

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
<b>Grand Total</b>			<b>158,456,757,724.4..</b>	<b>16,260,660,611.23</b>	
<b>ALTERNATIVE INVESTMENTS</b>			<b>730,882,534.670</b>	<b>730,882,534.67</b>	
ANCHORAGE CAPITAL			36,804,038.790	36,804,038.79	
BLACKROCK GAO			39,614,989.950	39,614,989.95	
COATUE QUAL PARTNERS			26,233,106.730	26,233,106.73	
CREDIT SUISSE			40,784,733.930	40,784,733.93	
DAVIDSON-KEMPNER LP			65,845,425.110	65,845,425.11	
DSAM FUND LP			820,313.840	820,313.84	
FINISTERRE GLOBAL OP			25,069,903.200	25,069,903.20	
GLENVIEW INSTITUTION			530,802.350	530,802.35	
GOTHAM NEUTRAL STRATEGIES			18,691,711.310	18,691,711.31	
GOVERNORS LANE FUNDÉÉÉÉÉÉÉÉ			31,091,453.300	31,091,453.30	
H2O ALPHA-10 FUND			22,695,047.440	22,695,047.44	
HBK FUND II LP			62,386,900.000	62,386,900.00	
KARYA FUND LLC			22,487,860.000	22,487,860.00	
KNIGHTHEAD DOMESTIC FUND L P			13,818,055.910	13,818,055.91	
LIBREMAX PARTNERS LP			265,844.150	265,844.15	
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			17,842,199.000	17,842,199.00	
MAGNETAR MTP			75,802,049.800	75,802,049.80	
MAGNETAR MTP EOF II			26,203,722.640	26,203,722.64	
MYRIAD OPPORTUNITIES			45,112,812.000	45,112,812.00	
PINE RIVER FUND LTD			10,268,140.880	10,268,140.88	
PRUDENTIAL FUND I			22,122,626.440	22,122,626.44	
QMS DIVERSIFIED			24,463,247.770	24,463,247.77	
SCOPIA VII			10,371,130.330	10,371,130.33	
SENATOR GLOBAL OPPORTUNITY FUND LP			29,032,471.170	29,032,471.17	
SYSTEMATICA BLUEMATRIX			16,150,831.130	16,150,831.13	
TIDE POINT PARTNERS			23,058,749.000	23,058,749.00	
TOURBILLON GLOBAL EQ			23,314,368.500	23,314,368.50	
<b>CASH &amp; CASH EQUIVALENTS</b>			<b>420,361,544.360</b>	<b>412,881,406.33</b>	
BLACKROCK MONEY MARKET FD B			3.000	3.00	
BNY REV REPO 1.020% 07/13/2017 DD 05/11/17			74,095,000.000	74,095,000.00	
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			165,026,541.360	165,026,541.36	
INSTITUTIONAL SEC DISC 07/05/2017			71,200,000.000	71,180,222.22	
INSTITUTIONAL SEC DISC 07/06/2017			44,500,000.000	44,490,729.17	
INSTITUTIONAL SEC DISC 07/13/2017			50,000,000.000	49,977,430.55	
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	115,000.00	
SECURITIES LENDING POOL			0.000	0.00	

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U S TREASURY BILL 0.000% 08/17/2017 DD 08/18/16			885,000.000	881,988.01
U S TREASURY BILL 0.000% 09/14/2017 DD 09/15/16			6,725,000.000	6,709,113.47
U S TREASURY BILL 0.000% 09/28/2017 DD 03/30/17			405,000.000	403,985.47
<b>CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>			<b>5,227,848.000</b>	<b>12,551,573.73</b>
ALEXANDRIA REAL ESTATE EQUITIE PFD 7.000% CUMULATIVE			17,149.000	620,042.67
AMERICAN TOWER CORP PFD 5.500%			13,211.000	1,601,569.53
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			815,000.000	2,099,134.38
ASHFORD HOSPITALITY PRIME INC PFD 5.500% CUMULATIVE			41,143.000	820,391.42
BAYER CAPITAL CORP BV 144A 5.625% 11/22/2019			1,300,000.000	1,805,057.24
CATALYST BIOSCIENCES INC 0.000% 02/19/2018 DD 08/19/15			5,178.000	3,393.82
