDUSTRIES CORP			179.000	993.45

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CTS CORP			4,994.000	106,372.20
CU BANCORP			2,003.000	79,318.80
CUBIC CORP			3,785.000	199,848.00
CULP INC			4,738.000	147,825.60
CUMMINS INC			20,155.000	3,047,436.00
CURIS INC			9,346.000	25,981.88
CURTISS-WRIGHT CORP			6,565.000	599,121.90
CUSTOMERS BANCORP INC			1,610.000	50,763.30
CUTERA INC			8,301.000	171,830.70
CV HOLDINGS INC/UNITED STATES			5,499.000	1,209.78
CVB FINANCIAL CORP			15,774.000	348,447.66
CVR ENERGY INC			3,315.000	66,565.20
CVS HEALTH CORP			213,548.000	16,763,518.00
CYBERAGENT INC			126,800.000	3,749,492.98
CYBERARK SOFTWARE LTD			4,034.000	205,209.58
CYBERCARE INC COM			5,500.000	0.00
CYBEROPTICS CORP			1,896.000	49,201.20
CYPRESS SEMICONDUCTOR CORP			42,921.000	590,592.96
CYRUSONE INC			8,996.000	463,024.12
CYS INVESTMENTS INC			16,693.000	132,709.35
CYTOKINETICS INC			10,239.000	131,571.15
CYTORI THERAPEUTICS INC			74.000	118.40
DAILY JOURNAL CORP			259.000	55,501.11
DAIMLER AG			108,500.000	8,030,395.31
DAIWA HOUSE INDUSTRY CO LTD			670,500.000	19,231,069.00
DAKTRONICS INC			7,547.000	71,319.15
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			23,490.000	453,591.90
DANAHER CORP			106,471.000	9,106,464.63
DARDEN RESTAURANTS INC			35,366.000	2,959,073.22
DARLING INGREDIENTS INC			17,947.000	260,590.44
DASAN ZHONG SOLUTIONS INC			257.000	1,595.97
DATA I/O CORP			3,851.000	19,216.49
DATA TRANSLATION ESCROW CONTRA			1,837.000	0.00
DATARAM CORP			131.000	150.65
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	389.40
DATAWATCH CORP			2,697.000	22,654.80
DAVE & BUSTER'S ENTERTAINMENT			5,267.000	321,761.03

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DAVITA INC			130,547.000	8,873,279.59	
DAWSON GEOPHYSICAL CO			13,110.000	72,891.60	
DAXOR CORP			1,916.000	13,507.80	
DBS GROUP HOLDINGS LTD			426,100.000	5,915,937.88	
DCP MIDSTREAM LP			1,835.000	71,987.05	
DEAN FOODS CO			15,566.000	306,027.56	
DECKERS OUTDOOR CORP			5,055.000	301,935.15	
DECORATOR INDUSTRIES INC			831.000	8.31	
DEERE & CO			49,069.000	5,341,651.34	
DEL CATH SYSTEMS INC			11.000	0.96	
DELEK US HOLDINGS INC			9,077.000	220,298.79	
DELIA*S INC			3,437.000	2.30	
DELPHAX TECHNOLOGIES INC			7,074.000	70.74	
DELPHI AUTOMOTIVE PLC			33,830.000	2,722,976.70	
DELPHI TECHNOLOGIES PLC			140,571.000	11,314,559.79	
DELTA AIR LINES INC			76,103.000	3,497,693.88	
DELTA APPAREL INC			3,632.000	64,032.16	
DELTA NATURAL GAS CO INC			2,808.000	85,222.80	
DELTAGEN INC			13,680.000	1.37	
DELTIC TIMBER CORP			1,659.000	129,601.08	
DELUXE CORP			7,484.000	540,120.28	
DENBURY RESOURCES INC			38,844.000	100,217.52	
DENNY'S CORP			10,559.000	130,614.83	
DENTSPLY SIRONA INC			35,993.000	2,247,402.92	
DEPOMED INC			9,175.000	115,146.25	
DESTINATION MATERNITY CORP			3,460.000	14,739.60	
DESTINATION XL GROUP INC			5,060.000	14,421.00	
DETERMINE INC			423.000	1,446.66	
DETREX CORP			897.000	17,940.00	
DEUTSCHE BANK AG			537,000.000	5,281,133.08	
DEUTSCHE BOERSE AG			76,000.000	6,983,263.08	
DEVON ENERGY CORP			53,901.000	2,248,749.72	
DEVRY EDUCATION GROUP INC			8,548.000	303,026.60	
DEXTERA SURGICAL INC			149.000	157.94	
DHI GROUP INC			17,985.000	71,040.75	
DHT HOLDINGS INC			1,136.000	5,077.92	
DIADEXUS INC			148.000	2.23	
DIAGEO PLC			411,550.000	11,751,409.29	
DIAMOND HILL INVESTMENT GROUP			937.000	182,293.35	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DIAMOND OFFSHORE DRILLING INC			3,993.000	66,723.03	
DIAMONDBACK ENERGY INC			4,079.000	423,053.49	
DIAMONDROCK HOSPITALITY CO			30,378.000	338,714.70	
DICERNA PHARMACEUTICALS INC			2,863.000	9,734.20	
DIEBOLD NIXDORF INC			8,982.000	275,747.40	
DIFFERENTIAL BRANDS GROUP INC			39.000	76.05	
DIGI INTERNATIONAL INC			8,726.000	103,839.40	
DIGIMARC CORP			3,847.000	103,869.00	
DIGITAL INFO SECURITY CO			18.000	1.81	
DIGITAL REALTY TRUST INC			30,148.000	3,207,445.72	
DIGITAL VIDEO SYSTEMS INC			319.000	0.00	
DIGITALGLOBE INC			11,229.000	367,749.75	
DILLARD'S INC			2,181.000	113,935.44	
DIME COMMUNITY BANCSHARES INC			6,565.000	133,269.50	
DINE BRANDS GLOBAL INC			2,607.000	141,872.94	
DIODES INC			4,728.000	113,708.40	
DIPLOMAT PHARMACY INC			4,970.000	79,271.50	
DIRECT LINE INSURANCE GROUP PL			1,423,500.000	6,183,774.11	
DISCOVER FINANCIAL SERVICES			47,351.000	3,238,334.89	
DISCOVERY INC			33,579.000	961,473.63	
DISH NETWORK CORP			26,549.000	1,685,596.01	
DISTRIBUIDORA INTERNACIONAL DE			1,401,000.000	8,123,040.80	
DITECH HOLDING CORP			4,688.000	5,063.04	
DIVERSICARE HEALTHCARE SERVICE			2,276.000	23,010.36	
DIVINE INC			6,229.000	3.92	
DIXIE GROUP INC/THE			1,471.000	5,295.60	
DMC GLOBAL INC			1,949.000	24,167.60	
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00	
DOLL TECHNOLOGY GROUP INC			1.000	0.00	
DOLLAR GENERAL CORP			23,168.000	1,615,504.64	
DOLLAR TREE INC			27,164.000	2,131,287.44	
DOLLARAMA INC			102,000.000	8,429,063.09	
DOMINION ENERGY INC			67,814.000	5,260,331.98	
DOMMO ENERGIA SA ADR			72,008.000	22,682.52	
DOMTAR CORP			10,447.000	381,524.44	
DONEGAL GROUP INC			7,249.000	124,546.16	
DONNELLEY FINANCIAL SOLUTIONS			560.000	10,802.40	
DORMAN PRODUCTS INC			7,476.000	614,003.88	
DOUGLAS DYNAMICS INC			1,929.000	59,123.85	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOVER CORP			21,209.000	1,704,143.15
DOVER DOWNS GAMING & ENTERTAIN			4,423.000	4,644.15
DOVER MOTORSPORTS INC			6,862.000	15,096.40
DOW CHEMICAL CO/THE			186,699.000	11,862,854.46
DR HORTON INC			54,400.000	1,812,064.00
DR PEPPER SNAPPLE GROUP INC			28,288.000	2,769,960.96
DREAM GLOBAL REIT UNIT			166,344.000	1,199,886.99
DRI CORP			787.000	0.55
DRIL-QUIP INC			5,191.000	283,169.05
DRIVE SHACK INC			5,215.000	21,642.25
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			2,955.000	35,460.00
DSV PANALPINA A/S			330,770.000	17,174,207.36
DSW INC			10,171.000	210,336.28
DTE ENERGY CO			35,002.000	3,574,054.22
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.04
DUCOMMUN INC			2,348.000	67,598.92
DUET GROUP			414,485.000	882,169.77
DUKE ENERGY CORP			99,899.000	8,192,716.99
DUKE REALTY CORP			25,799.000	677,739.73
DULUTH HOLDINGS INC			1,999.000	42,558.71
DUN & BRADSTREET CORP/THE			3,357.000	362,354.58
DUPONT FABROS TECHNOLOGY INC			66,400.000	3,292,776.00
DURECT CORP			8,621.000	9,052.05
DYCOM INDUSTRIES INC			5,363.000	498,490.85
DYNACQ HEALTHCARE INC			16.000	0.00
DYNAVAX TECHNOLOGIES CORP			16,277.000	96,848.15
DYNEGY INC			15,025.000	118,096.50
DYNEX CAPITAL INC			9,622.000	68,219.98
E*TRADE FINANCIAL CORP			229,390.000	8,003,417.10
EACO CORP			16.000	119.20
EAGLE BANCORP INC			3,846.000	229,606.20
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	9.79
EAGLE PHARMACEUTICALS INC/DE			2,008.000	166,543.52
EARTHCARE CO COM			12,400.000	0.00
EARTHSHHELL CORP COM NEW			1,800.000	0.00
EARTHSTONE ENERGY INC			4,239.000	54,640.71
EAST WEST BANCORP INC			38,040.000	1,963,244.40
EASTERLY GOVERNMENT PROPERTIES			38,587.000	763,636.73

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EASTERN CO/THE			849.000	18,168.60
EASTERN VIRGINIA BANKSHARES IN			106.000	1,110.88
EASTGROUP PROPERTIES INC			4,382.000	322,208.46
EASTMAN CHEMICAL CO			22,885.000	1,849,108.00
EASTMAN KODAK CO			5,173.000	59,489.50
EASYJET PLC			550,200.000	7,058,855.27
EATON CORP PLC			48,087.000	3,565,651.05
EBAY INC			92,151.000	3,093,509.07
EBIX INC			5,163.000	316,233.75
EBT INTL INC COM NEW			69.000	0.07
ECHELON CORP			809.000	4,878.27
ECOLAB INC			26,176.000	3,280,899.84
ECOLOGY AND ENVIRONMENT INC			298.000	2,980.00
EDCI HOLDINGS INC			1,189.000	564.78
EDGEWATER TECHNOLOGY INC			7,113.000	52,991.85
EDISON INTERNATIONAL			58,179.000	4,631,630.19
EDP - ENERGIAS DE PORTUGAL SA			33,858.000	114,975.71
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATION REALTY TRUST INC			10,553.000	431,090.05
EDUCATIONAL DEVELOPMENT CORP			926.000	6,250.50
EDWARDS LIFESCIENCES CORP			26,834.000	2,524,274.38
EGAIN CORP			1,790.000	2,595.50
EHEALTH INC			4,064.000	48,930.56
EI DU PONT DE NEMOURS & CO			78,808.000	6,330,646.64
EIGER BIOPHARMACEUTICALS INC			1,528.000	17,495.60
EL PASO ELECTRIC CO			9,065.000	457,782.50
ELDORADO RESORTS INC			2,971.000	56,226.18
ELECTRO SCIENTIFIC INDUSTRIES			3,361.000	23,426.17
ELECTRO-SENSORS INC			212.000	831.04
ELECTRONIC ARTS INC			36,803.000	3,294,604.56
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	216.06
ELECTRONICS FOR IMAGING INC			7,253.000	354,163.99
ELI LILLY & CO			97,347.000	8,187,856.17
ELIOR GROUP SA			263,497.000	5,992,970.70
ELLIE MAE INC			5,462.000	547,674.74
ELLINGTON RESIDENTIAL MORTGAGE			2,603.000	38,159.98
ELXSI CORP			3,025.000	93,775.00
EMAGIN CORP			6,689.000	15,384.70
EMAK WORLDWIDE INC			1,137.000	11.37

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EMC INSURANCE GROUP INC			2,869.000	80,504.14
EMCOR GROUP INC			8,936.000	562,521.20
EMCORE CORP			1,344.000	12,096.00
EMERGENT BIOSOLUTIONS INC			8,496.000	246,723.84
EMERSON ELECTRIC CO			84,482.000	5,057,092.52
EMERSON RADIO CORP			5,387.000	7,326.32
EMISPHERE TECHNOLOGIES INC			6,412.000	2,981.58
EMPIRE RESORTS INC			104.000	2,522.00
EMPIRE RESOURCES INC			554.000	3,839.22
EMPIRE STATE REALTY TRUST INC			7,087.000	146,275.68
EMPIRIC STUDENT PROPERTY PLC			381,599.000	516,537.04
EMPLOYERS HOLDINGS INC			6,358.000	241,286.10
ENAGAS SA			35,180.000	916,211.82
ENANTA PHARMACEUTICALS INC			3,524.000	108,539.20
ENAV SPA			75,212.000	306,648.69
ENBRIDGE ENERGY MANAGEMENT LLC			308.000	5,673.36
ENBRIDGE ENERGY PARTNERS LP			3,767.000	71,573.00
ENBRIDGE INCOME FD HLDGS INC			35,294.000	877,288.72
ENCORE CAPITAL GROUP INC			3,521.000	108,446.80
ENCORE WIRE CORP			4,517.000	207,782.00
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDESA SA			48,093.000	1,133,176.24
ENDOCYTE INC			3,578.000	9,195.46
ENDOLOGIX INC			16,725.000	121,089.00
ENDURANCE INTERNATIONAL GROUP			9,084.000	71,309.40
ENER1 INC			8,865.000	0.00
ENERGEN CORP			163,645.000	8,908,833.80
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			96.000	312.00
ENERGY RECOVERY INC			6,628.000	55,144.96
ENERGY TRANSFER LP			377,232.000	7,442,787.36
ENERGY TRANSFER PARTNERS LP			92,125.000	3,364,405.00
ENERGY XXI LTD			13,334.000	0.00
ENERNOC INC			3,561.000	21,366.00
ENERSYS			8,273.000	653,070.62
ENGIE SA			5,846.000	83,034.39
ENGLOBAL CORP			4,402.000	8,143.70
ENHERENT CORP			9,218.000	6.45
ENNIS INC			4,210.000	71,570.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENOVA INTERNATIONAL INC			3,889.000	57,751.65
ENPRO INDUSTRIES INC			2,722.000	193,697.52
ENSCO PLC			25,827.000	231,151.65
ENSIGN GROUP INC/THE			6,209.000	116,729.20
ENSTAR GROUP LTD			1,643.000	314,305.90
ENTEGRIS INC			26,852.000	628,336.80
ENTELLUS MEDICAL INC			4,686.000	64,666.80
ENTERCOM COMMUNICATIONS CORP			4,542.000	64,950.60
ENERGY CORP			46,470.000	3,529,861.20
ENTERPRISE BANCORP INC/MA			515.000	17,901.40
ENTERPRISE FINANCIAL SERVICES			454.000	19,249.60
ENTERPRISE PRODUCTS PARTNERS L			446,488.000	12,327,533.68
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			8,752.000	54,262.40
ENVESTNET INC			5,391.000	174,129.30
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,335.51
ENVISION HEALTHCARE CORP			132,122.000	8,101,721.04
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,679.000	39,163.23
ENZON PHARMACEUTICALS INC			10,765.000	2,530.85
EOG RESOURCES INC			63,951.000	6,238,420.05
EPAM SYSTEMS INC			7,716.000	582,712.32
EPIRUS BIOPHARMACEUTICALS INC			80.000	1.60
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPIZYME INC			10,564.000	181,172.60
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			3,213.000	433,915.65
EPR PROPERTIES			111,744.000	8,227,710.72
EQM MIDSTREAM PARTNERS LP			74,940.000	5,762,886.00
EQT CORP			43,830.000	2,678,013.00
EQT GP HOLDINGS LP			18,884.000	517,043.92
EQUIFAX INC			18,876.000	2,581,104.24
EQUIFIN INC			394.000	3.55
EQUINIX INC			8,008.000	3,206,162.96
EQUINOR ASA			677,846.000	11,577,735.03
EQUITY BANCSHARES INC			1,831.000	58,170.87
EQUITY COMMONWEALTH			10,402.000	324,750.44
EQUITY RESIDENTIAL			44,243.000	2,752,799.46



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ERA GROUP INC			7,637.000	101,266.62
ERBA DIAGNOSTICS INC			3,427.000	1,199.45
EROOMSYSTEM TECHNOLOGIES INC			64.500	219.30
ERSTE GROUP BANK AG			332,650.000	10,860,361.77
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	28,276.80
ESCALERA RESOURCES CO			9,249.000	147.98
ESCO TECHNOLOGIES INC			4,521.000	262,670.10
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CDC LIQUIDATING TRUST			331.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESPEY MANUFACTURING & ELECTRON			318.000	7,314.00
ESSENDANT INC			10,561.000	159,999.15
ESSENT GROUP LTD			10,184.000	368,355.28
ESSEX PROPERTY TRUST INC			11,837.000	2,740,620.61
ESTEE LAUDER COS INC/THE			31,823.000	2,698,272.17
ESTERLINE TECHNOLOGIES CORP			4,970.000	427,668.50
ETHAN ALLEN INTERIORS INC			4,400.000	134,860.00
ETSY INC			12,446.000	132,300.98
EUROBANCSHARES INC			3,146.000	0.31
EUROCOMMERCIAL PROPERTIES NV			31,676.000	1,138,844.80
EURONET WORLDWIDE INC			6,885.000	588,805.20
EUOPRIS ASA			585,114.000	2,527,416.72
EVANS & SUTHERLAND COMPUTER CO			3,651.000	5,914.62
EVERCEL INC			2,340.000	3,346.20
EVERCORE INC			5,391.000	419,958.90
EVEREST RE GROUP LTD			10,930.000	2,555,543.30
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERI HOLDINGS INC			13,914.000	66,648.06
EVERSOURCE ENERGY			62,339.000	3,664,286.42
EVERTEC INC			9,572.000	152,194.80
EVINE LIVE INC			3,929.000	5,029.12
EVOLUTION PETROLEUM CORP			8,386.000	67,088.00
EVOLVING SYSTEMS INC			8,263.000	40,075.55
EVONIK INDUSTRIES AG			222,200.000	7,263,894.82

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EW SCRIPPS CO/THE			7,141.000	167,385.04
EXACT SCIENCES CORP			15,987.000	377,612.94
EXACTECH INC			4,305.000	108,486.00
EXAR CORP			18,638.000	242,480.38
EXELIXIS INC			36,947.000	800,641.49
EXELON CORP			371,519.000	13,367,253.62
EXLSERVICE HOLDINGS INC			4,585.000	217,145.60
EXPEDIA GROUP INC			13,709.000	1,729,664.53
EXPEDITORS INTERNATIONAL OF WA			50,580.000	2,857,264.20
EXPERIAN PLC			410,000.000	8,346,503.66
EXPONENT INC			9,487.000	564,950.85
EXPRESS INC			12,746.000	116,116.06
EXPRESS SCRIPTS HOLDING CO			72,968.000	4,809,320.88
EXTERRAN CORP			3,928.000	123,535.60
EXTRA SPACE STORAGE INC			23,062.000	1,715,582.18
EXTREME NETWORKS INC			12,683.000	95,249.33
EXXON MOBIL CORP			412,273.000	33,810,508.73
EZCORP INC			5,723.000	46,642.45
EZENIA! INC			5,456.000	245.52
F5 NETWORKS INC			14,532.000	2,071,827.24
FAB INDS INC COM			4,400.000	0.00
FABRINET			5,024.000	211,158.72
FACEBOOK INC			262,250.000	37,252,612.50
FACTORY 2-U STORES INC			5,731.000	16.05
FAIR ISAAC CORP			6,838.000	881,760.10
FAIRPOINT COMMUNICATIONS INC			34,166.000	25,995.60
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,036.000	2,798.92
FAMOUS DAVE'S OF AMERICA INC			2,334.000	8,985.90
FANUC CORP			52,800.000	10,813,030.70
FARMER BROTHERS CO			2,393.000	84,592.55
FARMERS CAPITAL BANK CORP			2,454.000	99,141.60
FARO TECHNOLOGIES INC			2,551.000	91,198.25
FASTENAL CO			82,291.000	4,237,986.50
FAURECIA SA			117,662.000	5,610,816.81
FBL FINANCIAL GROUP INC			4,296.000	281,173.20
FBR & CO			2,696.000	48,662.80
FCB FINANCIAL HOLDINGS INC			3,666.000	181,650.30
FEDDERS CORP COM NEW			23,100.000	9.24

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FEDERAL AGRICULTURAL MORTGAGE			1,600.000	92,112.00
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			11,558.000	1,542,993.00
FEDERAL SCREW WORKS			815.000	5,916.90
FEDERAL SIGNAL CORP			11,259.000	155,486.79
FEDERATED NATIONAL HOLDING CO			1,046.000	18,231.78
FEDEX CORP			26,807.000	5,231,386.05
FELCOR LODGING TRUST INC			17,895.000	134,391.45
FERGUSON PLC			313,720.000	19,693,016.93
FERRO CORP			12,184.000	185,074.96
FERROGLOBE PLC			9,871.000	101,967.43
FFD FINANCIAL CORP			676.000	24,775.40
FIBERCORE INC			7,424.000	8.91
FIBERMARK INC COM			6,800.000	0.00
FIDELITY & GUARANTY LIFE			3,830.000	106,474.00
FIDELITY NATIONAL FINANCIAL IN			40,448.000	1,575,045.12
FIDELITY NATIONAL INFORMATION			40,296.000	3,208,367.52
FIDELITY SOUTHERN CORP			2,650.000	59,307.00
FIESTA RESTAURANT GROUP INC			1,832.000	44,334.40
FIFTH STREET FINANCE CORP			10,027.000	46,324.74
FIFTH THIRD BANCORP			148,700.000	3,776,980.00
FINANCIAL ENGINES INC			7,276.000	316,869.80
FINANCIAL INSTITUTIONS INC			771.000	25,404.45
FINISAR CORP			16,009.000	437,686.06
FINISH LINE INC/THE			7,453.000	106,056.19
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINOVA GROUP INC COM			50,900.000	0.00
FIRST ACCEPTANCE CORP			5,886.000	7,946.10
FIRST BANCORP INC/ME			2,265.000	61,721.25
FIRST BANCORP/PUERTO RICO			9,383.000	53,013.95
FIRST BANCORP/SOUTHERN PINES N			2,441.000	71,496.89
FIRST BUSEY CORP			1,340.000	39,396.00
FIRST BUSINESS FINANCIAL SERVI			1,168.000	30,321.28
FIRST CITIZENS BANCSHARES INC/			1,705.000	571,805.85
FIRST COMMONWEALTH FINANCIAL C			15,648.000	207,492.48
FIRST COMMUNITY BANKSHARES INC			521.000	13,009.37
FIRST DEFIANCE FINANCIAL CORP			4,099.000	202,941.49
FIRST FINANCIAL BANCORP			11,741.000	322,290.45
FIRST FINANCIAL BANKSHARES INC			11,487.000	460,628.70

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST FINANCIAL CORP/IN			3,112.000	147,820.00
FIRST FOUNDATION INC			4,471.000	69,345.21
FIRST HORIZON NATIONAL CORP			16.932	313.24
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			17,320.000	461,231.60
FIRST INTERSTATE BANCSYSTEM IN			1,692.000	67,087.80
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			7,720.000	303,550.40
FIRST MIDWEST BANCORP INC/IL			14,234.000	337,061.12
FIRST NBC BANK HOLDING CO			1,118.000	4,472.00
FIRST OF LONG ISLAND CORP/THE			5,426.000	146,773.30
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST POTOMAC REALTY TRUST			8,246.000	84,768.88
FIRST REPUBLIC BANK/CA			27,648.000	2,593,658.88
FIRST SOUTH BANCORP INC/WASHIN			648.000	7,860.24
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,506.000	21,837.00
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	388,235.85
FIRSTENERGY CORP			79,793.000	2,539,013.26
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			24,246.000	2,795,806.26
FIVE BELOW INC			8,692.000	376,450.52
FIVE OAKS INVESTMENT CORP			4,221.000	21,653.73
FIVE PRIME THERAPEUTICS INC			3,599.000	130,103.85
FIVE STAR SENIOR LIVING INC			755.000	1,623.25
FLAGSTAR BANCORP INC			2,387.000	67,289.53
FLANIGAN'S ENTERPRISES INC			102.000	2,499.00
FLEETCOR TECHNOLOGIES INC			1,560.000	236,230.80
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEXION THERAPEUTICS INC			4,773.000	128,441.43
FLEXSTEEL INDUSTRIES INC			1,653.000	83,311.20
FLIR SYSTEMS INC			12,428.000	450,887.84
FLOTEK INDUSTRIES INC			7,031.000	89,926.49
FLOUR CITY INTL INC COM NEW			7,300.000	7.30
FLOWSERVE CORP			11,897.000	576,052.74
FLUIDIGM CORP			9,071.000	51,613.99
FLUOR CORP			21,489.000	1,130,751.18

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FLUSHING FINANCIAL CORP			3,052.000	82,007.24
FLYI INC COM			29,300.000	87.90
FMC CORP			12,186.000	848,023.74
FNB CORP/PA			499,383.840	7,425,837.70
FNFV GROUP			554,775.000	7,350,768.75
FOAMEX INTL INC COM NEW			9,459.000	37.84
FOCUS ENHANCEMENTS INC			19,974.000	15.98
FONAR CORP			2,879.000	50,526.45
FOOT LOCKER INC			31,438.000	2,351,876.78
FOOTBALL EQUITIES INC			5,500.000	0.55
FOOTSTAR INC			18,000.000	27,000.00
FORD MOTOR CO			355,810.000	4,141,628.40
FORESTAR GROUP INC			4,086.000	55,773.90
FORMFACTOR INC			6,559.000	77,724.15
FORRESTER RESEARCH INC			2,960.000	117,660.00
FORTESCUE METALS GROUP LTD			1,643,000.000	7,808,448.69
FORTIVE CORP			27,440.000	1,652,436.80
FORTUNE BRANDS HOME & SECURITY			18,890.000	1,149,456.50
FORTUNE REAL ESTATE INVESTMENT HK/00778			847,624.000	948,893.89
FORUM ENERGY TECHNOLOGIES INC			7,770.000	160,839.00
FORWARD AIR CORP			4,046.000	192,468.22
FOSSIL GROUP INC			4,710.000	82,189.50
FOUNDATION MEDICINE INC			2,625.000	84,656.25
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN			8,062.000	184,055.46
FOX FACTORY HOLDING CORP			2,564.000	73,586.80
FRANCESCA'S HOLDINGS CORP			7,810.000	119,883.50
FRANK'S INTERNATIONAL NV			5,000.000	52,850.00
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			6,377.000	128,815.40
FRANKLIN ELECTRIC CO INC			6,774.000	291,620.70
FRANKLIN FINANCIAL NETWORK INC			3,343.000	129,541.25
FRANKLIN RESOURCES INC			44,204.000	1,862,756.56
FRANKLIN STREET PROPERTIES COR			44,628.000	541,783.92
FRASERS CENTREPOINT TRUST			1,196,092.000	1,806,164.83
FRASERS LOGISTICS & INDUSTRIAL			2,685,866.000	1,893,350.03
FRED'S INC			4,039.000	52,910.90
FREEPORT-MCMORAN INC			160,160.000	2,139,737.60
FREIGHTCAR AMERICA INC			4,652.000	58,289.56

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FREQUENCY ELECTRONICS INC			3,341.000	36,751.00
FRESENIUS MEDICAL CARE AG & CO			63,460.000	5,365,411.48
FRESENIUS SE & CO KGAA			90,489.000	7,290,626.48
FRESH CHOICE INC			6,600.000	0.00
FRIEDMAN INDUSTRIES INC			2,775.000	17,954.25
FRIEDMANS INC CL A			10,900.000	0.00
FRONTIER FINANCIAL CORP			607.000	19.55
FRONTIER INS GROUP INC NEW			46,400.000	0.00
FRONTLINE CAP GROUP COM			30,400.000	3.04
FRONTLINE LTD/BERMUDA			7,559.000	50,947.66
FRP HOLDINGS INC			3,526.000	141,040.00
FRUTAROM INDUSTRIES LTD			79,643.000	4,442,282.75
FS KKR CAPITAL CORP			33,711.000	330,367.80
FTD COS INC			5,370.000	108,151.80
FTI CONSULTING INC			6,434.000	264,887.78
FUBON FINANCIAL HOLDING CO LTD			4,117,000.000	6,716,371.34
FUEL TECH INC			2,614.000	2,666.28
FUELCELL ENERGY INC			508.000	698.51
FULTON FINANCIAL CORP			24,644.000	439,895.40
FUQI INTERNATIONAL INC			2,793.000	0.00
FUTUREFUEL CORP			7,486.000	106,151.48
FVNB CORP COM			3,600.000	0.00
G-III APPAREL GROUP LTD			5,386.000	117,899.54
GA EXPRESS INC			1,881.000	0.00
GABS 114A AELTUS CBO			8,180.000	1,145.20
GAINSCO INC			435.000	6,633.75
GALAGEN INC			100.000	0.00
GALENA BIOPHARMA INC			15.000	9.15
GAMCO INVESTORS INC			2,803.000	82,940.77
GAMETECH INTERNATIONAL INC			4,418.000	22.09
GAMING AND LEISURE PROPERTIES			88,636.000	2,962,215.12
GAMING PARTNERS INTERNATIONAL			204.000	2,040.00
GANNETT CO INC			16,952.000	142,057.76
GAP INC/THE			19,997.000	485,727.13
GARGOYLES INC			187.000	0.02
GARMIN LTD			10,485.000	535,888.35
GARTNER INC			8,904.000	961,542.96
GAS NATURAL INC			2,501.000	31,762.70
GASTAR EXPLORATION LLC			3,020.000	4,650.80

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GATX CORP			102,966.000	6,276,807.36	
GCP APPLIED TECHNOLOGIES INC			8,054.000	262,963.10	
GEA GROUP AG			190,000.000	8,096,065.68	
GENASYS INC			2,106.000	3,180.06	
GENERAC HOLDINGS INC			10,157.000	378,652.96	
GENERAL CABLE CORP			6,909.000	124,016.55	
GENERAL COMMUNICATION INC			7,500.000	156,000.00	
GENERAL DATACOMM INDUSTRIES IN			1,255.000	62.75	
GENERAL DYNAMICS CORP			29,993.000	5,614,689.60	
GENERAL ELECTRIC CO			901,113.000	26,853,167.40	
GENERAL MILLS INC			64,625.000	3,813,521.25	
GENERAL MOLY INC			5,187.000	2,593.50	
GENERAL MOTORS CO			326,450.000	11,543,272.00	
GENERAL STEEL HOLDINGS INC			1,145.000	103.05	
GENESCO INC			3,254.000	180,434.30	
GENESIS ENERGY LP			70,694.000	2,291,899.48	
GENESIS HEALTHCARE INC			3,181.000	8,397.84	
GENESIS WORLDWIDE INC			6,900.000	0.00	
GENIE ENERGY LTD			4,243.000	30,719.32	
GENMARK DIAGNOSTICS INC			9,317.000	119,443.94	
GENOMIC HEALTH INC			5,749.000	181,036.01	
GENTHERM INC			5,539.000	217,405.75	
GENUINE PARTS CO			18,792.000	1,736,568.72	
GENVEC INC			66.000	399.96	
GENWORTH FINANCIAL INC			75,162.000	309,667.44	
GEO GROUP INC/THE			52,430.000	2,431,179.10	
GEOGLOBAL RESOURCES INC			2,056.000	12.34	
GEOMET INC			8,674.000	22.55	
GEOPETRO RESOURCES CO			1,269.000	10.79	
GEOSPACE TECHNOLOGIES CORP			5,144.000	83,487.12	
GERBER SCIENTIFIC INC COM ESCROW			6,368.000	0.00	
GERMAN AMERICAN BANCORP INC			1,962.000	92,881.08	
GERON CORP			8,288.000	18,813.76	
GETTY REALTY CORP			5,069.000	128,093.63	
GGP INC			82,102.000	1,903,124.36	
GIBRALTAR INDUSTRIES INC			4,628.000	190,673.60	
GIGA-TRONICS INC			1,580.000	1,264.00	
GIGAMON INC			3,877.000	137,827.35	
GILEAD SCIENCES INC			119,143.000	8,092,192.56	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
GLACIER BANCORP INC			12,011.000	407,533.23	
GLADSTONE COMMERCIAL CORP			4,365.000	90,224.55	
GLASSBRIDGE ENTERPRISES INC			823.000	3,966.86	
GLAUKOS CORP			1,569.000	80,489.70	
GLAXOSMITHKLINE PLC			496,600.000	10,305,054.74	
GLEACHER & CO INC			482.000	563.94	
GLOBAL BLOOD THERAPEUTICS INC			2,616.000	96,399.60	
GLOBAL INDEMNITY LTD			882.000	33,948.18	
GLOBAL NET LEASE INC			7,672.667	184,757.82	
GLOBAL PAYMENTS INC			25,572.000	2,063,148.96	
GLOBAL SOURCES LTD			2,371.000	19,560.75	
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41	
GLOBALSTAR INC			48,178.000	77,084.80	
GLOBANT SA			3,376.000	122,886.40	
GLOBUS MEDICAL INC			10,477.000	310,328.74	
GLOWPOINT INC			1,539.000	449.39	
GMS INC			2,463.000	86,303.52	
GN STORE NORD A/S			345,000.000	8,083,204.51	
GNC HOLDINGS INC			7,676.000	56,495.36	
GODADDY INC			1,307.000	49,535.30	
GOLAR LNG LTD			11,192.000	312,592.56	
GOLD RESOURCE CORP			12,354.000	55,716.54	
GOLDEN OCEAN GROUP LTD			483.000	3,694.95	
GOLDFIELD CORP/THE			2,425.000	13,943.75	
GOLDMAN SACHS BDC INC			2,550.000	62,832.00	
GOLDMAN SACHS GROUP INC/THE			37,840.000	8,692,604.80	
GOLUB CAPITAL BDC INC			3,129.000	62,204.52	
GOODYEAR TIRE & RUBBER CO/THE			39,876.000	1,435,536.00	
GOPRO INC			13,376.000	116,371.20	
GORMAN-RUPP CO/THE			6,580.000	206,612.00	
GOVERNMENT PROPERTIES INCOME T			8,017.000	167,795.81	
GP STRATEGIES CORP			1,949.000	49,309.70	
GRAHAM CORP			3,625.000	83,375.00	
GRAMERCY PROPERTY TRUST			20,930.000	550,459.00	
GRAN TIERRA ENERGY INC			41,329.000	109,108.56	
GRAND CANYON EDUCATION INC			7,323.000	524,400.03	
GRANITE BROADCASTING CORP			140.000	0.00	
GRANITE CONSTRUCTION INC			5,723.000	287,237.37	
GRANITE REIT STAPLED UNIT			23,737.000	827,987.28	



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRAY TELEVISION INC			10,496.000	148,902.70
GREAT AMERICAN BANCORP INC			144.000	1,440.00
GREAT ELM CAPITAL GROUP INC			1,124.000	3,709.20
GREAT LAKES DREDGE & DOCK CORP			13,417.000	53,668.00
GREAT SOUTHERN BANCORP INC			2,264.000	114,332.00
GREAT WESTERN BANCORP INC			8,047.000	341,273.27
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	1,651.70
GREEN DOT CORP			4,530.000	151,120.80
GREEN PLAINS INC			5,529.000	136,842.75
GREENBRIER COS INC/THE			5,451.000	234,938.10
GREENHILL & CO INC			3,684.000	107,941.20
GREENHUNTER RESOURCES INC			1,231.000	8.00
GREENLIGHT CAPITAL RE LTD			3,389.000	74,896.90
GREIF INC			3,617.000	199,260.53
GRIFFIN INDUSTRIAL REALTY INC			692.000	21,417.40
GRIFFON CORP			10,077.000	248,398.05
GROUP 1 AUTOMOTIVE INC			2,772.000	205,349.76
GROUPON INC			45,322.000	178,115.46
GROWTHPOINT PROPERTIES AUSTRAL			17,327.000	41,900.75
GRUBHUB INC			11,914.000	391,851.46
GSE SYSTEMS INC			2,830.000	9,480.50
GSV INC			770.000	4.00
GTT COMMUNICATIONS INC			2,567.000	62,506.45
GTX INC			1,505.000	7,314.30
GUARANTY BANCORP			1,007.000	24,520.45
GUESS? INC			9,687.000	108,010.05
GUIDED THERAPEUTICS INC			2.000	0.66
GULF ISLAND FABRICATION INC			2,159.000	24,936.45
GULFMARK OFFSHORE INC			8,401.000	2,941.19
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,477.000	31,194.24
H&E EQUIPMENT SERVICES INC			2,106.000	51,639.12
H&R BLOCK INC			18,879.000	438,936.75
HACKETT GROUP INC/THE			7,915.000	154,263.35
HAEMONETICS CORP			7,935.000	321,922.95
HAFSLUND ASA			2,454.000	25,714.58
HALCON RESOURCES CORP			188.000	1,447.60
HALLADOR ENERGY CO			2,637.000	21,122.37

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HALLIBURTON CO			97,693.000	4,807,472.53	
HALLMARK FINANCIAL SERVICES IN			1,102.000	12,177.10	
HALOZYME THERAPEUTICS INC			13,296.000	172,316.16	
HALYARD HEALTH INC			6,692.000	254,898.28	
HAMPSHIRE GROUP LTD			2,587.000	7.76	
HANCOCK FABRICS INC			3,981.000	6.37	
HANCOCK WHITNEY CORP			10,843.000	493,898.65	
HANDLEMAN CO DEL COM			6,680.000	0.00	
HANDY & HARMAN LTD			1,062.000	28,886.40	
HANESBRANDS INC			64,652.000	1,342,175.52	
HANGER INC			5,867.000	78,265.78	
HANMI FINANCIAL CORP			2,362.000	72,631.50	
HANNON ARMSTRONG SUSTAINABLE I			2,792.000	56,398.40	
HANOVER INSURANCE GROUP INC/TH			5,922.000	533,335.32	
HARBOR DIVERSIFIED INC			1,094.000	17.29	
HARBOURTON CAPITAL GROUP INC			233.000	4.66	
HARDINGE INC			2,822.000	31,719.28	
HARLEY-DAVIDSON INC			26,963.000	1,631,261.50	
HARMONIC INC			9,386.000	55,846.70	
HARSCO CORP			11,352.000	144,738.00	
HARTE-HANKS INC			6,792.000	9,508.80	
HARTFORD FINANCIAL SERVICES GR			56,235.000	2,703,216.45	
HARVARD BIOSCIENCE INC			9,991.000	25,976.60	
HARVEST NATURAL RESOURCES INC			1,538.000	10,212.32	
HASBRO INC			27,091.000	2,704,223.62	
HASTINGS MANUFACTURING CO			262.000	0.26	
HAUPPAUGE DIGITAL INC			3,900.000	204.75	
HAVERTY FURNITURE COS INC			2,572.000	62,628.20	
HAWAIIAN HOLDINGS INC			7,678.000	356,643.10	
HAWAIIAN TELCOM HOLDCO INC			1,803.000	41,306.73	
HAWKINS INC			3,002.000	147,098.00	
HAYDEN HALL INC			1.000	0.00	
HAYNES INTERNATIONAL INC			2,149.000	81,919.88	
HB FULLER CO			9,083.000	468,319.48	
HC2 HOLDINGS INC			306.000	1,891.08	
HCA HEALTHCARE INC			36,169.000	3,218,679.31	
HD SUPPLY HOLDINGS INC			63,940.000	2,629,532.50	
HDFC BANK LTD ADR			220,560.000	16,590,523.20	
HEADWATERS INC			13,467.000	316,205.16	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HEALTHCARE REALTY TRUST INC			12,951.000	420,907.50
HEALTHCARE SERVICES GROUP INC			11,283.000	486,184.47
HEALTH EQUITY INC			6,585.000	279,533.25
HEALTHPEAK PROPERTIES INC			62,017.000	1,939,891.76
HEALTHSOUTH CORP			106,100.000	4,542,141.00
HEALTHSTREAM INC			3,175.000	76,930.25
HEALTHWAREHOUSE.COM INC			409.000	81.84
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			13,387.000	268,409.35
HEARTLAND FINANCIAL USA INC			2,945.000	147,102.75
HECLA MINING CO			55,663.000	294,457.27
HEDGE PATH PHARMACEUTICALS INC			1,225.000	318.50
HEIDRICK & STRUGGLES INTERNATI			1,626.000	42,845.10
HELEN OF TROY LTD			4,610.000	434,262.00
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS & MATHESON ANALYTICS IN			162.000	458.46
HELIX ENERGY SOLUTIONS GROUP I			15,352.000	119,285.04
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			9,896.000	658,776.72
HEMACARE CORP			391.000	903.21
HEMISPHERX BIOPHARMA INC			522.000	284.54
HENNESSY ADVISORS INC			2,483.500	41,747.64
HENRY SCHEIN INC			11,002.000	1,870,009.94
HERCULES CAPITAL INC			4,379.000	66,254.27
HERCULES OFFSHORE INC ESCROW			54.000	0.00
HERITAGE COMMERCE CORP			1,815.000	25,591.50
HERITAGE FINANCIAL CORP/WA			3,916.000	96,921.00
HERMAN MILLER INC			9,226.000	291,080.30
HERON THERAPEUTICS INC			4,868.000	72,776.60
HERSHA HOSPITALITY TRUST			27,727.000	520,990.33
HERSHEY CO/THE			31,469.000	3,437,988.25
HERTZ GLOBAL HOLDINGS INC			9,662.000	169,471.48
HESKA CORP			2,476.000	259,930.48
HESS CORP			173,911.000	8,384,249.31
HEWLETT PACKARD ENTERPRISE CO			164,831.000	3,906,494.70
HEXAGON AB			131,144.000	5,287,886.84
HFF INC			4,877.000	134,946.59
HHGREGG INC			6,832.000	854.01
HIBBETT SPORTS INC			3,712.000	109,504.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HIKMA PHARMACEUTICALS PLC			405,000.000	10,032,422.87	
HILL INTERNATIONAL INC			4,665.000	19,359.75	
HILL-ROM HOLDINGS INC			62,489.000	4,411,723.40	
HILLENBRAND INC			9,266.000	332,186.10	
HILLTOP HOLDINGS INC			9,879.000	271,376.13	
HILTON WORLDWIDE HOLDINGS INC			8,813.000	515,207.98	
HINES HORTICULTURE INC COM			21,200.000	0.00	
HINGHAM INSTITUTION FOR SAVING			132.000	23,344.20	
HISPANIC EXPRESS INC			200.000	20.00	
HKBN LTD HK/01310			410,579.000	458,576.30	
HKN INC			44.000	352.00	
HKT TRUST & HKT LTD HK/06823			856,840.000	1,104,746.42	
HMN FINANCIAL INC			1,431.000	25,614.90	
HMS HOLDINGS CORP			12,434.000	252,783.22	
HNI CORP			7,821.000	360,469.89	
HOLLYSYS AUTOMATION TECHNOLOGI			8,967.000	151,811.31	
HOLLYWOOD MEDIA CORP			3,839.000	2,879.25	
HOLOGIC INC			54,652.000	2,325,442.60	
HOLOGRAPHIC STORAGE LTD			43.000	34.40	
HOME BANCORP INC			1,652.000	55,755.00	
HOME BANCSHARES INC/AR			18,229.000	493,459.03	
HOME DEPOT INC/THE			112,922.000	16,580,337.26	
HOMEBANC CORP GA COM			25,900.000	0.00	
HOMESTREET INC			2,719.000	75,996.05	
HON HAI PRECISION INDUSTRY CO			3,446,300.000	10,335,776.42	
HONEYWELL INTERNATIONAL INC			73,503.000	9,178,319.61	
HOOKER FURNITURE CORP			2,059.000	63,931.95	
HOOPER HOLMES INC			820.000	686.76	
HOPE BANCORP INC			17,562.000	336,663.54	
HOPEWELL HIGHWAY INFRASTRUCTUR			4,173,961.000	2,250,388.81	
HOPFED BANCORP INC			1,540.000	22,022.00	
HORACE MANN EDUCATORS CORP			8,619.000	353,809.95	
HORIZON BANCORP INC/IN			4,243.000	111,251.46	
HORIZON THERAPEUTICS PLC			26,386.000	389,985.08	
HORMEL FOODS CORP			55,151.000	1,909,879.13	
HORNBECK OFFSHORE SERVICES INC			5,014.000	22,212.02	
HORTONWORKS INC			2,057.000	20,179.17	
HOSPITALITY PROPERTIES TRUST			23,300.000	734,649.00	
HOST HOTELS & RESORTS INC			362,956.000	6,772,758.96	