CHENIERE ENERGY INC 4.250% 03/15/2045 DD 03/09/15			1,795,000.000	1,238,550.00
EPR PROPERTIES PFD 5.750% CUMULATIVE			2,030.000	57,918.34
EPR PROPERTIES PFD 9.000% CUMULATIVE			13,352.000	475,456.71
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE			13,903.000	362,048.03
FELCOR LODGING TRUST INC PFD 1.950% CUMULATIVE			851.000	23,482.32
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE			3,982.000	202,584.26
LIBERTY EXPEDIA HOLDINGS 144A 1.000% 06/30/2047 DD 06/13/17			547,000.000	581,529.38
RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE			34,919.000	1,809,502.58
TRICON CAPITAL GROUP INC 144A 5.750% 03/31/2022			625,000.000	680,468.75
WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE			130.000	170,444.30
<b>CONVERTIBLE SECURITIES</b>			<b>497,850.000</b>	<b>27,430,691.73</b>
ALLERGAN PLC PFD 5.500% NON-CUMULATIVE			922.000	797,530.00
AMG CAPITAL TRUST II PFD 5.150% CUMULATIVE			16,805.000	993,595.63
ANADARKO PETROLEUM CORP PFD 7.500%			21,290.000	872,890.00
BECTON DICKINSON AND CO PFD 6.125% CUMULATIVE			21,320.000	1,163,858.80
BLACK HILLS CORP PFD 7.750%			4,343.000	320,383.11
DOMINION ENERGY INC PFD 6.375%			33,710.000	1,619,428.40
DOMINION ENERGY INC PFD 6.750% CUMULATIVE			99,861.000	5,018,015.25
DTE ENERGY CO PFD 6.500% CUMULATIVE			37,151.000	2,037,732.35
KINDER MORGAN INC/DE PFD 9.750% CUMULATIVE			74,793.000	3,240,032.76
NEXTERA ENERGY INC PFD 6.123%			89,192.000	4,817,259.92
NEXTERA ENERGY INC PFD 6.371%			66,011.000	4,221,403.45
STANLEY BLACK & DECKER INC PFD 5.375% NOT APPLICABLE			3,075.000	337,389.00
TYSON FOODS INC PFD 4.750%			29,377.000	1,991,173.06
<b>EQUITY</b>			<b>462,255,623.244</b>	<b>8,279,822,665.24</b>
1-800-FLOWERS.COM INC			3,855.000	37,586.25
180 DEGREE CAPITAL CORP			1,793.000	2,868.80
1ST SOURCE CORP			3,333.000	159,784.02
3D SYSTEMS CORP			14,200.000	265,540.00

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3M CO			58,664.000	12,213,258.16
4LICENSING CORP			1,848.000	3.70
8X8 INC			13,097.000	190,561.35
A SCHULMAN INC			5,110.000	163,520.00
A-MARK PRECIOUS METALS INC			3,815.000	62,718.60
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
AAC HOLDINGS INC			3,912.000	27,110.16
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			17,316.000	638,094.60
AAR CORP			4,614.000	160,382.64
AARON'S INC			8,979.000	349,283.10
ABAXIS INC			2,994.000	158,741.88
ABBOTT LABORATORIES			272,430.000	13,242,822.30
ABBVIE INC			145,612.000	10,558,326.12
ABEONA THERAPEUTICS INC			4,204.000	26,905.60
ABERCROMBIE & FITCH CO			10,351.000	128,766.44
ABERTIS INFRASTRUCTURAS SA			177,840.000	3,289,990.39
ABLE LABRATORIES INC COM NEW			2,800.000	0.14
ABM INDUSTRIES INC			82,609.000	3,429,925.68
ABRAXAS PETROLEUM CORP			907.000	1,469.34
ACACIA RESEARCH CORP			6,694.000	27,445.40
ACADIA PHARMACEUTICALS INC			5,273.000	147,063.97
ACADIA REALTY TRUST			12,366.000	343,774.80
ACCELERATE DIAGNOSTICS INC			3,225.000	88,203.75
ACCENTURE PLC			138,740.000	17,159,363.20
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	194,927.80
ACCOM INC			306.000	0.61
ACCURAY INC			12,985.000	61,678.75
ACETO CORP			4,461.000	68,922.45
ACHILLION PHARMACEUTICALS INC			15,420.000	70,777.80
ACI WORLDWIDE INC			17,317.000	387,381.29
ACLARIS THERAPEUTICS INC			40,779.000	1,105,926.48
ACMAT CORP			2,100.000	40,614.00
ACME UNITED CORP			238.000	6,640.20
ACORDA THERAPEUTICS INC			8,089.000	159,353.30
ACORN ENERGY INC			2,343.000	538.30

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ACTIVISION BLIZZARD INC			70,257.000	4,044,695.49
ACTUA CORP			8,061.000	113,257.05
ACTUANT CORP			9,305.000	228,903.00
ACUITY BRANDS INC			4,035.000	820,234.80
ACURA PHARMACEUTICALS INC			1,951.000	1,092.56
ACXIOM CORP			12,847.000	333,765.06
ADAMAS PHARMACEUTICALS INC			6,252.000	109,347.48
ADAMIS PHARMACEUTICALS CORP			24.000	124.80
ADAMS RESOURCES & ENERGY INC			3,605.000	148,093.40
ADDUS HOMECARE CORP			5,145.000	191,394.00
ADEPTUS HEALTH INC			1,967.000	3,363.57
ADIDAS AG			91,600.000	17,525,577.24
ADOBE SYSTEMS INC			62,834.000	8,887,240.96
ADTALEM GLOBAL EDUCATION INC			8,548.000	324,396.60
ADTRAN INC			8,538.000	176,309.70
ADVANCE AUTO PARTS INC			10,135.000	1,181,639.65
ADVANCED DRAINAGE SYSTEMS INC			4,284.000	86,108.40
ADVANCED EMISSIONS SOLUTIONS I			3,448.000	31,583.68
ADVANCED ENERGY INDUSTRIES INC			6,293.000	407,094.17
ADVANCED MICRO DEVICES INC			107,408.000	1,340,451.84
ADVANSOURCE BIOMATERIALS CORP			2,778.000	136.12
ADVANTA CORP			17,350.000	0.00
ADVAXIS INC			9,156.000	59,330.88
ADVISORY BOARD CO/THE			6,723.000	346,234.50
AEGION CORP			4,435.000	97,037.80
AEHR TEST SYSTEMS			2,184.000	8,190.00
AEOLUS PHARMACEUTICALS INC			328.000	27.88
AEON FINANCIAL SERVICE CO LTD			540,600.000	11,441,320.24
AERIE PHARMACEUTICALS INC			3,658.000	192,227.90
AEROJET ROCKETDYNE HOLDINGS IN			9,409.000	195,707.20
AEROPOSTALE INC			8,809.000	229.04
AEROVIRONMENT INC			2,130.000	81,366.00
AES CORP/VA			60,397.000	671,010.67
AETNA INC			50,965.000	7,738,015.95
AEW UK REIT PLC			99,443.000	132,400.78
AFFILIATED MANAGERS GROUP INC			8,005.000	1,327,709.30
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	2.42
AFFYMAX INC			1,106.000	57.51
AFLAC INC			46,491.000	3,611,420.88

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AFRICAN PHOENIX INVESTMENTS LT			297,359.000	14,978.59
AG MORTGAGE INVESTMENT TRUST I			4,428.000	81,032.40
AG&E HOLDINGS INC			2,275.000	489.35
AGCO CORP			43,330.000	2,920,008.70
AGENUS INC			16,467.000	64,385.97
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			45,630.000	2,706,315.30
AGILYSYS INC			4,700.000	47,564.00
AGIOS PHARMACEUTICALS INC			6,120.000	314,874.00
AGREE REALTY CORP			10,447.000	479,203.89
AGRIUM INC			34,530.000	3,124,619.70
AGROFRESH SOLUTIONS INC			22,658.000	162,684.44
AGUAS ANDINAS SA			435,454.000	255,085.17
AH BELO CORP			1,718.000	9,449.00
AIA GROUP LTD			2,160,600.000	15,789,793.05
AIMMUNE THERAPEUTICS INC			3,755.000	77,202.80
AIR PRODUCTS & CHEMICALS INC			22,277.000	3,186,947.62
AIR TRANSPORT SERVICES GROUP I			6,570.000	143,094.60