## Asset Detail

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOUGHTON MIFFLIN HARCOURT CO			17,420.000	176,813.00
HOULIHAN LOKEY INC			2,283.000	78,649.35
HOUSTON AMERICAN ENERGY CORP			3,012.000	813.24
HOUSTON WIRE & CABLE CO			778.000	5,251.50
HOVNIANIAN ENTERPRISES INC			6,731.000	15,279.37
HP INC			183,582.000	3,282,446.16
HRG GROUP INC			3,853.000	74,439.96
HSN INC			11,076.000	410,919.60
HUANENG POWER INTERNATIONAL IN			7,404,000.000	4,944,574.41
HUBSPOT INC			3,272.000	198,119.60
HUDSON GLOBAL INC			580.000	730.80
HUDSON PACIFIC PROPERTIES INC			10,002.000	346,469.28
HUFFY CORP COM			5,000.000	1.25
HUMANA INC			17,491.000	3,605,594.74
HUNTINGTON BANCSHARES INC/OH			288,150.000	3,858,328.50
HUNTSMAN CORP			247,440.000	6,072,177.60
HURCO COS INC			1,400.000	43,540.00
HURON CONSULTING GROUP INC			3,089.000	130,046.90
HUTCHISON PORT HOLDINGS TRUST			3,181,595.000	1,320,361.93
HUTTIG BUILDING PRODUCTS INC			2,100.000	17,094.00
HYBRID ENERGY HOLDINGS INC			141.000	0.01
HYCROFT MNG CORP			659.000	197.70
HYPERDYNAMICS CORP			406.000	584.64
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			1,479.000	83,400.81
IBERIABANK CORP			5,686.000	449,762.60
ICAD INC			1,254.000	6,031.74
ICADE			7,933.000	582,731.95
ICF INTERNATIONAL INC			2,807.000	115,929.10
ICONIX BRAND GROUP INC			9,235.000	69,447.20
ICTC GROUP INC			1.000	30.00
ICU MEDICAL INC			2,138.000	326,472.60
ID SYSTEMS INC			2,069.000	13,096.77
IDACORP INC			8,422.000	698,689.12
IDENTIV INC			369.000	2,605.14
IDERA PHARMACEUTICALS INC			10,222.000	25,248.34
IDEXX LABORATORIES INC			13,124.000	2,029,101.64
IDNA INC			2,887.000	2.62
IDT CORP			5,461.000	69,463.92

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IEC ELECTRONICS CORP			3,039.000	11,669.76
IENTERTAINMENT NETWORK INC			831.000	16.62
IES HOLDINGS INC			254.000	4,597.40
IGO CORPORATIONS			26,400.000	3.75
IHS MARKIT LTD			20,852.000	874,741.40
II-VI INC			9,800.000	353,290.00
ILG INC			15,793.000	331,021.28
ILIAD SA			31,879.000	7,148,265.07
ILLINOIS TOOL WORKS INC			32,715.000	4,333,756.05
ILLUMINA INC			13,336.000	2,275,655.04
IMAGEWARE SYSTEMS INC			1,155.000	1,178.10
IMAGINON INC			667.000	0.67
IMAX CORP			9,043.000	307,462.00
IMMERSSION CORP			3,037.000	26,300.42
IMMOBILIARE GRANDE DISTRIBUZIONE			98,988.000	86,815.55
IMMUNE DESIGN CORP			1,029.000	6,997.20
IMMUNE PHARMACEUTICALS INC			10.000	1.46
IMMUNOGEN INC			13,735.000	53,154.45
IMMUNOMEDICS INC			11,969.000	77,439.43
IMPAC MORTGAGE HOLDINGS INC			621.000	7,719.03
IMPATH INC COM			18,800.000	0.00
IMPAX LABORATORIES LLC			14,542.000	183,956.30
IMPERVA INC			5,797.000	237,966.85
IMPINJ INC			1,657.000	50,157.39
INC RESEARCH HOLDINGS INC			7,004.000	321,133.40
INCOMNET INC			300.000	0.03
INCYTE CORP			21,375.000	2,857,196.25
INDEPENDENCE HOLDING CO			2,943.000	54,739.80
INDEPENDENCE REALTY TRUST INC			117,291.000	1,099,016.67
INDEPENDENT BANK CORP			6,111.000	397,215.00
INDEPENDENT BANK CORP/MI			170.000	3,519.00
INDYMAC BANCORP INC			25,800.000	260.58
INFINEON TECHNOLOGIES AG			454,770.000	9,312,113.71
INFINERA CORP			16,845.000	172,324.35
INFINITY ENERGY RESOURCES INC			204.000	12.24
INFINITY PHARMACEUTICALS INC			9,419.000	30,423.37
INFINITY PROPERTY & CASUALTY C			2,254.000	215,257.00
INFORMA PLC			1,544,769.000	12,594,399.70
INFRATIL LTD			628,327.000	1,278,165.09

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ING GROEP NV			460,100.000	6,973,056.36
INGERSOLL-RAND PLC			36,611.000	2,977,206.52
INGLES MARKETS INC			145,855.000	6,293,643.25
INGREDION INC			6,582.000	792,670.26
INNERWORKINGS INC			803.000	7,997.88
INNODATA INC			4,606.000	10,133.20
INNOGY SE			8,158.000	308,747.88
INNOPHOS HOLDINGS INC			2,457.000	132,604.29
INNOPEC INC			3,054.000	197,746.50
INNOVATIVE SOLUTIONS & SUPPORT			3,021.000	9,123.42
INNOVEX INC/MN			8,343.000	33.37
INNOVIVA INC			10,581.000	146,335.23
INOGEN INC			2,413.000	187,152.28
INOVALON HOLDINGS INC			12,103.000	152,497.80
INOVIO PHARMACEUTICALS INC			15,174.000	100,451.88
INPHI CORP			4,360.000	212,855.20
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSEEGO CORP			3,314.000	6,926.26
INSIGHT ENTERPRISES INC			5,295.000	217,571.55
INSIGNIA SYSTEMS INC			2,267.000	3,355.16
INSMED INC			9,469.000	165,802.19
INSPERITY INC			4,388.000	388,996.20
INSTALLED BUILDING PRODUCTS IN			61,886.000	3,264,486.50
INSTEEL INDUSTRIES INC			3,993.000	144,307.02
INSTITUTIONAL FINANCIAL MARKET			338.000	392.08
INSULET CORP			8,669.000	373,547.21
INTEGER HOLDINGS CORP			6,010.000	241,602.00
INTEGRA BANK CORP			2,671.000	0.02
INTEGRA LIFESCIENCES HOLDINGS			10,417.000	438,868.21
INTEGRAL VISION INC			4,289.000	7.29
INTEGRATED DEVICE TECHNOLOGY I			21,385.000	506,182.95
INTEL CORP			471,587.000	17,010,143.09
INTELLICHECK INC			158.000	412.38
INTER PARFUMS INC			4,071.000	148,795.05
INTER PIPELINE LTD			80,766.000	1,697,500.08
INTERACTIVE BROKERS GROUP INC			9,826.000	341,158.72
INTERCONTINENTAL EXCHANGE INC			85,076.000	5,093,500.12
INTERDIGITAL INC			6,358.000	548,695.40
INTEREP NATIONAL RADIO SALES I			3,193.000	0.32

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INTERFACE INC			8,516.000	162,229.80	
INTERLINK ELECTRONICS INC			805.000	7,245.00	
INTERMET CORP			20,500.000	0.00	
INTERNAP CORP			5,810.000	21,613.20	
INTERNATIONAL BANCSHARES CORP			7,865.000	278,421.00	
INTERNATIONAL BUSINESS MACHINE			83,359.000	14,516,136.26	
INTERNATIONAL FLAVORS & FRAGRA			18,017.000	2,387,793.01	
INTERNATIONAL ISOTOPES INC			831.000	62.33	
INTERNATIONAL PAPER CO			85,239.000	4,328,436.42	
INTERNATIONAL SEAWAYS INC			181.000	3,460.72	
INTERNATIONAL SHIPHOLDING CORP			3,160.000	28.75	
INTERNATIONAL SPEEDWAY CORP			3,830.000	141,518.50	
INTERNET AMERICA INC			2,581.000	103.24	
INTERPACE BIOSCIENCES INC			338.000	888.94	
INTERPHASE CORP			1,377.000	56.46	
INTERPLAY ENTERTAINMENT CORP			12,923.000	78.83	
INTERPUBLIC GROUP OF COS INC/T			56,426.000	1,386,386.82	
INTERSECT ENT INC			8,942.000	153,355.30	
INTERVISUAL BOOKS INC			5,600.000	0.06	
INTERXION HOLDING NV			7,967.000	315,174.52	
INTEST CORP			1,523.000	9,594.90	
INTEVAC INC			2,241.000	28,012.50	
INTL. FCSTONE INC			3,340.000	126,786.40	
INTRA-CELLULAR THERAPIES INC			1,700.000	27,625.00	
INTREPID POTASH INC			7,349.000	12,640.28	
INTRICON CORP			2,383.000	21,327.85	
INTRUSION INC			1,848.000	425.04	
INTUIT INC			26,964.000	3,127,554.36	
INTUITIVE SURGICAL INC			4,876.000	3,737,307.72	
INUVO INC			1,115.000	1,438.35	
INVACARE CORP			8,850.000	105,315.00	
INVENSENSE INC			7,813.000	98,678.19	
INVERSIONES AGUAS METROPOLITAN			377,763.000	593,084.96	
INVESCO LTD			52,647.000	1,612,577.61	
INVESCO MORTGAGE CAPITAL INC			18,752.000	289,155.84	
INVESTMENT TECHNOLOGY GROUP IN			5,270.000	106,717.50	
INVESTORS BANCORP INC			56,442.000	811,635.96	
INVESTORS REAL ESTATE TRUST			13,620.000	80,766.60	
INVESTORS TITLE CO			815.000	128,362.50	



## Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INVIVO THERAPEUTICS HOLDINGS C			2,039.000	8,156.00
ION GEOPHYSICAL CORP			1,656.000	8,031.60
IPASS INC			6,591.000	7,711.47
IRADIMED CORP			8,638.000	76,878.20
IRIDEX CORP			5,912.000	70,175.44
IRIDIUM COMMUNICATIONS INC			5,272.000	50,874.80
IROBOT CORP			4,009.000	265,155.26
IRON MOUNTAIN INC			259,333.000	9,250,408.11
ISHARES CORE S&P MIDCAP ETF			2,552,816.000	437,093,155.52
ISIGN SOLUTIONS INC			2.000	0.80
ISLE OF CAPRI CASINOS INC			7,801.000	205,634.36
ISRAEL DISCOUNT BANK LTD			3,652,542.000	8,561,667.11
ISTAR INC			6,664.000	78,635.20
ITERIS INC			3,081.000	16,760.64
ITOCHU CORP			579,300.000	8,214,071.68
ITRON INC			6,451.000	391,575.70
ITUS CORP			1,524.000	4,495.80
ITZYOURMALL INC			17.000	0.00
IXIA			21,419.000	420,883.35
IXYS CORP			5,560.000	80,898.00
J SAINSBURY PLC			2,004,200.000	6,623,759.45
J&J SNACK FOODS CORP			3,896.000	528,141.76
J2 GLOBAL INC			7,355.000	617,158.05
JACK IN THE BOX INC			10,589.000	1,077,113.08
JACO ELECTRONICS INC			1,562.000	109.34
JACOBS ENGINEERING GROUP INC			11,036.000	610,070.08
JAKKS PACIFIC INC			8,349.000	45,919.50
JANUS CAPITAL GROUP INC			22,370.000	295,284.00
JAPAN AIRLINES CO LTD			191,200.000	6,050,176.85
JAZZ PHARMACEUTICALS PLC			20,645.000	2,996,208.85
JB HUNT TRANSPORT SERVICES INC			14,776.000	1,355,550.24
JBS SA			1,561,700.000	5,061,274.66
JC PENNEY CO INC			424,890.000	2,617,322.40
JER INVESTORS TRUST INC			786.000	27.67
JERONIMO MARTINS SGPS SA			643,750.000	11,546,527.56
JIANGSU EXPRESSWAY CO LTD			46,361.000	66,575.15
JM SMUCKER CO/THE			24,530.000	3,215,392.40
JOHN B SANFILIPPO & SON INC			752.000	55,038.88
JOHN BEAN TECHNOLOGIES CORP			4,263.000	374,930.85

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JOHN LAING INFRASTRUCTURE			940,776.000	1,575,190.71
JOHNSON & JOHNSON			254,796.000	31,734,841.80
JOHNSON CONTROLS INTERNATIONAL			124,360.000	5,238,043.20
JOHNSON OUTDOORS INC			1,889.000	68,948.50
JOURNAL REGISTER CO COM			18,400.000	36.80
JOY GLOBAL INC			10,300.000	290,975.00
JPMORGAN CHASE & CO			341,133.000	29,965,122.72
JUNIPER NETWORKS INC			70,438.000	1,960,289.54
JUNIPER PHARMACEUTICALS INC			675.000	3,206.25
JUST EAT PLC			1,620,000.000	11,465,626.14
K12 INC			2,830.000	54,194.50
K2M GROUP HOLDINGS INC			2,967.000	60,853.17
KA WANG HOLDING INC			2.000	0.42
KADANT INC			2,117.000	125,643.95
KAISER ALUMINUM CORP			2,408.000	192,399.20
KAMAN CORP			3,820.000	183,856.60
KANSAS CITY LIFE INSURANCE CO			1,526.000	69,967.10
KANSAS CITY SOUTHERN			23,618.000	2,025,479.68
KAPSTONE PAPER AND PACKAGING C			14,571.000	336,590.10
KARYOPHARM THERAPEUTICS INC			7,345.000	94,309.80
KATE SPADE & CO			14,481.000	336,393.63
KATY INDUSTRIES INC			5,499.000	604.89
KAUFMAN & BROAD SA			14,572.000	537,699.15
KB FINANCIAL GROUP INC			158,900.000	6,962,439.62
KB HOME			9,410.000	187,070.80
KBC GROUP NV			310,650.000	20,662,982.46
KBR INC			600,215.000	9,021,231.45
KDDI CORP			247,600.000	6,492,750.66
KEARNY FINANCIAL CORP/MD			10,442.000	157,152.10
KELLOGG CO			80,860.000	5,871,244.60
KELLY SERVICES INC			4,117.000	89,997.62
KEMET CORP			3,039.000	36,468.00
KEMPER CORP			5,965.000	238,003.50
KENNAMETAL INC			12,680.000	497,436.40
KENNEDY-WILSON HOLDINGS INC			11,925.000	264,735.00
KEPPEL DC REIT			793,693.000	681,622.84
KEPPEL INFRASTRUCTURE TRUST			6,460,001.000	2,357,833.33
KERING SA			56,720.000	14,708,199.19
KERRY GROUP PLC			96,475.000	7,604,722.43

### Asset Detail

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KERYX BIOPHARMACEUTICALS INC			4,894.000	30,147.04
KEWAUNEE SCIENTIFIC CORP			494.000	11,386.70
KEY TECHNOLOGY INC			1,041.000	13,803.66
KEY TRONIC CORP			7,435.000	54,572.90
KEYCORP			420,703.000	7,480,099.34
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			7,239.000	171,926.25
KID BRANDS INC			2,768.000	4.15
KILLAM APT REAL ESTATE INVT TR TR UNIT			28,375.000	269,782.17
KIMBALL ELECTRONICS INC			4,825.000	81,783.75
KIMBALL INTERNATIONAL INC			6,434.000	106,161.00
KIMBERLY-CLARK CORP			43,122.000	5,676,148.86
KIMCO REALTY CORP			77,530.000	1,712,637.70
KINDER HOLDING CORP			300.000	3.00
KINDER MORGAN INC/DE			202,218.000	4,396,219.32
KINDRED HEALTHCARE INC			14,620.000	122,077.00
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.40
KIRKLAND'S INC			367.000	4,550.80
KITE REALTY GROUP TRUST			11,221.000	241,251.50
KLA CORP			23,675.000	2,250,782.25
KLX INC			8,723.000	389,918.10
KMG CHEMICALS INC			2,300.000	105,961.00
KNIGHT TRANSPORTATION INC			9,983.000	312,967.05
KNOLL INC			11,187.000	266,362.47
KNOWLES CORP			8,319.000	157,645.05
KOC HOLDING AS			1,522,500.000	6,417,523.65
KOHL'S CORP			16,086.000	640,383.66
KOMATSU LTD			439,300.000	11,438,831.20
KONA GRILL INC			1,703.000	10,728.90
KONINKLIJKE DSM NV			107,000.000	7,256,757.71
KOPIN CORP			10,582.000	43,386.20
KOPPERS HOLDINGS INC			4,495.000	190,363.25
KOREA ELECTRIC POWER CORP			177,800.000	7,385,143.53
KOREAN REINSURANCE CO			532,200.000	5,520,448.01
KORN FERRY			7,045.000	221,847.05
KOSS CORP			6,340.000	13,504.20
KRAFT HEINZ CO/THE			60,464.000	5,490,735.84
KRATON CORP			5,084.000	157,197.28
KRATOS DEFENSE & SECURITY SOLU			3,177.000	24,717.06

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KROGER CO/THE			97,848.000	2,885,537.52	
KRONOS WORLDWIDE INC			8,006.000	131,538.58	
KROTON EDUCACIONAL SA			2,120,000.000	8,860,737.97	
KRUNG THAI BANK PCL			12,995,400.000	7,714,984.53	
KULICKE & SOFFA INDUSTRIES INC			6,399.000	130,027.68	
KVH INDUSTRIES INC			3,505.000	29,442.00	
L BRANDS INC			111,866.000	5,268,888.60	
L3 TECHNOLOGIES INC			15,644.000	2,585,796.76	
L3HARRIS TECHNOLOGIES INC			24,016.000	2,672,260.32	
LA JOLLA PHARMACEUTICAL CO			5,053.000	150,832.05	
LA QUINTA HOLDINGS INC			12,921.000	174,691.92	
LA-Z-BOY INC			7,280.000	196,560.00	
LABORATORY CORP OF AMERICA HOL			21,488.000	3,082,883.36	
LADENBURG THALMANN FINANCIAL S			5,636.000	13,977.28	
LAKELAND BANCORP INC			1,095.000	21,462.00	
LAKELAND FINANCIAL CORP			3,315.000	142,942.80	
LAKELAND INDUSTRIES INC			1,010.000	10,857.50	
LAM RESEARCH CORP			38,581.000	4,952,257.16	
LAMB WESTON HOLDINGS INC			28,340.000	1,191,980.40	
LANCASTER COLONY CORP			3,845.000	495,389.80	
LANDAUER INC			2,664.000	129,870.00	
LANDEC CORP			3,623.000	43,476.00	
LANDMARK INFRASTRUCTURE PARTNE			12,250.000	183,137.50	
LANDS' END INC			3,205.000	68,747.25	
LANNETT CO INC			4,578.000	102,318.30	
LANTHEUS HOLDINGS INC			5,665.000	70,812.50	
LANTRONIX INC			1,316.000	5,106.08	
LAREDO PETROLEUM INC			75,574.000	1,103,380.40	
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00	
LAS VEGAS SANDS CORP			5,439.000	310,403.73	
LASALLE HOTEL PROPERTIES			14,501.000	419,803.95	
LASERSIGHT INC COM NEW			413.000	0.00	
LATTICE SEMICONDUCTOR CORP			18,022.000	124,712.24	
LAWSON PRODUCTS INC/DE			1,590.000	35,695.50	
LAYNE CHRISTENSEN CO			2,418.000	21,375.12	
LAZARD EMERG MKT EQY-INST			8,998,320.626	158,550,409.43	
LAZARD LTD			185,470.000	8,529,765.30	
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50	
LB FOSTER CO			2,949.000	36,862.50	

## Asset Detail

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LCI INDUSTRIES			3,634.000	362,673.20
LEAR CORP			3,662.000	518,465.96
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	6,144.00
LECG CORP			659.000	3.30
LEGACYTEXAS FINANCIAL GROUP IN			10,841.000	432,555.90
LEGGETT & PLATT INC			12,191.000	613,451.12
LEIDOS HOLDINGS INC			109,980.000	5,624,377.20
LEMAITRE VASCULAR INC			3,807.000	93,766.41
LENDINGCLUB CORP			44,977.000	246,923.73
LENDINGTREE INC			716.000	89,750.60
LENDLEASE GROUP			437,200.000	5,196,210.75
LENNAR CORP			32,832.000	1,680,670.08
LENOX GROUP INC COM			6,400.000	112.00
LEUCADIA NATIONAL CORP			29,517.000	767,442.00
LEVEL 3 COMMUNICATIONS INC			37,058.000	2,120,458.76
LEXICON PHARMACEUTICALS INC			7,932.000	113,744.88
LEXINGTON REALTY TRUST			34,976.000	349,060.48
LGL GROUP INC/THE			450.000	2,272.50
LHC GROUP INC			4,406.000	237,483.40
LIBBEY INC			2,774.000	40,306.22
LIBERTY BROADBAND CORP			53,718.000	4,641,235.20
LIBERTY EXPEDIA HOLDINGS INC			133,827.000	6,086,451.96
LIBERTY HOMES INC			1,312.000	0.26
LIBERTY INTERACTIVE CORP QVC G			29,373.000	588,047.46
LIBERTY MEDIA CORP-LIBERTY SIR			186,351.000	7,226,691.78
LIBERTY PROPERTY TRUST			4,847.000	186,851.85
LIBERTY TRIPADVISOR HOLDINGS I			10,209.000	143,946.90
LIBERTY VENTURES			208,837.000	9,289,069.76
LICT CORP			10.000	69,000.00
LIFE STORAGE INC			5,340.000	438,520.80
LIFEPOINT HEALTH INC			6,327.000	414,418.50
LIFETIME BRANDS INC			2,045.000	41,104.50
LIGAND PHARMACEUTICALS INC			6,915.000	731,883.60
LIGHTPATH TECHNOLOGIES INC			718.000	1,967.32
LIMELIGHT NETWORKS INC			6,780.000	17,492.40
LINCOLN EDUCATIONAL SERVICES C			1,769.000	4,970.89
LINCOLN NATIONAL CORP			29,474.000	1,929,073.30
LINDSAY CORP			2,254.000	198,622.48

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LINE CORP			290,000.000	11,125,819.00	
LINNCO LLC ESCROW			13,796.000	0.00	
LINTEC CORP			312,600.000	6,657,092.40	
LION BIOTECHNOLOGIES INC			3,265.000	24,161.00	
LIONS GATE ENTERTAINMENT CORP			249,420.000	6,080,859.60	
LIPID SCIENCES INC			7,118.000	0.71	
LIQUIDITY SERVICES INC			4,141.000	33,128.00	
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	2,500.60	
LITHIA MOTORS INC			3,681.000	315,277.65	
LITTELFUSE INC			3,512.000	561,603.92	
LIVANOVA PLC			7,026.000	344,344.26	
LIVE MICROSYSTEMS INC			1,765.000	635.40	
LIVEPERSON INC			10,455.000	71,616.75	
LKQ CORP			44,309.000	1,296,924.43	
LMI AEROSPACE INC			2,534.000	34,918.52	
LOCKHEED MARTIN CORP			26,814.000	7,175,426.40	
LOEWS CORP			62,189.000	2,908,579.53	
LOGIC DEVICES INC			306.000	0.31	
LOGMEIN INC			4,059.617	395,812.66	
LONDON STOCK EXCHANGE GROUP PL			586,684.000	23,263,058.74	
LOOKSMART GROUP INC			13.660	347.51	
LORAL SPACE & COMMUNICATIONS I			2,455.000	96,727.00	
LOUISIANA-PACIFIC CORP			22,557.000	559,864.74	
LOWE'S COS INC			82,050.000	6,745,330.50	
LOXO ONCOLOGY INC			2,308.000	97,120.64	
LS STARRETT CO/THE			1,005.000	10,552.50	
LSB INDUSTRIES INC			3,061.000	28,712.18	
LSC COMMUNICATIONS INC			560.000	14,089.60	
LSI INDUSTRIES INC			2,990.000	30,169.10	
LTC PROPERTIES INC			17,953.000	859,948.70	
LTV CORP			50,656.000	75.98	
LUBY'S INC			5,419.000	16,853.09	
LUKOIL PJSC ADR			211,300.000	11,211,578.00	
LUMBER LIQUIDATORS HOLDINGS IN			7,221.000	151,568.79	
LUMENTUM HOLDINGS INC			48,906.000	2,609,135.10	
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00	
LUMINEX CORP			6,873.000	126,257.01	
LUMOS NETWORKS CORP			3,751.000	66,392.70	
LUNA INNOVATIONS INC			1,542.000	2,667.66	

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LUNDIN PETROLEUM AB			432,230.000	8,801,161.93
LUXOFT HOLDING INC			4,743.000	296,674.65
LYDALL INC			3,361.000	180,149.60
LYONDELLBASELL INDUSTRIES NV			38,915.000	3,548,658.85
M&T BANK CORP			28,157.000	4,356,732.61
M/I HOMES INC			2,774.000	67,963.00
MABVAX THERAPEUTICS HOLDINGS I			4.000	9.12
MACATAWA BANK CORP			6,306.000	62,303.28
MACERICH CO/THE			32,214.000	2,074,581.60
MACK-CALI REALTY CORP			12,912.000	347,849.28
MACOM TECHNOLOGY SOLUTIONS HOL			3,050.000	147,315.00
MACQUARIE INFRASTRUCTURE CORP			3,143.000	253,262.94
MACROGENICS INC			2,696.000	50,145.60
MACY'S INC			61,094.000	1,810,826.16
MADRIGAL PHARMACEUTICALS INC			81.000	1,247.40
MAGELLAN HEALTH INC			5,005.000	345,595.25
MAGELLAN MIDSTREAM PARTNERS LP			124,979.000	9,612,134.89
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			203,800.000	8,769,978.63
MAGNACHIP SEMICONDUCTOR CORP			2,714.000	25,918.70
MAIDEN HOLDINGS LTD			15,176.000	212,464.00
MAIN STREET CAPITAL CORP			6,871.000	262,953.17
MAINSOURCE FINANCIAL GROUP INC			2,793.000	91,973.49
MAJESCO			223.000	1,150.68
MAKITA CORP			237,000.000	8,294,893.73
MALIBU BOATS INC			3,349.000	75,185.05
MALLINCKRODT PLC			9,551.000	425,688.07
MANHATTAN ASSOCIATES INC			13,370.000	695,908.50
MANHATTAN BRIDGE CAPITAL INC			399.000	2,354.10
MANNATECH INC			266.000	4,335.80
MANNKIND CORP			7,003.000	10,364.44
MANPOWERGROUP INC			34,370.000	3,525,330.90
MANTECH INTERNATIONAL CORP/VA			3,440.000	119,127.20
MAPFRE SA			2,880,300.000	9,904,208.94
MAPLETREE COMMERCIAL TRUST			763,162.000	835,638.63
MAPLETREE LOGISTICS TRUST			143,440.000	112,407.36
MAPLETREE NORTH ASIA COMMERCIA			1,162,521.000	848,616.20
MARATHON OIL CORP			113,614.000	1,795,101.20
MARATHON PETROLEUM CORP			90,485.000	4,573,111.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARCHEX INC			2,813.000	7,651.36
MARCUS & MILLICHAP INC			940.000	23,105.20
MARCUS CORP/THE			3,277.000	105,191.70
MARINA BIOTECH INC			38.000	10.64
MARINE PRODUCTS CORP			6,914.000	75,155.18
MARINEMAX INC			2,056.000	44,512.40
MARKEL CORP			1,990.000	1,941,961.40
MARLIN BUSINESS SERVICES CORP			1,613.000	41,534.75
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			69,054.000	6,503,505.72
MARRIOTT VACATIONS WORLDWIDE C			3,783.000	378,035.19
MARSH & MCLENNAN COS INC			57,414.000	4,242,320.46
MARTEN TRANSPORT LTD			3,475.000	81,488.75
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			14,571.000	3,180,120.75
MASCO CORP			48,529.000	1,649,500.71
MASIMO CORP			8,254.000	769,768.04
MASONITE INTERNATIONAL CORP			4,507.000	357,179.75
MASTEC INC			9,583.000	383,799.15
MASTECH DIGITAL INC			681.000	4,869.15
MASTERCARD INC			92,868.000	10,444,863.96
MATADOR RESOURCES CO			8,003.000	190,391.37
MATEON THERAPEUTICS INC			10.000	7.70
MATERION CORP			5,337.000	179,056.35
MATRIX SERVICE CO			6,621.000	109,246.50
MATSON INC			6,704.000	212,919.04
MATSUMOTOKIYOSHI HOLDINGS CO L			144,400.000	6,842,250.80
MATTEL INC			72,652.000	1,860,617.72
MATTERSIGHT CORP			1,277.000	4,469.50
MATTHEWS INTERNATIONAL CORP			5,238.000	354,350.70
MAUI LAND & PINEAPPLE CO INC			319.000	3,748.25
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			26,713.000	1,201,016.48
MAXIMUS INC			10,095.000	627,909.00
MAXLINEAR INC			8,025.000	225,101.25
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MAXWELL TECHNOLOGIES INC			2,902.000	16,860.62
MB FINANCIAL INC			10,876.000	465,710.32
MBIA INC			18,837.000	159,549.39



### Asset Detail

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MBT FINANCIAL CORP			2,305.000	26,161.75
MCCLATCHY CO/THE			777.000	7,513.59
MCCORMICK & CO INC/MD			28,087.000	2,739,886.85
MCDERMOTT INTERNATIONAL INC			33,391.000	225,389.25
MCDONALD'S CORP			105,185.000	13,633,027.85
MCEWEN MINING INC			45,793.000	139,210.72
MGRATH RENTCORP			4,001.000	134,313.57
MCKESSON CORP			22,212.000	3,293,151.12
MCRAE INDUSTRIES INC			1,002.000	29,058.00
MDC HOLDINGS INC			4,712.000	141,595.60
MEAD JOHNSON NUTRITION CO			16,720.000	1,489,417.60
MECHANICAL TECHNOLOGY INC			734.000	682.62
MECKLERMEDIA CORP			970.000	38.80
MEDCATH CORP			2,594.000	0.00
MEDEQUITIES REALTY TRUST INC			129,635.000	1,453,208.35
MEDIA GEN INC CVR			17,631.000	29,972.70
MEDICAL PROPERTIES TRUST INC			107,228.000	1,382,168.92
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINES CO/THE			9,019.000	441,029.10
MEDICINOVA INC			7,048.000	42,217.52
MEDIDATA SOLUTIONS INC			8,582.000	495,095.58
MEDIS TECHNOLOGIES LTD			7,776.000	0.00
MEDTRONIC PLC			239,010.000	19,254,645.60
MEETME INC			76.000	447.64
MEI PHARMA INC			100.000	162.00
MERCADOLIBRE INC			32,000.000	6,767,040.00
MERCANTILE BANK CORP			785.000	27,004.00
MERCHANTS BANCSHARES INC/VT			1,466.000	71,394.20
MERCIALYS SA			26,459.000	494,811.93
MERCK & CO INC			277,523.000	17,633,811.42
MERCURY GENERAL CORP			1,512.000	92,216.88
MERCURY SYSTEMS INC			5,432.000	212,119.60
MEREDITH CORP			5,909.000	381,721.40
MERIDIAN BANCORP INC			5,586.000	102,223.80
MERIDIAN BIOSCIENCE INC			6,857.000	94,626.60
MERIT MEDICAL SYSTEMS INC			7,313.000	211,345.70
MERITAGE HOMES CORP			5,080.000	186,944.00
MERITOR INC			9,215.000	157,852.95
MERRIMACK PHARMACEUTICALS INC			12,836.000	39,534.88

## Asset Detail

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MESA AIR GROUP INC			29,700.000	98.01	
MESTEK INC			2,231.000	55,775.00	
META FINANCIAL GROUP INC			4,138.000	366,213.00	
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00	
METHODE ELECTRONICS INC			5,383.000	245,464.80	
METLIFE INC			130,742.000	6,905,792.44	
METRO AG			252,000.000	8,080,407.46	
METRO ONE TELECOMMUNICATIONS			4,577.000	23.34	
METTLER-TOLEDO INTERNATIONAL I			12,162.000	5,824,503.42	
MEXCO ENERGY CORP			114.000	438.90	
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			1,558,978.550	40,346,364.87	
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			6,313,732.170	100,628,263.33	
MGE ENERGY INC			6,243.000	405,795.00	
MGIC INVESTMENT CORP			50,557.000	512,142.41	
MGM GROWTH PROPERTIES LLC			41,195.000	1,114,324.75	
MGM RESORTS INTERNATIONAL			31,083.000	851,674.20	
MGP INGREDIENTS INC			3,499.000	189,750.77	
MICHAEL KORS HOLDINGS LTD			14,808.000	564,332.88	
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31	
MICROBOT MEDICAL INC			6.000	35.16	
MICROCHIP TECHNOLOGY INC			27,226.000	2,008,734.28	
MICROLOG CORP			831.000	0.00	
MICRON SOLUTIONS INC			1,774.000	7,131.48	
MICRON TECHNOLOGY INC			515,963.000	14,911,330.70	
MICROSEMI CORP			139,529.000	7,189,929.37	
MICROSOFT CORP			850,996.000	56,046,596.56	
MICROSTRATEGY INC			1,337.000	251,088.60	
MICROVISION INC			227.000	565.23	
MICROWAVE FILTER CO INC			1,944.000	1,224.72	
MID-AMERICA APARTMENT COMMUNIT			22,455.000	2,284,571.70	
MIDDLESEX WATER CO			5,856.000	216,379.20	
MIDSOUTH BANCORP INC			419.000	6,410.70	
MILLER INDUSTRIES INC/TN			4,352.000	114,675.20	
MIMECAST LTD			6,169.000	138,123.91	
MIMEDX GROUP INC			11,048.000	105,176.96	
MINERALS TECHNOLOGIES INC			6,016.000	460,825.60	
MINERVA NEUROSCIENCES INC			4,349.000	35,226.90	
MIRANT CORPORATION COM			51,800.000	0.00	
MIRATI THERAPEUTICS INC			850.000	4,420.00	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MISONIX INC			1,516.000	17,737.20
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,946.000	9,535.40
MITEK SYSTEMS INC			1,590.000	10,573.50
MITSUBISHI GAS CHEMICAL CO INC			99,500.000	2,064,470.99
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	7,896,192.75
MKS INSTRUMENTS INC			7,748.000	532,675.00
MOBILE MINI INC			6,388.000	194,834.00
MOCON INC			1,768.000	38,454.00
MODINE MANUFACTURING CO			2,299.000	28,047.80
MODUSLINK GLOBAL SOLUTIONS INC			19,398.000	34,916.40
MOELIS & CO			2,154.000	82,929.00
MOHAWK INDUSTRIES INC			10,429.000	2,393,351.21
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLINA HEALTHCARE INC			6,803.000	310,216.80
MOLSON COORS BREWING CO			32,336.000	3,094,878.56
MOMENTA PHARMACEUTICALS INC			11,645.000	155,460.75
MONARCH CASINO & RESORT INC			2,334.000	68,946.36
MONARCH CEMENT CO/THE			90.000	4,230.00
MONARCH SERVICES INC			350.000	5.60
MONDELEZ INTERNATIONAL INC			152,601.000	6,574,051.08
MONEYGRAM INTERNATIONAL INC			218.000	3,664.58
MONMOUTH REAL ESTATE INVESTMEN			6,815.000	97,250.05
MONOGRAM RESIDENTIAL TRUST INC			20,352.000	202,909.44
MONOLITHIC POWER SYSTEMS INC			5,661.000	521,378.10
MONOTARO CO LTD			241,600.000	7,458,530.08
MONOTYPE IMAGING HOLDINGS INC			7,137.000	143,453.70
MONRO INC			4,411.000	229,813.10
MONSANTO CO			48,057.000	5,440,052.40
MONSTER BEVERAGE CORP			36,671.000	1,693,100.07
MOODY'S CORP			17,627.000	1,974,929.08
MOOG INC			6,769.000	455,892.15
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	76.96
MORGAN STANLEY			137,558.000	5,892,984.72
MOSAIC CO/THE			68,246.000	1,991,418.28
MOSSIMO INC			12,487.000	93,902.24
MOSYS INC			617.000	1,289.53
MOTOROLA SOLUTIONS INC			53,106.000	4,578,799.32

### Asset Detail

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MOVADO GROUP INC			4,469.000	111,501.55
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			161,012.000	5,809,312.96
MRC GLOBAL INC			14,687.000	269,212.71
MRV COMMUNICATIONS INC			1,034.000	10,443.40
MSA SAFETY INC			6,065.000	428,734.85
MSG NETWORKS INC			7,815.000	182,480.25
MTGE INVESTMENT CORP			4,843.000	81,120.25
MTR CORP LTD			4,131.000	23,202.48
MTS SYSTEMS CORP			3,533.000	194,491.65
MTU AERO ENGINES AG			63,000.000	8,217,192.22
MUELLER INDUSTRIES INC			11,981.000	410,109.63
MUELLER WATER PRODUCTS INC			24,299.000	287,214.18
MUENCHENER RUECKVERSICHERUNGS-			39,800.000	7,806,987.70
MULTI-COLOR CORP			2,208.000	156,768.00
MURPHY OIL CORP			14,772.000	422,331.48
MURPHY USA INC			3,115.000	228,703.30
MUTUALFIRST FINANCIAL INC			2,193.000	69,189.15
MYERS INDUSTRIES INC			4,990.000	79,091.50
MYLAN NV			53,311.000	2,078,595.89
MYOKARDIA INC			3,265.000	42,934.75
MYR GROUP INC			3,590.000	147,190.00
MYREXIS INC			3,666.000	285.95
MYRIAD GENETICS INC			11,434.000	219,532.80
N-VIRO INTERNATIONAL CORP			846.000	7.87
NACCO INDUSTRIES INC			1,386.000	96,742.80
NANOGEN INC			7,205.000	0.00
NANOMETRICS INC			3,941.000	120,042.86
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,584.54
NANOSTRING TECHNOLOGIES INC			4,590.000	91,203.30
NAPCO SECURITY TECHNOLOGIES IN			3,603.000	36,750.60
NASB FINANCIAL INC			2,121.000	78,477.00
NASDAQ INC			33,755.000	2,344,284.75
NATIONAL BANK HOLDINGS CORP			6,909.000	224,542.50
NATIONAL BANK OF CANADA			183,370.000	7,677,712.14
NATIONAL BEVERAGE CORP			12,098.000	1,022,643.94
NATIONAL CINEMEDIA INC			43,470.000	549,026.10
NATIONAL COMMERCE CORP			1,743.000	63,793.80
NATIONAL FUEL GAS CO			147,450.000	8,790,969.00