AIRCASTLE LTD			61,338.000	1,334,101.50
AK STEEL HOLDING CORP			22,453.000	147,516.21
AKAMAI TECHNOLOGIES INC			29,416.000	1,465,210.96
AKORN INC			11,239.000	376,956.06
AKSA AKRILIK KIMYA SANAYII AS			261,155.000	991,967.15
AKSYS LTD			9,696.000	0.97
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	91.90
ALAMO GROUP INC			1,590.000	144,387.90
ALARM.COM HOLDINGS INC			3,256.000	122,523.28
ALASKA AIR GROUP INC			23,575.000	2,116,092.00
ALASKA COMMUNICATIONS SYSTEMS			3,790.000	8,338.00
ALBANY INTERNATIONAL CORP			4,551.000	243,023.40
ALBANY MOLECULAR RESEARCH INC			4,570.000	99,169.00
ALBEMARLE CORP			17,591.000	1,856,554.14
ALBIREO PHARMA INC			23.000	473.80
ALCOA CORP			252,450.000	8,242,492.50
ALDER BIOPHARMACEUTICALS INC			1,300.000	14,885.00
ALEXANDER & BALDWIN INC			5,343.000	221,093.34
ALEXANDER'S INC			823.000	346,861.58
ALEXANDRIA REAL ESTATE EQUITIE			46,092.000	5,552,703.24
ALEXION PHARMACEUTICALS INC			20,545.000	2,499,710.15

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ALEXZA PHARMACEUTICALS INC			428.000	0.00
ALIBABA GROUP HOLDING LTD ADR			140,060.000	19,734,454.00
ALICO INC			1,094.000	34,242.20
ALIGN TECHNOLOGY INC			9,887.000	1,484,236.44
ALIMCO FINANCIAL CORP			8,268.000	9,921.60
ALJ REGIONAL HOLDINGS INC			593.000	1,885.74
ALKERMES PLC			167,000.000	9,680,990.00
ALLEGHANY CORP			2,796.000	1,663,060.80
ALLEGHENY TECHNOLOGIES INC			14,844.000	252,496.44
ALLEGIANCE BANCSHARES INC			2,060.000	78,898.00
ALLEGIANTE TRAVEL CO			2,364.000	320,558.40
ALLEGION PLC			8,716.000	707,041.92
ALLERGAN PLC			35,162.000	8,547,530.58
ALLETE INC			8,162.000	585,052.16
ALLIANCE DATA SYSTEMS CORP			20,701.000	5,313,739.69
ALLIANCE HEALTHCARE SERVICES I			3,011.000	40,046.30
ALLIANCE ONE INTERNATIONAL INC			1,848.000	26,611.20
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANT ENERGY CORP			64,551.000	2,593,013.67
ALLIANZ SE			51,600.000	10,146,150.31
ALLIED HEALTHCARE PRODUCTS INC			113.000	311.88
ALLIED MOTION TECHNOLOGIES INC			3,155.000	85,879.10
ALLIN CORP			7.000	140.00
ALLSCRIPTS HEALTHCARE SOLUTION			26,823.000	342,261.48
ALLSTATE CORP/THE			51,803.000	4,581,457.32
ALLY FINANCIAL INC			58,968.000	1,232,431.20
ALMOST FAMILY INC			4,380.000	270,027.00
ALON USA ENERGY INC			9,419.000	125,461.08
ALPHA & OMEGA SEMICONDUCTOR LT			3,100.000	51,677.00
ALPHA TECHNOLOGIES GROUP INC			4,243.000	21.64
ALPHABET INC-CL A			33,007.000	30,685,947.76
ALPHABET INC-CL C			34,534.000	31,382,081.82
ALPHATEC HOLDINGS INC			248.000	466.24
ALPINE GROUP INC/DE			5,287.000	185.05
ALTIGEN COMMUNICATIONS INC			1,737.000	390.83
ALTIMUNE INC			50.000	160.00
ALTISOURCE ASSET MANAGEMENT CO			349.000	30,869.05
ALTISOURCE PORTFOLIO SOLUTIONS			2,555.000	55,750.10
ALTISOURCE RESIDENTIAL CORP			732.000	9,472.08

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ALTRA INDUSTRIAL MOTION CORP			3,003.000	119,519.40
ALTRIA GROUP INC			196,125.000	14,605,428.75
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			2,284.000	262.67