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL GENERAL HOLDINGS CORP			6,523.000	154,986.48
NATIONAL GRID PLC ADR			41,522.000	2,635,816.56
NATIONAL HEALTH INVESTORS INC			10,029.000	728,406.27
NATIONAL HEALTHCARE CORP			2,361.000	168,339.30
NATIONAL OILWELL VARCO INC			60,436.000	2,422,879.24
NATIONAL PRESTO INDUSTRIES INC			1,279.000	130,713.80
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			5,164.000	115,579.90
NATIONAL WESTERN LIFE GROUP IN			410.000	124,705.60
NATURAL ALTERNATIVES INTERNATI			2,809.000	24,719.20
NATURAL GAS SERVICES GROUP INC			1,695.000	44,154.75
NATURE'S SUNSHINE PRODUCTS INC			3,055.000	30,244.50
NATUS MEDICAL INC			9,029.000	354,388.25
NAUTILUS INC			4,195.000	76,558.75
NAVIDEA BIOPHARMACEUTICALS INC			525.000	302.77
NAVIENT CORP			26,526.000	391,523.76
NAVIGANT CONSULTING INC			6,080.000	138,988.80
NAVIGATORS GROUP INC/THE			3,030.000	164,529.00
NAVISTAR INTERNATIONAL CORP			6,578.000	161,950.36
NBT BANCORP INC			7,016.000	260,083.12
NCI BUILDING SYSTEMS INC			792.000	13,582.80
NCI INC			1,594.000	23,989.70
NEENAH INC			3,960.000	295,812.00
NEKTAR THERAPEUTICS			109,097.000	2,560,506.59
NELNET INC			6,146.000	269,563.56
NEOGEN CORP			5,489.000	359,803.95
NEOGENOMICS INC			6,225.000	49,053.00
NEOMAGIC CORP			1,790.000	13.78
NEOPHOTONICS CORP			4,562.000	41,103.62
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.00
NET 1 UEPS TECHNOLOGIES INC			5,356.000	65,503.88
NETAPP INC			158,554.000	6,635,484.90
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			39,233.000	5,799,029.73
NETGEAR INC			4,922.000	243,885.10
NETLIST INC			1,400.000	1,386.00
NETS A/S			176,237.000	2,851,628.86
NETSCOUT SYSTEMS INC			12,637.000	479,574.15

## Asset Detail

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NETSOL TECHNOLOGIES INC			5,922.000	30,202.20
NETWORK-1 TECHNOLOGIES INC			1,680.000	7,980.00
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	20.59
NEUROCRINE BIOSCIENCES INC			11,118.000	481,409.40
NEURODERM LTD			3,152.000	83,685.60
NEUROMETRIX INC			13.000	8.06
NEUSTAR INC			9,620.000	318,903.00
NEW GENERATION BIOFUELS HOLDIN			569.000	232,721.00
NEW JERSEY RESOURCES CORP			11,803.000	467,398.80
NEW MEDIA INVESTMENT GROUP INC			1,699.000	24,142.79
NEW MOUNTAIN FINANCE CORP			4,125.000	61,462.50
NEW RELIC INC			1,656.000	61,387.92
NEW RESIDENTIAL INVESTMENT COR			34,476.000	585,402.48
NEW SENIOR INVESTMENT GROUP IN			36,509.000	372,391.80
NEW WEI INC			11,600.000	822.44
NEW YORK & CO INC			4,258.000	8,303.10
NEW YORK COMMUNITY BANCORP INC			122,016.000	1,704,563.52
NEW YORK REIT INC			20,275.000	196,464.75
NEW YORK TIMES CO/THE			19,573.000	281,851.20
NEWELL BRANDS INC			308,421.000	14,548,218.57
NEWFIELD EXPLORATION CO			31,375.000	1,158,051.25
NEWLINK GENETICS CORP			6,841.000	164,868.10
NEWMONT GOLDCORP CORP			151,186.000	4,983,090.56
NEWPARK RESOURCES INC			14,636.000	118,551.60
NEWS CORP			45,710.000	599,689.00
NEWSTAR FINANCIAL INC			1,270.000	13,436.60
NEWTEK BUSINESS SERVICES CORP			981.000	16,657.38
NEXPRISE INC			1,644.000	0.16
NEXSTAR MEDIA GROUP INC			6,170.000	432,825.50
NEXTENERGY SOLAR FUND LTD			299,771.000	414,207.76
NEXTERA ENERGY INC			53,993.000	6,931,081.41
NEXTERA ENTERPRISES INC			29,140.000	2.91
NIC INC			10,030.000	202,606.00
NICOLET BANKSHARES INC			1,220.000	57,754.80
NIELSEN HOLDINGS PLC			48,317.000	1,995,975.27
NIKE INC			163,692.000	9,122,555.16
NIMBLE STORAGE INC			3,900.000	48,750.00
NIPPON TELEGRAPH & TELEPHONE C			249,200.000	10,627,285.39
NISOURCE INC			74,152.000	1,764,076.08

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NITCHES INC			1,080.000	6.48
NL INDUSTRIES INC			6,787.000	43,776.15
NMT MEDICAL INC			2,641.000	0.26
NN INC			2,418.000	60,933.60
NOBILITY HOMES INC			1,411.000	22,223.25
NOBLE CORP PLC			20,783.000	128,646.77
NOBLE ENERGY INC			57,146.000	1,962,393.64
NOBLE GROUP LTD			65,000,000.000	9,024,547.34
NOBLE INTL LTD			5,650.000	84.75
NOBLE MIDSTREAM PARTNERS LP			15,705.000	817,916.40
NORD RESOURCES CORP			1,694.000	0.17
NORDIC AMERICAN OFFSHORE LTD			79.000	86.90
NORDIC AMERICAN TANKERS LTD			13,698.000	112,049.64
NORDSTROM INC			10,382.000	483,489.74
NORFOLK SOUTHERN CORP			29,906.000	3,348,574.82
NORTECH SYSTEMS INC			921.000	3,343.23
NORTHEAST INDIANA BANCORP INC			975.000	9.75
NORTHERN OIL AND GAS INC			7,818.000	20,326.80
NORTHERN STATES FINANCIAL CORP			144.000	112.32
NORTHERN TECHNOLOGIES INTERNAT			169.000	3,008.20
NORTHERN TRUST CORP			160,325.000	13,880,938.50
NORTHFIELD BANCORP INC			10,287.000	185,371.74
NORTHRIM BANCORP INC			1,097.000	32,964.85
NORTHROP GRUMMAN CORP			18,830.000	4,478,527.20
NORTHWEST BANCSHARES INC			12,994.000	218,818.96
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	1,604.75
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			196,006.000	1,550,529.22
NORTHWEST NATURAL GAS CO			4,384.000	259,094.40
NORTHWEST PIPE CO			1,555.000	24,429.05
NORTHWESTERN CORP			7,961.000	467,310.70
NOVANTA INC			3,038.000	80,658.90
NOVATION COS INC			1,726.000	209.19
NOVAVAX INC			37,871.000	48,474.88
NOVELION THERAPEUTICS INC			893.000	9,590.82
NOVO NORDISK A/S ADR			11,273.000	386,438.44
NOW INC			11,360.000	192,665.60
NRG ENERGY INC			28,802.000	538,597.40
NRG YIELD INC			5,290.000	92,813.05
NTN BUZZTIME INC			146.000	1,255.60

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NUCOR CORP			40,226.000	2,402,296.72
NUMEREX CORP			4,664.000	22,247.28
NUTRACEUTICAL INTERNATIONAL CO			3,536.000	110,146.40
NUTRISYSTEM INC			4,631.000	257,020.50
NUTROGANICS INC			831.000	3.49
NUVASIVE INC			7,885.000	588,851.80
NUVECTRA CORP			1,241.000	8,476.03
NVE CORP			1,860.000	153,989.40
NVIDIA CORP			57,265.000	6,237,876.45
NXSTAGE MEDICAL INC			11,369.000	305,030.27
NXXI INC			11,261.000	13.51
NZCH CORP			330.000	99.33
O'REILLY AUTOMOTIVE INC			9,977.000	2,692,193.68
OAKTREE CAPITAL GROUP LLC			134,878.000	6,109,973.40
OASIS PETROLEUM INC			418,665.000	5,970,162.90
OCCIDENTAL PETROLEUM CORP			110,479.000	6,999,949.44
OCEANEERING INTERNATIONAL INC			11,018.000	298,367.44
OCEANFIRST FINANCIAL CORP			3,803.000	107,149.53
OCLARO INC			2,156.000	21,171.92
OCULAR THERAPEUTIX INC			1,638.000	15,200.64
OCWEN FINANCIAL CORP			9,835.000	53,797.45
ODYSSEY MARINE EXPLORATION INC			55.000	216.70
OESTERREICHISCHE POST AG			13,629.000	544,301.33
OFFICE DEPOT INC			78,245.000	365,012.93
OFG BANCORP			3,570.000	42,126.00
OHIO VALLEY BANC CORP			1,436.000	40,208.00
OIL STATES INTERNATIONAL INC			5,946.000	197,109.90
OIL-DRI CORP OF AMERICA			2,076.000	77,372.52
OILSANDS QUEST INC			6,899.000	0.00
OLD NATIONAL BANCORP/IN			21,796.000	378,160.60
OLD SECOND BANCORP INC			420.000	4,725.00
OLIN CORP			13,071.000	429,643.77
OLLIE'S BARGAIN OUTLET HOLDING			1,742.000	58,357.00
OLYMPIC STEEL INC			1,984.000	36,823.04
OMEGA FLEX INC			1,186.000	56,678.94
OMEGA PROTEIN CORP			4,826.000	96,761.30
OMEROS CORP			6,863.000	103,768.56
OMNICELL INC			5,054.000	205,445.10
OMNICOM GROUP INC			49,738.000	4,287,912.98



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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OMNOVA SOLUTIONS INC			12,833.000	127,046.70
OMRON CORP			229,000.000	10,039,172.66
ON ASSIGNMENT INC			7,610.000	369,313.30
ONCOCYTE CORP			128.000	764.80
ONCOGENEX PHARMACEUTICALS INC			4,084.000	1,805.13
ONCOMED PHARMACEUTICALS INC			3,356.000	30,908.76
ONE GAS INC			8,848.000	598,124.80
ONE LIBERTY PROPERTIES INC			4,737.000	110,656.32
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEBEACON INSURANCE GROUP LTD			6,759.000	108,144.00
ONEOK INC			28,540.000	1,582,257.60
ONEOK PARTNERS LP			127,240.000	6,869,687.60
ONEREIT TR UNIT			49,629.000	136,571.39
ONVIA INC			474.000	2,061.90
OPEN TEXT CORPORATION			194,200.000	6,581,816.82
OPPENHEIMER HOLDINGS INC			1,118.000	19,117.80
OPTICAL CABLE CORP			1,348.000	4,111.40
OPUS BANK			2,268.000	45,700.20
ORACLE CORP			273,191.000	12,187,050.51
ORANGE SA			652,000.000	10,156,853.23
ORASURE TECHNOLOGIES INC			14,253.000	184,291.29
ORBCOMM INC			5,853.000	55,896.15
ORBIT INTERNATIONAL CORP			588.000	2,499.00
ORBIT/FR INC			4,350.000	17,400.00
ORBOTECH LTD			50,300.000	1,622,175.00
ORCHID ISLAND CAPITAL INC			3,497.000	34,935.03
OREXIGEN THERAPEUTICS INC			300.000	1,032.00
ORGANOVO HOLDINGS INC			10,100.000	32,017.00
ORION ENGINEERED CARBONS SA			5,993.000	122,856.50
ORION GROUP HOLDINGS INC			5,679.000	42,422.13
ORITANI FINANCIAL CORP			6,138.000	104,346.00
ORIX CORP			786,700.000	11,631,412.20
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			6,388.000	364,627.04
ORTHOFIX INTERNATIONAL NV			4,974.000	189,758.10
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00
OSHKOSH CORP			35,670.000	2,446,605.30
OSI SYSTEMS INC			4,379.000	319,623.21
OSIRIS THERAPEUTICS INC			6,482.000	31,113.60

## Asset Detail

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OTONOMY INC			4,499.000	55,112.75
OTTER TAIL CORP			5,246.000	198,823.40
OVASCIENCE INC			1,834.000	3,411.24
OVERSEAS SHIPHOLDING GROUP INC			547.000	2,111.42
OVERSTOCK.COM INC			7,263.000	124,923.60
OWENS & MINOR INC			36,864.000	1,275,494.40
OXFORD IMMUNOTEC GLOBAL PLC			3,990.000	61,805.10
OXFORD INDUSTRIES INC			2,254.000	129,064.04
P&F INDUSTRIES INC			2,072.000	14,400.40
P10 INDUSTRIES INC			1,680.000	436.80
PAB BANKSHARES INC			1,304.000	0.13
PACCAR INC			35,877.000	2,410,934.40
PACIFIC BIOSCIENCES OF CALIFOR			11,715.000	60,566.55
PACIFIC CONTINENTAL CORP			829.000	20,310.50
PACIFIC ETHANOL INC			8,785.000	60,177.25
PACIFIC MERCANTILE BANCORP			1,095.000	8,267.25
PACIFIC PREMIER BANCORP INC			1,955.000	75,365.25
PACIFICNET INC			245.000	0.00
PACIRA BIOSCIENCES INC			5,511.000	251,301.60
PACIRA PHARMACEUTICALS INC/DE			23,800.000	1,085,280.00
PACKAGED HOME SOLUTIONS INC			13.000	1.30
PAIN THERAPEUTICS INC			5,473.000	4,889.03
PALM HARBOR HOMES INC			3,688.000	8.11
PALO ALTO NETWORKS INC			4,694.000	528,919.92
PAM TRANSPORTATION SERVICES IN			1,661.000	27,057.69
PAN PACIFIC INTERNATIONAL HOLD			446,400.000	15,463,555.73
PANHANDLE OIL AND GAS INC			6,879.000	132,076.80
PAPA JOHN'S INTERNATIONAL INC			8,536.000	683,221.44
PAR PACIFIC HOLDINGS INC			4,090.000	67,239.60
PAR TECHNOLOGY CORP			3,181.000	22,807.77
PARAGON TECHNOLOGIES INC			1,980.000	3,187.80
PARATEK PHARMACEUTICALS INC			5,590.000	107,607.50
PAREXEL INTERNATIONAL CORP			8,655.000	546,217.05
PARK CITY GROUP INC			3,749.000	46,300.15
PARK ELECTROCHEMICAL CORP			2,614.000	46,686.04
PARK HOTELS & RESORTS INC			16,869.609	433,042.86
PARK NATIONAL CORP			1,575.000	165,690.00
PARK-OHIO HOLDINGS CORP			1,817.000	65,321.15
PARKER DRILLING CO			11,474.000	20,079.50

## Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PARKER-HANNIFIN CORP			17,436.000	2,795,339.52	
PARKERVISION INC			219.000	435.81	
PARKWAY INC			5,372.000	106,849.08	
PARKWAY LIFE REAL ESTATE INVES			618,807.000	1,116,004.89	
PATRICK INDUSTRIES INC			4,684.000	332,095.60	
PATRIOT TRANSPORTATION HOLDING			1,053.000	23,955.75	
PATTERN ENERGY GROUP INC			18,901.000	380,477.13	
PATTERSON COS INC			7,497.000	339,089.31	
PATTERSON-UTI ENERGY INC			12,994.000	315,364.38	
PAUL MUELLER CO			119.000	3,274.88	
PAYCHEX INC			43,777.000	2,578,465.30	
PAYCOM SOFTWARE INC			6,461.000	371,572.11	
PAYLOCITY HOLDING CORP			2,862.000	110,559.06	
PAYPAL HOLDINGS INC			180,848.000	7,780,080.96	
PBF ENERGY INC			11,826.000	262,182.42	
PC CONNECTION INC			4,256.000	126,786.24	
PC-TEL INC			2,738.000	19,494.56	
PCD INC COM			12,400.000	0.00	
PCM INC			4,235.000	118,791.75	
PDC ENERGY INC			83,413.000	5,200,800.55	
PDF SOLUTIONS INC			6,988.000	158,068.56	
PDL BIOPHARMA INC			21,191.000	48,103.57	
PEAPACK GLADSTONE FINANCIAL CO			3,638.000	107,648.42	
PEBBLEBROOK HOTEL TRUST			7,732.000	225,851.72	
PEGASUS COS INC/THE			36.000	7,272.00	
PEGASYSTEMS INC			11,568.000	507,256.80	
PEGATRON CORP			2,667,000.000	7,893,106.93	
PEMBINA PIPELINE CORP			4,953.000	156,502.39	
PENDRELL CORP			2,342.000	15,223.00	
PENN NATIONAL GAMING INC			8,752.000	161,299.36	
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	183,436.24	
PENNYMAC MORTGAGE INVESTMENT T			8,551.000	151,780.25	
PENSKE AUTOMOTIVE GROUP INC			8,839.000	413,753.59	
PENSON WORLDWIDE INC			4,020.000	0.00	
PENTAIR PLC			22,984.000	1,442,935.52	
PENUMBRA INC			3,756.000	313,438.20	
PEOPLE'S UNITED FINANCIAL INC			28,887.000	525,743.40	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PEOPLES BANCORP INC/OH			1,064.000	33,686.24
PEOPLES FINANCIAL CORP/MS			775.000	11,625.00
PEOPLES FINANCIAL SERVICES COR			581.000	24,030.16
PEPSICO INC			146,352.000	16,370,934.72
PERCEPTRON INC			2,572.000	21,450.48
PEREGRINE PHARMACEUTICALS INC			3,720.000	2,432.88
PERFICIENT INC			5,217.000	90,567.12
PERFUMANIA HOLDINGS INC			2,046.000	2,455.20
PERKINELMER INC			65,958.000	3,829,521.48
PERMA-FIX ENVIRONMENTAL SERVIC			1,421.000	4,476.15
PERMA-PIPE INTERNATIONAL HOLDI			2,845.000	22,475.50
PERMANENT TSB GROUP HOLDINGS P			823,428.000	2,126,003.57
PERNIX THERAPEUTICS HOLDINGS I			771.000	2,852.70
PERRIGO CO PLC			20,649.000	1,370,887.11
PERRY ELLIS INTERNATIONAL INC			1,173.000	25,196.04
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			5,419.000	109,138.66
PETROCORP INC ESCROW SHARES COM			10,574.000	13,217.50
PETROQUEST ENERGY INC			1,416.000	3,879.84
PFF BANCORP INC			6,255.000	9.38
PFIZER INC			581,064.000	19,878,199.44
PFSWEB INC			1,682.000	10,983.46
PG&E CORP			164,220.000	10,897,639.20
PH GLATFELTER CO			4,960.000	107,830.40
PHARMANETICS INC COM			6,690.000	16.73
PHARMATHENE INC			494.000	400.88
PHARMCHEM INC			1,619.000	760.93
PHARMERICA CORP			5,779.000	135,228.60
PHARMOS CORP			2,143.000	42.86
PHH CORP			10,278.000	130,838.94
PHI INC			2,908.000	34,837.84
PHIBRO ANIMAL HEALTH CORP			3,264.000	91,718.40
PHILIP MORRIS INTERNATIONAL IN			149,940.000	16,928,226.00
PHILLIPS 66			43,670.000	3,459,537.40
PHILLIPS 66 PARTNERS LP			90,990.000	4,672,336.50
PHOENIX FOOTWEAR GROUP INC			1,137.000	359.86
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			6,311.000	67,527.70
PHYSICIANS REALTY TRUST			59,027.000	1,172,866.49

## Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PICO HOLDINGS INC			1,829.000	25,606.00
PIEDMONT OFFICE REALTY TRUST I			206,800.000	4,421,384.00
PIER 1 IMPORTS INC			13,947.000	99,860.52
PINNACLE ENTERTAINMENT INC			10,760.000	210,035.20
PINNACLE FINANCIAL PARTNERS IN			5,965.000	396,374.25
PINNACLE FOODS INC			174,565.000	10,102,076.55
PINNACLE WEST CAPITAL CORP			28,189.000	2,350,398.82
PIONEER ENERGY SERVICES CORP			7,269.000	29,076.00
PIONEER NATURAL RESOURCES CO			21,226.000	3,952,917.98
PIPER JAFFRAY COS			3,058.000	195,253.30
PIXELWORKS INC			1,654.000	7,707.64
PJT PARTNERS INC			1,789.000	62,776.01
PLA ADMINISTRADORA INDUSTRIAL			448,872.000	728,094.42
PLAINS ALL AMERICAN PIPELINE L			366,828.000	11,595,433.08
PLAINS GP HOLDINGS LP			91,575.000	2,862,634.50
PLANTRONICS INC			6,369.000	344,626.59
PLATFORM SPECIALTY PRODUCTS CO			20,427.000	265,959.54
PLAZA RETAIL REIT TRUST UNIT			254,028.000	937,140.75
PLEXUS CORP			5,626.000	325,182.80
PLUG POWER INC			691.000	953.58
PNC FINANCIAL SERVICES GROUP I			65,208.000	7,840,609.92
PNM RESOURCES INC			13,236.000	489,732.00
POINT BLANK SOLUTIONS INC			5,587.000	670.44
POINT.360			3,662.000	915.50
POLARIS INDUSTRIES INC			58,461.000	4,899,031.80
POLYONE CORP			5,957.000	203,074.13
PONIARD PHARMACEUTICALS INC			80.000	4.00
POPULAR INC			13,322.000	542,605.06
PORTER BANCORP INC			203.000	1,948.80
PORTLAND GENERAL ELECTRIC CO			14,853.000	659,770.26
POTLATCHDELTIC CORP			4,807.000	219,679.90
POWELL INDUSTRIES INC			1,590.000	54,759.60
POWER INTEGRATIONS INC			3,652.000	240,119.00
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			23,435.000	2,462,549.80
PPL CORP			87,855.000	3,284,898.45
PRA GROUP INC			8,981.000	297,720.15
PRA HEALTH SCIENCES INC			3,723.000	242,851.29
PRAXAIR INC			87,418.000	10,367,774.80

## Asset Detail

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRECISION AUTO CARE INC			1,153.000	1,072.29
PRECISION DRILLING CORP			2,051,830.000	9,684,637.60
PREFERRED APARTMENT COMMUNITIE			7,648.000	101,030.08
PREFERRED BANK/LOS ANGELES CA			527.000	28,278.82
PREFORMED LINE PRODUCTS CO			1,039.000	54,183.85
PREMIER FINANCIAL BANCORP INC			383.000	8,054.49
PREMIER INC			345,031.000	10,982,336.73
PREMIER LASER SYS INC CL A COM			15,000.000	1.50
PRESTIGE CONSUMER HEALTHCARE I			8,730.000	485,038.80
PRGX GLOBAL INC			821.000	5,254.40
PRICE COMMUNICATIONS ESCROW			366.000	0.00
PRICELINE GROUP INC/THE			4,807.000	8,556,315.79
PRICESMART INC			2,609.000	240,549.80
PRIMECARE SYSTEMS INC			1,444.000	0.58
PRIMEENERGY RESOURCES CORP			3,280.000	162,032.00
PRIMERICA INC			7,261.000	596,854.20
PRIMO WATER CORP			82.000	1,113.56
PRIMO WATER CORP WTS EXP 12/31/2021			366.000	335.98
PRIMORIS SERVICES CORP			5,851.000	135,860.22
PRIMUS GUARANTY LTD			5,606.000	616.66
PRINCETON NATIONAL BANCORP INC			3,531.000	10.95
PRINCIPAL FINANCIAL GROUP INC			37,984.000	2,397,170.24
PRISM TECHNOLOGIES GROUP INC			294.000	214.62
PRIVATEBANCORP INC			10,960.000	650,695.20
PROCTER & GAMBLE CO/THE			243,714.000	21,897,702.90
PROGENICS PHARMACEUTICALS INC			11,963.000	112,930.72
PROGRESS SOFTWARE CORP			8,996.000	261,333.80
PROGRESSIVE CORP/THE			99,808.000	3,910,477.44
PROLIANCE INTERNATIONAL INC			4,794.000	0.48
PROLOGIS INC			62,675.000	3,251,579.00
PROOFPOINT INC			6,759.000	502,599.24
PROPERTYLINK GROUP			525,912.000	320,953.58
PROS HOLDINGS INC			2,881.000	69,691.39
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPERITY BANCSHARES INC			10,053.000	700,794.63
PROTAGENIC THERAPEUTICS INC			2.000	2.40
PROTALIX BIOTHERAPEUTICS INC			16,864.000	22,935.04
PROTEON THERAPEUTICS INC			1,431.000	2,504.25
PROTO LABS INC			3,486.000	178,134.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROVIDENCE SERVICE CORP/THE			3,632.000	161,406.08
PROVIDENT FINANCIAL HOLDINGS I			1,128.000	21,037.20
PROVIDENT FINANCIAL SERVICES I			9,000.000	232,650.00
PRUDENTIAL FINANCIAL INC			41,732.000	4,451,969.76
PRUDENTIAL PLC			912,351.000	19,234,719.33
PS BUSINESS PARKS INC			2,612.000	299,753.12
PSYCHEMEDICS CORP			3,698.000	74,144.90
PTC THERAPEUTICS INC			6,603.000	64,973.52
PUBLIC SERVICE ENTERPRISE GROU			299,038.000	13,262,335.30
PUBLIC STORAGE			14,968.000	3,276,644.88
PULTEGROUP INC			26,075.000	614,066.25
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	254.41
PURE INDUSTRIAL REAL ESTATE TR UNIT			138,839.000	633,996.56
PVH CORP			118,910.000	12,303,617.70
PYXIS TANKERS INC			199.000	423.87
PZENA INVESTMENT MANAGEMENT IN			6,611.000	65,052.24
Q2 HOLDINGS INC			1,990.000	69,351.50
QAD INC			2,523.000	68,466.00
QC HOLDINGS INC			1,838.000	1,507.16
QCR HOLDINGS INC			1,531.000	64,837.85
QEP CO INC			485.000	9,772.75
QORVO INC			11,526.000	790,222.56
QTS REALTY TRUST INC			3,336.000	162,630.00
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,238.000	56,487.12
QUAKER CHEMICAL CORP			3,820.000	502,941.20
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			167,141.000	9,583,864.94
QUALITY SYSTEMS INC			10,256.000	156,301.44
QUALSTAR CORP			333.000	1,758.24
QUALYS INC			3,702.000	140,305.80
QUANEX BUILDING PRODUCTS CORP			5,389.000	109,127.25
QUANTA SERVICES INC			13,785.000	511,561.35
QUANTUM CORP			16,330.000	14,207.10
QUEST DIAGNOSTICS INC			37,681.000	3,699,897.39
QUICKLOGIC CORP			3,052.000	5,432.56
QUIDEL CORP			5,847.000	132,376.08
QUINTILES IMS HOLDINGS INC			7,391.000	595,197.23

### Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUMU CORP			2,587.000	7,191.86
QUOTIENT TECHNOLOGY INC			4,850.000	46,317.50
R1 RCM INC			6,928.000	21,268.96
RADIAN GROUP INC			30,056.000	539,805.76
RADIO ONE INC			12,710.000	40,036.50
RADIOIO INC			9.000	0.27
RADISYS CORP			2,680.000	10,720.00
RADNET INC			9,860.000	58,174.00
RAINMAKER SYSTEMS INC			1,456.000	2.18
RAIT FINANCIAL TRUST			13,555.000	43,376.00
RALPH LAUREN CORP			5,135.000	419,118.70
RAMBUS INC			13,840.000	181,857.60
RAMCO-GERSHENSON PROPERTIES TR			8,999.000	126,165.98
RAND WORLDWIDE INC			395.000	987.50
RANGE RESOURCES CORP			17,147.000	498,977.70
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			7,789.000	226,270.45
RAYMOND JAMES FINANCIAL INC			21,586.000	1,646,148.36
RAYTHEON CO			33,040.000	5,038,600.00
RBC BEARINGS INC			3,595.000	349,038.55
RCM TECHNOLOGIES INC			3,301.000	15,712.76
READING INTERNATIONAL INC			4,827.000	75,011.58
REALNETWORKS INC			4,742.000	22,951.28
REALOGY HOLDINGS CORP			165,459.000	4,929,023.61
REALPAGE INC			8,255.000	288,099.50
REALTY INCOME CORP			74,332.000	4,424,983.96
REATA PHARMACEUTICALS INC			1,802.000	40,815.30
REC LTD			3,207,800.000	8,941,430.43
RECKITT BENCKISER GROUP PLC			70,000.000	6,377,545.09
RED HAT INC			54,082.000	4,678,093.00
RED LION HOTELS CORP			2,202.000	15,524.10
RED ROBIN GOURMET BURGERS INC			3,759.000	219,713.55
REDWOOD TRUST INC			10,318.000	171,381.98
REGENCY CENTERS CORP			18,452.300	1,225,048.20
REGENERON PHARMACEUTICALS INC			6,931.000	2,685,831.81
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			2,669.000	51,511.70
REGIONS FINANCIAL CORP			234,973.000	3,414,157.69
REGIS CORP			9,870.000	115,676.40



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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
REIS INC			4,717.000	84,434.30	
RELIV INTERNATIONAL INC			185.000	984.20	
RELM WIRELESS CORP			1,335.000	6,675.00	
REN - REDES ENERGETICAS NACION			529,337.000	1,597,115.89	
RENASANT CORP			5,878.000	233,297.82	
RENEWABLE ENERGY GROUP INC			1,270.000	13,271.50	
RENEWABLES INFRASTRUCTURE GROU			154,169.000	207,239.17	
RENOVA HEALTH INC			1.333	2.41	
RENT-A-CENTER INC/TX			7,209.000	63,943.83	
RENTOKIL INITIAL PLC			1,832,686.000	5,653,580.00	
REPLIGEN CORP			7,860.000	276,672.00	
REPROS THERAPEUTICS INC			9,477.000	11,372.40	
REPUBLIC AIRWAYS HOLDINGS INC			2,567.000	551.91	
REPUBLIC BANCORP INC/KY			3,370.000	115,894.30	
REPUBLIC SERVICES INC			61,636.000	3,871,357.16	
RESEARCH FRONTIERS INC			2,348.000	3,287.20	
RESMED INC			20,930.000	1,506,332.10	
RESOLUTE ENERGY CORP			2,922.000	118,048.80	
RESOLUTE FOREST PRODUCTS INC			9,579.000	52,205.55	
RESONA HOLDINGS INC			1,395,700.000	7,488,908.17	
RESOURCE CAPITAL CORP			3,484.000	34,038.68	
RESOURCES CONNECTION INC			6,388.000	106,999.00	
RESPIRERX PHARMACEUTICALS INC			34.000	112.88	
RETAIL OPPORTUNITY INVESTMENTS			11,313.000	237,912.39	
RETROPHIN INC			2,530.000	46,703.80	
REUNION INDUSTRIES INC			1,969.000	59.07	
REVANCE THERAPEUTICS INC			4,057.000	84,385.60	
REVLON INC			1,352.000	37,653.20	
REX AMERICAN RESOURCES CORP			3,532.000	319,610.68	
REX ENERGY CORP			5,431.000	2,549.85	
REXAHN PHARMACEUTICALS INC			4,700.000	2,397.00	
REXFORD INDUSTRIAL REALTY INC			6,163.000	138,790.76	
REXNORD CORP			13,850.000	319,658.00	
REYNOLDS AMERICAN INC			96,025.000	6,051,495.50	
RF INDUSTRIES LTD			1,630.000	2,445.00	
RH			4,962.000	229,542.12	
RICHARDSON ELECTRONICS LTD/UNI			1,590.000	9,571.80	
RIGEL PHARMACEUTICALS INC			7,660.000	25,354.60	
RIGNET INC			4,374.000	93,822.30	

## Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RING ENERGY INC			6,583.000	71,228.06
RINGCENTRAL INC			6,645.000	188,053.50
RIOCAN REIT TRUST UNIT			25,148.000	494,040.86
RIVERVIEW BANCORP INC			4,042.000	28,900.30
RLI CORP			7,489.000	449,489.78
RLJ ENTERTAINMENT INC			18.000	44.64
RLJ LODGING TRUST			25,010.000	587,985.10
RMR GROUP INC/THE			144.000	7,128.00
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			11,649.000	568,820.67
ROCHE HOLDING AG			132,530.000	33,868,998.47
ROCK CREEK PHARMACEUTICALS INC			413.000	0.66
ROCKFORD CORP/ARIZONA			4,168.000	41,680.00
ROCKWELL AUTOMATION INC			15,557.000	2,422,380.47
ROCKWELL COLLINS INC			18,310.000	1,778,999.60
ROCKWELL MEDICAL INC			7,068.000	44,245.68
ROCKY BRANDS INC			447.000	5,162.85
ROCKY MOUNTAIN CHOCOLATE FACTO			3,836.000	43,270.08
ROGERS CORP			4,623.000	396,977.01
ROPER TECHNOLOGIES INC			15,335.000	3,166,524.15
ROSETTA STONE INC			4,944.000	48,204.00
ROSS STORES INC			40,802.000	2,687,627.74
ROWAN COS PLC			14,487.000	225,707.46
ROWE COS/THE			5,035.000	0.00
ROYAL BANCSHARES OF PENNSYLVAN			2,045.000	7,975.50
ROYAL CARIBBEAN CRUISES LTD			24,546.000	2,408,208.06
ROYALE ENERGY INC			2,193.000	1,096.50
RR DONNELLEY & SONS CO			1,494.000	18,092.34
RTI SURGICAL HOLDINGS INC			8,903.000	35,612.00
RUBICON TECHNOLOGY INC			3,820.000	3,182.06
RUBY TUESDAY INC			8,462.000	23,778.22
RUDOLPH TECHNOLOGIES INC			8,661.000	194,006.40
RUSH ENTERPRISES INC			12,482.000	410,482.06
RUTH'S HOSPITALITY GROUP INC			6,923.000	138,806.15
RXI PHARMACEUTICALS CORP			1.000	0.81
RYANAIR HOLDINGS PLC ADR			98,330.000	8,159,423.40
RYDER SYSTEM INC			38,094.000	2,873,811.36
RYMAN HOSPITALITY PROPERTIES I			30,290.000	1,872,830.70
S FOODS INC			242,000.000	7,036,525.24

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
S&P GLOBAL INC			43,261.000	5,655,943.14
S&T BANCORP INC			6,476.000	224,069.60
SAAB AB			90,175.000	3,820,794.84
SABRA HEALTH CARE REIT INC			51,597.000	1,441,104.21
SABRE CORP			287,535.000	6,092,866.65
SAETA YIELD SA			159,888.000	1,460,410.11
SAFEGUARD SCIENTIFICS INC			2,064.000	26,212.80
SAFETY INSURANCE GROUP INC			1,705.000	119,520.50
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	43,188.30
SAGE GROUP PLC/THE			1,250,000.000	9,855,109.07
SAIA INC			3,330.000	147,519.00
SALEM MEDIA GROUP INC			2,572.000	19,161.40
SALESFORCE.COM INC			113,395.000	9,353,953.55
SAMPO OYJ			383,643.000	18,243,065.98
SAMSUNG ELECTRONICS CO LTD			7,700.000	14,184,022.47
SANCHEZ ENERGY CORP			7,989.000	76,215.06
SANDERSON FARMS INC			4,580.000	475,587.20
SANDY SPRING BANCORP INC			4,019.000	164,738.81
SANGAMO THERAPEUTICS INC			11,831.000	61,521.20
SANMINA CORP			10,789.000	438,033.40
SANOFI			126,000.000	11,403,670.45
SANTEN PHARMACEUTICAL CO LTD			565,000.000	8,173,561.95
SAP SE			88,000.000	8,657,194.40
SARATOGA INVESTMENT CORP			2,796.000	60,617.28
SAREPTA THERAPEUTICS INC			3,642.000	107,803.20
SAS AB			1,890,800.000	3,028,397.35
SATCON TECHNOLOGY CORP			1,198.000	0.00
SAUL CENTERS INC			2,263.000	139,446.06
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SBA COMMUNICATIONS CORP			9,851.000	1,185,764.87
SCAN OPTICS			8,600.000	0.00
SCANA CORP			39,421.000	2,576,162.35
SCANSOURCE INC			3,331.000	130,741.75
SCHEID VINEYARDS INC			660.000	21,450.00
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			134,740.000	10,523,194.00
SCHNITZER STEEL INDUSTRIES INC			4,662.000	96,270.30

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCHOLASTIC CORP			4,930.000	209,870.10
SCHWEITZER-MAUDUIT INTERNATION			6,117.000	253,366.14
SCICLONE PHARMACEUTICALS INC			6,925.000	67,865.00
SCIENCE APPLICATIONS INTERNATI			6,772.000	503,836.80
SCIENTIFIC GAMES CORP			9,625.000	227,631.25
SCO GROUP INC/THE			6,400.000	128.00
SCOPE INDUSTRIES			304.000	34,960.00
SCRIPPS NETWORKS INTERACTIVE I			8,708.000	682,445.96
SEABOARD CORP			70.000	291,862.20
SEACHANGE INTERNATIONAL INC			3,820.000	9,473.60
SEACOAST BANKING CORP OF FLORI			357.000	8,560.86
SEACOR HOLDINGS INC			2,919.000	201,965.61
SEADRILL LTD			24,884.000	40,809.76
SEAGATE TECHNOLOGY PLC			37,644.000	1,728,988.92
SEALED AIR CORP			28,360.000	1,235,928.80
SEASPINE HOLDINGS CORP			1,078.000	8,462.30
SEAWORLD ENTERTAINMENT INC			9,530.000	174,113.10
SECURE ENERGY SERVICES INC 144A			6,800.000	58,676.35
SECURITY NATIONAL FINANCIAL CO			1,339.001	9,105.21
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SELECT COMFORT CORP			8,036.000	199,212.44
SELECT INCOME REIT			8,414.000	216,997.06
SELECT MEDICAL HOLDINGS CORP			12,488.000	166,714.80
SELECTA BIOSCIENCES INC			2,604.000	37,289.28
SELECTIVE INSURANCE GROUP INC			8,916.000	420,389.40
SEMGROUP CORP			6,004.000	216,144.00
SEMPRA ENERGY			27,588.000	3,048,474.00
SEMTECH CORP			9,778.000	330,496.40
SENIOR HOUSING PROPERTIES TRUS			61,072.000	1,236,708.00
SENOMYX INC			2,255.000	2,233.81
SENSIENT TECHNOLOGIES CORP			7,942.000	629,482.92
SEQUENTIAL BRANDS GROUP INC			508.000	1,976.12
SERVICENOW INC			32,845.000	2,872,952.15
SERVISFIRST BANCSHARES INC			5,122.000	186,338.36
SERVOTRONICS INC			260.000	2,886.00
SES SA			29,033.000	677,094.21
SEVCON INC			814.000	12,161.16
SEVERN BANCORP INC			1,084.000	7,696.40
SHANGHAI PHARMACEUTICALS HOLDI HK/02607			2,849,300.000	7,461,012.04

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SHARPER IMAGE CORP			2,100.000	6.09
SHELL MIDSTREAM PARTNERS LP			80,803.000	2,604,280.69
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			8,666.000	243,081.30
SHERWIN-WILLIAMS CO/THE			8,346.000	2,588,845.74
SHILOH INDUSTRIES INC			3,646.000	49,694.98
SHIMANO INC			46,200.000	6,737,413.68
SHIN-ETSU CHEMICAL CO LTD			96,100.000	8,317,225.24
SHIP FINANCE INTERNATIONAL LTD			6,280.000	92,316.00
SHIRE PLC			514,854.000	30,007,479.98
SHOE CARNIVAL INC			4,377.000	107,542.89
SHOLODGE INC			1,650.000	511.50
SHORE BANCSHARES INC			1,799.000	30,061.29
SHORETEL INC			1,660.000	10,209.00
SHUTTERFLY INC			5,396.000	260,572.84
SHUTTERSTOCK INC			3,234.000	133,725.90
SIEBERT FINANCIAL CORP			5,735.000	20,703.35
SIEMENS AG			94,600.000	12,991,438.81
SIENNA SENIOR LIVING INC			62,987.000	818,006.86
SIENTRA INC			984.000	8,285.28
SIERRA BANCORP			378.000	10,368.54
SIFCO INDUSTRIES INC			1,112.000	9,118.40
SIGA TECHNOLOGIES INC			1,273.000	3,997.22
SIGHT RESOURCE CORP			200.000	0.00
SIGMA DESIGNS INC			3,589.000	22,431.25
SIGMATRON INTERNATIONAL INC			535.000	2,648.25
SIGNET JEWELERS LTD			6,344.000	439,448.88
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON LABORATORIES INC			6,768.000	497,786.40
SILVER BAY REALTY TRUST CORP			4,832.000	103,743.04
SILVER SPRING NETWORKS INC			3,041.000	34,332.89
SIMCLAR INC			700.000	2.10
SIMMONS FIRST NATIONAL CORP			3,820.000	210,673.00
SIMON PROPERTY GROUP INC			29,153.000	5,015,190.59
SIMPSON MANUFACTURING CO INC			6,859.000	295,554.31
SIMULATIONS PLUS INC			2,144.000	25,192.00
SINCLAIR BROADCAST GROUP INC			9,841.000	398,560.50
SIRIUS XM HOLDINGS INC			240,271.000	1,237,395.65
SITEONE LANDSCAPE SUPPLY INC			1,568.000	75,906.88

## Asset Detail

Acct Base Currency Code : USD

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SJW GROUP			3,470.000	167,323.40
SK TELECOM CO LTD			38,400.000	8,653,130.04
SKF AB			440,400.000	8,745,552.91
SKY NETWORK TELEVISION LTD			1,738,100.000	4,762,873.72
SKYLINE CHAMPION CORP			3,243.000	30,549.06
SKYWEST INC			8,584.000	294,002.00
SKYWORKS SOLUTIONS INC			21,108.000	2,068,161.84
SL GREEN REALTY CORP			112,086.000	11,950,609.32
SM ENERGY CO			193,692.000	4,652,481.84
SMARTCENTRES REIT VARIABLE VTG UNIT			23,162.000	567,392.15
SMF ENERGY CORP			441.000	60.02
SMITH MICRO SOFTWARE INC			736.000	684.48
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAP-ON INC			8,800.000	1,484,296.00
SNYDER'S-LANCE INC			10,234.000	412,532.54
SOCKET MOBILE INC			511.000	2,192.19
SOFTECH INC			157.000	102.05
SOJITZ CORP			3,186,800.000	7,979,154.70
SOLAR CAPITAL LTD			2,752.000	62,222.72
SOLAREEDGE TECHNOLOGIES INC			1,968.000	30,700.80
SOLIGENIX INC			5.000	13.35
SOLITARIO ZINC CORP			40.000	32.80
SONIC AUTOMOTIVE INC			11,441.000	229,392.05
SONIC CORP			7,881.000	199,862.16
SONUS NETWORKS INC			5,600.000	36,904.00
SOPHOS GROUP PLC			2,300,000.000	7,811,311.06
SORRENTO THERAPEUTICS INC			3,777.000	14,919.15
SOTHEBY'S			9,999.000	454,754.52
SOUTH JERSEY INDUSTRIES INC			9,756.000	347,801.40
SOUTH STATE CORP			3,766.000	336,492.10
SOUTHERN CO/THE			157,864.000	7,858,469.92
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			706.000	25,077.12
SOUTHSIDE BANCSHARES INC			2,948.000	98,964.36
SOUTHWEST AIRLINES CO			66,161.000	3,556,815.36
SOUTHWEST BANCORP INC			1,864.000	48,743.60
SOUTHWEST GAS HOLDINGS INC			8,031.000	665,850.21
SOUTHWESTERN ENERGY CO			45,390.000	370,836.30
SP PLUS CORP			2,276.000	76,815.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPAN-AMERICA MEDICAL SYSTEMS I			1,687.000	36,101.80
SPANISH BROADCASTING SYSTEM IN			375.000	281.25
SPARK ENERGY INC			3,002.000	95,913.90
SPARK INFRASTRUCTURE GROUP			2,259,466.000	4,085,011.72
SPARTAN MOTORS INC			5,193.000	41,544.00
SPARTANNASH CO			10,721.000	375,127.79
SPARTON CORP			4,145.000	87,003.55
SPECIAL DIVERSIFIED OPPORTUNIT			4,862.000	3,743.74
SPECTRA ENERGY PARTNERS LP			79,539.000	3,472,672.74
SPECTRANETICS CORP/THE			8,237.000	239,902.63
SPECTRUM GROUP INTERNATIONAL I			1.000	604.00
SPECTRUM PHARMACEUTICALS INC			14,260.000	92,690.00
SPEED COMMERCE INC			303.000	10.63
SPEEDUS CORP			1,690.000	33.80
SPEEDWAY MOTORSPORTS LLC			5,548.000	104,524.32
SPHERE 3D CORP			73.000	15.80
SPIRE CORP			3,525.000	47.59
SPIRE HEALTHCARE GROUP PLC			1,372,297.000	5,559,803.66
SPIRE INC			7,404.000	499,770.00
SPIRIT AEROSYSTEMS HOLDINGS IN			80,967.000	4,689,608.64
SPIRIT REALTY CAPITAL INC			254,014.000	2,573,161.82
SPOK HOLDINGS INC			5,678.000	107,882.00
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPS COMMERCE INC			2,166.000	126,689.34
SPS TECHNOLOGIES INC			6,300.000	2.10
SPX CORP			2,864.000	69,452.00
SPX FLOW INC			5,588.000	193,959.48
SRC ENERGY INC			5,725.000	48,319.00
SSE PLC			165,924.000	3,062,399.86
ST JAMES'S PLACE PLC			601,381.000	7,986,206.77
ST JOE CO/THE			7,056.000	120,304.80
STAAR SURGICAL CO			7,930.000	77,714.00
STAG INDUSTRIAL INC			191,900.000	4,801,338.00
STAGE STORES INC			6,966.000	18,041.94
STAGECOACH GROUP PLC			52,566.000	137,641.03
STAMPS.COM INC			3,131.000	370,553.85
STANDARD MOTOR PRODUCTS INC			3,189.000	156,707.46
STANDEX INTERNATIONAL CORP			4,949.000	495,642.35
STANLEY BLACK & DECKER INC			29,105.000	3,867,181.35

## Asset Detail

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
STANLEY FURNITURE CO INC			2,904.000	2,265.12	
STANTEC INC			973.000	25,249.35	
STAPLES INC			59,299.000	520,052.23	
STAR BUFFET INC			762.000	1,028.70	
STAR STRUCK LTD			262.000	3.93	
STARBUCKS CORP			140,612.000	8,210,334.68	
STARTEK INC			1,402.000	12,183.38	
STARWOOD EUROPEAN REAL ESTAT			327,392.000	448,279.13	
STARWOOD PROPERTY TRUST INC			85,219.000	1,924,245.02	
STATE AUTO FINANCIAL CORP			5,308.000	145,704.60	
STATE BANK FINANCIAL CORP			2,496.000	65,145.60	
STATE STREET CORP			36,127.000	2,876,070.47	
STEEL DYNAMICS INC			21,036.000	731,211.36	
STEELCASE INC			17,739.000	297,128.25	
STEELCLOUD INC			3,106.000	0.00	
STEIN MART INC			5,642.000	16,982.42	
STEMLINE THERAPEUTICS INC			7,822.000	66,878.10	
STEPAN CO			3,082.000	242,892.42	
STEPHAN CO/THE			1,676.000	3,452.56	
STEREOTAXIS INC			158.000	90.04	
STERICYCLE INC			7,756.000	642,894.84	
STERIS PLC/UK			57,900.000	4,021,734.00	
STERLING BANCORP/DE			21,837.000	517,536.90	
STERLING CONSTRUCTION CO INC			527.000	4,874.75	
STEVEN MADDEN LTD			10,366.000	399,609.30	
STEWART INFORMATION SERVICES C			5,943.000	262,561.74	
STIFEL FINANCIAL CORP			9,897.000	496,730.43	
STILLWATER MINING CO			15,857.000	273,850.39	
STOCK YARDS BANCORP INC			7,446.000	302,679.90	
STONERIDGE INC			7,368.000	133,655.52	
STORAGE ENGINE INC COM			1,650.000	0.50	
STORE CAPITAL CORP			16,545.000	395,094.60	
STRAIGHT PATH COMMUNICATIONS I			2,649.000	95,284.53	
STRASBAUGH INC			204.000	4.08	
STRATA SKIN SCIENCES INC			236.000	142.78	
STRATASYS LTD			6,476.000	132,693.24	
STRATTEC SECURITY CORP			606.000	16,846.80	
STRATUS PROPERTIES INC			1,916.000	51,923.60	
STRAYER EDUCATION INC			1,644.000	132,325.56	



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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STREAMLINE HEALTH SOLUTIONS IN			2,398.000	2,445.96
STRYKER CORP			34,297.000	4,515,200.05
STURM RUGER & CO INC			3,845.000	205,899.75
STYLECLICK INC			3,762.000	3.76
SUCAMPO PHARMACEUTICALS INC			5,567.000	61,237.00
SUFFOLK BANCORP			1,476.000	59,645.16
SUGARMADE INC			80.000	8.28
SUGGESTION BOX INC			208.000	0.83
SULPHCO INC			2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	5,612,106.30
SUMMIT HOTEL PROPERTIES INC			6,824.000	109,047.52
SUMMIT MATERIALS INC			11,318.000	279,667.78
SUN BANCORP INC/NJ			469.000	11,443.60
SUN HYDRAULICS CORP			4,043.000	145,992.73
SUNCOKE ENERGY INC			5,033.000	45,095.68
SUNCOR ENERGY INC NEW			274,548.000	8,405,349.85
SUNLINK HEALTH SYSTEMS INC			1,606.000	2,457.18
SUNOCO LOGISTICS PARTNERS LP			218,524.000	5,336,356.08
SUNPOWER CORP			4,777.000	29,139.70
SUNRISE TELECOM INC			8,049.000	185.13
SUNSTONE HOTEL INVESTORS INC			33,682.000	516,345.06
SUNTRUST BANKS INC			53,894.000	2,980,338.20
SUNWORKS INC			23,995.000	36,472.40
SUPER MICRO COMPUTER INC			6,178.000	156,612.30
SUPERCONDUCTOR TECHNOLOGIES IN			4.000	5.08
SUPERIOR BANCORP			1,987.000	2.19
SUPERIOR ENERGY SERVICES INC			13,517.000	192,752.42
SUPERIOR GROUP OF COS INC			1,629.000	30,299.40
SUPERIOR INDUSTRIES INTERNATIO			3,803.000	96,406.05
SUPERNUS PHARMACEUTICALS INC			6,774.000	212,026.20
SUPERVALU INC			24,358.000	94,021.88
SUPPORT.COM INC			1,088.000	2,388.17
SUPREME INDUSTRIES INC			2,198.000	44,531.48
SURGERY PARTNERS INC			3,964.000	77,298.00
SURMODICS INC			3,546.000	85,281.30
SVB FINANCIAL GROUP			2,155.000	401,023.95
SWEDBANK AB			257,599.000	5,989,667.96
SWIFT ENERGY CO			64.000	1,756.80
SWIFT ENERGY CO WTS EXP 04/15/2019			379.000	0.00

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SWIFT ENERGY CO WTS EXP 04/15/2020			379.000	0.00
SWIFT TRANSPORTATION CO			10,823.000	222,304.42
SWISS LIFE HOLDING AG			36,100.000	11,656,446.38
SWK HOLDINGS CORP			626.000	6,573.00
SYDNEY AIRPORT			3,533.000	18,246.16
SYKES ENTERPRISES INC			10,979.000	322,782.60
SYMANTEC CORP			115,437.000	3,541,607.16
SYMRISE AG			165,000.000	11,001,498.26
SYNALLOY CORP			1,839.000	22,527.75
SYNAPTICS INC			6,158.000	304,882.58
SYNCHRONOSS TECHNOLOGIES INC			11,161.000	272,328.40
SYNCHRONY FINANCIAL			81,632.000	2,799,977.60
SYNDAX PHARMACEUTICALS INC			5,913.000	81,126.36
SYNERGETICS USA INC COM			2,498.000	0.00
SYNERGY PHARMACEUTICALS INC			21,734.000	101,280.44
SYNERON MEDICAL LTD			1,505.000	15,877.75
SYNNEX CORP			4,677.000	523,543.38
SYNOPSIS INC			13,782.000	994,095.66
SYNTEL INC			5,874.000	98,859.42
SYNTHESIS ENERGY SYSTEMS INC			5,399.000	4,599.95
SYNTROLEUM CORP			1,138.000	0.00
SYNUTRA INTERNATIONAL INC			500.000	2,975.00
SYPRIS SOLUTIONS INC			3,998.000	4,237.88
SYSCO CORP			68,560.000	3,559,635.20
SYSTEMAX INC			4,840.000	53,675.60
T ROWE PRICE GROUP INC			22,188.000	1,512,112.20
T-MOBILE US INC			34,322.000	2,216,857.98
T2 BIOSYSTEMS INC			1,744.000	9,173.44
TAILORED BRANDS INC			7,484.000	111,810.96
TAITRON COMPONENTS INC			3,586.000	4,195.62
TAIWAN SEMICONDUCTOR MANUFACTU			1,204,000.000	7,499,579.70
TAKE-TWO INTERACTIVE SOFTWARE			13,532.000	802,041.64
TAL EDUCATION GROUP ADR			80,000.000	8,525,600.00
TALANX AG			229,300.000	8,106,666.53
TALLGRASS ENERGY LP			18,425.000	529,903.00
TALLGRASS ENERGY PARTNERS LP			46,060.000	2,450,392.00
TALON INTERNATIONAL INC			3,150.000	315.32
TANDY BRANDS ACCESSORIES INC			1,325.000	3.31
TANGER FACTORY OUTLET CENTERS			122,970.000	4,029,726.90

## Asset Detail

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As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
TANGOE INC			2,467.000	13,075.10	
TARGA RESOURCES CORP			111,292.000	6,666,390.80	
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00	
TARGET CORP			92,376.000	5,098,231.44	
TARRAGON CORP			10,464.000	0.00	
TASER INTERNATIONAL INC			6,830.000	155,655.70	
TASSAL GROUP LTD			2,402,800.000	8,303,381.19	
TATA MOTORS LTD ADR			280,660.000	10,005,529.00	
TAXUS CARDIUM PHARMACEUTICALS			65.000	9.32	
TAYLOR DEVICES INC			501.000	6,863.70	
TAYLOR MORRISON HOME CORP			3,267.000	69,652.44	
TCF FINANCIAL CORP			21,958.000	373,725.16	
TCP CAPITAL CORP			3,824.000	66,614.08	
TD AMERITRADE HOLDING CORP			14,997.000	582,783.42	
TE CONNECTIVITY LTD			57,583.000	4,292,812.65	
TEAM FINANCIAL INC			4,300.000	0.00	
TEAM INC			5,387.000	145,718.35	
TECH DATA CORP			5,431.000	509,970.90	
TECHNICAL COMMUNICATIONS CORP			135.000	324.00	
TECHNIPFMC PLC			42,532.000	1,382,290.00	
TECHNOLOGY SOLUTIONS CO			920.000	4.69	
TECK RESOURCES LTD			176,845.000	3,872,905.50	
TECNOGLASS INC			4,625.000	50,181.25	
TEEKAY TANKERS LTD			1,734.000	3,554.70	
TEGNA INC			19,572.000	501,434.64	
TEJON RANCH CO			3,921.000	85,830.69	
TEKNOWLEDGE CORP			2,012.000	0.00	
TELEDYNE TECHNOLOGIES INC			5,437.000	687,563.02	
TELENOR ASA			482,001.000	8,019,413.78	
TELEPHONE & DATA SYSTEMS INC			2,359.000	62,537.09	
TELETECH HOLDINGS INC			7,892.000	233,603.20	
TELETOUCH COMMUNICATIONS INC			3,106.000	4.04	
TELEVIDEO INC/CA			2,143.000	0.40	
TELIGENT INC/NJ			589.000	4,600.09	
TELLURIAN INC			545.000	6,387.40	
TENAGA NASIONAL BHD			2,439,900.000	7,564,213.76	
TENCENT HOLDINGS LTD HK/00700			586,600.000	16,817,149.85	
TENET HEALTHCARE CORP			11,729.000	207,720.59	
TENGASCO INC			340.000	125.80	

### Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TENNANT CO			2,623.000	190,560.95
TENNECO INC			9,141.000	570,581.22
TERADATA CORP			11,931.000	371,292.72
TERRAFORM POWER INC			5,134.000	63,507.58
TERRENO REALTY CORP			4,350.000	121,800.00
TESARO INC			4,046.000	622,558.02
TESLA INC			1,596.000	444,166.80
TESORO CORP			101,709.000	8,244,531.54
TESORO LOGISTICS LP			90,150.000	4,910,470.50
TESSCO TECHNOLOGIES INC			6,300.000	98,910.00
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			9,373.000	382,887.05
TETRA TECHNOLOGIES INC			9,973.000	40,590.11
TETRAPHASE PHARMACEUTICALS INC			6,241.000	57,354.79
TEXAS CAPITAL BANCSHARES INC			5,613.000	468,404.85
TEXAS INSTRUMENTS INC			98,068.000	7,900,358.08
TEXAS ROADHOUSE INC			10,532.000	468,989.96
TEXTAINER GROUP HOLDINGS LTD			7,155.000	109,471.50
TEXTMUNICATION HOLDINGS INC			167.000	0.68
TEXTRON INC			35,230.000	1,676,595.70
TG THERAPEUTICS INC			13,178.000	152,864.80
THERAPEUTICSMD INC			10,131.000	72,841.89
THERMO FISHER SCIENTIFIC INC			42,720.000	6,561,792.00
THERMON GROUP HOLDINGS INC			2,937.000	61,207.08
THESTREET INC			7,824.000	5,946.24
THIRD POINT REINSURANCE LTD			8,504.000	102,898.40
THOMAS GROUP INC			367.000	1.87
THOMSON REUTERS CORP			29,463.000	1,273,685.49
THOR INDUSTRIES INC			5,778.000	555,439.14
THQ INC			896.000	17.92
TIAA FSB HOLDINGS INC			13,590.000	264,733.20
TIDEWATER INC			273.000	313.95
TIFFANY & CO			21,982.000	2,094,884.60
TILE SHOP HOLDINGS INC			2,878.000	55,401.50
TIMBERLAND BANCORP INC/WA			3,313.000	74,211.20
TIME INC			14,909.000	288,489.15
TIME WARNER INC			134,701.000	13,161,634.71
TIMKENSTEEL CORP			7,108.000	134,412.28
TITAN INTERNATIONAL INC			7,125.000	73,672.50

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TITAN MACHINERY INC			1,949.000	29,897.66
TITAN PHARMACEUTICALS INC			1,741.000	5,658.25
TIVITY HEALTH INC			5,411.000	157,460.10
TIVO CORP			21,539.000	403,856.25
TJX COS INC/THE			74,845.000	5,918,742.60
TL ADMIN CORP COM			29,100.000	0.00
TOKYO ELECTRON LTD			40,600.000	4,428,726.59
TOLL BROTHERS INC			193,825.000	6,999,020.75
TOMPKINS FINANCIAL CORP			2,044.000	164,644.20
TONGDA GROUP HOLDINGS LTD			18,990,000.000	6,695,309.79
TONIX PHARMACEUTICALS HOLDING			320.000	1,494.40
TOOTSIE ROLL INDUSTRIES INC			7,357.140	274,789.18
TOPBUILD CORP			5,671.000	266,537.00
TOR MINERALS INTERNATIONAL INC			236.000	1,534.00
TORCHMARK CORP			19,457.000	1,498,967.28
TOROTEL INC			458.000	476.32
TOTAL SA			535,503.000	27,156,810.09
TOTAL SYSTEM SERVICES INC			33,533.000	1,792,674.18
TOWA PHARMACEUTICAL CO LTD			147,800.000	7,467,594.07
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			7,721.000	250,160.40
TRACTOR SUPPLY CO			15,983.000	1,102,347.51
TRANS WORLD ENTERTAINMENT CORP			6,757.000	11,486.90
TRANS-INDUSTRIES INC			1,700.000	1.70
TRANSACT TECHNOLOGIES INC			2,749.000	22,266.90
TRANSALTA RENEWABLES INC			10,023.000	118,368.57
TRANSCAT INC			2,929.000	37,198.30
TRANSCOASTAL CORP			23.000	0.41
TRANSDIGM GROUP INC			21,704.000	4,778,352.64
TRANSENERIX INC			146.000	176.66
TRANSGENOMIC INC			619.000	347.88
TRANSMISSORA ALIANCA DE ENERGI			113,213.000	818,355.68
TRANSMONTAIGNE PARTNERS LP			18,005.000	804,463.40
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			35,485.000	441,788.25
TRANSURBAN GROUP			133,081.000	1,184,748.21
TRANSWITCH CORP			1,935.000	1.94
TRAVELERS COS INC/THE			31,270.000	3,769,285.80
TRAVELPORT WORLDWIDE LTD			14,568.000	171,465.36

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Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRAVELZOO			7,417.000	71,574.05
TRC COS INC			1,942.000	33,887.90
TREASURY WINE ESTATES LTD			958,460.000	8,942,101.61
TRECORA RESOURCES			1,173.000	13,020.30
TREDEGAR CORP			5,512.000	96,735.60
TREX CO INC			4,692.000	325,577.88
TRI POINTE GROUP INC			21,919.000	274,864.26
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	47.07
TRIAN ACQUISITION I			7,030.000	0.00
TRIANGLE PETROLEUM CORP			7,001.000	609.09
TRICO BANCSHARES			764.000	27,144.92
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			2,848.000	59,096.00
TRINITY PLACE HOLDINGS INC			2,267.000	16,481.09
TRINITY PLACE HOLDINGS INC RTS 03/31/2017			318.132	0.00
TRINSEO SA			61,451.000	4,123,362.10
TRIO-TECH INTERNATIONAL			782.000	3,190.56
TRIPADVISOR INC			10,294.000	444,289.04
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			9,133.000	160,466.81
TRITON INTERNATIONAL LTD/BERMU			6,664.000	171,864.56
TRIUMPH BANCORP INC			2,530.000	65,274.00
TRIUMPH GROUP INC			6,781.000	174,610.75
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TROVAGENE INC			4,067.000	4,677.05
TRUEBLUE INC			5,810.000	158,903.50
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	77,754.25
TRUSTMARK CORP			10,042.000	319,235.18
TS TECH CO LTD			269,000.000	7,222,902.33
TSR INC			731.000	3,764.65
TTM TECHNOLOGIES INC			18,998.000	306,437.74
TUCOWS INC			2,140.000	109,247.00
TUESDAY MORNING CORP			4,296.000	16,110.00
TULLOW OIL PLC			1,957,270.000	5,727,075.75
TURKIYE SINAI KALKINMA BANKASI			9,456,500.000	3,583,532.19

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TURTLE BEACH CORP			1,710.000	1,547.56
TUTOR PERINI CORP			4,420.000	140,556.00
TWENTY-FIRST CENTURY FOX INC			213,443.000	6,886,334.77
TWIN DISC INC			1,548.000	31,842.36
TWITTER INC			38,348.000	573,302.60
TWO RIVERS WATER & FARMING CO			199.000	95.52
TYSON FOODS INC			61,300.000	3,782,823.00
UBIQUITI NETWORKS INC			4,283.000	215,263.58
UDR INC			54,295.000	1,968,736.70
UFP TECHNOLOGIES INC			2,393.000	61,978.70
ULTA BEAUTY INC			10,226.000	2,916,761.98
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			2,444.000	41,230.28
ULTRA PETROLEUM CORP			11,965.000	79,926.20
ULTRAGENYX PHARMACEUTICAL INC			813.000	55,105.14
ULTRALIFE CORP			1,924.000	10,389.60
ULTRAPETROL BAHAMAS LTD			1,582.000	26.58
ULTRATECH INC			4,268.000	126,418.16
UMB FINANCIAL CORP			6,581.000	495,615.11
UMH PROPERTIES INC			2,698.000	41,036.58
UMICORE SA			187,000.000	10,680,312.39
UMPQUA HOLDINGS CORP			31,492.000	558,668.08
UNDER ARMOUR INC			33,552.000	638,788.64
UNICO AMERICAN CORP			768.000	7,296.00
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNICREDIT SPA			472,416.000	7,301,188.10
UNIFI INC			1,959.000	55,616.01
UNIFIRST CORP/MA			3,103.000	438,919.35
UNIGENE LABORATORIES INC			9,893.000	4.95
UNILEVER PLC ADR			28,817.000	1,421,830.78
UNION BANKSHARES CORP			5,014.000	176,392.52
UNION PACIFIC CORP			92,936.000	9,843,781.12
UNISYS CORP			6,093.000	84,997.35
UNIT CORP			6,562.000	158,537.92
UNITED AIRLINES HOLDINGS INC			26,098.000	1,843,562.72
UNITED AMERICAN HEALTHCARE COR			1,094.000	194.73
UNITED BANKSHARES INC/WV			9,764.000	412,529.00
UNITED COMMUNITY BANKS INC/GA			9,349.000	258,873.81
UNITED COMMUNITY FINANCIAL COR			6,344.000	52,908.96

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED CONTINENTAL HOLDINGS IN			133,986.000	9,464,771.04
UNITED FINANCIAL BANCORP INC			4,623.000	78,637.23
UNITED FIRE GROUP INC			3,838.000	164,151.26
UNITED NATURAL FOODS INC			7,308.000	315,924.84
UNITED OVERSEAS BANK LTD			630,800.000	9,981,384.10
UNITED PARCEL SERVICE INC			116,781.000	12,530,601.30
UNITED RENTALS INC			10,162.000	1,270,758.10
UNITED SECURITY BANCSHARES/FRE			927.000	6,767.10
UNITED STATES LIME & MINERALS			2,159.000	170,517.82
UNITED TECHNOLOGIES CORP			73,531.000	8,250,913.51
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			628.000	9,231.60
UNITEDHEALTH GROUP INC			95,006.672	15,582,044.27
UNITI GROUP INC			33,707.000	871,325.95
UNITIL CORP			3,550.000	159,856.50
UNITY BANCORP INC			1,658.000	28,103.10
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL AMERICAN CORP			11,420.000	113,857.40
UNIVERSAL CORP/VA			3,256.000	230,362.00
UNIVERSAL DISPLAY CORP			9,060.000	780,066.00
UNIVERSAL ELECTRONICS INC			2,095.000	143,507.50
UNIVERSAL FOREST PRODUCTS INC			2,731.000	269,112.74
UNIVERSAL HEALTH REALTY INCOME			5,817.000	375,196.50
UNIVERSAL HEALTH SERVICES INC			25,956.000	3,230,224.20
UNIVERSAL INSURANCE HOLDINGS I			2,355.000	57,697.50
UNIVERSAL LOGISTICS HOLDINGS I			1,903.000	27,308.05
UNIVERSAL STAINLESS & ALLOY PR			2,231.000	37,927.00
UNIVERSAL TECHNICAL INSTITUTE			5,260.000	18,147.00
UNIVEST FINANCIAL CORP			2,727.000	70,629.30
UNUM GROUP			217,164.000	10,182,819.96
UPM-KYMMENE OYJ			399,400.000	9,406,465.51
UQM TECHNOLOGIES INC			3,665.000	1,759.20
URANIUM ENERGY CORP			1,970.000	2,797.40
URANIUM RESOURCES INC			86.000	161.68
URBAN EDGE PROPERTIES			11,505.000	302,581.50
UROLOGIX INC			2,793.000	9.78
URSTADT BIDDLE PROPERTIES INC			7,305.000	150,190.80
US BANCORP			266,484.000	13,723,926.00
US CONCRETE INC			1,908.000	123,066.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US ECOLOGY INC/OLD			2,737.000	128,228.45
US ENERGY CORP WYOMING			401.000	357.85
US FOODS HOLDING CORP			103,430.000	2,893,971.40
US GEOTHERMAL INC			933.000	3,815.97
US GLOBAL INVESTORS INC			424.000	661.44
US PHYSICAL THERAPY INC			4,447.000	290,389.10
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			87,593.000	4,203,588.07
USA TRUCK INC			1,590.000	11,686.50
USANA HEALTH SCIENCES INC			6,423.000	369,964.80
UTAH MEDICAL PRODUCTS INC			1,676.000	104,414.80
UTG INC			513.000	8,977.50
UTSTARCOM HOLDINGS CORP			5,157.000	10,210.86
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			7,924.000	7,267.10
VAIL RESORTS INC			14,240.000	2,732,656.00
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALEO SA			231,533.000	15,459,922.98
VALERO ENERGY CORP			66,472.000	4,406,428.88
VALERO ENERGY PARTNERS LP			61,493.000	2,946,129.63
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			26,596.000	313,832.80
VALSPAR CORP/THE			10,377.000	1,151,224.38
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			2,693.000	46,346.53
VANDA PHARMACEUTICALS INC			5,547.000	77,658.00
VANTIV INC			115,315.000	7,393,997.80
VARIAN MEDICAL SYSTEMS INC			30,861.000	2,812,362.93
VARONIS SYSTEMS INC			1,735.000	55,173.00
VASCO DATA SECURITY INTERNATIO			3,217.000	43,429.50
VASO CORP			17,910.000	1,629.81
VCAMPUS CORP			271.000	0.03
VECTOR GROUP LTD			11,789.000	245,211.20
VECTOR LTD			948,663.000	2,122,121.18
VECTREN CORP			6,975.000	408,804.75
VEECO INSTRUMENTS INC			7,856.000	234,501.60
VENTAS INC			96,400.000	6,269,856.00
VEOLIA ENVIRONNEMENT SA			6,058.000	113,777.10
VEREIT INC			418,550.000	3,553,489.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERESEN INC			131,943.000	1,454,326.18
VERICEL CORP			91.000	254.80
VERIFONE SYSTEMS INC			187,741.000	3,516,388.93
VERINT SYSTEMS INC			8,942.000	387,859.25
VERISIGN INC			11,684.000	1,017,793.24
VERISK ANALYTICS INC			36,939.000	2,997,230.46
VERIZON COMMUNICATIONS INC			423,561.000	20,648,598.75
VERSAR INC			991.000	1,654.97
VERSARTIS INC			7,231.000	154,381.85
VERSUM MATERIALS INC			178,290.000	5,455,674.00
VERTEX PHARMACEUTICALS INC			45,506.000	4,976,081.10
VESTIN REALTY MORTGAGE II INC			353.000	921.33
VF CORP			37,988.000	2,088,200.36
VIACOM INC			31,672.000	1,476,548.64
VIAD CORP			5,860.000	264,872.00
VIASAT INC			7,016.000	447,761.12
VIAVI SOLUTIONS INC			32,967.000	353,406.24
VICAL INC			363.000	809.49
VICINITY CENTRES			599,497.000	1,294,233.39
VICON INDUSTRIES INC			1,318.000	461.30
VICOR CORP			5,442.000	87,616.20
VIDEO DISPLAY CORP			2,455.000	2,688.23
VIEWCAST.COM INC			6,812.000	8.86
VIEWTRAN GROUP INC			2,440.000	341.60
VILLAGE SUPER MARKET INC			1,319.000	34,953.50
VIPSHOP HOLDINGS LTD ADR			630,000.000	8,404,200.00
VIRCO MANUFACTURING CORP			4,072.000	16,084.40
VIRNETX HOLDING CORP			4,901.000	11,272.30
VIRTUS INVESTMENT PARTNERS INC			807.000	85,461.30
VIRTUSA CORP			6,177.000	186,668.94
VISA INC			234,243.000	20,817,175.41
VISHAY INTERTECHNOLOGY INC			18,809.000	309,408.05
VISHAY PRECISION GROUP INC			836.000	13,208.80
VISTA OUTDOOR INC			8,794.000	181,068.46
VISTEON CORP			81,411.000	7,974,207.45
VITAL THERAPIES INC			2,587.000	10,348.00
VITAMIN SHOPPE INC			3,541.000	71,351.15
VIVA ENERGY REIT			111,152.000	201,805.68
VIVENDI SA			341,556.000	6,657,796.99

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VIVINT SOLAR INC			18,646.000	52,208.80
VIVUS INC			8,147.000	9,124.64
VL DISSOLUTION CORP COM			1,293.000	0.00
VOCERA COMMUNICATIONS INC			6,213.000	154,268.79
VOESTALPINE AG			204,000.000	8,051,144.58
VOLT INFORMATION SCIENCES INC			5,330.000	36,777.00
VONAGE HOLDINGS CORP			28,669.000	181,188.08
VORNADO REALTY TRUST			20,719.000	2,078,322.89
VOXX INTERNATIONAL CORP			4,758.000	24,741.60
VOYA FINANCIAL INC			26,630.000	1,010,874.80
VULCAN INTERNATIONAL CORP			583.000	43,142.00
VULCAN MATERIALS CO			26,422.000	3,183,322.56
W&T OFFSHORE INC			7,668.000	21,240.36
WABASH NATIONAL CORP			9,934.000	205,534.46
WADDELL & REED FINANCIAL INC			11,454.000	194,718.00
WAGeworks INC			6,257.000	452,381.10
WALGREENS BOOTS ALLIANCE INC			85,151.000	7,071,790.55
WALKER & DUNLOP INC			4,349.000	181,309.81
WALKING CO HOLDINGS INC/THE			3,656.000	16,452.00
WALMART INC			190,923.000	13,761,729.84
WALT DISNEY CO/THE			187,342.000	21,242,709.38
WANDERPORT CORP			82.000	0.81
WASHINGTON FEDERAL INC			13,982.000	462,804.20
WASHINGTON PRIME GROUP INC			130,192.000	1,131,368.48
WASHINGTON REAL ESTATE INVESTM			9,755.000	305,136.40
WASHINGTON TRUST BANCORP INC			1,996.000	98,402.80
WASTE MANAGEMENT INC			49,316.000	3,596,122.72
WATERS CORP			19,311.000	3,018,502.41
WATERSTONE FINANCIAL INC			2,772.000	50,589.00
WATTS WATER TECHNOLOGIES INC			4,382.000	273,217.70
WAVE LIFE SCIENCES LTD			1,616.000	44,440.00
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	1,060.00
WAYFAIR INC			3,575.000	144,751.75
WAYNE SAVINGS BANCSHARES INC			3,841.000	68,369.80
WAYSIDE TECHNOLOGY GROUP INC			2,861.000	53,214.60
WD-40 CO			2,474.000	269,542.30
WEB.COM GROUP INC			8,347.000	161,097.10
WEBCO INDUSTRIES INC			241.000	19,280.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WEBMD HEALTH CORP			5,488.000	289,107.84
WEBSTER FINANCIAL CORP			14,145.000	707,815.80
WEC ENERGY GROUP INC			81,817.000	4,960,564.71
WEGENER CORP			4,812.000	81.80
WEIGHT WATCHERS INTERNATIONAL			3,783.000	58,901.31
WEIR GROUP PLC/THE			738,530.000	17,703,396.06
WEIS MARKETS INC			3,473.000	207,164.45
WELBILT INC			14,772.000	289,974.36
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			552,954.000	30,777,419.64
WELLS FINANCIAL CORP			141.000	6,986.55
WELLTOWER INC			59,537.000	4,216,410.34
WENDY'S CO/THE			39,808.000	541,786.88
WERELDHAVE NV			31,639.000	1,398,755.43
WERNER ENTERPRISES INC			9,118.000	238,891.60
WESBANCO INC			21,249.000	809,799.39
WESCO AIRCRAFT HOLDINGS INC			9,530.000	108,642.00
WESCO INTERNATIONAL INC			805.000	55,987.75
WEST BANCORPORATION INC			517.000	11,865.15
WEST CORP			6,516.000	159,120.72
WEST MARINE INC			1,984.000	18,927.36
WESTAMERICA BANCORPORATION			4,318.000	241,073.94
WESTAR ENERGY INC			28,068.000	1,523,250.36
WESTELL TECHNOLOGIES INC			11,276.000	7,893.20
WESTERN ASSET MORTGAGE CAPITAL			6,553.000	64,022.81
WESTERN DIGITAL CORP			57,359.000	4,733,838.27
WESTERN GAS EQUITY PARTNERS LP			13,252.000	610,917.20
WESTERN GAS PARTNERS LP			87,490.000	5,288,770.50
WESTERN METALS CORP			3,193.000	542.81
WESTERN NEW ENGLAND BANCORP IN			4,388.000	46,074.00
WESTERN REFINING INC			13,092.000	459,136.44
WESTERN UNION CO/THE			58,740.000	1,195,359.00
WESTERN WTR CO			9,200.000	0.00
WESTMORELAND COAL CO			2,487.000	36,111.24
WESTPORT FUEL SYSTEMS INC			13,698.000	13,150.08
WESTROCK CO			32,145.000	1,672,504.35
WESTWOOD HOLDINGS GROUP INC			2,466.000	131,709.06
WET SEAL INC/THE			24,433.000	0.00
WEX INC			6,037.000	624,829.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WEYCO GROUP INC			1,864.000	52,341.12
WEYERHAEUSER CO			118,211.000	4,016,809.78
WGL HOLDINGS INC			9,088.000	750,032.64
WH GROUP LTD HK/00288			8,733,000.000	7,528,932.64
WHIRLPOOL CORP			9,506.000	1,628,662.98
WHITE MOUNTAINS INSURANCE GROU			4,631.000	4,074,724.28
WHITESTONE REIT			5,187.000	71,788.08
WHITEWAVE FOODS CO/THE			12,655.000	710,578.25
WHOLE FOODS MARKET INC			53,752.000	1,597,509.44
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			1,075.000	7,686.25
WILLBROS GROUP INC			5,629.000	15,423.46
WILLDAN GROUP INC			3,427.000	110,555.02
WILLIAM LYON HOMES			3,221.000	66,417.02
WILLIAMS COS INC/THE			157,750.000	4,667,822.50
WILLIAMS PARTNERS LP			91,964.000	3,754,890.12
WILLIS LEASE FINANCE CORP			2,141.000	47,851.35
WILLIS TOWERS WATSON PLC			21,974.000	2,876,176.86
WINDSTREAM HOLDINGS INC			16,362.000	89,172.90
WINDTREE THERAPEUTICS INC			23.000	26.22
WINLAND ELECTRONICS INC			968.000	1,577.84
WINMARK CORP			494.000	55,822.00
WINNEBAGO INDUSTRIES INC			5,606.000	163,975.50
WINTHROP REALTYTRUST ESCROW			7,990.000	66,556.70
WINTRUST FINANCIAL CORP			5,743.000	396,956.16
WIRELESS TELECOM GROUP INC			3,706.000	5,484.88
WIRELESS XCESSORIES GROUP INC			1,262.000	94.65
WISDOMTREE INVESTMENTS INC			13,322.000	120,963.76
WOLSELEY PLC ADR			429,660.000	2,724,044.40
WOLTERS KLUWER NV			189,259.000	7,887,371.82
WOLVERINE WORLD WIDE INC			16,236.000	405,412.92
WOODWARD INC			9,162.000	622,283.04
WORKDAY INC			3,132.000	260,832.96
WORLD ACCEPTANCE CORP			4,346.000	225,035.88
WORLD FUEL SERVICES CORP			10,206.000	369,967.50
WORLD WRESTLING ENTERTAINMENT			7,572.000	168,249.84
WORLDGATE COMMUNICATIONS			6,943.000	0.87
WORLDPAY GROUP PLC			6,780,886.000	25,047,435.39

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			12,097.000	545,453.73
WPT INDUSTRIAL REIT TRUST UNIT			85,331.000	1,096,503.35
WPX ENERGY INC			15,736.000	210,705.04
WQN INC			656.000	1.31
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	1,676.33
WRIGHT MEDICAL GROUP NV			15,018.000	467,360.16
WSFS FINANCIAL CORP			8,118.000	373,022.10
WSI INDUSTRIES INC			501.000	1,678.35
WW GRAINGER INC			14,988.000	3,488,606.88
WYNDHAM DESTINATIONS INC			18,550.000	1,563,579.50
WYNN RESORTS LTD			13,551.000	1,553,080.11
X5 RETAIL GROUP NV GDR			248,526.000	8,328,263.27
XBIOTECH INC			1,207.000	19,903.43
XCEL ENERGY INC			105,399.000	4,684,985.55
XCERRA CORP			3,279.000	29,150.31
XENCOR INC			4,529.000	108,333.68
XENIA HOTELS & RESORTS INC			833.000	14,219.31
XEROX CORP			77,838.000	571,330.92
XILINX INC			79,426.000	4,597,971.14
XL GROUP LTD			166,524.000	6,637,646.64
XO GROUP INC			6,904.000	118,817.84
XPERI CORP			6,040.000	205,058.00
XPO LOGISTICS INC			14,410.000	690,094.90
XYLEM INC/NY			36,400.000	1,828,008.00
YAHOO! INC			92,424.000	4,289,397.84
YARA INTERNATIONAL ASA			182,800.000	7,036,253.78
YIELD10 BIOSCIENCE INC			323.000	118.86
YOKOHAMA RUBBER CO LTD/THE			441,800.000	8,639,344.96
YORK WATER CO/THE			2,181.000	76,444.05
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551			1,733,500.000	6,814,440.59
YUM! BRANDS INC			46,487.000	2,970,519.30
YUMA ENERGY INC			19.000	44.46
Z ENERGY LTD			1,913,347.000	9,309,175.54
ZAFGEN INC			1,540.000	7,176.40
ZALANDO SE			209,322.000	8,490,662.09
ZANETT INC			154.000	0.00
ZAYO GROUP HOLDINGS INC			73,460.000	2,416,834.00
ZAZA ENERGY CORP			342.000	20.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZEDGE INC			1,819.000	5,584.33
ZELTIQ AESTHETICS INC			5,945.000	330,601.45
ZENDESK INC			8,721.000	244,536.84
ZHEJIANG EXPRESSWAY CO LTD			107,878.000	141,033.32
ZIMMER BIOMET HOLDINGS INC			28,222.000	3,446,188.42
ZION OIL & GAS INC			469.000	562.80
ZIONS BANCORP NA			27,854.000	1,169,868.00
ZIONS BANCORPORATION			150,570.000	6,323,940.00
ZIOPHARM ONCOLOGY INC			11,586.000	73,455.24
ZIX CORP			2,894.000	13,920.14
ZOETIS INC			71,279.000	3,804,160.23
ZOGENIX INC			9,326.000	101,187.10
ZOZO INC			315,000.000	6,962,622.34
ZUMIEZ INC			4,370.000	79,971.00
ZYNGA INC			92,788.000	264,445.80
<b>FIXED INCOME SECURITIES</b>			<b>115,857,656,011.1..</b>	<b>2,230,753,641.35</b>
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15			4,106,000.000	4,203,517.50
1011778 BC ULC / NEW RED 144A 6.000% 04/01/2022 DD 10/08/14			511,000.000	530,162.50
21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11			715,000.000	853,770.06
3M CO 3.000% 08/07/2025 DD 08/07/15			1,710,000.000	1,731,935.88
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,202.490	253,350.47
AASET 2014-1 US LTD 1 B VAR RT 12/15/2029 DD 12/02/14			2,102,845.840	2,100,269.86
ABB CONCISE 6/16 TL			174,562.500	176,089.93
ABBOTT LABORATORIES 2.950% 03/15/2025 DD 03/10/15			3,150,000.000	3,007,248.30
ABBOTT LABORATORIES 3.400% 11/30/2023 DD 11/22/16			505,000.000	510,218.67
ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16			1,375,000.000	1,373,270.25
ABBVIE INC 1.800% 05/14/2018 DD 05/14/15			1,575,000.000	1,576,771.88
ABBVIE INC 3.600% 05/14/2025 DD 05/14/15			2,890,000.000	2,890,546.22
ABRA AUTO BODY 9/14 COV-LITE TL			420,696.080	423,851.30
ACADIA HEALTHCARE 1/15 COV-LITE TL			99,240.520	99,654.35
ACADIA HEALTHCARE 2/16 (USD) 0.000% 02/16/2023 DD 02/16/16			380,714.070	382,777.54
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			245,000.000	253,726.90
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			975,000.000	1,026,187.50
ACCESS CIG 10/14 TL			689,435.170	690,814.04
ACCUVANT 1/17 COV-LITE TL			310,000.000	311,357.80
ACLARA 8/16 TLB			373,125.000	378,721.88
ACRISURE 11/16 DELAYED TL			126,130.950	127,234.60
ACRISURE 11/16 TL			749,400.790	760,641.80
ACRISURE 5/15 TL 0.000% 05/19/2022 DD 04/28/15			25,762.710	26,149.15