AMAG PHARMACEUTICALS INC			6,347.000	116,784.80
AMAZON.COM INC			44,170.000	42,756,560.00
AMB FINANCIAL CORP			627.000	5,580.30
AMBAC FINANCIAL GROUP INC			6,088.000	105,626.80
AMBARELLA INC			4,587.000	222,698.85
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMC ENTERTAINMENT HOLDINGS INC			1,990.000	45,272.50
AMCAST INDL CORP COM			11,100.000	0.00
AMDOCS LTD			22,850.000	1,472,911.00
AMEC FOSTER WHEELER PLC			1,320,000.000	8,010,676.61
AMEDISYS INC			5,558.000	349,097.98
AMEN PROPERTIES INC			13.000	5,863.00
AMEREN CORP			199,397.000	10,901,033.99
AMERICA'S CAR-MART INC/TX			2,786.000	108,375.40
AMERICAN AIRLINES GROUP INC			54,641.000	2,749,535.12
AMERICAN ASSETS TRUST INC			4,822.000	189,938.58
AMERICAN AXLE & MANUFACTURING			9,639.000	150,368.40
AMERICAN BILTRITE INC			15.000	4,680.30
AMERICAN CARESOURCE HOLDINGS I			275.000	1.24
AMERICAN EAGLE OUTFITTERS INC			30,604.000	368,778.20
AMERICAN ELECTRIC POWER CO INC			63,629.000	4,420,306.63
AMERICAN EQUITY INVESTMENT LIF			10,490.000	275,677.20
AMERICAN EXPRESS CO			83,168.000	7,006,072.32
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN HOMES 4 RENT			2,862.000	64,595.34
AMERICAN HOTEL INCOME PPTYS LP UNIT			171,178.000	1,312,799.63
AMERICAN INTERNATIONAL GROUP I			99,761.000	6,237,057.72
AMERICAN INTERNATIONAL GROUP INC			138,791.000	1,387.91
AMERICAN LOCKER GROUP INC			669.000	7.76
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	38,464.95
AMERICAN ORIENTAL BIOENGINEERI			22.000	88.00
AMERICAN OUTDOOR BRANDS CORP			7,474.000	165,623.84
AMERICAN PUBLIC EDUCATION INC			1,743.000	41,221.95

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AMERICAN RAILCAR INDUSTRIES IN			2,410.000	92,303.00
AMERICAN REALTY INVESTORS INC			733.000	6,274.48
AMERICAN RENAL ASSOCIATES HOLD			4,096.000	75,980.80
AMERICAN SHARED HOSPITAL SERVI			782.000	3,010.70
AMERICAN SKIING CO COM			20,300.000	324.80
AMERICAN SOFTWARE INC/GA			7,410.000	76,248.90
AMERICAN STATES WATER CO			5,928.000	281,046.48
AMERICAN SUPERCONDUCTOR CORP			724.000	3,344.88
AMERICAN TOWER CORP			43,883.000	5,806,598.56
AMERICAN VANGUARD CORP			3,003.000	51,801.75
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WATER WORKS CO INC			41,484.000	3,233,677.80
AMERICAN WOODMARK CORP			2,993.000	285,981.15
AMERIGAS PARTNERS LP			32,888.000	1,485,550.96
AMERIPRISE FINANCIAL INC			18,173.000	2,313,241.17
AMERIS BANCORP			4,659.000	224,563.80
AMERISAFE INC			2,599.000	148,013.05
AMERISERV FINANCIAL INC			4,077.000	16,919.55
AMERISOURCEBERGEN CORP			15,183.000	1,435,248.99
AMES NATIONAL CORP			548.000	16,768.80
AMETEK INC			117,185.000	7,097,895.45
AMGEN INC			75,037.000	12,923,622.51
AMICUS THERAPEUTICS INC			2,862.000	28,820.34
AMISTAR CORP			962.000	2.41
AMKOR TECHNOLOGY INC			19,990.000	195,302.30
AMN HEALTHCARE SERVICES INC			7,669.000	299,474.45
AMPAL-AMERICAN ISRAEL CORP			271.000	20.33
AMPCO-PITTSBURGH CORP			1,316.000	19,411.00
AMPHASTAR PHARMACEUTICALS INC			5,903.000	105,427.58
AMPHENOL CORP			42,438.000	3,132,773.16