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACRISURE 7/16 DELAYED TL			5,654.760	5,739.58
ACTAVIS INC 3.250% 10/01/2022 DD 10/02/12			1,090,000.000	1,096,487.68
ACTIVISION BLIZZARD INC 144A 2.300% 09/15/2021 DD 09/19/16			1,340,000.000	1,311,992.67
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13			1,325,000.000	1,434,312.50
ADVANCED DISPOSAL 10/16 COV-LITE TLB			572,266.660	575,248.17
ADVANCED DISPOSAL SERVICE 144A 5.625% 11/15/2024 DD 11/10/16			1,105,000.000	1,116,050.00
ADVANTAGE SALES 7/14 TL			275,193.880	272,097.95
AECOM 144A 5.125% 03/15/2027 DD 02/21/17			520,000.000	521,300.00
AECOM 5.750% 10/15/2022 DD 10/15/15			963,000.000	1,009,946.25
AEROPUERTOS ARGENTINA 200 144A 6.875% 02/01/2027 DD 02/06/17			850,000.000	877,625.00
AEROPUERTOS DOMINICANOS S 144A .37550% 03/30/2029 DD 01/20/17			200,000.000	208,708.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			435,000.000	432,825.00
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	479,205.00
AES CORP/VA 7.375% 07/01/2021 DD 07/01/12			669,000.000	755,970.00
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13			970,000.000	1,019,712.50
AETNA INC 3.500% 11/15/2024 DD 11/10/14			140,000.000	142,965.91
AIR MEDICAL 4/15 COV-LITE TLB			550,504.000	549,986.52
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			91,000.000	95,777.50
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14			330,000.000	349,800.00
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			629,000.000	674,602.50
ALBANY MOLECULAR 7/15 TLB			256,698.100	258,302.46
ALBERTSON'S 12/16 B5 TLB			246,325.090	247,788.26
ALBERTSON'S 12/16 TLB4			1,664,286.020	1,671,092.94
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			251,000.000	269,197.50
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			200,000.000	218,000.00
ALERE INC 144A 6.375% 07/01/2023 DD 06/24/15			296,000.000	300,810.00
ALESCO PREFERRED 10A A2A 144A VAR RT 09/23/2036 DD 03/15/06			2,408,423.000	1,550,109.21
ALESCO PREFERRED F 12A C1 144A VAR RT 07/15/2037 DD 10/12/06			548,000.000	301,400.00
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	453,000.00
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	214,189.21
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			507,017.654	263,649.18
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04			859,016.135	522,567.86
ALIXPARTNERS 9/16 TL			856,427.170	857,806.02
ALLEGION PLC 5.875% 09/15/2023 DD 09/16/15			982,000.000	1,048,285.00
ALLERGAN FUNDING SCS 3.450% 03/15/2022 DD 03/12/15			1,450,000.000	1,480,563.10
ALLERGAN FUNDING SCS 3.800% 03/15/2025 DD 03/12/15			815,000.000	822,435.25
ALLERGAN SALES LLC 144A 5.000% 12/15/2021 DD 12/10/13			1,575,000.000	1,706,718.83
ALLFLEX 7/13 TL			1,013,250.000	1,017,049.69



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLIANT HOLDINGS INTERMED 144A 8.250% 08/01/2023 DD 08/13/15			38,000.000	39,876.06
ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02			240,000.000	311,313.85
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15			452,000.000	452,000.00
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			559,000.000	556,205.00
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15			1,349,000.000	1,375,980.00
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			275,000.000	282,906.25
ALTICE FRANCE SA/FRANCE 144A 7.375% 05/01/2026 DD 04/11/16			2,395,000.000	2,466,850.00
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15			782,000.000	806,437.50
ALTICE US FINANCE I CORP 144A 5.500% 05/15/2026 DD 04/26/16			1,226,000.000	1,259,715.00
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			265,000.000	245,653.15
AMAYA 2/17 (USD)TLB			1,193,429.550	1,195,422.57
AMC ENTERTAINMENT HOLDING 144A 6.125% 05/15/2027 DD 03/17/17			301,000.000	303,633.75
AMC NETWORKS INC 5.000% 04/01/2024 DD 03/30/16			428,000.000	428,000.00
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024			24,720,000.000	1,240,767.70
AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13			1,154,000.000	1,182,850.00
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15			738,000.000	767,520.00
AMERICAN EXPRESS CREDIT AC 3 A 1.490% 04/15/2020 DD 09/22/14			1,010,000.000	1,011,052.72
AMERICAN GREETINGS CORP 144A 7.875% 02/15/2025 DD 02/16/17			100,000.000	105,000.00
AMERICAN HONDA FINANCE CO 144A 1.600% 02/16/2018 DD 02/19/13			535,000.000	535,937.86
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15			40,000.000	35,608.04
AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14			265,000.000	252,883.41
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06			340,000.000	401,450.92
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,804,000.000	4,945,200.00
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			195,000.000	300,834.30
AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL			346,473.560	346,906.65
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			785,000.000	840,699.68
AMERICAN WATER CAPITAL CORP 3.400% 03/01/2025 DD 08/14/14			1,877,000.000	1,925,619.93
AMERIGAS PARTNERS LP / AMERIGA 5.875% 08/20/2026 DD 06/27/16			730,000.000	726,350.00
AMPLIT TRUST 2015-A A B 144A 6.750% 09/15/2021 DD 11/19/15			279,000.000	281,700.39
AMR 10/16 (2023) TLB			1,390,000.000	1,390,875.70
AMRESKO INDEPENDENCE 1A A 144A VAR RT 07/15/2026 DD 09/29/99			209,118.850	198,662.91
ANADARKO PETROLEUM CORP 5.550% 03/15/2026 DD 03/17/16			450,000.000	499,401.90
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			5,525,187.960	1,063,598.68
ANCESTRY.COM 10/16 2ND LIEN TL			263,654.000	269,586.22
ANCESTRY.COM 2/17 TL			670,400.000	675,012.35
ANCHOR GLASS 12/16 COV-LITE TL			284,775.000	286,378.28
ANDEAVOR LOGISTICS LP / TESORO 5.250% 01/15/2025 DD 12/02/16			1,322,000.000	1,381,490.00
ANDEAVOR LOGISTICS LP / TESORO 5.500% 10/15/2019 DD 10/15/15			142,000.000	149,810.00
ANDEAVOR LOGISTICS LP / TESORO 6.250% 10/15/2022 DD 10/15/15			837,000.000	884,081.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANDEAVOR LOGISTICS LP / TESORO 6.375% 05/01/2024 DD 05/12/16			466,000.000	504,445.00
ANHEUSER-BUSCH INBEV FINANCE I 3.650% 02/01/2026 DD 01/25/16			5,630,000.000	5,693,056.00
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16			705,000.000	745,861.10
ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14			597,000.000	604,835.63
ANTERO RESOURCES CORP 5.625% 06/01/2023 DD 12/01/15			1,185,000.000	1,211,662.50
ANTHEM INC 3.300% 01/15/2023 DD 09/10/12			990,000.000	998,505.09
ANTHEM INC 3.500% 08/15/2024 DD 08/12/14			755,000.000	759,727.81
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	431,475.89
AON CORP 6.250% 09/30/2040 DD 09/10/10			445,000.000	528,433.05
AOT BEDDING 10/16 2ND LIEN COV-LITE TL			1,167,341.000	1,171,228.24
APPLE INC 1.550% 02/08/2019 DD 02/09/17			1,375,000.000	1,377,481.88
APPLE INC 3.000% 02/09/2024 DD 02/09/17			1,455,000.000	1,467,498.45
APPLE INC 3.200% 05/13/2025 DD 05/13/15			3,090,000.000	3,121,694.13
APPLE INC VAR RT 02/09/2022 DD 02/09/17			1,400,000.000	1,411,293.81
APPLEBEE'S FUNDING L 1 A2 144A 4.277% 09/05/2044 DD 09/30/14			3,433,000.000	3,362,746.75
APT PIPELINES LTD VAR RT 09/30/2072			8,332.000	648,255.19
APX GROUP INC 144A 7.875% 12/01/2022 DD 12/01/16			361,000.000	389,880.00
APX GROUP INC 6.375% 12/01/2019 DD 06/01/13			131,000.000	134,766.25
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,146,000.000	1,237,680.00
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			645,000.000	667,575.00
ARAMARK 2/14 (USD) TLF			1,492,282.060	1,493,028.20
ARAMARK 3/17 (USD) TLB			475,000.000	477,375.00
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			785,000.000	808,550.00
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			1,850,000.000	1,940,187.50
ARCH CAPITAL FINANCE LLC 4.011% 12/15/2026 DD 12/08/16			520,000.000	533,201.76
ARCH COAL (5/12) TLB			0.010	0.01
ARD FINANCE SA 144A 7.125% 09/15/2023 DD 09/16/16			436,000.000	449,080.00
ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17			465,000.000	469,650.00
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			1,353,000.000	1,368,221.25
ARDAGH PACKAGING FINANCE 144A 7.250% 05/15/2024 DD 05/16/16			1,662,000.000	1,778,340.00
ARISTOCRAT LEISURE 3/17 COV-LITE TLB2			340,868.830	342,678.84
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	459,380.00
ASBURY AUTOMOTIVE GROUP INC 6.000% 12/15/2024 DD 12/04/14			538,000.000	555,485.00
ASCENA RETAIL 7/15 COV-LITE TLB			623,645.990	559,279.49
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16			165,000.000	160,659.84
ASCENTIUM EQUIPMENT 2A E 144A 6.790% 10/10/2024 DD 10/26/16			455,000.000	477,956.80
ASIAN DEVELOPMENT BANK 3.250% 07/20/2017			2,250,000.000	1,577,867.35
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019			1,665,000.000	1,207,409.22
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			1,400,000.000	1,181,617.73

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98			105,000.000	110,137.65
ASIAN DEVELOPMENT BANK 6.450% 08/08/2021			88,370,000.000	1,377,914.65
ASIAN DEVELOPMENT BANK REGS 6.950% 01/16/2020			25,220,000.000	396,710.77
ASSUREDPARTNERS 11/16 TL			444,050.000	446,936.33
ASTRAZENECA PLC 1.750% 11/16/2018 DD 11/16/15			625,000.000	625,215.00
ASURION 1/17 COV-LITE TLB4			550,174.980	557,739.89
ASURION 10/16 COV-LITE B5 TLB			573,321.890	577,621.80
ASURION 12/16 COV-LITE TLB2			106,003.500	106,578.04
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			3,000,000.000	2,418,903.00
AT&T INC 4.500% 03/09/2048 DD 09/07/16			465,000.000	413,496.60
ATOTECH 1/17 COV-LITE TLB1			300,000.000	300,564.00
ATOTECH ALPHA 3 BV / ALPH 144A 6.250% 02/01/2025 DD 01/31/17			845,000.000	855,562.50
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	146,300.00
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	609,500.01
AUTHENTIC BRANDS 2/17 COV-LITE TLB1			1,018,404.610	1,026,042.64
AVANTOR 9/16 DELAYED TL			105,517.240	106,132.40
AVANTOR 9/16 INCREMENTAL TL			164,482.760	165,441.70
AVAST SOFTWARE 8/16 (USD)TLB 0.000% 09/30/2022 DD 07/18/16			375,250.000	378,064.38
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			727,000.000	672,475.00
AVOLON 1/17 TLB2			885,000.000	896,434.20
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			561,000.000	575,025.00
AZURE 11/13 COV-LITE TL			241,511.560	228,631.75
B&G FOODS 10/15 TLB			320,018.310	322,351.25
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			279,000.000	281,092.50
B&G FOODS INC 5.250% 04/01/2025 DD 04/03/17			435,000.000	438,806.25
BAE SYSTEMS HOLDINGS INC 144A 3.850% 12/15/2025 DD 12/10/15			1,666,000.000	1,709,617.55
BALL CORP 4.000% 11/15/2023 DD 05/16/13			2,545,000.000	2,548,181.25
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,960,000.000	2,075,150.00
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	883,150.23
BAMLL RE-REMIC T LD11 AJA 144A VAR RT 07/17/2017 DD 07/01/16			2,189,199.470	2,101,631.49
BAMLL RE-REMIC T LD11 AJB 144A VAR RT 06/17/2019 DD 07/01/16			1,870,000.000	762,025.00
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			5,016,323.000	4,013,058.40
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	1,893,585.00
BAMLL RE-REMIC TR FRR1 B2 144A 0.000% 05/26/2020 DD 01/01/13			1,167,000.000	799,395.00
BAMLL RE-REMIC TRU FRR9 C 144A VAR RT 12/26/2046 DD 11/25/14			546,325.210	547,417.86
BANC OF AMERICA CO 2 AJFL 144A VAR RT 04/10/2049 DD 06/06/07			3,473,000.000	3,316,680.27
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			960,000.000	355,392.00
BANC OF AMERICA COMMERCIA 2 AJ VAR RT 04/10/2049 DD 06/01/07			1,519,000.000	1,450,629.81
BANCO NACIONAL DE COMERCI 144A 4.375% 10/14/2025 DD 10/14/15			1,455,000.000	1,478,643.75

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BANK OF AMERICA CORP 2.151% 11/09/2020 DD 11/09/16			1,615,000.000	1,600,427.86	
BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14			1,210,000.000	1,254,525.58	
BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07			100,000.000	116,826.70	
BANK OF AMERICA CORP VAR RT 01/20/2023 DD 01/20/17			1,775,000.000	1,784,121.73	
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06			1,075,000.000	970,389.60	
BANK OF TOKYO-MITSUBISHI 144A 1.700% 03/05/2018 DD 03/05/15			80,000.000	80,002.40	
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			1,940,000.000	1,950,462.42	
BARCLAYS PLC 3.650% 03/16/2025 DD 03/16/15			540,000.000	525,738.07	
BASS PRO SHOPS 11/16 COV-LITE TLB			585,000.000	562,699.80	
BAUSCH HEALTH COS INC 144A 5.500% 03/01/2023 DD 01/30/15			398,000.000	306,460.00	
BAUSCH HEALTH COS INC 144A 5.625% 12/01/2021 DD 12/02/13			351,000.000	282,555.00	
BAUSCH HEALTH COS INC 144A 5.875% 05/15/2023 DD 03/27/15			2,379,000.000	1,846,698.75	
BAUSCH HEALTH COS INC 144A 6.125% 04/15/2025 DD 03/27/15			1,532,000.000	1,179,640.00	
BAUSCH HEALTH COS INC 144A 7.000% 03/15/2024 DD 03/21/17			1,061,000.000	1,088,851.25	
BAUSCH HEALTH COS INC 144A 7.500% 07/15/2021 DD 07/12/13			39,000.000	34,173.75	
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	122,891.30	
BAYER US FINANCE LLC 144A 1.500% 10/06/2017 DD 10/08/14			60,000.000	59,950.26	
BBCMS TRUST 2015- RRMZ M2 144A VAR RT 05/15/2020 DD 06/04/15			1,675,714.550	1,692,471.70	
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			1,250,942.340	1,283,103.44	
BCRR 2016-FRR2 TRU FRR2 A 144A VAR RT 01/26/2023 DD 10/18/16			293,025.470	293,758.03	
BE AEROSPACE 12/14 COV-LITE TL			260,000.000	259,675.00	
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	558,000.00	
BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05			105,546.300	101,819.08	
BEAR STEARNS ALT-A TRUST 7 1A1 VAR RT 08/25/2034 DD 07/01/04			194,592.340	196,401.11	
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04			125,086.880	122,985.87	
BEAR STEARNS ALT-A TRUST 8 2A VAR RT 09/25/2034 DD 07/30/04			764,668.500	725,098.43	
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04			748,374.220	730,382.48	
BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05			67,162.690	67,581.35	
BEAR STEARNS ARM TRUST 20 5 A2 VAR RT 08/25/2035 DD 07/01/05			759,828.620	755,925.83	
BEAR STEARNS COMME PW14 B 144A 5.333% 12/11/2038 DD 12/01/06			1,738,000.000	1,744,240.64	
BEAR STEARNS COMME PW16 B 144A VAR RT 06/11/2040 DD 06/01/07			404,000.000	404,000.00	
BEAR STEARNS COMME PW16 C 144A VAR RT 06/11/2040 DD 06/01/07			2,277,000.000	2,211,536.25	
BEAR STEARNS COMMERCIA PW14 AJ 5.273% 12/11/2038 DD 12/01/06			247,538.160	248,129.95	
BEAR STEARNS COMMERCIA PW16 AJ VAR RT 06/11/2040 DD 06/01/07			763,000.000	764,907.50	
BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14			80,000.000	71,517.12	
BENEFIT STREET PART IIA D 144A VAR RT 07/15/2024 DD 06/13/13			736,000.000	718,409.60	
BERKSHIRE HATHAWAY ENERGY CO 2.400% 02/01/2020 DD 12/04/14			590,000.000	594,412.62	
BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14			265,000.000	275,640.81	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13			575,000.000	651,040.30
BERKSHIRE HATHAWAY INC 1.150% 08/15/2018 DD 08/15/16			945,000.000	940,244.76
BERKSHIRE HATHAWAY INC 2.750% 03/15/2023 DD 03/15/16			440,000.000	440,109.12
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			778,000.000	797,450.00
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			179,000.000	185,936.25
BERRY PLASTICS 1/17 TLI			531,043.040	534,139.02
BERRY PLASTICS 2/13 COV-LT TLD			253,095.875	253,131.30
BERRY PLASTICS 2/17 COV-LITE TLK			738,657.220	742,697.67
BERRY PLASTICS 6/16 COV-LITE TLH			277,000.000	277,346.25
BERRY PLASTICS CORP 6.000% 10/15/2022 DD 04/15/16			558,000.000	590,085.00
BIOGEN INC 2.900% 09/15/2020 DD 09/15/15			390,000.000	396,966.58
BIOGEN INC 6.875% 03/01/2018 DD 03/04/08			185,000.000	193,674.28
BJ'S WHOLESALE CLUB 1/17 0.000% 02/03/2024 DD 01/17/17			755,000.000	736,932.85
BJ'S WHOLESALE CLUB 11/13 COV-LITE TL			301,602.130	301,351.80
BJ'S WHOLESALE CLUB 2/17 COV-LITE 2ND LIEN TL			290,000.000	282,460.00
BLOCK COMMUNICATIONS INC 144A 6.875% 02/15/2025 DD 02/16/17			500,000.000	530,000.00
BLUE RACER MIDSTREAM LLC 144A 6.125% 11/15/2022 DD 11/13/14			260,000.000	263,250.00
BOEING CO/THE 8.750% 08/15/2021 DD 08/15/91			450,000.000	567,574.20
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			650,000.000	711,750.00
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			782,000.000	836,740.00
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15			577,000.000	621,717.50
BRANCH BANKING & TRUST CO 2.100% 01/15/2020 DD 01/26/17			295,000.000	295,377.60
BRAND ENERGY 11/13 COV-LITE TL			858,688.750	860,191.45
BRICKMAN GROUP 12/13 COV-LITE TL			1,194,851.220	1,197,157.28
BRISTOL-MYERS SQUIBB CO 1.600% 02/27/2019 DD 02/27/17			880,000.000	879,103.28
BRIXMOR OPERATING PARTNERSHIP 4.125% 06/15/2026 DD 06/13/16			520,000.000	523,278.60
BUILDERS FIRSTSOURCE 1/17 TLB			1,695,000.000	1,692,881.25
BURGER KING 2/17 COV-LITE TLB3			184,365.400	184,442.83
BURGER KING 2/17 TLB			2,885,000.000	2,879,053.13
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95			355,000.000	452,754.22
BUSH BUSINESS ENTE AA B 144A 5.000% 02/25/2016 DD 02/28/11			65,590.050	33,352.54
BWAY 12/16 TL			430,761.360	429,615.54
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13			264,000.000	254,777.80
CA INC 4.700% 03/15/2027 DD 03/17/17			1,730,000.000	1,795,300.58
CABLEVISION SYSTEMS 9/16TLB			344,137.500	343,170.47
CALATLANTIC GROUP INC/OLD 5.250% 06/01/2026 DD 05/31/16			173,000.000	172,351.25
CALATLANTIC GROUP INC/OLD 5.875% 11/15/2024 DD 11/06/14			140,000.000	147,000.00
CALATLANTIC GROUP INC/OLD 6.250% 12/15/2021 DD 08/06/13			1,273,000.000	1,390,752.50
CALIBER COLLISION 1/17 COV-LITE TL			63,636.360	64,034.09

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CALIBER COLLISION 1/17 DELAYED TL			6,363.640	6,398.13
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	388,278.00
CALLON PETROLEUM CO 144A 6.125% 10/01/2024 DD 10/03/16			363,000.000	377,520.00
CALPINE 5/15 B5 COV-LITE TL			629,936.510	632,298.78
CALPINE CORP 144A 6.000% 01/15/2022 DD 10/31/13			400,000.000	417,000.00
CALPINE CORP 5.375% 01/15/2023 DD 07/22/14			95,000.000	95,836.00
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			991,000.000	985,737.79
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13			1,070,000.000	901,475.00
CAMELOT FINANCE SA 144A 7.875% 10/15/2024 DD 10/03/16			391,000.000	411,527.50
CAMPING WORLD 11/13 COV-LT TL			0.010	0.01
CAMPING WORLD 11/16 COV-LITE TLB			539,825.000	541,849.34
CANADA HOUSING TRUST NO.1 1.250% 15-DEC-2020			1,950,000.000	1,459,301.54
CANADA HOUSING TRUST NO.1 1.700% 15-DEC-2017			2,170,000.000	1,638,926.40
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15			575,000.000	694,027.88
CAPITAL ONE BANK USA NA 2.250% 02/13/2019 DD 02/13/14			315,000.000	315,477.86
CAPITAL ONE BANK USA NA 3.375% 02/15/2023 DD 02/11/13			665,000.000	663,652.71
CAPITAL ONE FINANCIAL CORP 3.050% 03/09/2022 DD 03/09/17			135,000.000	134,918.87
CAPITAL ONE MULTI-ASSET A1 A1 1.390% 01/15/2021 DD 03/31/15			880,000.000	879,602.77
CAPITAL ONE MULTI-ASSET A3 A3 1.340% 04/15/2022 DD 07/26/16			975,000.000	966,621.24
CAPITAL ONE MULTI-ASSET A5 A5 1.480% 07/15/2020 DD 10/14/14			350,000.000	350,332.99
CAPITAL ONE NA 1.850% 09/13/2019 DD 09/13/16			275,000.000	272,451.30
CAPITAL ONE NA/MCLEAN VA 1.850% 09/13/2019 DD 09/13/16			1,085,000.000	1,074,944.22
CAPITAL ONE NA/MCLEAN VA 2.350% 08/17/2018 DD 08/18/15			600,000.000	603,779.41
CAPITAL SAFETY 3/14 COV-LITE TL			0.010	0.01
CARLSON TRAVEL INC 144A 6.750% 12/15/2023 DD 12/16/16			147,000.000	152,880.00
CARLYLE GLOBAL MARKE 2A F 144A VAR RT 04/18/2025 DD 03/28/13			300,000.000	279,462.00
CARLYLE GLOBAL MARKE 3A E 144A VAR RT 07/15/2025 DD 06/27/13			300,000.000	276,639.00
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			2,556,000.000	2,562,390.00
CASELLA WASTE 9/16 COV-LT TLB			204,487.500	205,509.94
CATALENT PHARMA 5/14 (USD) TLB			0.050	0.05
CATALINA MARKETING 4/14 COV-LITE TL			859,500.000	773,550.00
CAVIUM 8/16 COV-LITE TLB			0.010	0.01
CBL & ASSOCIATES LP 5.950% 12/15/2026 DD 12/13/16			535,000.000	516,188.87
CBS CORP 3.500% 01/15/2025 DD 01/12/15			2,765,000.000	2,752,692.99
CBS RADIO 10/16 COV-LITE TL			383,843.160	386,560.77
CBS RADIO 2/17 TLB			1,225,000.000	1,231,125.00
CBS RADIO INC 144A 7.250% 11/01/2024 DD 10/17/16			173,000.000	181,650.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2023 DD 04/21/15			69,000.000	71,070.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			1,195,000.000	1,200,975.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

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CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			549,000.000	563,411.25
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	140,760.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			546,000.000	573,300.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			2,215,000.000	2,336,825.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			211,000.000	221,550.00
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13			2,642,000.000	2,747,680.00
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			2,471,532.611	2,076,087.40
CELGENE CORP 3.625% 05/15/2024 DD 05/15/14			230,000.000	232,810.14
CELGENE CORP 5.000% 08/15/2045 DD 08/12/15			305,000.000	319,248.08
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15			1,940,000.000	2,070,368.00
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			877,000.000	881,937.51
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14			320,000.000	328,800.00
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			845,000.000	907,318.75
CENTERLINE REIT INC RR3 B 144A 5.040% 09/21/2045 DD 09/01/04			1,169,000.000	1,084,247.50
CENTRICA PLC REGS VAR RT 04/10/2075			1,080,000.000	1,444,667.54
CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13			91,000.000	95,404.40
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	459,453.75
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			705,000.000	727,031.25
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11			153,000.000	162,545.67
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			823,000.000	870,067.37
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13			780,000.000	791,700.00
CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12			657,000.000	676,710.00
CEQUEL COMMUNICATIONS HOL 144A 7.750% 07/15/2025 DD 06/12/15			544,000.000	601,460.00
CF BLACKROCK EX US SUPERFUND B FD			19,516,400.900	518,313,432.96
CHANGE HEALTHCARE 2/17 TLB			315,000.000	315,546.53
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			746,000.000	764,650.00
CHARTER COMM OPERATING 1/17 E1 TLE			124,779.790	125,056.80
CHARTER COMM OPERATING 12/16 TLH			4,612,022.630	4,620,969.95
CHARTER COMM OPERATING 12/16 TLI			1,617,422.250	1,624,393.34
CHASE ISSUANCE TRUST A2 A2 1.590% 02/18/2020 DD 03/13/15			1,765,000.000	1,767,364.75
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			614,000.000	650,840.00
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			902,000.000	971,003.00
CHENIERE CORPUS CHRISTI H 144A 5.875% 03/31/2025 DD 12/09/16			710,000.000	740,175.00
CHENIERE CORPUS CHRISTI H 144A 7.000% 06/30/2024 DD 05/18/16			75,000.000	82,593.75
CHESAPEAKE ENERGY 8/16 LAST OUT TL			707,812.000	752,935.02
CHESAPEAKE ENERGY CORP 144A 8.000% 01/15/2025 DD 12/20/16			911,000.000	911,000.00
CHEVRON CORP 1.365% 03/02/2018 DD 03/03/15			785,000.000	784,546.27
CHG HEALTHCARE 5/16 COV-LITE TLB			49,625.000	50,195.69
CHICAGO IL 6.314% 01/01/2044 DD 03/24/14			130,000.000	116,535.90

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHICAGO IL 7.045% 01/01/2029 DD 02/01/17			225,000.000	229,779.00
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17			103,000.000	105,446.25
CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12			1,096,000.000	1,191,900.00
CHRYSLER CAPITAL AUT AA R 144A 0.000% 01/18/2022 DD 04/15/15			1,283,000.000	500,370.00
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			1,673,000.000	1,702,277.50
CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14			698,000.000	600,280.00
CHUBB CORP/THE 5.750% 05/15/2018 DD 05/06/08			190,000.000	198,800.04
CHUBB INA HOLDINGS INC 3.350% 05/03/2026 DD 11/03/15			1,420,000.000	1,436,983.20
CIENA 1/17 COV-LITE TLB			44,390.370	44,723.30
CIENA 4/16 COV-LITE TLB			111,455.136	112,918.54
CIFC FUNDING 2007-II 3A D 144A VAR RT 07/26/2021 DD 07/31/07			1,000,000.000	998,190.00
CIFC FUNDING 2012- 2A B2R 144A VAR RT 12/05/2024 DD 06/05/15			200,000.000	199,835.00
CIFC FUNDING 2012- 3A B3L 144A VAR RT 01/29/2025 DD 01/08/13			844,000.000	843,163.59
CINCINNATI BELL 9/13 TLB			570,194.450	572,617.78
CINTAS CORP NO 2 3.250% 06/01/2022 DD 06/08/12			1,050,000.000	1,078,808.86
CINTAS CORP NO 2 3.700% 04/01/2027 DD 03/14/17			1,365,000.000	1,394,784.30
CIRQUE DU SOLEIL 6/15 COV-LITE 0.000% 07/08/2022 DD 06/10/15			690,000.000	694,457.40
CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12			1,929,000.000	2,027,861.25
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			365,000.000	382,107.55
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			300,659.348	9,588.03
CITI HELD FOR ASSET PM1 C 144A 10.260% 04/15/2025 DD 03/31/16			639,000.000	681,513.69
CITI HELD FOR ASSET PM3 C 144A 6.990% 05/16/2022 DD 12/18/15			171,000.000	172,935.10
CITIBANK CREDIT CARD ISS A8 A8 1.730% 04/09/2020 DD 09/24/14			1,690,000.000	1,695,653.06
CITIBANK CREDIT CARD ISS A8 A8 5.650% 09/20/2019 DD 09/20/07			1,465,000.000	1,494,517.85
CITIGROUP INC 2.150% 07/30/2018 DD 07/30/15			710,000.000	712,438.85
CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16			1,665,000.000	1,592,677.40
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15			165,000.000	171,908.22
CITIGROUP INC 6.250% 06/29/2017			1,870,000.000	1,316,655.13
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17			685,000.000	688,053.05
CLEAR CHANNEL 12/13 EXTENDED TLE			0.020	0.02
CLEARWAY ENERGY OPERATING LLC 5.375% 08/15/2024 DD 02/15/15			1,570,000.000	1,593,550.00
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06			2,131,181.799	1,683,356.57
COINMACH 5/13 COV-LITE TLB			913,354.830	912,861.62
COLOGIX HOLDINGS 3/17 COV-LITE TL			355,000.000	355,110.05
COLOMBIA GOVERNMENT INTERNATIO 4.500% 01/28/2026 DD 09/28/15			1,385,000.000	1,461,175.00
COMCAST CORP 2.350% 01/15/2027 DD 07/19/16			1,205,000.000	1,104,110.17
COMCAST CORP 3.375% 02/15/2025 DD 08/12/14			300,000.000	303,813.60
COMISION FEDERAL DE ELECT 144A 6.125% 06/16/2045 DD 06/16/15			600,000.000	616,500.00
COMM 2006-C7 MORTGAGE TR C7 AJ VAR RT 06/10/2046 DD 06/01/06			103,551.740	88,018.98



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07			80,343.890	80,637.91
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13			1,555,000.000	1,557,914.53
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06			513,070.580	512,818.25
COMMIT TO PUR FHLMC GOLD SFM 3.000% 04/01/2047 DD 04/01/17			-485,000.000	-480,528.88
COMMIT TO PUR FNMA SF MTG 3.500% 03/01/2047 DD 03/01/17			0.000	0.00
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			526,000.000	497,075.79
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15			265,000.000	277,385.04
COMMSCOPE 10/16 TLB			240,000.000	241,200.00
COMMSCOPE 8/15 TRANCHE 5 TL			689,479.160	694,002.14
COMMUNICATIONS SALES 2/17 TLB			334,700.000	333,444.88
COMMUNITY HEALTH 5/15 TLG			77,149.380	76,614.73
COMMUNITY HEALTH 5/15 TLH			241,093.560	237,657.97
COMPASS BANK 2.750% 09/29/2019 DD 09/29/14			720,000.000	724,393.44
COMPASS BANK 3.875% 04/10/2025 DD 04/10/15			185,000.000	181,603.03
COMPUWARE 1/17 TLB3			324,187.500	324,673.79
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			1,260,000.000	1,267,875.00
CONCORDIA 10/15 (USD) TL			188,293.980	131,429.20
CONSOLIDATED COMMUNICATIONS 12/16 DELAYED TL			150,000.000	150,562.50
CONSOLIDATED COMMUNICATIONS 9/16 TLB			298,737.500	299,965.31
CONSOLIDATED CONTAINER 7/12 B			0.010	0.01
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15			350,000.000	372,139.60
CONSOLIDATED EDISON INC 2.000% 03/15/2020 DD 03/02/17			345,000.000	344,605.67
CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13			1,470,000.000	1,526,020.23
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			2,920,000.000	3,079,373.60
CONSTELLIUM NV 144A 5.750% 05/15/2024 DD 05/07/14			1,334,000.000	1,233,950.00
CONSTELLIUM SE 144A 6.625% 03/01/2025 DD 02/16/17			618,000.000	594,438.76
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			70,983.430	79,300.86
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			1,008,000.000	937,440.00
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			339,000.000	329,887.68
COOPERATIEVE RABOBANK UA 4.375% 08/04/2025 DD 08/04/15			40,000.000	41,028.12
CORECIVIC INC 4.625% 05/01/2023 DD 04/04/13			185,000.000	184,768.75
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			234,405.361	228,336.79
COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14			1,485,000.000	1,507,275.00
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17			305,000.000	305,571.88
CPG INTERNATIONAL 9/13 COV-LITE TLB			654,126.820	654,944.47
CREDIT SUISSE COMMER C1 H 144A VAR RT 02/15/2039 DD 03/01/06			1,246,000.000	1,253,010.86
CREDIT SUISSE COMMER C2 B 144A VAR RT 01/15/2049 DD 05/01/07			818,000.000	1,013,171.36
CREDIT SUISSE COMMER C2 C 144A VAR RT 01/15/2049 DD 05/01/07			529,000.000	290,950.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CREDIT SUISSE COMMERCIAL C1 AMFL VAR RT 02/15/2040 DD 03/16/07			2,319,273.050	2,180,906.62
CREDIT SUISSE COMMERCIAL C1 AM 5.416% 02/15/2040 DD 03/01/07			204,550.480	204,211.05
CREDIT SUISSE COMMERCIAL C2 AJ VAR RT 01/15/2049 DD 05/01/07			797,000.000	813,348.94
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			9,420,000.000	7,943,634.49
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			560,052.000	119,455.34
CREDIT SUISSE COMMERCIAL C3 C VAR RT 06/15/2039 DD 06/01/07			1,277,647.000	175,060.90
CREDIT SUISSE GROUP AG 144A 4.282% 01/09/2028 DD 01/09/17			575,000.000	572,499.33
CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01			151,831.330	100,223.86
CRESTWOOD MIDSTREAM PARTN 144A 5.750% 04/01/2025 DD 03/14/17			820,000.000	837,425.00
CROWN AMERICAS LLC / CROW 144A 4.250% 09/30/2026 DD 09/15/16			1,080,000.000	1,038,830.40
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,765,000.000	1,804,712.50
CROWN CASTLE TOWERS LLC 144A 4.883% 08/15/2040 DD 08/16/10			990,000.000	1,053,732.24
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,110,780.00
CROWNROCK LP / CROWNROCK 144A 7.125% 04/15/2021 DD 04/15/13			66,000.000	68,145.00
CROWNROCK LP / CROWNROCK 144A 7.750% 02/15/2023 DD 02/06/15			1,399,000.000	1,482,940.00
CSC HOLDINGS LLC 144A 10.125% 01/15/2023 DD 10/09/15			337,000.000	390,920.00
CSC HOLDINGS LLC 144A 10.875% 10/15/2025 DD 10/09/15			2,146,000.000	2,580,565.00
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,676,000.000	1,822,650.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			85,000.000	84,681.25
CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11			457,000.000	495,559.38
CSMC TRUST 2015-GL GLPB A 144A 3.639% 11/15/2034 DD 12/01/15			1,810,000.000	1,894,018.03
CUMULUS MEDIA 12/13 TLB			963,012.280	721,228.79
CUTWATER 2015-I LTD 1A E 144A VAR RT 07/15/2027 DD 06/03/15			272,000.000	257,720.00
CVS HEALTH CORP 3.875% 07/20/2025 DD 07/20/15			2,295,000.000	2,364,646.37
CVS HEALTH CORP 4.750% 12/01/2022 DD 06/01/16			315,000.000	341,887.14
CVS HEALTH CORP 5.000% 12/01/2024 DD 06/01/16			290,000.000	317,308.72
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			345,196.739	311,795.88
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			30,416.669	27,541.63
CWABS REVOLVING HOME EQUI U 2A VAR RT 03/15/2034 DD 12/30/04			134,366.092	108,052.36
CWABS REVOLVING HOME EQUI I A VAR RT 02/15/2034 DD 09/29/04			360,884.235	336,073.77
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05			88,336.980	78,069.52
CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06			1,124,153.030	981,289.26
CWHEQ REVOLVING HOME EQUI G 2A VAR RT 12/15/2035 DD 09/30/05			514,138.616	455,682.80
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			31,442.320	28,212.09
CYRUSONE LP / CYRUSONE FI 144A 5.000% 03/15/2024 DD 03/17/17			407,000.000	418,192.50
CYRUSONE LP / CYRUSONE FI 144A 5.375% 03/15/2027 DD 03/17/17			1,611,000.000	1,627,110.00
DAIMLER FINANCE NORTH AME 144A 1.750% 10/30/2019 DD 10/31/16			1,065,000.000	1,053,724.85
DAIMLER FINANCE NORTH AME 144A 2.300% 01/06/2020 DD 01/06/17			590,000.000	591,336.35
DANONE SA 144A 1.691% 10/30/2019 DD 11/02/16			985,000.000	971,865.03

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
DAVITA 6/14 TLB			850,085.870	859,122.29	
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			3,603,000.000	3,639,030.00	
DAVITA INC 5.750% 08/15/2022 DD 08/28/12			1,413,000.000	1,462,455.00	
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15			4,099,340.000	4,166,253.53	
DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13			1,205,000.000	1,099,562.50	
DELL 2/17 TL			1,403,075.000	1,407,747.24	
DELL 9/16 COV-LITE TLB			2,408,867.080	2,426,042.30	
DELTA AIR LINES (4/11) TLB 0.000% 04/20/2017 DD 04/15/11			0.010	0.01	
DELTA AIR LINES INC 3.625% 03/15/2022 DD 03/14/17			1,725,000.000	1,760,889.67	
DENBURY RESOURCES INC 144A 9.000% 05/15/2021 DD 05/10/16			698,000.000	736,390.00	
DEUTSCHE FINANCIAL CAPITA I B1 7.525% 09/15/2027 DD 06/01/97			274,647.391	235,316.26	
DIAMONDBACK ENERGY INC 144A 4.750% 11/01/2024 DD 10/28/16			212,000.000	213,250.80	
DIAMONDBACK ENERGY INC 144A 5.375% 05/31/2025 DD 12/20/16			1,204,000.000	1,234,100.00	
DIEBOLD 4/16 (USD) TLB			231,850.000	235,109.81	
DIGITALGLOBE 12/16 TLB			254,737.500	255,534.83	
DISCOVER CARD EXECUTION A3 A3 1.220% 10/15/2019 DD 05/05/14			375,000.000	374,999.21	
DISCOVER FINANCIAL SERVICES 5.200% 04/27/2022 DD 10/27/12			730,000.000	787,569.26	
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			45,000.000	45,225.00	
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			101,000.000	106,112.62	
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	325,577.50	
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			2,967,000.000	3,449,137.50	
DISTRIBUTION FINANCIAL SER 1 D 7.730% 11/15/2022 DD 11/27/01			1,082,397.063	173,183.53	
DOLLAR GENERAL CORP 3.875% 04/15/2027 DD 04/11/17			70,000.000	70,053.41	
DOLLAR TREE INC 5.750% 03/01/2023 DD 03/01/16			799,000.000	850,935.00	
DOMINION ENERGY GAS HOLDINGS L 3.600% 12/15/2024 DD 12/08/14			165,000.000	166,780.52	
DOMINION ENERGY INC 1.600% 08/15/2019 DD 08/09/16			325,000.000	320,932.63	
DOMINION ENERGY INC 3.625% 12/01/2024 DD 11/25/14			495,000.000	497,444.31	
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			1,195,000.000	1,236,825.00	
DOOSAN INFRACORE 5/14 COV-LITE TLB			319,057.000	322,646.39	
DUKE ENERGY CORP 1.800% 09/01/2021 DD 08/12/16			935,000.000	903,152.97	
DUKE ENERGY FLORIDA LLC 1.850% 01/15/2020 DD 01/06/17			535,000.000	535,445.12	
DUKE ENERGY FLORIDA PROJECT FI 1.196% 03/01/2022 DD 06/22/16			434,655.730	432,003.03	
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,595,000.000	1,548,544.03	
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	302,769.18	
DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16			1,955,000.000	1,791,823.97	
DUPONT (E.I.) DE NEMOURS 5/15 COV-LITE TLB			191,379.450	192,336.35	
DUPONT FABROS TECHNOLOGY LP 5.625% 06/15/2023 DD 06/09/15			595,000.000	618,800.00	
DYNEGY 1/17 TLC1			400,000.000	400,772.00	
DYNEGY 4/13 TLB2			0.040	0.04	