AMPLIPHI BIOSCIENCES CORP			2.000	1.56
AMREP CORP			1,062.000	7,200.36
AMTECH SYSTEMS INC			1,648.000	13,909.12
ANACOMP INC			3.000	1.56
ANADARKO PETROLEUM CORP			51,266.000	2,324,400.44
ANALOG DEVICES INC			55,506.000	4,318,366.80
ANALOGIC CORP			2,053.000	149,150.45
ANC RENTAL CORP			1,750.000	0.18
ANDERSONS INC/THE			4,652.000	158,865.80



	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ANDREA ELECTRONICS CORP			4,974.000	253.67	
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	87,404.32	
ANHEUSER-BUSCH INBEV SA/NV			82,888.000	9,142,761.13	
ANI PHARMACEUTICALS INC			2,094.000	97,999.20	
ANIKA THERAPEUTICS INC			2,641.000	130,306.94	
ANNALY CAPITAL MANAGEMENT INC			276,304.000	3,329,463.20	
ANSYS INC			17,879.000	2,175,516.72	
ANTERO MIDSTREAM GP LP			35,703.000	784,751.94	
ANTERO MIDSTREAM PARTNERS LP			72,785.000	2,415,006.30	
ANTHEM INC			39,859.000	7,498,673.67	
ANTHERA PHARMACEUTICALS INC			525.000	850.50	
ANTHRACITE CAPITAL INC			6,549.000	6.55	
ANWORTH MORTGAGE ASSET CORP			21,588.000	129,743.88	
AON PLC			123,936.000	16,477,291.20	
AP MOLLER - MAERSK A/S			4,870.000	9,779,146.49	
AP THAILAND PCL			28,312,700.000	6,751,041.17	
APA GROUP			17,883.000	125,786.31	
APACHE CORP			34,800.000	1,667,964.00	
APARTMENT INVESTMENT & MANAGEM			14,366.000	617,307.02	
APEX SILVER MINES			22,900.000	0.00	
APHTON CORP			11,691.000	11.69	
APOGEE ENTERPRISES INC			5,436.000	308,982.24	
APOLLO COMMERCIAL REAL ESTATE			117,309.000	2,176,081.95	
APOLLO INVESTMENT CORP			31,057.000	198,454.23	
APOLLO TYRES LTD			2,781,400.000	10,357,500.89	
APPFOLIO INC			1,800.000	58,680.00	
APPLE HOSPITALITY REIT INC			20,426.000	382,170.46	
APPLE INC			560,370.000	80,704,487.40	
APPLIED ENERGETICS INC			7,099.000	391.15	
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00	
APPLIED INDUSTRIAL TECHNOLOGIE			6,557.000	387,190.85	
APPLIED MATERIALS INC			103,700.000	4,283,847.00	
APPLIED OPTOELECTRONICS INC			2,179.000	134,640.41	
APPLIEDTHEORY CORP			5,601.000	0.00	
APPROACH RESOURCES INC			4,122.000	13,891.14	
APTEVO THERAPEUTICS INC			4,247.000	8,791.29	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
AQUACELL TECHNOLOGIES INC			3,700.000	0.00	
AQUINOX PHARMACEUTICALS INC			4,474.000	62,949.18	
ARADIGM CORP			102.000	132.60	
ARALEZ PHARMACEUTICALS INC			7,743.000	10,453.05	
ARAMARK			90,890.000	3,724,672.20	
ARBOR REALTY TRUST INC			3,455.000	28,814.70	
ARC DOCUMENT SOLUTIONS INC			5,336.000	22,197.76	
ARCA BIOPHARMA INC			3.000	7.35	
ARCBEST CORP			3,745.000	77,147.00	
ARCELORMITTAL			148,808.000	3,370,698.07	
ARCH CAPITAL GROUP LTD			34,247.000	3,194,902.63	
ARCH COAL INC			63,159.000	4,313,759.70	
ARCHER-DANIELS-MIDLAND CO			52,211.000	2,160,491.18	
ARCHROCK INC			7,856.000	89,558.40	
ARCONIC INC			66,618.000	1,508,897.70	
ARDELYX INC			4,098.000	20,899.80	
ARDMORE SHIPPING CORP			3,100.000	25,265.00	
ARENA PHARMACEUTICALS INC			3,143.000	53,022.41	
ARES COMMERCIAL REAL ESTATE CO			16,338.000	213,864.42	
ARGAN INC			871.000	52,260.00	
ARGO GROUP INTERNATIONAL HOLDI			7,442.000	450,985.20	
ARI NETWORK SERVICES INC			716.000	5,040.64	
ARK RESTAURANTS CORP			1,040.000	25,334.40	
ARLINGTON ASSET INVESTMENT COR			876.000	11,974.92	
ARMADA HOFFLER PROPERTIES INC			107,372.000	1,390,467.40	
ARMOUR RESIDENTIAL REIT INC			5,966.000	149,150.00	
ARMSTRONG FLOORING INC			245,910.000	4,419,002.70	
ARMSTRONG WORLD INDUSTRIES INC			176,997.000	8,141,862.00	
AROTECH CORP			440.000	1,562.00	
ARQULE INC			3,373.000	4,182.52	
ARRAY BIOPHARMA INC			10,250.000	85,792.50	
ARROW FINANCIAL CORP			3,611.000	114,288.15	
ARROW RESOURCES DEVELOPMENT IN			2,800.000	1.96	
ARROWHEAD PHARMACEUTICALS INC			8,398.000	13,604.76	
ARTESIAN RESOURCES CORP			4,494.000	169,154.16	
ARTHUR J GALLAGHER & CO			46,674.000	2,672,086.50	
ARTISAN PARTNERS ASSET MANAGEM			4,583.000	140,698.10	
ASB FINANCIAL CORP			1,237.000	19,792.00	
ASBURY AUTOMOTIVE GROUP INC			101,563.000	5,743,387.65	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ASCENA RETAIL GROUP INC			23,385.000	50,277.75	
ASCENDAS REAL ESTATE INVESTMEN			190,071.000	360,304.54	
ASCENT CAPITAL GROUP INC			4,579.000	70,333.44	
ASFG INC			44.000	0.00	
ASHFORD HOSPITALITY PRIME INC			5,238.000	53,899.02	
ASHFORD HOSPITALITY TRUST INC			10,817.000	65,767.36	
ASHFORD INC			128.000	6,525.44	
ASHTREAD GROUP PLC			518,956.000	10,711,415.57	
ASIA PACIFIC DATA CENTRE GROUP			187,587.000	252,524.51	
ASPEN INSURANCE HOLDINGS LTD			8,336.000	415,549.60	
ASPEN TECHNOLOGY INC			13,591.000	751,038.66	
ASSA ABLOY AB			298,058.000	6,541,017.12	
ASSEMBLY BIOSCIENCES INC			6,703.000	138,416.95	
ASSICURAZIONI GENERALI SPA			423,200.000	6,955,429.75	
ASSOCIATED BRITISH FOODS PLC			222,194.000	8,473,850.80	
ASSOCIATED CAPITAL GROUP INC			2,803.000	95,302.00	
ASSURANT INC			5,012.000	519,694.28	
ASTA FUNDING INC			168.000	1,377.60	
ASTEA INTERNATIONAL INC			1,675.000	3,601.25	
ASTEC INDUSTRIES INC			2,975.000	165,142.25	
ASTELLAS PHARMA INC			621,400.000	7,601,586.52	
ASTERIAS BIOTHERAPEUTICS INC			352.000	1,232.00	
ASTORIA FINANCIAL CORP			15,476.000	311,841.40	
ASTRONICS CORP			7,549.000	229,005.00	
ASTRONOVA INC			1,132.000	14,829.20	
ASTROTECH CORP			488.000	468.38	
ASURE SOFTWARE INC			1,533.000	22,397.13	
AT&T INC			597,868.000	22,557,559.64	
AT&T LATIN AMER CORP COM			30,700.000	33.77	
ATARA BIOTHERAPEUTICS INC			3,142.000	43,988.00	
ATHENE HOLDING LTD			136,295.000	6,761,594.95	
ATLANTIC AMERICAN CORP			8,565.000	31,262.25	
ATLANTIC COAST FINANCIAL CORP			139.000	1,110.61	
ATLANTICA YIELD PLC			6,619.000	141,381.84	
ATLANTICUS HOLDINGS CORP			1,628.000	4,330.48	
ATLANTIS PLASTICS INC			1,094.000	0.11	
ATLAS AIR WORLDWIDE HOLDINGS I			95,962.000	5,004,418.30	
ATN INTERNATIONAL INC			1,850.000	126,614.00	
ATNA RESOURCES LTD			1,222.000	0.00	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ATOS SE			87,200.000	12,223,137.49
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			6,254.000	151,659.50
ATRION CORP			675.000	434,227.50
ATRIUM EUROPEAN REAL ESTATE LT			79,184.000	353,034.73
ATRM HOLDINGS INC			180.000	349.20