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DYNEGY INC 144A 8.000% 01/15/2025 DD 10/11/16			745,000.000	713,337.50
E*TRADE FINANCIAL CORP 4.625% 09/15/2023 DD 03/05/15			1,095,000.000	1,121,827.50
E.ON INTERNATIONAL FINANC REGS 6.000% 10/30/2019			100,000.000	140,708.14
EATON CORP 1.500% 11/02/2017 DD 11/02/13			430,000.000	429,943.24
EDP - ENERGIAS DE PORTUGA REGS VAR RT 09/16/2075			700,000.000	805,477.25
EFIH 10/16 DIP TL 0.000% 06/30/2017 DD 10/20/16			925,000.000	923,455.25
ELDORADO RESORTS INC 144A 6.000% 04/01/2025 DD 03/29/17			332,000.000	341,960.00
ELECTRONIC ARTS INC 4.800% 03/01/2026 DD 02/24/16			187,000.000	202,231.34
ELEMENT SOLUTIONS INC 144A 6.500% 02/01/2022 DD 02/02/15			229,000.000	237,587.50
ELI LILLY & CO 2.750% 06/01/2025 DD 03/05/15			2,560,000.000	2,534,097.92
ELIX AVIATION 2/17 SERIES B TL			500,000.000	491,717.81
ELIX AVIATION 2/17 SERIES C TL			1,924,000.000	1,891,900.43
EMC (GLOBAL EAGLE) 12/16 TL			290,000.000	270,607.70
EMERA INC VAR RT 06/15/2076 DD 06/16/16			4,420,000.000	4,823,325.00
EMERA US FINANCE LP 3.550% 06/15/2026 DD 12/15/16			1,480,000.000	1,454,879.97
EMI MUSIC PUBLISHING 11/16 TL			142,434.180	142,868.60
EMI MUSIC PUBLISHING 8/15 TL			382,519.330	383,056.77
EMPRESA DE TRANSPORTE DE 144A 5.000% 01/25/2047 DD 01/25/17			400,000.000	418,660.00
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			2,215,000.000	2,261,127.38
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			2,572,000.000	2,600,935.00
ENDO DAC / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15			490,000.000	428,750.00
ENDO DAC / ENDO FINANCE L 144A VAR RT 02/01/2025 DD 01/27/15			183,000.000	156,007.50
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,370,000.000	1,575,500.00
ENERGIZER 3/17 TL			300,000.000	300,999.00
ENERGIZER 5/15 TLB			246,250.000	247,070.01
ENERGY TRANSFER EQUITY 1/17 TL			2,136,000.000	2,128,993.92
ENERGY TRANSFER EQUITY LP 5.500% 06/01/2027 DD 05/22/15			605,000.000	632,225.00
ENERGY TRANSFER LP 5.500% 06/01/2027 DD 05/22/15			2,322,000.000	2,426,490.00
ENERGY TRANSFER PARTNERS LP / 4.500% 11/01/2023 DD 11/01/13			685,000.000	702,892.20
ENERGY TRANSFER PARTNERS LP / 5.000% 10/01/2022 DD 07/25/14			935,000.000	994,253.76
ENNIS-FLINT 5/16 TLB			269,325.000	270,873.61
ENTEGRIS INC 144A 6.000% 04/01/2022 DD 04/01/14			715,000.000	746,281.25
ENTERCOM 10/16 COV-LITE TL			421,000.000	422,999.75
ENERGY MISSISSIPPI INC 3.100% 07/01/2023 DD 12/11/12			380,000.000	381,709.24
ENTERPRISE PRODUCTS OPERATING 3.350% 03/15/2023 DD 03/18/13			1,295,000.000	1,305,844.33
ENTERPRISE PRODUCTS OPERATING 3.950% 02/15/2027 DD 04/13/16			840,000.000	856,515.24
ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12			140,000.000	133,215.19
ENTERPRISE PRODUCTS OPERATING 5.200% 09/01/2020 DD 05/20/10			380,000.000	413,900.56
ENTERPRISE PRODUCTS OPERATING VAR RT 01/15/2068 DD 05/24/07			400,000.000	414,360.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENVISION HEALTHCARE 11/16 TLB			470,000.000	473,525.00
ENVISION HEALTHCARE CORP 144A 6.250% 12/01/2024 DD 12/01/16			589,000.000	618,450.00
ENVISION HEALTHCARE CORP 5.625% 07/15/2022 DD 01/15/15			108,000.000	110,700.00
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05			977,135.570	957,936.62
EQUINIX 11/15 (USD) TLB			443,309.790	447,742.89
EQUINIX 12/16 (USD) COV-LITE			215,000.000	216,343.75
EQUINIX INC 4.875% 04/01/2020 DD 03/05/13			63,000.000	64,575.00
EQUINIX INC 5.375% 01/01/2022 DD 11/20/14			155,000.000	163,137.50
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			2,727,000.000	2,815,627.50
EQUINIX INC 5.750% 01/01/2025 DD 11/20/14			180,000.000	190,350.00
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			1,277,000.000	1,358,408.75
EQUINOR ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	25,437.54
EVO PAYMENTS 12/16 COV-LITE TL			585,000.000	589,633.20
EXELON GENERATION CO LLC 6.250% 10/01/2039 DD 09/23/09			780,000.000	808,856.11
EXPEDIA GROUP INC 5.000% 02/15/2026 DD 08/15/16			1,630,000.000	1,742,054.36
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	378,156.19
EXPORT DEVELOPMENT CANADA 3.250% 08/08/2017			230,000.000	176,267.86
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018			925,000.000	653,109.44
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019			2,050,000.000	1,489,967.62
EXTENDED STAY 2/17 TLB			418,950.000	420,835.27
EXTRACTION OIL & GAS INC 144A 7.875% 07/15/2021 DD 07/18/16			1,515,000.000	1,598,325.00
EXXON MOBIL CORP 2.709% 03/06/2025 DD 03/06/15			2,270,000.000	2,238,474.24
FAGE INTERNATIONAL SA / F 144A 5.625% 08/15/2026 DD 08/03/16			539,000.000	540,347.50
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12			4,418,320.000	4,508,232.81
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14			442,307.640	444,021.71
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2028 DD 04/21/16			869,839.550	883,936.69
FANNIE MAE CONNECTICUT C04 1M1 VAR RT 04/25/2028 DD 10/27/15			339,842.050	340,672.31
FANNIE MAE CONNECTICUT C04 2M1 VAR RT 04/25/2028 DD 10/27/15			237,436.690	238,121.82
FANNIE MAE CONNECTICUT C05 2M1 VAR RT 01/25/2029 DD 08/10/16			1,131,390.600	1,137,724.69
FANNIE MAE CONNECTICUT C07 2M1 VAR RT 04/25/2029 DD 12/08/16			1,222,177.110	1,228,393.59
FEDERAL NATL MTG ASSN 1.875% 09/24/2026 DD 09/27/16			710,000.000	659,993.99
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			855,000.000	1,205,863.79
FEDEX CORP 4.100% 04/15/2043 DD 04/11/13			305,000.000	282,178.38
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14			445,000.000	478,918.35
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14			475,000.000	448,875.00
FFCA SECURED FRANCHI 2 B1 144A 8.270% 05/18/2026 DD 09/01/99			478,000.000	477,769.13
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			2,410,346.700	2,551,045.96
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			9,254.120	10,154.76
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10			80,438.500	84,721.85

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #B1-0151	5.000% 10/01/2018 DD 10/01/03	3,573.620	3,677.48
FHLMC	POOL #B1-3067	4.500% 03/01/2019 DD 03/01/04	1,421.570	1,455.62
FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	56,506.820	64,117.00
FHLMC	POOL #C0-1418	5.500% 10/01/2032 DD 10/01/02	253,168.720	284,674.66
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	29,979.950	34,149.96
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	74,294.940	79,915.47
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	10,925.950	11,750.94
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	20,948.510	21,501.96
FHLMC	POOL #C6-9057	7.000% 07/01/2032 DD 07/01/02	3,426.580	3,517.55
FHLMC	POOL #C7-0091	7.000% 08/01/2032 DD 08/01/02	13,864.250	15,947.45
FHLMC	POOL #D6-0685	9.000% 06/01/2025 DD 06/01/95	496.110	497.99
FHLMC	POOL #E0-1641	4.500% 05/01/2019 DD 05/01/04	25,259.130	25,896.37
FHLMC	POOL #E9-0419	6.000% 07/01/2017 DD 06/01/02	48.710	48.72
FHLMC	POOL #E9-0531	6.000% 07/01/2017 DD 07/01/02	950.570	952.74
FHLMC	POOL #E9-0532	6.000% 07/01/2017 DD 07/01/02	839.830	841.14
FHLMC	POOL #E9-0560	6.000% 07/01/2017 DD 07/01/02	59.560	59.62
FHLMC	POOL #E9-0683	6.000% 08/01/2017 DD 07/01/02	1,169.290	1,170.41
FHLMC	POOL #E9-0689	6.000% 08/01/2017 DD 07/01/02	567.670	569.83
FHLMC	POOL #E9-1434	6.000% 09/01/2017 DD 09/01/02	749.050	751.67
FHLMC	POOL #E9-7197	5.000% 06/01/2018 DD 06/01/03	11,694.340	12,034.22
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	2,762.470	3,023.82
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	130,876.940	147,167.63
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	146,986.920	165,272.71
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	105,209.500	115,594.88
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	548,577.230	604,387.49
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	277,260.020	308,859.37
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	117,947.730	128,581.62
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	67,922.460	71,543.80
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	86,298.260	97,030.05
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	468,018.080	466,642.02
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	1,142,102.550	1,173,232.29
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	623,773.590	620,908.02
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	238,409.880	250,264.95
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,921,000.380	1,904,624.28
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	619,999.550	650,829.39
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	1,549,677.020	1,536,465.67
FHLMC	POOL #G0-8747	3.000% 01/01/2047 DD 01/01/17	1,029,245.530	1,020,464.36
FHLMC	POOL #G1-1565	4.500% 01/01/2019 DD 05/01/04	52,678.840	53,940.52
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	32,468.450	33,361.04

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	39,868.600	41,235.56
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	65,709.200	69,191.59
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	112,687.480	118,665.58
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	970,867.330	1,012,815.54
FHLMC	POOL #G1-8484	3.000% 10/01/2028 DD 10/01/13	906,434.340	930,519.91
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	593,103.090	608,862.90
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	281,802.130	294,235.52
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	719,438.230	728,495.64
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	852,103.300	862,301.56
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	426,731.930	449,459.85
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	595,192.660	626,954.76
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	2,240,995.680	2,302,078.25
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	705,215.820	724,372.68
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	586,749.450	585,032.47
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	2,635,626.470	2,631,330.27
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	269,362.680	267,902.55
FHLMC	POOL #Q4-0045	3.500% 04/01/2046 DD 04/01/16	675,700.810	691,523.42
FHLMC	POOL #Q4-0105	3.000% 04/01/2046 DD 04/01/16	915,409.570	907,605.43
FHLMC	MULTICLASS MTG K023 A2	2.307% 08/25/2022 DD 12/01/12	725,000.000	723,837.89
FHLMC	MULTICLASS MTG K042 A2	2.670% 12/25/2024 DD 01/01/15	955,000.000	952,110.93
FHLMC	MULTICLASS MTG K043 X3IO VAR RT	02/25/2043 DD 03/01/15	1,114,000.000	111,608.10
FIGUEROA	CLO 2013-1 1A D 144A VAR RT	03/21/2024 DD 03/21/13	812,500.000	771,875.00
FILTRATION	GROUP 10/16 DD TL		348,407.330	349,713.86
FILTRATION	GRP COV-LT TLB		877,373.330	883,225.41
FINN SQUARE	CLO LTD 1A D 144A VAR RT	12/24/2023 DD 12/20/12	503,000.000	498,287.01
FIRST DATA	10/16 (USD) TL		385,352.110	388,172.89
FIRST DATA	11/16 (USD) TL		1,409,138.230	1,419,410.84
FIRST DATA	6/15 (USD) TL		890,000.000	900,235.00
FIRST DATA	CORP 144A 5.000%	01/15/2024 DD 11/25/15	600,000.000	610,500.00
FIRST DATA	CORP 144A 5.375%	08/15/2023 DD 08/11/15	1,709,000.000	1,779,496.25
FIRST DATA	CORP 144A 5.750%	01/15/2024 DD 11/25/15	1,973,000.000	2,035,149.50
FIRST DATA	CORP 144A 7.000%	12/01/2023 DD 11/18/15	1,261,000.000	1,352,422.50
FIRST NIAGARA	FINANCIAL GROUP 7.250%	12/15/2021 DD 12/13/11	450,000.000	529,877.70
FIRST QUANTUM	MINERALS LT 144A 7.500%	04/01/2025 DD 03/22/17	805,000.000	811,037.50
FIRSTENERGY	TRANSMISSION 144A 4.350%	01/15/2025 DD 05/19/14	3,600,000.000	3,741,091.20
FISCAL YEAR	2005 SECURITIZATIO 4.930%	04/01/2020 DD 12/02/04	810,000.000	848,345.40
FLEX ACQUISITION	CO INC 144A 6.875%	01/15/2025 DD 01/17/17	261,000.000	266,637.60
FLINT GROUP	5/14 (USD) 0.000%	09/07/2021 DD 04/19/14	574,539.640	572,385.12
FLOATEL	5/14 COV-LITE TL		819,549.660	677,497.12

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FLOOR AND DECOR 9/16 COV-LITE TL			259,350.000	260,646.75
FLORIDA ST BRD OF ADMIN FIN CO 2.638% 07/01/2021 DD 03/08/16			2,175,000.000	2,193,922.50
FNMA	POOL #0129940	8.000% 11/01/2018 DD 08/01/91	136.840	137.10
FNMA	POOL #0190130	6.000% 11/01/2023 DD 11/01/93	12,816.180	14,470.23
FNMA	POOL #0250102	8.000% 08/01/2024 DD 08/01/94	20,479.180	22,859.15
FNMA	POOL #0250998	7.500% 07/01/2017 DD 06/01/97	36.160	36.18
FNMA	POOL #0251568	6.500% 03/01/2028 DD 02/01/98	650.290	739.12
FNMA	POOL #0251898	6.500% 08/01/2028 DD 07/01/98	1,626.050	1,847.30
FNMA	POOL #0251967	6.500% 09/01/2028 DD 08/01/98	842.440	948.85
FNMA	POOL #0252342	6.500% 04/01/2029 DD 03/01/99	1,589.210	1,817.86
FNMA	POOL #0252439	6.500% 05/01/2029 DD 04/01/99	5,633.560	6,434.09
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	2,503.940	2,784.01
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	1,364.650	1,517.29
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	880.300	1,016.96
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	1,912.140	2,181.32
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	42,535.500	49,032.20
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	55,178.160	65,461.00
FNMA	POOL #0254800	5.500% 07/01/2023 DD 06/01/03	141,491.070	156,959.32
FNMA	POOL #0255493	5.500% 11/01/2024 DD 10/01/04	100,601.990	111,600.12
FNMA	POOL #0268416	7.000% 01/01/2024 DD 01/01/94	489.810	500.51
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	125.200	143.41
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	684.040	760.55
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	1,526.770	1,701.95
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	4,552.210	5,180.30
FNMA	POOL #0345158	9.000% 06/01/2026 DD 06/01/96	1,689.840	1,718.13
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	218.080	224.32
FNMA	POOL #0354869	9.000% 08/01/2026 DD 08/01/96	4,298.200	4,313.12
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	481.350	535.19
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	186.860	187.25
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	3,783.570	4,206.77
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	3,231.740	3,593.22
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	4,645.620	5,228.16
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	2,143.780	2,383.57
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	580.670	645.62
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	412.690	458.85
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,937.620	4,378.06
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	233.030	259.10
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	1,953.070	2,171.53
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	984.180	986.31



### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0493511	6.500% 04/01/2029 DD 04/01/99	3,386.200	3,764.96
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	214.430	238.41
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	227.520	232.27
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	189.430	193.64
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	2,521.050	2,803.04
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	6,535.090	7,464.88
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	2,323.750	2,740.28
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	5,742.580	6,542.66
FNMA	POOL #0555445	5.000% 05/01/2018 DD 04/01/03	946.940	973.17
FNMA	POOL #0555515	6.500% 12/01/2017 DD 05/01/03	1,557.460	1,563.07
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	83,416.620	93,313.18
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	568.900	632.53
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	1,488.050	1,576.26
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	42,256.570	48,230.35
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	816.280	907.58
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	1,039.680	1,155.97
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,660.360	4,069.78
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	808.010	898.39
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	504.540	560.97
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	3,433.050	3,817.05
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	18,090.410	20,231.91
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,808.050	2,010.29
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,871.510	6,176.60
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	26,549.490	28,156.25
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,445.360	4,917.48
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	500.070	556.00
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	666.640	741.21
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	6,394.990	6,577.65
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	14,818.850	16,473.51
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	8,828.250	9,686.44
FNMA	POOL #0645570	7.000% 06/01/2032 DD 05/01/02	5,719.380	5,919.40
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	7,868.870	8,099.96
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	33,887.930	38,293.60
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	12,346.200	12,915.34
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	5,711.540	5,882.63
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	24,734.470	27,063.97
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	684.440	761.00
FNMA	POOL #0656355	7.000% 08/01/2032 DD 08/01/02	8,003.040	8,237.98
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	2,625.200	2,918.84

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	4,759.290	5,291.63
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	441,266.080	504,657.10
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	665,354.920	729,446.52
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	86,069.380	96,353.05
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	3,789.220	4,079.51
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	1,055,031.330	1,156,357.39
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	113,634.150	127,211.22
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	191,465.980	218,338.80
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	3,386.140	3,829.79
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	27,221.650	30,040.83
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,356.320	1,375.39
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	8,983.970	9,601.82
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	11,470.170	12,858.16
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	92,987.950	95,933.75
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	50,486.350	58,309.90
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	47,018.120	53,121.84
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	55,142.570	62,532.52
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	9,337.310	10,051.15
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	59,625.390	65,989.56
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,695.310	1,825.58
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	34,951.280	40,283.75
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	66,826.790	73,160.46
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	200,342.220	227,207.63
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,638.330	4,045.29
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	111,113.990	119,836.28
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	366,638.370	394,412.85
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	1,608,453.390	1,730,011.74
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	710,976.510	731,503.23
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	876,537.270	900,904.66
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	236,010.110	248,431.43
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	87,174.790	90,648.90
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	443,520.330	456,362.20
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	34,785.990	35,959.66
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	106,182.510	114,226.55
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	721,458.000	759,435.29
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	941,363.310	1,017,880.61
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	124,028.060	135,927.41
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,833,591.090	1,930,606.01
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	133,795.470	146,443.82

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	1,709,504.650	1,797,849.61
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	3,522,434.290	3,707,420.04
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	3,497,381.510	3,593,155.24
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	401,347.300	450,223.20
FNMA	POOL #0AL7118	4.000% 08/01/2045 DD 07/01/15	312,308.920	330,566.88
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,775,408.980	1,908,599.04
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	801,021.690	822,175.95
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	324,658.570	333,683.15
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,975,113.090	2,030,008.39
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	723,077.170	743,251.32
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	724,062.360	721,818.88
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	293,498.840	292,592.48
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,445,550.090	1,440,772.23
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	720,789.110	718,446.58
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	849,944.750	847,313.02
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	1,468,467.390	1,607,000.38
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	742,916.470	746,968.10
FNMA	POOL #0AS4522	3.500% 03/01/2045 DD 02/01/15	4,381,212.300	4,484,127.54
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	1,060,144.830	1,088,193.69
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	1,256,214.350	1,285,722.99
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	1,383,978.610	1,420,593.07
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,390,687.940	1,379,475.58
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	2,104,553.120	2,087,585.00
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	1,001,630.090	993,554.15
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	1,243,532.490	1,239,616.33
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	131,331.340	130,904.27
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	1,522,103.350	1,530,406.17
FNMA	POOL #0AZ0867	4.000% 07/01/2045 DD 07/01/15	300,051.140	317,186.28
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	1,178,002.550	1,236,148.67
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	1,810,355.530	1,857,887.51
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	303,557.570	303,904.47
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	647,169.570	681,225.56
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	85,856.120	90,315.13
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	1,165,000.240	1,192,366.25
FOCUS BRANDS FUNDI 1A A21 144A		3.857% 04/30/2047 DD 04/06/17	540,000.000	540,000.00
FORD CREDIT AUTO OWNER TR A A3		1.280% 09/15/2019 DD 03/24/15	623,453.830	623,137.80
FORD CREDIT AUTO OWNER TR B A3		1.160% 11/15/2019 DD 05/26/15	711,592.210	710,994.19
FORD MOTOR CO		5.291% 12/08/2046 DD 12/08/16	325,000.000	324,252.50
FORD MOTOR CO		6.625% 10/01/2028 DD 09/30/98	1,470,000.000	1,732,715.46

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORD MOTOR CREDIT CO LLC 3.000% 06/12/2017 DD 06/12/12			215,000.000	215,608.45
FORD MOTOR CREDIT CO LLC 3.336% 03/18/2021 DD 03/18/16			535,000.000	541,280.90
FORD MOTOR CREDIT CO LLC 3.810% 01/09/2024 DD 01/09/17			1,084,000.000	1,087,457.96
FORMULA ONE 8/14 (USD) EXTENDED COV-LITE TLB3			1,181,474.550	1,180,293.08
FORTESCUE 11/13 COV-LITE TL			0.020	0.02
FORTIS INC/CANADA 144A 3.055% 10/04/2026 DD 10/04/16			1,405,000.000	1,314,287.58
FOUR SEASONS 12/13 TL 0.000% 11/30/2023 DD 12/09/13			0.010	0.01
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15			1,150,000.000	1,175,786.10
FREDDIE MAC STRUCTURED DNA2 M1 VAR RT 10/25/2028 DD 05/10/16			989,613.090	992,187.67
FREEMPORT-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12			264,000.000	244,860.00
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13			534,000.000	491,077.08
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			1,769,000.000	1,647,381.25
FREMF 2012-K708 K708 X2A 144A 0.200% 02/25/2045 DD 06/01/12			47,640,259.120	139,038.10
FREMF 2012-K708 K708 X2B 144A 0.200% 02/25/2045 DD 06/01/12			10,351,481.000	35,998.31
FREMF 2012-K708 MO K708 D 144A 0.000% 02/25/2045 DD 06/01/12			4,777,610.000	4,190,164.63
FREMF 2013-K712 K712 X2A 144A 0.100% 05/25/2045 DD 04/01/13			55,904,614.043	111,518.52
FREMF 2013-K712 K712 X2B 144A 0.100% 05/25/2045 DD 04/01/13			13,271,000.000	32,647.99
FREMF 2013-K712 MO K712 D 144A 0.000% 05/25/2045 DD 04/01/13			5,688,000.000	4,629,463.20
FREMF 2015-KF11 MO KF11 B 144A VAR RT 09/25/2025 DD 11/24/15			1,392,265.345	1,447,955.96
FREMF 2015-KF11 MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15			4,176,861.688	3,853,154.90
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14			201,000.000	204,015.00
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			72,000.000	77,940.00
FRONTIER COMMUNICATIONS CORP 10.500% 09/15/2022 DD 03/15/16			349,000.000	353,362.50
FRONTIER COMMUNICATIONS CORP 11.000% 09/15/2025 DD 03/15/16			2,320,000.000	2,256,200.00
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14			405,000.000	335,137.50
FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13			507,000.000	435,766.50
FRONTIER COMMUNICATIONS CORP 8.750% 04/15/2022 DD 04/12/10			399,000.000	387,030.00
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2034 DD 02/01/15			1,150,000.000	1,161,650.53
GARDA WORLD 11/13 (USD) TLB			231,902.870	232,424.65
GARDA WORLD TRANCHE B DD TL			40,283.810	40,374.45
GARDNER DENVER 7/13 (USD) TL			49,534.430	49,395.24
GARTNER 3/17 TLB			327,000.000	329,452.50
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			2,754,000.000	2,805,637.50
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			1,095,000.000	1,114,162.50
GCI LLC 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			680,000.000	682,941.68
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16			400,000.000	422,381.60
GENERAL ELECTRIC CO 4.250% 01/17/2018			240,000.000	169,785.26
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02			441,000.000	594,634.26

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAL ELECTRIC CO REGS 6.250% 09/29/2020			520,000.000	769,637.77
GENERAL MOTORS CO 4.000% 04/01/2025 DD 11/12/14			300,000.000	300,477.30
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14			140,000.000	154,187.47
GENERAL MOTORS FINANCIAL CO IN 4.000% 10/06/2026 DD 10/06/16			625,000.000	615,951.88
GENERAL MOTORS FINANCIAL CO IN 4.300% 07/13/2025 DD 07/13/15			155,000.000	157,412.42
GENERAL MOTORS FINANCIAL CO IN 4.375% 09/25/2021 DD 09/25/14			1,445,000.000	1,519,518.65
GENERATION BRANDS 2/17 COV-LITE TL			320,000.000	321,600.00
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			960,000.000	938,400.00
GENESYS 1/17 (USD) COV-LT TLB			628,466.930	632,526.83
GENESYS 11/16 (USD) COV-LITE TLB			265,000.000	267,485.70
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11			305,000.000	200,537.50
GEO GROUP INC/THE 6.000% 04/15/2026 DD 04/18/16			1,020,000.000	1,032,977.86
GEORGIA ST 4.250% 02/01/2030 DD 07/09/15			1,085,000.000	1,181,033.35
GFL ENVIRONMENTAL INC 144A 9.875% 02/01/2016 DD 02/01/16			810,000.000	876,825.00
GIBSON ENERGY INC 5.250% 15-JUL-2024 144A			235,000.000	176,208.15
GILEAD SCIENCES INC 3.500% 02/01/2025 DD 11/17/14			820,000.000	825,773.62
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15			505,000.000	494,900.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	158,400.00
GLOBAL PAYMENTS 10/16 TL			344,450.000	346,172.25
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16			323,000.000	333,497.50
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14			134,000.000	142,040.00
GMACM HOME EQUIT HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04			189,595.032	174,135.74
GNMA POOL #0202982 10.500% 07/15/2017 DD 08/01/87			340.840	341.78
GNMA POOL #0233738 10.500% 11/15/2017 DD 11/01/87			579.290	581.48
GNMA POOL #0236244 10.500% 10/15/2017 DD 11/01/87			2,096.840	2,103.59
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			7,887.370	8,173.06
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			476.630	478.23
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			2,138.680	2,336.72
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			560.810	612.73
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			2,185.530	2,192.95
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			349.360	350.53
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			261.960	282.98
GNMA POOL #0380219 9.000% 09/15/2025 DD 09/01/95			4,434.000	4,452.11
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			2,907.570	3,014.08
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			12,032.310	12,418.45
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			1,370.790	1,395.05
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			249.300	251.85
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			486.050	500.47
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			5,257.800	5,439.49

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	1,864.150	1,964.86
GNMA	POOL #0540962	8.000% 10/15/2030 DD 10/01/00	1,252.400	1,272.19
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	9,382.870	9,837.89
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	10,530.590	11,210.36
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	3,862.530	3,873.30
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	22,485.690	25,376.19
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	7,247.310	7,352.77
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	1,101.440	1,129.19
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	20,022.790	22,482.91
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	1,315.700	1,501.28
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	7,252.780	7,994.32
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	12,204.760	14,021.92
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	40,285.830	45,573.72
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	21,386.820	24,667.11
GNMA	POOL #0569906	8.000% 06/15/2032 DD 06/01/02	2,572.740	2,581.60
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	3,803.100	4,230.67
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	4,283.930	4,421.44
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	2,875.410	3,245.05
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	5,007.210	5,318.09
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	18,922.400	21,504.24
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	21,724.030	24,961.55
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	264,087.740	297,726.55
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	8,730.530	9,167.94
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	367,149.710	392,869.81
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	153,767.510	164,730.20
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	231,227.190	257,195.90
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	7,843.630	9,124.87
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	5,807.870	6,452.28
GNMA	POOL #0781213	8.000% 12/15/2017 DD 11/01/00	350.690	350.91
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	7,560.240	9,231.56
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	27,413.820	33,875.28
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	11,780.950	14,135.16
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	267,553.970	302,898.09
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	71,710.340	81,173.85
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	1,184,123.640	1,174,979.72
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	153.360	170.75
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	305.430	338.66
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	205.840	229.36
GNMA II	POOL #0004696	4.500% 05/20/2040 DD 05/01/10	0.020	0.02

## Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0004833 4.000% 10/20/2040 DD 10/01/10			292,227.360	311,454.06
GNMA II POOL #0004853 4.000% 11/20/2040 DD 11/01/10			503,484.350	538,922.52
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11			68,927.730	76,232.30
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			131,026.030	141,457.50
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			171,609.050	185,278.31
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			574,601.230	581,920.81
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			1,275,533.710	1,291,782.15
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12			3,464,322.060	3,607,500.45
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			601,460.770	609,122.61
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13			484,348.880	490,519.12
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13			558,463.020	565,577.51
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13			607,496.900	615,236.16
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14			496,469.210	530,589.78
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			195,476.270	202,913.44
GNMA II POOL #0MA2754 4.045% 04/20/2045 DD 04/01/15			1,307,144.610	1,356,876.74
GNMA II POOL #0MA2755 4.000% 04/20/2045 DD 04/01/15			1,228,576.530	1,298,545.09
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			382,318.160	396,863.99
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15			1,407,226.630	1,460,766.52
GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15			1,412,988.520	1,466,747.63
GNMA II POOL #0MA3455 4.000% 02/20/2046 DD 02/01/16			1,075,000.930	1,136,223.21
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16			3,465,584.960	3,500,053.01
GNMA II POOL #0MA3803 3.500% 07/20/2046 DD 07/01/16			503,116.370	522,258.13
GNMA II POOL #0MA3873 3.000% 07/20/2046 DD 08/01/16			688,399.700	695,246.40
GNMA II POOL #0MA3874 3.500% 04/20/2046 DD 08/01/16			763,750.660	792,808.61
GNMA II POOL #0MA4004 3.500% 10/20/2046 DD 10/01/16			1,029,917.460	1,069,102.10
GNMA II POOL #0MA4195 3.000% 11/20/2046 DD 01/01/17			1,087,281.680	1,098,095.58
GO DADDY 2/17 DELAYED TL			114,114.110	114,214.53
GO DADDY 2/17 TLB			36,501.500	36,531.80
GO DADDY 2/17 TLB 0.000% 02/15/2024 DD 01/30/17			156,741.750	156,879.68
GOLDCORP INC 3.700% 03/15/2023 DD 03/20/13			105,000.000	107,079.53
GOLDMAN SACHS GROUP INC/THE 2.300% 12/13/2019 DD 12/13/16			1,035,000.000	1,035,631.35
GOLDMAN SACHS GROUP INC/THE 3.000% 04/26/2022 DD 01/26/17			1,790,000.000	1,794,383.72
GOLDMAN SACHS GROUP INC/THE 3.500% 01/23/2025 DD 01/23/15			1,155,000.000	1,150,553.25
GOLDMAN SACHS GROUP INC/THE 4.750% 10/21/2045 DD 10/21/15			100,000.000	105,354.50
GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10			105,000.000	123,900.00
GOVERNMENT OF CANADA 1.250% 01-MAR-2018 SER A875			5,315,000.000	4,006,664.71
GOVERNMENT OF CANADA 1.750% 01-SEP-2019 SER C855			4,886,000.000	3,745,731.83
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			44,420.130	28,762.04

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRATON RESORT 8/15 TLB			213,001.600	214,865.36
GREAT PLAINS ENERGY INC 2.500% 03/09/2020 DD 03/09/17			480,000.000	482,020.80
GREAT PLAINS ENERGY INC 3.150% 04/01/2022 DD 03/09/17			860,000.000	868,353.19
GREATBATCH 10/15 TLB			446,868.290	446,309.70
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			8,246.080	4,988.88
GRIFOLS 1/17 ACQUISITION TL			505,000.000	507,421.48
GRIFOLS 1/17 TLB			1,499,000.000	1,500,903.73
GRIFOLS WORLDWIDE OPERATIONS L 5.250% 04/01/2022 DD 04/01/15			1,845,000.000	1,915,110.00
GRINDING MEDIA INC / MOLY 144A 7.375% 12/15/2023 DD 12/16/16			1,125,000.000	1,181,250.00
GROUP 1 AUTOMOTIVE INC 144A 5.250% 12/15/2023 DD 12/08/15			441,000.000	445,410.00
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			33,902.015	6,780.40
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			926,561.907	185,312.38
GS MORTGAGE SECURI ICE2 A 144A VAR RT 02/15/2033 DD 03/22/16			2,690,000.000	2,713,957.41
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			4,151,610.922	2,823,095.43
GS MORTGAGE SECURITIE FRR1 K3B VAR RT 06/27/2041 DD 07/01/15			643,000.000	549,765.00
GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07			2,112,000.000	2,113,635.75
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			2,101,555.910	2,029,196.19
GSR MORTGAGE LOAN TRUS AR6 4A5 VAR RT 09/25/2035 DD 09/01/05			773,460.560	773,296.75
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04			346,751.350	344,725.53
HALCON RESOURCES CORP 144A 6.750% 02/15/2025 DD 02/16/17			775,000.000	761,050.00
HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13			657,000.000	615,392.19
HANESBRANDS INC 144A 4.625% 05/15/2024 DD 05/06/16			390,000.000	384,637.50
HANESBRANDS INC 144A 4.875% 05/15/2026 DD 05/06/16			236,000.000	231,870.00
HARBOR FREIGHT TOOLS 8/16 COV-LITE TL			388,050.000	387,200.17
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			559,961.070	537,693.32
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			111,586.400	105,476.70
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			458,352.770	451,227.03
HARBOUR AIRCRAFT INVE 1 C 144A 10.278% 07/15/2041 DD 07/01/16			1,966,158.100	1,962,562.00
HARDEE'S FUNDING LL 1A A2 144A 4.474% 03/20/2043 DD 04/01/13			3,175,422.070	3,149,579.85
HARLAND CLARKE 2/17 B6 COV-LITE TLB			120,000.000	120,750.00
HARLAND CLARKE 6/16 COV-LITE B5 TLB			150,466.400	151,670.13
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			240,000.000	289,375.44
HARVEY GULF 6/13 COV-LITE TLB			649,550.390	453,600.52
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	1,005,598.59
HCA 2/17 B8 TLB			255,000.000	257,050.20
HCA HEALTHCARE INC 6.250% 02/15/2021 DD 12/06/12			655,000.000	706,990.63
HCA INC 4.500% 02/15/2027 DD 08/15/16			819,000.000	819,000.00
HCA INC 4.750% 05/01/2023 DD 10/23/12			1,652,000.000	1,722,210.00
HCA INC 5.000% 03/15/2024 DD 03/17/14			2,270,000.000	2,380,662.50



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HCA INC 5.250% 04/15/2025 DD 10/17/14			1,670,000.000	1,774,375.00
HCA INC 5.375% 02/01/2025 DD 01/16/15			1,421,000.000	1,481,392.50
HCA INC 7.500% 02/15/2022 DD 08/01/11			2,285,000.000	2,613,468.75
HD SUPPLY 9/16 ADD-ON TLB1			430,710.550	433,807.36
HD SUPPLY 9/16 ADD-ON TLB2			14,925.000	15,018.28
HD SUPPLY INC 144A VAR RT 04/15/2024 DD 04/11/16			289,000.000	303,970.20
HEADWATERS 6/16 TLB			663,423.040	667,552.30
HEINZ 3/13 (USD) COV-LITE TLB2			0.010	0.01
HENRY COMPANY 9/16 COV-LITE TLB			234,812.500	238,041.17
HERTZ 6/16 COV-LITE TLB			437,800.000	438,583.67
HERTZ CORP/THE 144A 5.500% 10/15/2024 DD 09/22/16			1,172,000.000	1,018,175.00
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			431,000.000	430,461.25
HILTON DOMESTIC OPERATING 144A 4.250% 09/01/2024 DD 08/18/16			590,000.000	582,625.00
HILTON GRAND VACATIONS BO 144A 6.125% 12/01/2024 DD 11/29/16			307,000.000	322,350.00
HILTON HOTELS 8/16 EXTENDED TL			1,182,030.090	1,190,221.56
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	536,424.32
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	574,726.44
HOFFMASTER 11/16 COV-LITE TL			470,000.000	475,287.50
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			738,000.000	773,055.00
HOME DEPOT INC/THE 2.700% 04/01/2023 DD 04/05/13			1,620,000.000	1,635,171.30
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03			61,588.300	60,025.50
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06			187,897.040	168,833.19
HOMESTAR MORTGAGE ACCEPTA 6 M3 VAR RT 01/25/2035 DD 11/19/04			603,000.000	599,277.68
HONDA AUTO RECEIVABLES 20 2 A3 1.040% 02/21/2019 DD 05/20/15			610,031.720	609,118.69
HONDA AUTO RECEIVABLES 20 3 A3 1.270% 04/18/2019 DD 08/19/15			805,720.700	805,246.78
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			1,195,000.000	1,295,687.12
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	126,989.64
HUB INTERNATIONAL 10/13 (USD) TL			166,505.010	167,314.22
HUB INTERNATIONAL LTD 144A 7.875% 10/01/2021 DD 10/02/13			1,547,000.000	1,612,747.50
HUBBARD RADIO 5/15 TLB			375,379.010	372,563.67
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			199,000.000	210,940.00
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			588,000.000	637,980.00
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,676,746.48
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			2,335,000.000	2,390,259.88
HUMANA INC 3.950% 03/15/2027 DD 03/16/17			1,150,000.000	1,175,857.76
HUNT COS INC 144A 9.625% 03/01/2021 DD 02/25/14			1,000,000.000	1,046,250.00
HUNTINGTON INGALLS INDUST 144A 5.000% 12/15/2021 DD 12/02/14			3,600,000.000	3,730,500.00
HUNTINGTON NATIONAL BANK/THE 1.700% 02/26/2018 DD 02/26/15			1,030,000.000	1,030,455.26
HUNTINGTON NATIONAL BANK/THE 2.200% 04/01/2019 DD 03/05/14			285,000.000	285,661.49

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HUNTINGTON NATIONAL BANK/THE 2.200% 11/06/2018 DD 11/06/15			240,000.000	241,017.60
HUNTINGTON NATIONAL BANK/THE 2.375% 03/10/2020 DD 03/10/17			250,000.000	250,877.50
HUNTSMAN INTERNATIONAL LLC 5.125% 11/15/2022 DD 11/15/15			717,000.000	749,265.00
IASIS HEALTHCARE LLC / IASIS C 8.375% 05/15/2019 DD 11/15/11			505,000.000	483,537.50
ICAHN ENTERPRISES LP / IC 144A 6.250% 02/01/2022 DD 01/18/17			382,000.000	387,730.00
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04			423,322.052	309,025.10
IHO VERWALTUNGS GMBH 144A 4.500% 09/15/2023 DD 09/22/16			200,000.000	197,750.00
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			331,000.000	322,725.00
IHS MARKIT LTD 144A 4.750% 02/15/2025 DD 02/09/17			943,000.000	971,290.00
IHS MARKIT LTD 144A 5.000% 11/01/2022 DD 07/28/16			880,000.000	921,800.00
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			1,392,643.680	1,397,615.42
INDONESIA TREASURY BOND 7.000% 05/15/2022			26,441,000,000.000	1,996,143.84
INDONESIA TREASURY BOND 7.000% 05/15/2027			5,884,000,000.000	439,351.10
INDONESIA TREASURY BOND 8.250% 07/15/2021			25,504,000,000.000	2,009,618.28
INDONESIA TREASURY BOND 8.375% 03/15/2024			5,910,000,000.000	471,856.54
INDONESIA TREASURY BOND 8.375% 09/15/2026			26,102,000,000.000	2,125,296.36
INDONESIA TREASURY BOND 8.750% 05/15/2031			16,817,000,000.000	1,400,836.59
INDONESIA TREASURY BOND 9.000% 03/15/2029			6,366,000,000.000	529,178.29
INEOS 2/17 (USD) TLB			184,537.500	185,402.98
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			1,055,000.000	1,057,637.50
INFORMATICA 6/15 (USD) COV-LITE TL			320,937.500	318,832.15
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			464,000.000	451,240.00
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.080	247,342.10
INMARSAT FINANCE PLC 144A 6.500% 10/01/2024 DD 09/22/16			1,560,000.000	1,616,550.00
INTEL CORP 3.700% 07/29/2025 DD 07/29/15			1,620,000.000	1,693,677.60
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019			1,620,000.000	1,358,764.73
INTERGEN NV 144A 7.000% 06/30/2023 DD 06/13/13			560,000.000	501,200.00
INTERNATIONAL BANK FOR RECONST 1.875% 04/21/2020 DD 03/21/17			1,665,000.000	1,673,511.48
INTERNATIONAL BANK FOR RECONST 2.500% 03/12/2020			565,000.000	433,435.97
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			2,240,000.000	1,727,191.02
INTERNATIONAL BANK FOR RECONST 3.500% 01/22/2021			2,000,000.000	1,418,666.05
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	933,763.29
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019			1,778,000.000	1,289,216.79
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			2,935,000.000	2,167,299.04
INTERNATIONAL BUSINESS MACHINE 1.950% 02/12/2019 DD 02/12/14			789,000.000	794,822.82
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020			920,000.000	1,231,819.59
INTERNATIONAL FINANCE CORP 2.800% 08/15/2022			1,945,000.000	1,487,814.64
INTERNATIONAL FINANCE CORP 3.250% 07/22/2019			3,185,000.000	2,487,892.31

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INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			2,530,000.000	1,802,742.79
INTERNATIONAL FINANCE CORP 3.875% 02/26/2018			310,000.000	219,705.35
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			425,000.000	453,687.50
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			1,063,000.000	1,132,095.00
INTERVAL ACQUISITION CORP 5.625% 04/15/2023 DD 04/15/16			1,395,000.000	1,415,925.00
INTRAWEST 10/16 COV-LITE TL			315,000.000	317,167.20
INTRAWEST 11/13 TL			315,000.000	316,181.25
INVENTIV HEALTH 9/16 COV-LITE TLB			440,000.000	442,829.20
ION MEDIA 11/16 TLB			728,353.860	733,816.51
IPREO 7/14 COV-LITE TLB			368,437.500	365,674.22
IQVIA INC 144A 4.875% 05/15/2023 DD 05/12/15			699,000.000	708,611.25
IQVIA INC 144A 5.000% 10/15/2026 DD 09/28/16			916,000.000	919,435.00
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,473,365.17
IRI 12/16 2ND LIEN TL			1,849,000.000	1,836,667.17
IRI 12/16 TL 0.000% 12/20/2023 DD 12/06/16			1,876,000.000	1,896,523.44
ISLE OF CAPRI CASINOS INC 5.875% 03/15/2021 DD 03/05/13			150,000.000	154,710.00
ISLE OF CAPRI CASINOS INC 8.875% 06/15/2020 DD 08/07/12			50,000.000	51,687.50
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			225,000.000	294,173.10
ISTAR FINANCIAL 10/12 TL			0.010	0.00
ISTAR INC 6.000% 04/01/2022 DD 03/13/17			328,000.000	332,920.00
J. CREW 2/14 COV-LITE TLB 0.000% 03/05/2021 DD 02/21/14			188,132.840	113,991.57
J.P. MORGAN CHASE C WSP E 144A VAR RT 08/15/2033 DD 09/29/16			646,000.000	652,460.00
J.P. MORGAN CHASE C WSP F 144A VAR RT 08/15/2033 DD 09/29/16			1,979,000.000	1,998,790.00
J.P. MORGAN CHASE NINE A 144A VAR RT 10/06/2038 DD 09/01/16			1,935,000.000	1,873,835.42
JACK OHIO FINANCE LLC / J 144A 6.750% 11/15/2021 DD 11/08/16			888,000.000	919,080.00
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,198,000.000	1,248,915.00
JDA SOFTWARE 10/16 TLB			264,337.500	265,825.72
JELD-WEN 10/16 INCREMENTAL COV-LITE TL			281,483.000	285,178.87
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09			75,000.000	81,663.53
JMC STEEL 6/16 COV-LITE TLB			114,800.000	116,378.50
JP MORGAN CHASE CO LDP8 E 144A VAR RT 05/15/2045 DD 09/01/06			723,057.000	506,139.90
JP MORGAN CHASE COM INN F 144A VAR RT 06/15/2029 DD 06/27/14			150,000.000	147,753.17
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15			1,420,000.000	1,427,115.19
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,345,179.89
JP MORGAN CHASE COMMERCIAL CB13 AJ VAR RT 01/12/2043 DD 11/01/05			352,495.298	355,394.36
JP MORGAN CHASE COMMERCIAL CB18 A4 5.440% 06/12/2047 DD 03/01/07			4,212.240	4,213.08
JP MORGAN CHASE COMMERCIAL LD11 AJ VAR RT 06/15/2049 DD 07/01/07			7,985,000.000	5,380,949.37
JP MORGAN CHASE COMMERCIAL LDP7 AM VAR RT 04/17/2045 DD 06/01/06			8,912.740	8,896.83
JP MORGAN CHASE COMMERCIAL LDP8 D VAR RT 05/15/2045 DD 09/01/06			765,000.000	752,607.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			844,829.230	838,359.02
JPMCC RE-REMIC T GG10 AMC 144A VAR RT 08/15/2045 DD 04/01/16			1,767,000.000	1,699,248.44
JPMORGAN CHASE & CO 2.950% 10/01/2026 DD 07/21/16			490,000.000	465,874.36
JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17			2,225,000.000	2,245,995.10
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17			180,000.000	179,478.36
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			195,925.600	105,603.90
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			2,092,313.360	575,386.17
KAR AUCTION 3/16 TLB3			506,175.000	511,449.35
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			900,000.000	922,500.00
KEURIG DR PEPPER INC 3.130% 12/15/2023 DD 12/14/16			670,000.000	672,532.60
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,623,000.000	1,657,488.75
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			3,058,000.000	3,111,515.00
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			547,815.840	555,348.30
KIMCO REALTY CORP 2.700% 03/01/2024 DD 11/10/16			495,000.000	469,249.61
KIMCO REALTY CORP 2.800% 10/01/2026 DD 08/18/16			320,000.000	294,061.12
KINDER MORGAN ENERGY PARTNERS 4.250% 09/01/2024 DD 09/11/14			720,000.000	729,047.52
KINDRED HEALTHCARE INC 6.375% 04/15/2022 DD 10/15/14			465,000.000	433,612.50
KODIAK CDO I LTD 1A A2 144A VAR RT 08/07/2037 DD 09/19/06			1,721,000.000	1,454,245.00
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			1,244,000.000	574,313.75
KOPPERS INC 144A 6.000% 02/15/2025 DD 01/25/17			238,000.000	245,735.00
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13			530,000.000	536,469.46
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2018			28,750,000.000	25,359.84
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2017			28,750,000.000	25,556.20
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018			28,750,000.000	25,154.12
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			1,128,000.000	1,205,810.57
KRAFT HEINZ FOODS CO 2.000% 07/02/2018 DD 07/02/16			510,000.000	511,266.84
KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16			3,085,000.000	3,131,842.64
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16			420,000.000	394,129.27
KRAFT HEINZ FOODS CO 6.125% 08/23/2018 DD 08/23/12			1,000,000.000	1,057,386.00
KREDITANSTALT FUER WIEDERAUFBA 1.750% 03/31/2020 DD 03/07/17			880,000.000	880,799.04
KREDITANSTALT FUER WIEDERAUFBA 3.750% 05/29/2020			1,045,000.000	745,896.11
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			3,300,000.000	2,809,129.45
KROGER CO/THE 1.500% 09/30/2019 DD 10/03/16			595,000.000	586,491.50
KROGER CO/THE 4.450% 02/01/2047 DD 01/24/17			215,000.000	210,850.72
KRONOS 11/16 2ND LIEN COV-LITE TL			376,000.000	387,516.88
KRONOS 11/16 COV-LITE TL			305,000.000	306,558.55
L BRANDS INC 5.625% 10/15/2023 DD 10/16/13			2,370,000.000	2,476,650.00
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			1,440,000.000	1,389,600.00
L BRANDS INC 6.950% 03/01/2033 DD 02/19/03			1,575,000.000	1,508,062.50

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ALL KR2 AND KR3 - KR2GALLKRS00

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L3 TECHNOLOGIES INC 3.850% 12/15/2026 DD 12/05/16			810,000.000	821,267.91
LADDER CAPITAL FINANCE HO 144A 5.250% 03/15/2022 DD 03/16/17			650,000.000	654,875.00
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12			1,370,000.000	1,411,100.00
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16			288,000.000	293,760.00
LAMB WESTON HOLDINGS INC 144A 4.875% 11/01/2026 DD 11/09/16			480,000.000	489,600.00
LANDESK SOFTWARE 1/17 COV-LITE TLB			240,000.000	241,051.20
LANDESKREDITBANK BADEN-WU REGS 3.875% 05/29/2019			1,295,000.000	922,673.56
LANDWIRTSCHAFTLICHE RENTENBANK 6.500% 04/12/2017			2,425,000.000	1,852,719.41
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			1,114,000.000	1,111,215.00
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15			2,038,000.000	2,068,570.00
LAREDO PETROLEUM INC 7.375% 05/01/2022 DD 04/27/12			439,000.000	455,462.50
LB-UBS COMMERCIAL MO C8 H 144A VAR RT 12/15/2039 DD 11/11/04			160,000.000	161,071.86
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			555,000.000	575,879.10
LCM XVI LP 16A E 144A VAR RT 07/15/2026 DD 06/19/14			500,000.000	481,025.00
LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14			195,000.000	198,993.99
LEVEL 3 2/17 TLB			415,000.000	415,371.43
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16			531,000.000	533,655.00
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	372,150.00
LIBERTY CABLEVISION 6/14 TL			375,000.000	373,282.50
LIFE TIME FITNESS 1/17 TL			369,625.000	370,271.84
LIGHTOWER 4/13 TL			721,477.640	724,183.19
LIGHTSTONE 12/16 COV-LITE TLB			447,391.300	449,740.10
LIGHTSTONE 12/16 TLC			42,608.700	42,832.40
LIONS GATE 12/16 COV-LITE TLB 0.000% 12/08/2023 DD 12/08/16			476,000.000	478,527.56
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			644,000.000	644,000.00
LOCKHEED MARTIN CORP 2.900% 03/01/2025 DD 02/20/15			2,800,000.000	2,732,886.80
LOCKHEED MARTIN CORP 3.100% 01/15/2023 DD 11/23/15			990,000.000	1,003,543.20
LOCKHEED MARTIN/LEIDOS 6/16 (ABACUS) COV-LITE TLB			220,000.000	221,815.00
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			125,295.600	141,258.53
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02			69,114.550	57,958.85
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,846,365.560	1,846,365.56
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	328,173.35
LOWE'S COS INC 2.500% 04/15/2026 DD 04/20/16			294,000.000	279,255.90
LOWE'S COS INC VAR RT 09/14/2018 DD 09/16/15			710,000.000	715,674.32
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			636,000.000	674,160.00
MACDERMID 10/16 (USD) TLB4			374,062.500	374,765.74
MAGELLAN MIDSTREAM PARTNERS LP 5.000% 03/01/2026 DD 02/29/16			510,000.000	561,410.55
MAGNETITE VIII LTD 8A F 144A VAR RT 04/15/2026 DD 05/15/14			300,000.000	268,361.10

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MALLINCKRODT 2/17 TLB			535,000.000	535,502.90
MALLINCKRODT 3/14 COV-LITE TL			0.010	0.01
MALLINCKRODT INTERNATIONA 144A 5.500% 04/15/2025 DD 04/15/15			158,000.000	145,360.00
MALLINCKRODT INTERNATIONA 144A 5.625% 10/15/2023 DD 09/24/15			324,000.000	308,610.00
MANITOWOC 3/16 COV-LITE TLB			258,076.950	260,335.12
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			410,000.000	370,800.31
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			745,000.000	752,450.00
MARYLAND ST 4.400% 03/01/2023 DD 03/09/10			565,000.000	630,963.75
MASERGY COMMUNICATIONS 11/16 0.000% 12/15/2023 DD 11/29/16			265,000.000	266,656.25
MASERGY COMMUNICATIONS 12/16 2ND LIEN COV-LITE TL			90,000.000	90,675.00
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			215,000.000	186,756.96
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	777,864.53
MAUSER 6/14 (USD) COV-LITE TL			744,533.620	745,278.15
MCDONALD'S CORP 3.500% 03/01/2027 DD 03/09/17			175,000.000	175,376.08
MCGRAW-HILL 5/16 COV-LITE TLB			497,500.000	491,420.55
MDC PARTNERS INC 144A 6.500% 05/01/2024 DD 03/23/16			1,697,000.000	1,618,513.75
MEDNAX INC 144A 5.250% 12/01/2023 DD 12/08/15			1,290,000.000	1,315,800.00
MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15			10,000.000	10,483.15
MEG ENERGY CORP 144A 6.500% 01/15/2025 DD 01/27/17			603,000.000	605,261.25
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15			110,000.000	108,992.96
MERCK & CO INC 2.750% 02/10/2025 DD 02/10/15			2,870,000.000	2,833,229.56
MERCK & CO INC VAR RT 05/18/2018 DD 05/20/13			1,233,000.000	1,237,443.73
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			423,000.000	440,715.24
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	336,000.00
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			48,127.405	48,199.57
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			62,356.760	61,026.00
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			91,122.250	92,384.78
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05			709,659.120	706,896.14
METHANOL HOLDINGS 6/15 TLB			369,375.000	367,989.85
METLIFE INC 6.400% 12/15/2066 DD 12/21/06			435,000.000	477,412.50
METLIFE INC VAR RT 12/15/2017 DD 09/15/14			810,000.000	813,058.56
MEXICAN BONOS 10.000% 12/05/2024			87,254,500.000	5,449,818.77
MEXICAN BONOS 4.750% 06/14/2018			12,663,000.000	658,263.68
MEXICAN BONOS 6.500% 06/10/2021			37,923,500.000	1,988,279.81
MEXICAN BONOS 7.750% 05/29/2031			24,851,000.000	1,371,319.89
MEXICAN BONOS 8.000% 12/07/2023			39,565,500.000	2,214,297.49
MEXICAN BONOS 8.500% 12/13/2018			25,063,500.000	1,368,115.00
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			3,420,000.000	3,467,025.00
MEXICO CITY AIRPORT TRUST 144A 5.500% 10/31/2046 DD 09/29/16			1,180,000.000	1,161,946.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEXICO GOVERNMENT INTERNATIONA 4.150% 03/28/2027 DD 03/28/17			1,380,000.000	1,403,460.00
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15			1,252,000.000	1,198,790.00
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			1,885,000.000	1,988,675.00
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			819,000.000	794,430.00
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			303,000.000	319,665.00
MGM RESORT 4/16 COV-LITE TLB			453,856.790	455,749.37
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	718,770.00
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			585,000.000	631,800.00
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			806,000.000	891,637.50
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13			352,000.000	387,200.00
MICHAELS STORES 9/16 TLB			383,875.520	382,597.22
MICROCONNECTIONS 7/15 (USD) COV-LITE TL			257,201.000	257,684.54
MICRON TECHNOLOGY INC 144A 7.500% 09/15/2023 DD 04/26/16			1,245,000.000	1,389,731.25
MICROSEMI CORP 144A 9.125% 04/15/2023 DD 01/15/16			780,000.000	896,025.00
MICROSOFT CORP 1.100% 08/08/2019 DD 08/08/16			235,000.000	232,433.57
MICROSOFT CORP 1.850% 02/06/2020 DD 02/06/17			970,000.000	973,008.94
MICROSOFT CORP 3.125% 11/03/2025 DD 11/03/15			1,120,000.000	1,130,547.05
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16			1,120,000.000	1,051,355.20
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	93,751.33
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	135,700.11
MIDOCEAN CREDIT CLO 2A E 144A VAR RT 01/29/2025 DD 01/29/14			292,000.000	281,415.00
MILACRON 1/17 COV-LITE TLB			758,875.000	762,294.98
MISSION BROADCASTING / NEXSTAR 9/16 TLB			62,850.910	63,341.78
ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07			2,386,000.000	2,358,204.53
ML-CFC COMMERCIAL MOR 3 F 144A VAR RT 07/12/2046 DD 09/01/06			3,017.000	52.52
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			2,330,000.000	1,449,748.84
ML-CFC COMMERCIAL MORTGAGE 4 C VAR RT 12/12/2049 DD 12/01/06			1,604,000.000	1,414,114.15
MMCAPS FUNDING XIX LTD/MM 144A VAR RT 01/12/2038 DD 07/12/07			153,219.270	0.00
MOHEGAN TRIBAL 11/13 TLB 0.000% 11/19/2019 DD 10/21/13			0.030	0.03
MOLINA HEALTHCARE INC VAR RT 11/15/2022 DD 05/15/16			500,000.000	518,435.00
MOLSON COORS BREWING CO 144A 2.250% 03/15/2020 DD 03/15/17			1,490,000.000	1,490,782.26
MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16			1,190,000.000	1,131,611.46
MONDELEZ INTERNATIONAL HO 144A 1.625% 10/28/2019 DD 10/28/16			1,560,000.000	1,536,475.20
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13			499,052.790	498,428.98
MONSANTO CO 5.500% 08/15/2025 DD 08/25/05			417,000.000	470,116.63
MORGAN STANLEY 3.125% 07/27/2026 DD 07/25/16			1,580,000.000	1,508,070.50
MORGAN STANLEY 3.625% 01/20/2027 DD 01/20/17			510,000.000	506,274.96
MORGAN STANLEY 3.875% 01/27/2026 DD 01/27/16			320,000.000	324,256.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			1,420,000.000	1,395,048.89
MORGAN STANLEY CAPITAL HQ10 C VAR RT 11/12/2041			705,000.000	705,000.00
MORGAN STANLEY VAR RT 02/14/2020 DD 02/17/17			1,685,000.000	1,688,664.88
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10			1,080,000.000	1,164,395.52
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			1,670,000.000	1,795,458.76
MPLX LP 5.500% 02/15/2023 DD 08/15/16			1,626,000.000	1,676,406.00
MPT OPERATING PARTNERSHIP LP / 5.250% 08/01/2026 DD 07/22/16			720,000.000	709,200.00
MRC 11/13 COV-LITE TL			320,631.690	322,234.85
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14			944,000.000	993,560.00
MSCI INC 144A 5.750% 08/15/2025 DD 08/13/15			422,000.000	448,375.00
MTS SYSTEM 4/16 COV-LITE TLB			508,725.000	514,448.16
MUELLER INDUSTRIES INC 6.000% 03/01/2027 DD 03/09/17			465.000	461.51
MUFG UNION BANK NA 2.125% 06/16/2017 DD 06/18/12			220,000.000	220,470.80
MULTIPLAN 6/16 COV-LITE TL			1,183,162.820	1,197,526.41
N-STAR REAL ESTATE 5A A1 144A VAR RT 09/22/2045 DD 09/22/05			704,049.629	668,847.15
NABORS INDUSTRIES INC 144A 5.500% 01/15/2023 DD 12/09/16			145,000.000	147,990.63
NAPA MANAGEMENT 4/16 TL			266,419.770	265,753.72
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			344,248.000	137,045.13
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	866,890.22
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	683,600.00
NATIONAL MENTOR 1/14 TLB			0.010	0.01
NATIONAL RURAL UTILITIES COOPE 1.650% 02/08/2019 DD 02/08/16			180,000.000	179,914.68
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			540,000.000	562,488.84
NATIONAL VISION 3/14 COV-LITE TL			475,347.100	474,952.56
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14			538,000.000	536,655.00
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			5,000.000	4,664.05
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			681,000.000	686,958.75
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			771,000.000	797,985.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	326,073.30
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			97,000.000	105,366.25
NAVISTAR INTERNATIONAL 2/17			255,000.000	257,550.00
NAVISTAR INTERNATIONAL 2/17 TL			100,000.000	100,734.50
NAVITAS EQUIPMENT REC 1 D 144A 7.870% 03/15/2023 DD 09/21/16			438,000.000	432,445.85
NBCUNIVERSAL MEDIA LLC 2.875% 01/15/2023 DD 10/05/12			675,000.000	676,864.35
NBTY 4/16 (USD) TLB			99,500.000	99,655.22
NCUA GUARANTEED NOTES 2.350% 06/12/2017 DD 06/16/11			2,000,000.000	2,009,680.00
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11			335,000.000	346,235.90
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,412,199.20
NCUA GUARANTEED NOTES TR R2 1A VAR RT 11/06/2017 DD 11/17/10			1,256,904.760	1,257,112.78



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEIMAN MARCUS 3/14 COV-LITE TL			496,993.680	398,658.51
NETFLIX INC 144A 4.375% 11/15/2026 DD 10/27/16			1,848,000.000	1,815,660.00
NETFLIX INC 5.500% 02/15/2022 DD 02/05/15			397,000.000	421,812.50
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			1,499,000.000	1,611,425.00
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01			370,000.000	519,401.93
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	153,626.00
NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022			353,000.000	314,174.70
NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020			1,380,000.000	1,174,587.90
NEW SOUTH WALES TREASURY REGS 6.000% 05/01/2020			3,490,000.000	2,970,515.77
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16			315,000.000	290,821.23
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	327,604.50
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	18,444.30
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			1,995,000.000	1,995,059.85
NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020			4,715,000.000	3,357,831.03
NEW ZEALAND GOVERNMENT BO REGS 5.000% 03/15/2019			7,420,000.000	5,466,081.59
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			5,010,000.000	3,979,249.17
NEW ZEALAND GOVERNMENT BO REGS 6.000% 12/15/2017			5,665,000.000	4,074,898.32
NEW ZEALAND LOCAL GOVERNMENT F 6.000% 12/15/2017			2,985,000.000	2,141,806.44
NEWELL BRANDS INC 3.850% 04/01/2023 DD 03/30/16			1,160,000.000	1,198,945.84
NEWELL BRANDS INC 4.200% 04/01/2026 DD 03/30/16			360,000.000	374,667.48
NEWFIELD EXPLORATION CO 5.375% 01/01/2026 DD 03/10/15			635,000.000	663,194.00
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12			1,667,000.000	1,756,601.25
NEWPAGE 2/14 TLB			195,000.000	27,300.00
NEWPAGE 2/14 TLB 0.000% 02/11/2021 DD 01/14/14			633,750.010	88,725.00
NEXEO 5/16 COV-LITE TL			636,800.000	640,977.40
NEXSTAR BROADCASTING 1/17 TLB			221,581.820	223,312.37
NEXSTAR BROADCASTING 9/16 TBL			523,856.670	532,151.94
NEXSTAR BROADCASTING INC 5.875% 11/15/2022 DD 11/15/15			795,000.000	822,825.00
NFP 1/17 COV-LITE TLB			503,737.500	508,774.88
NFP CORP 144A 9.000% 07/15/2021 DD 07/01/13			427,000.000	451,274.95
NGG FINANCE PLC REGS VAR RT 06/18/2073			1,270,000.000	1,754,387.05
NGL ENERGY PARTNERS LP / 144A 7.500% 11/01/2023 DD 10/24/16			705,000.000	727,912.50
NIELSEN CO LUXEMBOURG SAR 144A 5.000% 02/01/2025 DD 01/31/17			926,000.000	922,527.50
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			365,000.000	379,143.75
NISOURCE FINANCE CORP 5.650% 02/01/2045 DD 10/10/13			2,050,000.000	2,397,764.05
NISSAN AUTO RECEIVABLES 2 A A3 1.050% 10/15/2019 DD 04/14/15			1,225,890.880	1,223,108.60
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,329,117.21
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13			350,000.000	331,202.55
NORTHERN STATES POWER CO/MN 2.150% 08/15/2022 DD 08/13/12			375,000.000	367,202.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	551,734.16
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	254,615.97
NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13			30,000.000	34,042.56
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			15,110,000.000	1,959,520.13
NORWAY GOVERNMENT BOND 144A 4.250% 05/19/2017			14,660,000.000	1,714,364.36
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019			27,850,000.000	3,508,472.90
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			1,336,000.000	1,364,390.00
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			442,000.000	460,785.00
NRG ENERGY INC 144A 6.625% 01/15/2027 DD 08/02/16			696,000.000	694,260.00
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14			412,000.000	410,712.50
NRG ENERGY INC 6.250% 07/15/2022 DD 07/15/14			575,000.000	587,937.50
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			740,000.000	762,200.00
NRG YIELD OPERATING LLC 144A 5.000% 09/15/2026 DD 08/18/16			295,000.000	286,887.50
NUMERICABLE / YPSO 10/16 (USD) B10 TLB			154,612.500	154,612.50
NUMERICABLE / YPSO 4/16 (USD) 0.000% 01/15/2024 DD 04/08/16			660,012.500	660,481.11
NXP BV / NXP FUNDING LLC 144A 3.875% 09/01/2022 DD 08/11/16			830,000.000	848,675.00
NXP BV / NXP FUNDING LLC 144A 4.125% 06/01/2021 DD 05/23/16			233,000.000	241,737.50
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			267,161.090	265,959.85
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	273,577.69
OCWEN FINANCIAL 12/16 TLB			230,000.000	231,582.40
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	200,500.00
OHIO POWER CO 5.375% 10/01/2021 DD 09/24/09			380,000.000	423,179.40
OMEGA HEALTHCARE INVESTORS INC 4.500% 04/01/2027 DD 10/01/15			665,000.000	652,232.67
ON SEMICONDUCTOR 9/16 COV-LITE TL			374,062.500	375,543.79
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 06/01/2022 DD 05/18/12			520,000.000	554,049.08
ONDECK ASSET SECURIT 1A B 144A 7.630% 05/17/2020 DD 05/17/16			756,000.000	761,341.90
ONEMAIN FINANCIAL HOLDING 144A 6.750% 12/15/2019 DD 12/11/14			307,000.000	320,815.00
ONEMAIN FINANCIAL HOLDING 144A 7.250% 12/15/2021 DD 12/11/14			894,000.000	936,465.00
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05			80,425.830	78,159.42
ORACLE CORP 2.500% 05/15/2022 DD 05/05/15			1,060,000.000	1,057,062.74
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11			265,000.000	307,571.19
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	12,661.80
ORION ENGINEERED 7/14 (USD) COV-LITE TL			323,372.500	323,912.53
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			2,040,000.000	2,131,800.00
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14			1,462,000.000	1,531,445.00
OVERSEA-CHINESE BANKING C 144A VAR RT 10/15/2024 DD 04/15/14			480,000.000	492,874.37
OWENS-BROCKWAY GLASS CONT 144A 5.375% 01/15/2025 DD 12/03/14			195,000.000	197,925.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15			599,000.000	633,816.88
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15			318,000.000	339,862.50
PANAMA GOVERNMENT INTERNATIONA 3.875% 03/17/2028 DD 03/17/16			280,000.000	284,900.00
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			318,000.000	330,720.00
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,159,000.000	1,170,590.00
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			878,000.000	888,975.00
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			588,000.000	623,280.00
PATHEON 1/14 (USD) TL			1,162,619.260	1,162,619.26
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,087,000.000	1,100,587.50
PBF HOLDING CO LLC / PBF FINAN VAR RT 11/15/2023 DD 11/15/16			1,125,000.000	1,127,812.50
PDC ENERGY INC 144A 6.125% 09/15/2024 DD 09/15/16			1,073,000.000	1,099,825.00
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17			212,000.000	210,410.00
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14			212,000.000	212,530.00
PENSKE AUTOMOTIVE GROUP INC 5.500% 05/15/2026 DD 05/25/16			230,000.000	225,400.00
PERRIGO CO PLC 2.300% 11/08/2018 DD 05/08/14			110,000.000	110,542.96
PERRIGO FINANCE UNLIMITED CO 3.900% 12/15/2024 DD 12/02/14			520,000.000	518,201.84
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,375,000.000	1,416,753.25
PETCO 1/16 COV-LITE TLB1			251,440.050	242,835.78
PETCO 1/17 COV-LITE TLB1			189,521.410	179,050.35
PETROLEOS MEXICANOS 144A 5.375% 03/13/2022 DD 12/13/16			230,000.000	240,925.00
PETROLEOS MEXICANOS 144A 6.500% 03/13/2027 DD 12/13/16			805,000.000	865,978.75
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11			24,619,500.000	1,236,847.48
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10			345,000.000	370,185.00
PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16			83,000.000	84,195.20
PETSMART 9/16 TLB			378,075.940	360,589.93
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			515,000.000	489,250.00
PFIZER INC 1.500% 06/15/2018 DD 06/03/13			1,238,000.000	1,240,372.01
PHARMACEUTICAL PRODUCT 8/15 COV-LITE TL			887,485.210	889,703.92
PHIBRO ANIMAL HEALTH 4/14 TLB			747,375.950	746,755.63
PHILIP MORRIS INTERNATIONAL IN 2.000% 02/21/2020 DD 02/21/17			980,000.000	977,554.91
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/11/2025 DD 08/11/15			1,330,000.000	1,342,704.16
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			30,940,000.000	585,456.94
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	711,080.63
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			10,356,000.000	190,555.56
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			2,900,000.000	61,958.16
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	62,296.33
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			216,190,000.000	5,670,119.68
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			17,865,000.000	361,394.62

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	1,170,964.62
PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05			5,000.000	7,900.38
PHYSICIANS REALTY LP 4.300% 03/15/2027 DD 03/07/17			365,000.000	365,489.83
PINNACLE FOODS 1/17 TLB			2,361,000.000	2,369,617.65
PINNACLE FOODS 2/17 TLB			45,885.000	46,046.52
PINNACLE FOODS FINANCE LLC / P 5.875% 01/15/2024 DD 07/15/16			374,000.000	389,895.00
PLA ADMINISTRADORA INDUST 144A 5.250% 11/10/2022 DD 11/10/15			555,000.000	561,882.00
PLAINS ALL AMERICAN PIPELINE L 3.600% 11/01/2024 DD 09/09/14			705,000.000	682,417.44
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13			555,000.000	556,522.37
PLASTIPAK HOLDINGS INC 144A 6.500% 10/01/2021 DD 10/07/13			612,000.000	627,300.00
PLATFORM SPECIALTY PRODUC 144A 10.375% 05/01/2021 DD 11/10/15			814,000.000	905,575.00
PLAYA RESORTS HOLDING BV 144A 8.000% 08/15/2020 DD 08/09/13			1,440,000.000	1,513,800.00
PNC BANK NA 1.700% 12/07/2018 DD 12/09/16			800,000.000	799,836.80
PODS 2/15 TL			0.015	0.01
PODS 2/17 COV-LITE TLB			398,979.220	401,971.57
PORT OF MORROW OR TRANSMISSION 1.809% 09/01/2022 DD 07/21/16			460,000.000	445,395.00
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,070,000.000	1,037,044.00
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			886,000.000	848,345.00
POST HOLDINGS INC 144A 5.500% 03/01/2025 DD 02/14/17			2,208,000.000	2,219,040.00
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			939,000.000	936,652.50
POST HOLDINGS INC 144A 6.000% 12/15/2022 DD 06/02/14			486,000.000	511,515.00
POST HOLDINGS INC 144A 7.750% 03/15/2024 DD 08/18/15			530,000.000	584,436.30
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16			535,000.000	513,838.61
PQ CORP / ECO FINANCE COR 144A 8.500% 11/01/2022 DD 10/24/14			609,000.000	640,972.50
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			721,000.000	767,865.00
PRAXAIR INC 3.200% 01/30/2026 DD 09/24/15			260,000.000	264,687.02
PRECISION DRILLING CORP 144A 7.750% 12/15/2023 DD 11/04/16			71,000.000	74,727.50
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,502,066.024	931,280.94
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			374,165.971	212,634.74
PREFERRED TERM SECURITIES 144A VAR RT 03/24/2034 DD 03/17/04			629,000.000	421,430.00
PREFERRED TERM SECURITIES 144A VAR RT 04/03/2033 DD 03/26/03			534,000.000	380,030.19
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			420,638.242	252,057.24
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04			1,055,000.008	690,547.85
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			448,000.000	271,040.00
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			787,066.597	461,095.42
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			5,258,616.644	3,146,692.63
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,919,958.063	1,214,106.88
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	453,600.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,448,529.638	914,302.11

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			90,297.672	51,921.16
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			375,759.433	205,377.12
PRESS GANEY 10/16 COV-LITE TL			314,750.000	315,341.73
PRESTIGE BRANDS 1/17 TLB4			175,000.000	176,786.40
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			724,000.000	760,200.00
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	623,093.45
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			499,908.000	576,156.47
PROV OF ONTARIO 1.900% 08-SEP-2017			4,284,000.000	3,229,133.46
PROV OF ONTARIO 4.200% 02-JUN-2020			2,600,000.000	2,122,226.97
PROVIDENCE ST JOSEPH HEALTH OB 2.746% 10/01/2026 DD 09/28/16			760,000.000	724,119.65
PROVIDENT FUNDING ASSOCIA 144A 6.750% 06/15/2021 DD 06/04/13			1,230,000.000	1,254,600.00
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	563,255.28
PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020			425,000.000	361,079.91
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	448,937.65
PTC INC 6.000% 05/15/2024 DD 05/12/16			799,000.000	850,935.00
PVH CORP 4.500% 12/15/2022 DD 12/20/12			1,480,000.000	1,483,700.00
QUALITYTECH LP/QTS FINANCE COR 5.875% 08/01/2022 DD 02/01/15			2,087,000.000	2,141,783.75
QUEBECOR MEDIA 8/13 COV-LITE TLB			649,899.020	650,984.35
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12			738,000.000	769,365.00
QUEENSLAND TREASURY CORP 144A 4.000% 06/21/2019			3,135,000.000	2,494,222.47
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			2,850,000.000	2,446,059.57
QUEENSLAND TREASURY CORP REGS 6.000% 07/21/2022			1,420,000.000	1,267,319.92
QUEENSLAND TREASURY CORP REGS 6.250% 02/21/2020			4,050,000.000	3,445,111.76
QUEST DIAGNOSTICS INC 4.250% 04/01/2024 DD 03/17/14			1,945,000.000	2,041,932.97
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			684,000.000	672,030.00
QUIKRETE 11/16 COV-LITE TLB			439,562.500	443,171.31
QUINCY NEWSPAPERS 10/15 TLB			198,461.140	199,701.52
QVC INC 4.450% 02/15/2025 DD 08/21/14			1,635,000.000	1,587,817.17
QVC INC 5.950% 03/15/2043 DD 03/18/13			1,550,000.000	1,432,620.05
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			332,000.000	327,642.50
RAIT PREFERRED FUND 2A A2 144A VAR RT 06/25/2045 DD 06/07/07			92,626.530	91,700.26
RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03			31,086.510	28,248.49
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03			19,467.800	17,630.45
RANGE RESOURCES CORP 144A 5.000% 08/15/2022 DD 09/16/16			449,000.000	444,510.00
RCN CABLE (8/10) TL 0.000% 03/01/2020 DD 05/07/10			476,608.690	476,608.69
RCN CABLE 12/16 COV-LITE TL			530,000.000	532,061.70
RCS CAP 2/16 EXIT (FIXED 8%) TL			298,467.180	300,705.68
RCS CAP 5/16 2ND LIEN TL			621,581.510	590,502.44
RCS CAP EQUITY			9,307.520	1,209.98

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REGENCY CENTERS LP 3.600% 02/01/2027 DD 01/26/17			600,000.000	595,305.00
REGIONS BANK/BIRMINGHAM AL 2.250% 09/14/2018 DD 07/31/15			1,050,000.000	1,053,235.05
REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07			1,100,000.000	1,367,320.90
RENAISSANCE LEARNING 4/14 COV-LITE TL			416,785.710	418,173.61
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			13,955.230	16,633.24
REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15			440,000.000	516,738.20
REYNOLDS GROUP 1/17 (USD) TL			472,377.970	474,002.95
REYNOLDS GROUP 8/16 (USD) TL			250.000	249.48
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			100,000.000	102,876.00
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			138,000.000	141,795.00
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			967,000.000	1,035,294.38
RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08			1,145,000.000	1,500,765.24
RIO TINTO FINANCE USA LTD 9.000% 05/01/2019 DD 04/17/09			780,000.000	889,834.92
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			207,000.000	211,657.50
RITE AID 2/13 2ND LIEN TL			82,000.000	82,102.50
RITE AID CORP 144A 6.125% 04/01/2023 DD 04/02/15			402,000.000	398,482.50
RITE AID CORP 7.700% 02/15/2027 DD 12/20/96			220,000.000	246,400.00
RIVERBED TECHNOLOGY INC 144A 8.875% 03/01/2023 DD 03/09/15			293,000.000	299,592.50
RIVERS PITTSBURGH BORROWE 144A 6.125% 08/15/2021 DD 07/25/16			189,000.000	192,307.50
ROCKWELL COLLINS INC 2.800% 03/15/2022 DD 04/10/17			855,000.000	856,162.80
ROYAL BANK OF SCOTLAND GROUP P 3.875% 09/12/2023 DD 09/12/16			605,000.000	596,263.80
ROYALTY PHARMA 10/16 B5 TLB			314,212.500	314,762.37
RSP PERMIAN INC 144A 5.250% 01/15/2025 DD 12/27/16			1,630,000.000	1,642,225.00
RUMO LUXEMBOURG SARL 144A 7.375% 02/09/2024 DD 02/09/17			785,000.000	808,550.00
RWE AG REGS VAR RT 03/29/2049			1,300,000.000	1,719,056.14
SABRA HEALTH CARE LP 5.125% 08/15/2026 DD 07/14/16			1,125,000.000	1,112,843.25
SAFWAY GROUP 8/16 COV-LITE TLB 0.000% 08/21/2023 DD 08/04/16			512,425.000	517,708.11
SALIX PHARMACEUTICALS 12/13 TL			0.010	0.01
SALLY HOLDINGS LLC / SALLY CAP 5.625% 12/01/2025 DD 12/03/15			133,000.000	132,833.75
SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12			767,000.000	789,051.25
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			396,429.840	391,629.87
SANDY CREEK ENERGY 11/13 TL			376,051.380	279,218.15
SANTANDER UK GROUP HOLDINGS PL 3.571% 01/10/2023 DD 01/10/17			1,245,000.000	1,244,972.61
SBA COMMUNICATIONS CORP 144A 4.875% 09/01/2024 DD 08/15/16			4,690,000.000	4,630,437.00
SBA FINANCE 2/14 INCREMENTAL TLB			1,734,961.530	1,738,101.81
SCIENTIFIC GAMES 2/17 COV-LITE TLB3			713,686.250	723,700.14
SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14			2,257,000.000	2,409,347.50
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14			1,058,000.000	1,128,092.50
SCOTTS MIRACLE-GRO CO/THE 144A 5.250% 12/15/2026 DD 12/15/16			73,000.000	73,912.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SCOTTS MIRACLE-GRO CO/THE 6.000% 10/15/2023 DD 10/15/16			1,154,000.000	1,226,125.00	
SCRIPPS NETWORKS INTERACTIVE I 3.950% 06/15/2025 DD 06/02/15			1,305,000.000	1,328,984.60	
SEADRILL PARTNERS 2/14 TL			968,855.680	655,014.26	
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14			1,455,000.000	1,515,920.85	
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14			1,295,000.000	1,345,181.25	
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12			2,050,000.000	2,296,000.00	
SEAWORLD 5/13 TLB			345,419.300	343,367.51	
SEDGWICK CMS 2/14 TL			418,981.250	418,327.64	
SEMGROUP CORP / ROSE ROCK FINA 5.625% 07/15/2022 DD 07/02/14			720,000.000	711,453.60	
SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07			122,000.000	126,270.00	
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			454,000.000	481,240.00	
SEQUA 12/12 COV-LITE TLB			896,027.080	882,586.68	
SERVICE KING 10/15 INCREMENTAL COV-LITE TL			433,069.600	435,776.29	
SERVICEMASTER 11/16 TLC			2,375,000.000	2,396,517.50	
SESI LLC 7.125% 12/15/2021 DD 06/15/12			135,000.000	136,687.50	
SFA COLLATERALIZED 1A B1 144A VAR RT 06/15/2035 DD 06/22/00			557,175.000	4,735.99	
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,165,000.000	901,891.16	
SFR GROUP SA 144A 6.000% 05/15/2022 DD 05/08/14			1,172,000.000	1,214,485.00	
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07			4,869,103.348	964,175.47	
SHIRE ACQUISITIONS INVESTMENTS 2.875% 09/23/2023 DD 09/23/16			335,000.000	325,058.21	
SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16			1,460,000.000	1,390,247.04	
SIEMENS FINANCIERINGSMAAT 144A 1.300% 09/13/2019 DD 09/15/16			1,165,000.000	1,145,664.50	
SIEMENS FINANCIERINGSMAAT 144A 2.200% 03/16/2020 DD 03/16/17			780,000.000	782,871.96	
SIG COMBIBLOC 9/16 (USD) COV-LITE TL			483,001.800	484,322.81	
SIGNODE 5/14 (USD) COV-LITE TL			569,269.570	569,981.16	
SIGNODE INDUSTRIAL GROUP 144A 6.375% 05/01/2022 DD 04/29/14			201,000.000	206,149.62	
SILVERSEA CRUISE FINANCE 144A 7.250% 02/01/2025 DD 01/30/17			274,000.000	287,700.00	
SINGAPORE GOVERNMENT BOND 2.375% 04/01/2017			6,700,000.000	4,794,961.71	
SINGAPORE GOVERNMENT BOND 2.500% 06/01/2019			2,840,000.000	2,083,872.62	
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			13,305,000.000	10,074,207.40	
SIRIUS XM RADIO INC 144A 5.250% 08/15/2022 DD 08/13/12			573,000.000	592,338.75	
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			763,000.000	780,930.50	
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			403,000.000	412,067.50	
SITEONE LANDSCAPE 11/16 TL			203,465.060	204,864.90	
SIXSIGMA NETWORKS MEXICO 144A 8.250% 11/07/2021 DD 11/07/14			685,000.000	678,150.00	
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	209,583.00	
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,847,000.000	1,862,006.88	
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15			1,168.000	1,752,000.00	
SMB PRIVATE EDUCATION C R 144A 0.000% 09/18/2046 DD 10/27/15			301.000	391,300.00	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOLARWINDS 1/17 TL			526,927.120	526,663.66
SOLENIS 7/14 (USD) COV-LITE TL			577,879.490	579,012.13
SOLERA 3/16 (USD) COV-LITE TL			510,448.490	512,434.13
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			722,000.000	824,885.00
SONIC CAPITAL LLC 1A A2 144A 4.472% 05/20/2046 DD 05/17/16			869,895.810	857,246.66
SORIN REAL ESTATE CD 1A B 144A VAR RT 06/07/2040 DD 07/21/05			1,288,000.000	1,159,200.00
SORIN REAL ESTATE CD 4A C 144A VAR RT 10/28/2046 DD 09/07/06			771,000.000	707,392.50
SOTERA HEALTH HOLDINGS LL 144A 6.500% 05/15/2023 DD 05/15/15			742,000.000	758,695.00
SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16			380,000.000	366,942.83
SOUTHCROSS HOLDINGS 4/16 COV-LITE TLB			146,740.890	129,620.63
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			2,999,999.960	2,961,320.96
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13			540,000.000	536,473.26
SOUTHERN CO/THE 2.950% 07/01/2023 DD 05/24/16			1,165,000.000	1,134,012.17
SPECTRUM BRANDS 10/16 COV-LITE TLB			1,572,405.060	1,581,981.01
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			2,664,000.000	2,817,180.00
SPRINGLEAF FINANCE CORP 7.750% 10/01/2021 DD 09/24/13			12,000.000	12,780.00
SPRINGLEAF FINANCE CORP 8.250% 10/01/2023 DD 09/24/13			48,000.000	50,580.00
SPRINGLEAF FINANCE CORP 8.250% 12/15/2020 DD 04/11/16			221,000.000	241,442.50
SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/04/13			689,000.000	707,947.50
SPRINT COMMUNICATIONS 1/17 TL			2,855,000.000	2,852,972.95
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	174,445.00
SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12			1,448,000.000	1,578,320.00
SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11			335,000.000	364,731.25
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			2,597,000.000	2,772,297.50
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			1,708,000.000	1,865,990.00
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			212,000.000	234,790.00
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	184,601.25
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	726,300.00
STANDARD INDUSTRIES INC/N 144A 5.500% 02/15/2023 DD 02/23/16			90,000.000	92,025.00
STANDARD INDUSTRIES INC/N 144A 6.000% 10/15/2025 DD 10/05/15			325,000.000	335,562.50
STATION CASINOS 1/17 TLB			270,000.000	271,012.50
STATION CASINOS 5/16 TLB			395,000.000	395,098.75
STERIGENICS-NORDION 5/15 0.000% 05/16/2022 DD 04/23/15			519,736.840	519,736.84
STHRN CALIFORNIA ST PUBLIC PWR 6.930% 05/15/2017 DD 09/15/97			150,000.000	150,999.00
STONEWAY CAPITAL CORP 144A 10.000% 03/01/2027 DD 02/15/17			845,000.000	881,149.10
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04			966,282.700	963,672.77
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			1,482,699.580	1,418,167.00
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06			771,606.610	697,841.01
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03			278,116.220	273,909.18



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STYROLUTION 9/16 (USD) TLB			374,062.500	374,219.60
SUBURBAN PROPANE PARTNERS LP/S 5.750% 03/01/2025 DD 02/25/15			510,000.000	502,350.00
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17			455,000.000	448,175.00
SUGARHOUSE HSP GAMING PRO 144A 6.375% 06/01/2021 DD 05/24/13			726,000.000	731,445.00
SUMITOMO MITSUI BANKING CORP 1.750% 01/16/2018 DD 01/16/15			310,000.000	310,503.44
SUMITOMO MITSUI BANKING CORP 1.966% 01/11/2019 DD 01/12/17			865,000.000	865,221.44
SUMMIT MATERIALS 6/15 COV-LITE TLB			699,350.000	704,888.85
SUMMIT MIDSTREAM HOLDINGS LLC 5.500% 08/15/2022 DD 07/15/14			550,000.000	550,000.00
SUNOCO LOGISTICS PARTNERS OPER 3.900% 07/15/2026 DD 07/12/16			170,000.000	164,253.32
SUNTORY HOLDINGS LTD 144A 1.650% 09/29/2017 DD 10/01/14			335,000.000	335,050.25
SURGICAL CARE 3/15 TLB			540,000.000	540,340.20
SWEDEN GOVERNMENT BOND 144A 1.500% 11/13/2023			9,950,000.000	1,209,602.08
SWEDEN GOVERNMENT BOND 3.500% 06/01/2022			20,545,000.000	2,722,788.35
SWEDEN GOVERNMENT BOND 5.000% 12/01/2020			8,835,000.000	1,182,373.81
SYMANTEC CORP 144A 5.000% 04/15/2025 DD 02/09/17			688,000.000	705,495.15
SYNCHRONOSS TECHNOLOGIES 1/17 COV-LITE TL			335,000.000	336,815.70
SYNCHRONY FINANCIAL 2.600% 01/15/2019 DD 12/04/15			105,000.000	105,820.05
SYNOVUS FINANCIAL CORP 5.125% 06/15/2017 DD 06/20/05			1,352,000.000	1,360,450.00
SYNOVUS FINANCIAL CORP 7.875% 02/15/2019 DD 02/13/12			691,000.000	751,946.20
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	730,278.75
SYSCO CORP 3.300% 07/15/2026 DD 04/01/16			620,000.000	607,117.03
T-MOBILE 11/15 COV-LITE TLB			1,007,300.000	1,009,818.25
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			1,146,000.000	1,183,245.00
T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13			1,745,000.000	1,843,156.25
T-MOBILE USA INC 6.250% 04/01/2021 DD 10/01/13			742,000.000	765,187.50
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	246,747.50
T-MOBILE USA INC 6.500% 01/15/2024 DD 11/21/13			239,000.000	258,120.00
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			2,345,000.000	2,567,775.00
T-MOBILE USA INC 6.625% 04/01/2023 DD 10/01/13			190,000.000	202,764.20
T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13			930,000.000	995,100.00
TABERNA PREFERRED 1A A1A 144A VAR RT 07/05/2035 DD 03/15/05			301,918.947	241,535.16
TABERNA PREFERRED 1A A1B 144A VAR RT 07/05/2035 DD 03/15/05			195,793.928	156,635.14
TABERNA PREFERRED 6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06			4,750,857.338	3,369,151.25
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			264,000.000	149,160.00
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	290,082.50
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			880,000.000	643,133.04
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			2,970,075.000	3,014,750.87
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			254,000.000	255,270.00
TARGA RESOURCES PARTNERS 144A 5.375% 02/01/2027 DD 10/06/16			1,272,000.000	1,316,520.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	292,272.50
TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12			30,000.000	30,675.00
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	613,880.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	121,095.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			82,000.000	86,100.00
TEAM HEALTH 1/17 TL			320,000.000	317,465.60
TEAM HEALTH 5/16 TL			79,400.000	79,400.00
TEAM HEALTH HOLDINGS INC 144A 6.375% 02/01/2025 DD 02/01/17			583,000.000	571,340.00
TECK RESOURCES LTD 144A 8.500% 06/01/2024 DD 06/07/16			548,000.000	632,255.00
TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11			1,721,000.000	1,785,537.50
TEKNI-PLEX 4/15 (USD) COV-LITE TL			433,125.000	433,233.28
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			722,000.000	730,122.50
TELEFONICA EMISIONES SAU 4.103% 03/08/2027 DD 03/08/17			650,000.000	654,587.06
TELESAT CANADA 1/17 TLB			130,000.000	130,942.50
TELESAT CANADA 11/16 TLB			859,600.000	863,451.01
TEMPUR SEALY INTERNATIONAL INC 5.500% 06/15/2026 DD 05/24/16			341,000.000	336,226.00
TEMPUR SEALY INTERNATIONAL INC 5.625% 10/15/2023 DD 09/24/15			895,000.000	899,475.00
TENET HEALTHCARE CORP 144A 7.500% 01/01/2022 DD 12/01/16			364,000.000	393,120.00
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13			515,000.000	515,000.00
TENET HEALTHCARE CORP 6.000% 10/01/2020 DD 09/27/13			1,118,000.000	1,182,285.00
TENET HEALTHCARE CORP 6.250% 11/01/2018 DD 11/21/11			433,000.000	454,379.38
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			501,000.000	492,232.50
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			857,000.000	894,493.75
TESORO CORP 144A 4.750% 12/15/2023 DD 12/22/16			1,755,000.000	1,811,317.95
TESSERA TECHNOLOGIES COV-LITE TLB			100,000.000	100,813.00
TEXAS ST 2.831% 10/01/2025 DD 10/29/15			230,000.000	230,678.50
TEXAS ST 3.311% 10/01/2028 DD 10/29/15			645,000.000	644,342.10
TEXAS ST TRANSPRTN COMMISSION 5.028% 04/01/2026 DD 08/05/10			1,870,000.000	2,105,376.90
THOMSON REUTERS 9/16 (IP&S) TLB			810,925.000	811,435.88
TIME INC 144A 5.750% 04/15/2022 DD 04/29/14			130,000.000	135,200.00
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11			160,000.000	164,087.53
TIME WARNER CABLE LLC 5.850% 05/01/2017 DD 04/09/07			70,000.000	70,214.97
TIME WARNER INC 3.800% 02/15/2027 DD 12/08/16			1,135,000.000	1,122,622.83
TKC HOLDINGS 1/17 COV-LITE TLB			235,000.000	237,585.00
TNT CRANE 11/13 2ND LIEN COV-LITE TL			500,000.000	288,125.00
TNT CRANE 11/13 COV-LITE TL			596,763.260	555,485.15
TOWD POINT MORTGAGE 1 A1 144A VAR RT 10/25/2056 DD 02/01/17			448,359.690	447,938.68
TOWER AUTOMOTIVE 3/17 TLB			465,000.000	462,967.95

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOWER INTERNATIONAL 1/14 TLB			0.010	0.01
TOYOTA AUTO RECEIVABLES 2 B A3 1.270% 05/15/2019 DD 06/17/15			1,553,898.260	1,553,063.66
TOYOTA MOTOR CREDIT CORP 1.550% 10/18/2019 DD 10/18/16			600,000.000	595,115.40
TOYOTA MOTOR CREDIT CORP 2.150% 03/12/2020 DD 03/12/15			430,000.000	431,829.65
TOYOTA MOTOR CREDIT CORP 2.600% 01/11/2022 DD 01/09/17			410,000.000	412,006.14
TPF 9/14 COV-LITE TL			671,621.760	673,804.53
TRADER 8/16 TL 0.000% 08/09/2023 DD 07/28/16			250,000.000	250,520.00
TRANS DIGM INC TLE			688,808.100	685,736.02
TRANSALTA CORP 1.900% 06/03/2017 DD 06/03/14			255,000.000	255,000.00
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			330,000.000	330,412.50
TRANSCANADA PIPELINES LTD 3.750% 10/16/2023 DD 10/07/13			770,000.000	800,060.03
TRANSCANADA PIPELINES LTD 4.875% 01/15/2026 DD 01/27/16			240,000.000	266,084.16
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17			3,155,000.000	3,117,534.38
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			3,315,000.000	3,414,450.00
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			2,590,000.000	2,748,637.50
TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			510,000.000	654,861.93
TRANSDIGM INC 144A 6.500% 05/15/2025 DD 11/15/16			582,000.000	587,092.50
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13			41,000.000	41,205.00
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14			397,000.000	402,200.70
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			1,509,000.000	1,509,890.31
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			722,000.000	728,317.50
TRANSDIGM INC 6.500% 07/15/2024 DD 06/04/14			330,000.000	334,537.50
TRANSUNION 5/15 TLB2			990,735.730	996,313.57
TRAPEZA CDO XIII 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07			1,270,000.000	774,095.22
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07			376,000.000	223,720.00
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			407,932.141	203,966.07
TRIBUNE 1/17 TLB			395,645.900	397,624.13
TRIBUNE 6/15 TL			224,683.360	226,510.03
TRIBUNE MEDIA CO 5.875% 07/15/2022 DD 01/15/16			1,115,000.000	1,162,387.50
TRIBUNE PUBLISHING 7/14 COV-LITE TL			672,751.540	672,751.54
TRICORBRAUN 11/16 COV-LITE DELAYED TL			45,909.090	46,299.32
TRICORBRAUN 11/16 COV-LITE TL			457,943.180	461,835.69
TRINIDAD DRILLING LTD 144A 6.625% 02/15/2025 DD 02/08/17			207,000.000	206,741.25
TROPIC CDO II LTD 2A A4 144A VAR RT 04/15/2034 DD 10/15/03			603,000.000	271,350.00
TROPIC CDO II LTD 2A A4L 144A VAR RT 04/15/2034 DD 10/15/03			434,000.000	195,300.00
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	78,500.00
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04			709,000.000	311,960.00
TTM TECHNOLOGIES 5/15 TLB			135,483.870	137,516.13
TTM TECHNOLOGIES 9/16 TLB			100,000.000	100,625.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

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	1,630,240.09
TXU/TCEH 10/16 COV-LITE TLB			517,071.420	515,778.75
TXU/TCEH 10/16 COV-LITE TLC			117,928.580	117,633.75
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			500,000.000	476,679.50
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			3,235,000.000	3,137,319.18
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16			2,125,000.000	2,061,830.13
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			350,000.000	347,963.00
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			2,205,000.000	2,194,923.15
U S TREASURY BOND 3.000% 11/15/2045 DD 11/15/15			1,110,000.000	1,103,149.08
U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14			215,000.000	219,182.40
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			2,380,000.000	2,539,812.24
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14			2,100,000.000	2,339,859.90
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			430,000.000	497,120.42
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			630,000.000	769,362.94
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			1,910,000.000	2,331,244.77
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10			60,000.000	74,496.12
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09			1,650,000.000	2,047,933.80
U S TREASURY BOND 4.500% 08/15/2039 DD 08/15/09			1,875,000.000	2,368,140.00
U S TREASURY BOND 5.000% 05/15/2037 DD 05/15/07			5,395,000.000	7,255,854.19
U S TREASURY NOTE 1.125% 01/31/2019 DD 01/31/17			2,685,000.000	2,679,651.48
U S TREASURY NOTE 1.125% 02/28/2019 DD 02/28/17			365,000.000	364,172.91
U S TREASURY NOTE 1.125% 02/28/2021 DD 02/29/16			3,780,000.000	3,687,862.51
U S TREASURY NOTE 1.125% 06/30/2021 DD 06/30/16			4,120,000.000	4,000,746.61
U S TREASURY NOTE 1.250% 12/31/2018 DD 12/31/16			7,670,000.000	7,673,896.36
U S TREASURY NOTE 1.375% 01/31/2021 DD 01/31/16			3,595,000.000	3,544,587.32
U S TREASURY NOTE 1.375% 04/30/2021 DD 04/30/16			3,155,000.000	3,102,005.47
U S TREASURY NOTE 1.375% 09/30/2023 DD 09/30/16			2,900,000.000	2,760,211.30
U S TREASURY NOTE 1.375% 10/31/2020 DD 10/31/15			7,935,000.000	7,848,206.97
U S TREASURY NOTE 1.500% 01/31/2019 DD 01/31/14			490,000.000	492,277.52
U S TREASURY NOTE 1.625% 03/15/2020 DD 03/15/17			1,965,000.000	1,972,062.21
U S TREASURY NOTE 1.625% 05/31/2023 DD 05/31/16			8,570,000.000	8,318,924.71
U S TREASURY NOTE 1.625% 11/30/2020 DD 11/30/15			1,645,000.000	1,640,180.15
U S TREASURY NOTE 1.875% 01/31/2022 DD 01/31/17			9,505,000.000	9,484,203.06
U S TREASURY NOTE 1.875% 02/28/2022 DD 02/28/17			4,710,000.000	4,699,882.92
U S TREASURY NOTE 1.875% 08/31/2022 DD 08/31/15			2,330,000.000	2,312,161.52
U S TREASURY NOTE 2.000% 12/31/2021 DD 12/31/16			1,100,000.000	1,104,210.80
U S TREASURY NOTE 2.125% 06/30/2021 DD 06/30/14			1,535,000.000	1,553,347.86
U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17			4,270,000.000	4,215,459.29
U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL			0.370	0.36

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U.S.I. 12/13 COV-LITE TLB			268,143.690	268,095.43
UBS GROUP FUNDING SWITZER 144A 3.491% 05/23/2023 DD 03/23/17			750,000.000	754,840.50
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	3,006,569.72
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	246,350.30
UNITED RENTALS NORTH AMERICA I 4.625% 07/15/2023 DD 03/26/15			1,100,000.000	1,133,000.00
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,959,000.000	1,978,590.00
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,455,000.000	1,516,837.50
UNITED SURGICAL (ADD-ON) TL			0.070	0.07
UNITEDHEALTH GROUP INC 1.900% 07/16/2018 DD 07/23/15			1,890,000.000	1,898,238.51
UNITEDHEALTH GROUP INC 3.750% 07/15/2025 DD 07/23/15			2,795,000.000	2,918,863.22
UNITEDHEALTH GROUP INC 6.000% 02/15/2018 DD 02/07/08			685,000.000	711,399.22
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14			1,905,000.000	2,005,012.50
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14			852,000.000	871,170.00
UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12			63,000.000	65,513.07
UNIVAR 1/17 (USD) COV-LITE TLB			405,375.000	406,136.65
UNIVERSAL SERVICES 6/16 INCREMENTAL DELAYED TL			44,378.800	44,600.69
UNIVERSAL SERVICES 6/16 INCREMENTAL TL			365,942.390	367,772.11
UNIVISION 3/17 C5 COV-LITE TL			998,270.300	991,480.53
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			639,000.000	628,616.25
UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13			432,000.000	426,600.00
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12			274,000.000	287,423.26
UPC FINANCING 2/17 AP TL			330,000.000	330,686.40
UPC FINANCING 7/16 COV-LITE AN			120,000.000	119,900.40
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 BANK NA/CINCINNATI OH 2.000% 01/24/2020 DD 01/24/17			520,000.000	521,933.36
US CONCRETE INC 144A 6.375% 06/01/2024 DD 12/01/16			426,000.000	440,910.00
US CONCRETE INC 6.375% 06/01/2024 DD 06/07/16			298,000.000	308,430.00
US FOODS 6/16 COV-LITE TLB			308,450.000	311,099.59
US INFRASTRUCTURE 11/16 TL			270,000.000	271,350.00
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,509,040.005	7,565,365.31
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			4,996,335.000	4,993,297.23
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			2,903,422.500	2,925,924.02
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			28,189,700.000	27,949,918.41
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			29,473,224.997	29,943,411.36
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			29,395,819.998	30,092,412.75
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,326,430.000	6,661,034.88
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,011,820.000	6,361,359.24
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			12,069,777.500	12,714,653.64

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08			6,953,640.000	7,097,058.83	
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			10,688,834.000	11,354,278.05	
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09			10,121,107.500	10,646,797.82	
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			180,000.000	195,525.00	
VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09			240,000.000	256,656.00	
VALEANT 3/15 F1 TLB			781,794.290	783,522.05	
VALEANT 6/13 TLE			178,039.170	178,357.86	
VALEANT 9/13 SERIES C TLB			132,698.920	133,254.93	
VALEANT 9/13 SERIES D TLB			89,491.150	89,866.12	
VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12			298,000.000	269,690.00	
VALEANT PHARMACEUTICALS I 144A 6.500% 03/15/2022 DD 03/21/17			268,000.000	275,705.00	
VALVOLINE INC 144A 5.500% 07/15/2024 DD 07/20/16			102,000.000	107,100.00	
VANTAGE DRILLING 11/13 TL			0.010	0.00	
VENTURE IX CDO LTD 9A E 144A VAR RT 10/12/2021 DD 09/27/07			3,873,000.000	3,872,515.88	
VENTURE VIII CDO LTD 8A E 144A VAR RT 07/22/2021 DD 06/14/07			300,000.000	299,424.00	
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16			450,000.000	460,606.50	
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			428,000.000	432,815.00	
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			1,377,000.000	1,426,916.25	
VERISK ANALYTICS 5/16 TL			318,625.000	317,430.16	
VERISK ANALYTICS INC 4.000% 06/15/2025 DD 05/15/15			770,000.000	783,954.71	
VERIZON COMMUNICATIONS IN 144A 2.946% 03/15/2022 DD 02/03/17			403,000.000	401,395.65	
VERIZON COMMUNICATIONS IN 144A 4.812% 03/15/2039 DD 02/03/17			1,090,000.000	1,061,636.02	
VERIZON COMMUNICATIONS IN 144A 5.012% 04/15/2049 DD 02/03/17			91,000.000	88,374.20	
VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12			510,000.000	427,003.12	
VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15			1,684,000.000	1,559,395.79	
VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15			210,000.000	199,222.38	
VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16			3,124,000.000	3,104,840.20	
VERIZON OWNER TRUST 2A A 144A 1.680% 05/20/2021 DD 11/22/16			1,870,000.000	1,863,763.92	
VERTAFORE 12/16 COV-LITE TL			328,350.000	329,699.52	
VERTIV 11/16 COV-LITE TL			140,312.500	141,540.23	
VERTIV 3/17 COV-LITE TLB			225,000.000	227,110.50	
VERTIV 9/16 TLB			220,000.000	221,925.00	
VIBRANT CLO III LTD 3A D 144A VAR RT 04/20/2026 DD 03/12/15			250,000.000	233,262.50	
VIDEOTRON LTD 144A 5.125% 04/15/2027 DD 04/13/17			478,000.000	478,000.00	
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12			1,354,000.000	1,413,237.50	
VIKING CRUISES LTD 144A 8.500% 10/15/2022 DD 10/19/12			425,000.000	440,937.50	
VIRGIN MEDIA 12/16 COV-LT TL1			2,275,000.000	2,279,982.25	
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			2,353,000.000	2,358,882.50	
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15			657,000.000	660,285.00	

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VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			453,000.000	459,795.00
VIRGINIA ELECTRIC & POWER CO 2.950% 11/15/2026 DD 11/16/16			340,000.000	331,861.08
VIRGINIA ELECTRIC & POWER CO 3.150% 01/15/2026 DD 01/14/16			270,000.000	268,502.58
VIRTU 10/16 TLB 0.000% 10/27/2022 DD 10/06/16			259,350.000	259,998.38
VISA INC 2.200% 12/14/2020 DD 12/14/15			330,000.000	330,967.56
VISA INC 3.150% 12/14/2025 DD 12/14/15			150,000.000	150,518.56
VISTRA 12/16 TCHE TLB1			224,825.000	224,993.62
VISTRA ENERGY CORP 7.625% 11/01/2024 DD 05/01/15			280,000.000	267,400.00
VODAFONEZIGGO 1/17 (USD) TLE			760,000.000	760,061.30
WABASH NATIONAL 2/17 COV-LITE TLB			259,725.000	260,808.05
WACHOVIA BANK COMMERCIA C29 AJ VAR RT 11/15/2048 DD 12/01/06			150,230.286	150,605.86
WACHOVIA BANK COMMERCIA C31 AM VAR RT 04/15/2047 DD 05/01/07			91,175.300	91,660.75
WACHOVIA BANK COMMERCIA C32 AJ VAR RT 06/15/2049 DD 06/01/07			7,700,766.000	7,546,273.24
WACHOVIA BANK COMMERCIAL C29 B VAR RT 11/15/2048 DD 12/01/06			1,336,000.000	1,337,736.80
WACHOVIA BANK COMMERCIAL C29 C VAR RT 11/15/2048 DD 12/01/06			2,619,273.000	1,737,887.63
WACHOVIA BANK COMMERCIAL C30 B VAR RT 12/15/2043 DD 03/01/07			1,128,000.000	1,123,579.93
WACHOVIA BANK COMMERCIAL C31 C VAR RT 04/15/2047 DD 05/01/07			726,000.000	722,863.89
WACHOVIA BANK COMMERCIAL C31 D VAR RT 04/15/2047 DD 05/01/07			2,002,000.000	1,963,485.12
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14			2,520,000.000	2,566,496.52
WALGREENS INFUSION 4/15 TL			354,600.000	348,394.50
WALT DISNEY CO/THE 1.950% 03/04/2020 DD 03/06/17			1,145,000.000	1,147,562.51
WALTER INVESTMENT 12/13 COV-LITE TL			222,296.230	191,254.79
WAMU MORTGAGE PASS-T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05			138,803.070	129,674.00
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05			322,450.840	303,979.60
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03			1,260,031.790	1,267,948.19
WARNER MUSIC 10/16 COV-LITE TRANCHE C TLC			780,000.000	782,191.80
WASHINGTON REAL ESTATE INVESTM 3.950% 10/15/2022 DD 09/17/12			35,000.000	35,165.17
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13			555,000.000	563,325.00
WAVEDIVISION 8/12 TLB			1,045,733.490	1,045,294.28
WEATHERFORD INTERNATIONAL 144A 9.875% 02/15/2024 DD 11/18/16			783,000.000	906,322.50
WEATHERFORD INTERNATIONAL LTD 7.750% 06/15/2021 DD 06/17/16			504,000.000	543,060.00
WEATHERFORD INTERNATIONAL LTD 8.250% 06/15/2023 DD 06/17/16			1,483,000.000	1,612,762.50
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15			510,000.000	513,045.72
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			169,000.000	194,772.50
WELLCARE HEALTH PLANS INC 5.250% 04/01/2025 DD 03/22/17			1,038,000.000	1,062,185.40
WELLCARE HEALTH PLANS INC 5.750% 11/15/2020 DD 11/14/13			1,407,000.000	1,447,803.00
WELLS FARGO & CO 3.000% 10/23/2026 DD 10/25/16			985,000.000	943,091.21
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16			1,030,000.000	997,530.28
WELLS FARGO & CO VAR RT 07/27/2021			915,000.000	706,470.40

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WELLS FARGO BANK NA 2.150% 12/06/2019 DD 12/08/16			930,000.000	933,132.24
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			467,516.690	472,247.77
WELLTOWER INC 4.250% 04/01/2026 DD 03/01/16			670,000.000	689,769.69
WENDY'S FUNDING L 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15			2,457,575.000	2,473,994.06
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			271,000.000	277,775.00
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16			185,000.000	171,305.93
WEST CORP 12/16 B12 TLB			258,053.260	258,440.34
WEST CORP 144A 4.750% 07/15/2021 DD 06/17/16			475,000.000	483,312.50
WESTAR ENERGY INC 3.100% 04/01/2027 DD 03/06/17			610,000.000	602,339.62
WESTERN AUSTRALIAN TREASU REGS 2.500% 07/23/2024			1,925,000.000	1,414,403.38
WESTERN DIGITAL 3/17 (USD) TLB			1,197,734.330	1,204,549.44
WESTERN DIGITAL 3/17 (USD) TLB2			1,608,600.920	1,616,418.71
WESTERN DIGITAL 8/16 TLB			1,382,734.330	1,390,727.92
WESTLAKE CHEMICAL CORP 144A 3.600% 08/15/2026 DD 08/10/16			1,095,000.000	1,072,348.83
WESTMORELAND COAL 12/14 TLB			396,280.810	365,569.05
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	1,200,582.03
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			615,000.000	849,766.86
WEX INC 144A 4.750% 02/01/2023 DD 01/30/13			345,000.000	339,379.23
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			350,000.000	345,187.50
WHEELABRATOR TECHNOLOGIES 10/14 TLB			778,000.410	784,076.59
WHEELABRATOR TECHNOLOGIES 10/14 TLC			34,987.690	35,260.95
WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13			952,000.000	942,480.00
WHITING PETROLEUM CORP 6.250% 04/01/2023 DD 03/27/15			589,000.000	586,055.00
WIDOPENWEST 8/16 TLB 0.000% 08/18/2023 DD 08/05/16			940,275.000	944,449.82
WILLIAMS COS INC/THE 3.700% 01/15/2023 DD 12/18/12			1,016,000.000	998,220.00
WILLIAMS COS INC/THE 4.300% 03/04/2024 DD 03/04/14			410,000.000	421,875.24
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			2,199,000.000	2,215,492.50
WILLIAMS PARTNERS LP / ACMP FI 4.875% 05/15/2023 DD 12/19/12			1,420,000.000	1,466,150.00
WIND ACQUISITION FINANCE 144A 4.750% 07/15/2020 DD 07/10/14			1,211,000.000	1,230,678.75
WIND ACQUISITION FINANCE 144A 6.500% 04/30/2020 DD 04/29/13			269,000.000	278,078.75
WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14			300,000.000	312,000.00
WISCONSIN ST GEN FUND ANNUAL A 2.183% 05/01/2024 DD 08/16/16			865,000.000	831,697.50
WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11			2,519,000.000	2,563,082.50
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14			722,000.000	757,197.50
WTG HOLDINGS 12/13 COV-LITE TL			959,931.680	964,731.34
XPLORNET 9/16			268,824.670	272,184.98
XPO LOGISTICS 3/17 TLB			440,000.000	441,029.60
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15			1,975,000.000	2,073,750.00
YUM BRANDS 6/16 TLB			1,414,175.000	1,420,369.09



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ZAYO GROUP LLC / ZAYO CAP 144A 5.750% 01/15/2027 DD 01/27/17			1,774,000.000	1,871,215.20
ZAYO GROUP LLC / ZAYO CAPITAL 6.000% 04/01/2023 DD 10/01/15			977,000.000	1,031,956.25
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,098,000.000	1,185,148.26
ZEBRA 12/16 TLB 0.000% 10/27/2021 DD 11/28/16			40,000.000	40,403.60
ZEBRA 5/16 TLB			2,228,067.960	2,244,466.54
ZEBRA TECHNOLOGIES CORP 7.250% 10/15/2022 DD 10/15/14			3,345,000.000	3,616,781.25
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			364,000.000	406,770.00
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			229,000.000	238,446.25
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			182,000.000	188,370.00
ZIGGO BOND CO BV 144A 6.000% 01/15/2027 DD 09/23/16			504,000.000	501,480.00
ZIGGO BV 144A 5.500% 01/15/2027 DD 09/23/16			1,649,000.000	1,648,835.10
ZIONS BANCORPORATION VAR RT 12/29/2049 DD 05/21/13			1,440,000.000	1,407,600.00
ZUFFA 7/16 2ND LIEN TL			62,000.000	63,550.00
ZUFFA 8/16 TL			394,750.000	396,510.59
<b>FUTURES CONTRACTS</b>			<b>-951.000</b>	<b>-208,643.87</b>
RUSSELL 2000 MINI FUTURE (NYF) EXP JUN 17			163.000	186,012.76
US 10 YR TREAS NTS FUTURE(CBT) EXP JUN 17			-591.000	-27,703.13
US 5YR TREAS NTS FUTURE (CBT) EXP JUN 17			-427.000	-111,823.88
US TREAS BD FUTURE (CBT) EXP JUN 17			-96.000	-255,129.62
<b>NATURAL RESOURCES</b>			<b>68,411,436.910</b>	<b>68,411,436.91</b>
BTG PACTUAL BRAZIL TIMBERLAND IB LP			12,329,001.910	12,329,001.91
KAYNE ANDERSON ENER FD VII LP			37,210,768.000	37,210,768.00
TAURUS MINING FINANCE FD LLC			18,871,667.000	18,871,667.00
<b>OTHER</b>			<b>38,148,684.107</b>	<b>445,958,117.21</b>
PIMCO ALL ASSET FUND-INST			38,148,684.107	445,958,117.21
<b>PREFERRED SECURITIES</b>			<b>26,244,495.000</b>	<b>113,385,189.78</b>
AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE			51,233.000	1,461,823.36
AMERICAN HOMES 4 RENT PFD 5.500% CUMULATIVE			21,011.000	603,015.70
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			45,362.000	1,161,267.20
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			20,428.000	546,244.72
APOLLO COMMERCIAL REAL ESTATE PFD 8.625% CUMULATIVE			13,140.000	336,029.22
ARBOR REALTY TRUST INC PFD 7.375%			35,132.000	897,622.60
BAC CAPITAL TRUST XIV VAR RT 09/29/2049 DD 02/16/07			3,190,000.000	2,603,040.00
BROOKFIELD PROPERTY REIT INC PFD 6.375% CUMULATIVE			31,314.000	811,032.60
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			29,517.000	577,658.08
CBL & ASSOCIATES PROPERTIES IN PFD 6.625% CUMULATIVE			20,742.000	484,118.28
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE			85,105.000	2,041,668.95
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			110,885.000	2,751,056.85
CHESAPEAKE LODGING TRUST PFD 7.750% CUMULATIVE			19,081.000	479,696.34

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CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12			100,000.000	104,375.00
CITIGROUP INC VAR RT 12/29/2049 DD 12/13/12			1,070,000.000	1,116,812.50
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			79,500.000	1,995,450.00
COLONY NORTHSTAR INC PFD 7.125% CUMULATIVE			64,855.000	1,619,429.35
COLONY NORTHSTAR INC PFD 7.500% CUMULATIVE			18,650.000	462,893.00
COLONY NORTHSTAR INC PFD 8.500% CUMULATIVE			22,135.000	557,802.00
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			1,075,000.000	1,146,942.23
DDR CORP PFD 6.250% CUMULATIVE			6,622.000	166,874.40
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			144,492.000	3,434,574.84
DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			27,371.000	677,979.67
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			74,138.000	1,779,312.00
DTE ENERGY CO PFD 6.000% CUMULATIVE			65,726.000	1,723,992.98
DUKE ENERGY CORP PFD 5.125% CUMULATIVE			1,334.000	34,670.66
ENERGY ARKANSAS LLC PFD 4.875% NOT APPLICABLE			68,421.000	1,554,525.12
ENERGY LOUISIANA LLC PFD 4.875% CUMULATIVE			11,818.000	267,204.98
ENERGY TEXAS INC PFD 5.625%			16,983.000	448,011.54
ENERGY UTILITY GROUP INC PFD 5.500%			19,817.000	490,272.58
EQUITY LIFESTYLE PROPERTIES IN PFD 6.750% CUMULATIVE			10,738.000	274,785.42
FIFTH THIRD BANCORP VAR RT 12/29/2049 DD 05/16/13			2,990,000.000	2,960,100.00
FIRST HORIZON BANK 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,344,000.00
GATX CORP PFD 5.625% CUMULATIVE			25,600.000	639,744.00
GENERAL ELECTRIC CO VAR RT 12/29/2049 DD 01/20/16			3,690,000.000	3,892,950.00
GLADSTONE COMMERCIAL CORP PFD 7.000% CUMULATIVE			13,265.000	333,880.05
GRAMERCY PROPERTY TRUST PFD 7.125% CUMULATIVE			42,129.000	1,109,256.57
HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE			88,207.000	2,743,237.70
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			133,512.000	3,334,510.08
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			47,291.000	1,216,560.98
INTEGRYS HOLDING INC PFD 6.000%			58,212.000	1,516,422.60
INVESTORS REAL ESTATE TRUST PFD 7.950% CUMULATIVE			52,406.000	1,325,871.80
ITAU UNIBANCO HOLDING SA			607,700.000	7,273,374.39
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			20,245.000	506,064.27
LASALLE HOTEL PROPERTIES PFD 6.300% CUMULATIVE			56,723.000	1,395,385.80
LASALLE HOTEL PROPERTIES PFD 6.375% CUMULATIVE			4,663.000	115,828.92
M&T BANK CORP PFD 6.375% CUMULATIVE			798.000	888,282.50
MID-AMERICA APARTMENT COMMUNIT PFD 8.500% CUMULATIVE			1,529.000	97,366.72
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			66,319.000	1,650,679.91
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			37,942.000	936,029.14
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			97,945.000	2,353,618.35
NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			73,000.000	1,965,890.00

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

Accounting Status : FINAL

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
ORIGIN ENERGY FINANCE LTD REGS VAR RT 06/16/2071			1,120,000.000	1,272,740.54
PACIFIC GAS & ELECTRIC CO PFD 6.000% CUMULATIVE			46,760.000	1,486,032.80
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			44,446.000	1,123,594.88
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			59,272.000	1,497,210.72
PEMBINA PIPELINE CORP CUM RED CL A PFD SER 13			27,081.000	537,091.77
PPL CAPITAL FUNDING INC PFD 5.900% CUMULATIVE			87,331.000	2,287,198.89
PREFERRED TERM SECURITIES 144A VAR RT 09/24/2033 DD 09/17/03			559,000.000	358,434.72
PS BUSINESS PARKS INC PFD 5.750% CUMULATIVE			166.000	4,221.38
PUBLIC STORAGE PFD 5.750% CUMULATIVE			21,001.000	526,072.95
PUBLIC STORAGE PFD 5.900% CUMULATIVE			1,802.000	45,392.38
REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE			61,173.000	1,588,051.08
RETAIL PROPERTIES OF AMERICA I PFD 7.000% CUMULATIVE			5,824.000	148,744.96
REXFORD INDUSTRIAL REALTY INC PFD 5.875% CUMULATIVE			176.000	4,262.72
SCE TRUST I PFD 5.625% CUMULATIVE			25,752.000	649,980.48
SENIOR HOUSING PROPERTIES TRUS 6.250% 02/01/2046 DD 05/11/17			11,682.000	301,395.60
SOUTHERN CO/THE PFD 5.250% CUMULATIVE			83,397.000	1,997,358.15
SOUTHERN CO/THE PFD 6.250% CUMULATIVE			955.000	252.12
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			22,654.000	588,800.11
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			31,054.000	781,473.92
SUMMIT HOTEL PROPERTIES INC PFD 7.125% CUMULATIVE			89,879.000	2,308,991.51
SUMMIT HOTEL PROPERTIES INC PFD 7.875% CUMULATIVE			25,342.000	651,035.98
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			56,758.000	1,421,787.90
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE			4,466.000	113,659.70
SUNTRUST PREFERRED CAPITAL I VAR RT 06/29/2049 DD 10/25/06			52,000.000	41,925.00
SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE			66,332.000	1,869,899.08
TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE			14,332.000	358,156.68
TAUBMAN CENTERS INC PFD 6.500% CUMULATIVE			7,323.000	185,857.74
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			38,901.000	1,041,807.68
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE			54,346.000	1,399,409.50
URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE			24,068.000	624,684.94
US BANCORP PFD 3.500% NON-CUMULATIVE			2,874.000	2,471,640.00
US BANCORP PFD 6.500% NON-CUMULATIVE			54,032.000	1,548,557.12
USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06			3,925,000.000	3,336,250.00
VORNADO REALTY TRUST PFD 5.700% CUMULATIVE			1,351.000	34,436.99
WACHOVIA CAPITAL TRUST III VAR RT 03/29/2049 DD 02/01/06			4,725,000.000	4,727,835.00
WASHINGTON PRIME GROUP INC PFD 6.875% CUMULATIVE			7,089.000	176,870.55
WASHINGTON PRIME GROUP INC PFD 7.500% CUMULATIVE			7,208.000	180,127.92
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			68,549.000	1,823,403.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WELLS FARGO & CO PFD 6.625% NON-CUMULATIVE			77,563.000	2,264,063.97
ZIONS BANCORP NA PFD 6.950%			47,900.000	1,397,243.00
<b>PRIVATE EQUITY</b>			<b>3,064,204,271.334</b>	<b>3,069,757,015.38</b>
AMERRA AGRI FUND II			39,034,180.710	39,034,180.71
AMERRA-KRS AGRI HOLDING CO LP			69,013,930.610	69,013,930.61
ARBOR INVESTMENTS II LP			6,564,419.160	6,564,419.16
ARCANO FUND LP			31,464,863.770	31,464,863.77
ARES SPECIAL SIT IV LP			7,901,961.000	7,901,961.00
AVENUE SPECIAL SITUATIONS V			38,369.000	38,369.00
BAY HILLS EMERGING PARTNERS I LP			36,787,188.000	36,787,188.00
BAY HILLS EMERGING PARTNERS II LP			98,027,192.000	98,027,192.00
BAY HILLS EMERGING PARTNERS III LP			41,571,707.500	41,571,707.50
BDCM OPPORTUNITY FD IV LP			23,342,551.000	23,342,551.00
BLACKSTONE CAP PARTNERS VI LP			86,272,647.850	86,272,647.85
BLACKSTONE CAPITAL V LP			9,966,704.140	9,966,704.14
BLACKSTONE HENRY CLAY FUND LLC			52,142,502.960	52,142,502.96
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			67,067.000	1,303,472.91
CERBERUS KRS LEVERED LOAN OPP			121,549,881.180	121,549,881.18
CM GROWTH CAPITAL PARTNERS LP			13,982,603.000	13,982,603.00
COLUMBIA CAP EQUITY PTRS IV			4,817,724.120	4,817,724.12
CRESTVIEW CAPITAL PARTNERS II LP			76,270,834.000	76,270,834.00
CRESTVIEW PARTNERS III LP			17,543,908.000	17,543,908.00
CVC CAPITAL PARTNERS VI LP			21,577,076.810	23,077,762.50
DAG VENTURE II			7,646,403.350	7,646,403.35
DAG VENTURES III LP			6,387,450.170	6,387,450.17
DAG VENTURES IV LP			83,473,692.040	83,473,692.04
DAG VENTURES V LP			50,720,538.770	50,720,538.77
DANIEL BOONE LLC			752,817,552.800	752,817,552.80
DCM VI LP			15,366,679.000	15,366,679.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			22,604,994.000	22,604,994.00
GREEN EQUITY INVESTORS IV LP			5,200,897.290	5,200,897.29
GREEN EQUITY INVESTORS V LP			56,480,682.780	56,480,682.78
GREEN EQUITY INVESTORS VI LP			67,005,461.030	67,005,461.03
GTCR FUND IX			6,148,067.000	6,148,067.00
HARVEST PARTNERS V LP			16,671,527.000	16,671,527.00
HARVEST PARTNERS VI LP			32,681,922.000	32,681,922.00
HARVEST PARTNERS VII LP			6,125,216.000	6,125,216.00
HELLMAN & FRIEDMAN VI L P			5,525,878.000	5,525,878.00
HIG BIOVENTURES II			8,558,236.260	8,558,236.26

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HIG CAPITAL PARTNERS V L P			5,369,264.140	5,369,264.14
HIG VENTURE PARTNERS II LP			9,127,718.000	9,127,718.00
HORSLEY BRIDGE INTERNATIONAL V			60,734,059.000	60,734,059.00
INSTITUTIONAL VENTURE PARTNERS XI LP			41,138.000	41,138.00
INSTITUTIONAL VENTURE PARTNERS XII LP			13,458,007.000	13,458,007.00
JW CHILDS EQUITY PTNRS III LP			3,574.000	3,574.00
KEYHAVEN CAPITAL PARTNERS III GP LP			15,593,155.010	16,677,658.94
KEYHAVEN CAPITAL PARTNERS IV			5,002,857.420	5,350,806.16
KEYHAVEN IV CO-INVEST LP			4,820,749.000	5,156,032.09
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			57,933,772.150	57,933,772.15
MARATHON BLUEGRASS LP			432,585,486.970	432,585,486.97
MATLIN PATTERSON GLOB PTRS III			33,241,859.290	33,241,859.29
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,616,388.000	1,616,388.00
MERIT MEZZANINE FUND IV LP			8,702,538.710	8,702,538.71
MESA WEST CORE LENDING FUND LP			90,301,444.000	90,301,444.00
MHR INSTITUTIONAL PARTNERS III			1,728,711.000	1,728,711.00
MILL ROAD CAPITAL I LP			24,684,025.124	24,684,025.12
NEW MOUNTAIN PARTNERS II LP			353,189.000	353,189.00
NEW MOUNTAIN PTNRS III LP			27,876,622.000	27,876,622.00
NEW MOUNTAIN PTNRS IV LP			36,716,492.000	36,716,492.00
NEWPORT COLONELS LLC			11,734,026.000	11,734,026.00
OAK HILL CAP PT II			4,415,892.210	4,415,892.21
OAK HILL III			26,986,178.050	26,986,178.05
OBERLAND CAP HEALTHCARE LP			1,836,611.000	1,836,611.00
OCM OPP FUND VIIB (CAYMAN) LTD			561,702.530	561,702.53
RIVERSIDE CAPITAL APPREC FUND VI LP			44,659,605.000	44,659,605.00
SECONDARY OPP FUND III LP			49,466,456.510	49,466,456.51
SUN CAPITAL PARTNERS IV LP			714,350.000	714,350.00
TCV VI LP			636,781.000	636,781.00
TPF II LP			1,064,943.000	1,064,943.00
TRITON FUND IV LP			15,067,098.320	16,115,015.01
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			10,762,882.100	10,762,882.10
VANTAGEPOINT VENTURE PART IV-Q			3,808,943.000	3,808,943.00
VISTA EQUITY PARTNERS FUND III			21,730,565.000	21,730,565.00
VISTA EQUITY PARTNERS FUND IV LP			60,877,255.000	60,877,255.00
VISTA EQUITY PTNRS FD VI LP			18,532,340.000	18,532,340.00
WARBURG PINCUS PE IX LP			7,155,341.000	7,155,341.00
WARBURG PINCUS PRIVATE EQUITY X LP			22,729,218.500	22,729,218.50
WAYZATA OPP FUND OFFSHORE LP			838,573.000	838,573.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2017

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WAYZATA OPPORTUNITIES FUND II			11,522,676.000	11,522,676.00
WAYZATA OPPORTUNITIES FUND III			17,859,275.000	17,859,275.00
<b>REAL ESTATE</b>			<b>647,678,185.760</b>	<b>648,046,277.67</b>
DIVCOWEST FUND IV REIT LLC			14,021,612.220	14,021,612.22
GREENFIELD ACQUI PTNRS VI LP			24,922,197.000	24,922,197.00
GREENFIELD ACQUI RTNRS VII LP			37,020,761.000	37,020,761.00
H/2 CORE RE DEBT			2,354,043.300	2,354,043.30
H/2 CREDIT PARTNERS LP			111,998,238.910	111,998,238.91
HARRISON STREET CORE PROPERTY FUND LP			105,902,866.000	105,902,866.00
LUBERT-ADLER RE FD VII LP			48,409,053.490	48,409,053.49
MESA WEST FUND IV			6,925,894.220	6,925,894.22
PATRON CAPITAL V LP			5,292,479.000	5,660,570.91
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			86,740,880.900	86,740,880.90
RUBENSTEIN PROPERTIES FUND II LP			21,931,011.630	21,931,011.63
STOCKBRIDGE FUND LP			114,981,642.620	114,981,642.62
WALTON STREET RE FD VII-Q LP			42,414,720.460	42,414,720.46
WALTON STREET REAL ESTATE FUND VI LP			17,462,785.010	17,462,785.01