ATWOOD OCEANICS INC			13,688.000	111,557.20
AURIZON HOLDINGS LTD			129,874.000	533,962.41
AUSNET SERVICES			1,625,685.000	2,163,513.22
AUTOBYTEL INC			974.000	12,282.14
AUTODESK INC			20,248.000	2,041,403.36
AUTOLIV INC			9,432.000	1,035,633.60
AUTOMATIC DATA PROCESSING INC			47,397.000	4,856,296.62
AUTOMOTIVE PROPERTIES REIT TR UNIT			58,462.000	499,675.21
AUTONATION INC			6,022.000	253,887.52
AUTOZONE INC			3,631.000	2,071,340.26
AV HOMES INC			2,846.000	57,062.30
AVADO BRANDS INC COM			40,600.000	0.00
AVALONBAY COMMUNITIES INC			16,571.000	3,184,449.07
AVAX TECHNOLOGIES INC			1,969.000	5.12
AVERY DENNISON CORP			66,247.000	5,854,247.39
AVEXIS INC			784.000	64,413.44
AVIAT NETWORKS INC			1,149.000	19,992.60
AVID TECHNOLOGY INC			4,299.000	22,612.74
AVINCI MEDIA CORP			4,781.000	0.00
AVIRAGEN THERAPEUTICS INC			1,127.000	754.53
AVIS BUDGET GROUP INC			8,000.000	218,160.00
AVISTA CORP			11,228.000	476,740.88
AVIVA PLC			1,404,700.000	9,597,580.44
AVX CORP			7,926.000	129,510.84
AWARE INC/MA			5,095.000	26,239.25
AXCELIS TECHNOLOGIES INC			4,918.000	103,032.10
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXION INTERNATIONAL HOLDINGS I			122.000	0.09
AXIS CAPITAL HOLDINGS LTD			15,398.000	995,634.68
AXOGEN INC			428.000	7,147.60
AXON ENTERPRISE INC			6,830.000	171,706.20
AXT INC			5,371.000	34,105.85
AZIMUT HOLDING SPA			470,000.000	9,407,826.68

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AZZ INC			4,588.000	256,010.40	
B&G FOODS INC			7,526.000	267,925.60	
B. RILEY FINANCIAL INC			1,808.000	33,538.40	
BABCOCK & WILCOX ENTERPRISES I			8,339.000	98,066.64	
BADGER METER INC			7,779.000	309,993.15	
BADGER PAPER MILLS INC			2,800.000	28.00	
BAE SYSTEMS PLC			1,280,500.000	10,537,040.19	
BAKER HUGHES INC			58,287.000	3,177,224.37	
BALCHEM CORP			4,749.000	369,044.79	
BALDWIN & LYONS INC			2,991.000	73,279.50	
BALL CORP			58,636.000	2,475,025.56	
BALLANTYNE STRONG INC			920.000	6,164.00	
BANCA MEDIOLANUM SPA			761,424.000	6,309,232.18	
BANCFIRST CORP			2,495.000	241,017.00	
BANCO LATINOAMERICANO DE COMER			4,913.000	134,517.94	
BANCORP INC/THE			1,844.000	13,977.52	
BANCORPSOUTH INC			14,368.000	438,224.00	
BANK HAPOALIM BM			1,239,700.000	8,362,477.58	
BANK MANDIRI PERSERO TBK PT			12,710,379.000	12,159,647.81	
BANK MUTUAL CORP			9,061.000	82,908.15	
BANK NEGARA INDONESIA PERSERO			18,360,700.000	9,092,545.46	
BANK OF AMERICA CORP			970,993.000	23,556,290.18	
BANK OF FLORIDA CORP			1,663.000	6.65	
BANK OF HAWAII CORP			6,088.000	505,121.36	
BANK OF MARIN BANCORP			1,077.000	66,289.35	
BANK OF NEW YORK MELLON CORP/T			122,187.000	6,233,980.74	
BANK OF NOVA SCOTIA			160,100.000	9,616,848.38	
BANK OF SOUTH CAROLINA CORP			1,444.000	29,241.00	
BANK OF THE OZARKS INC			13,492.000	632,370.04	
BANKFINANCIAL CORP			2,582.000	38,523.44	
BANKRATE INC			6,551.000	84,180.35	
BANKUNITED FINANCIAL CORP			4,941.000	24.71	
BANNER CORP			3,912.000	221,067.12	
BAR HARBOR BANKSHARES			2,664.000	82,104.48	
BARCLAYS AFRICA GROUP LTD			628,200.000	6,892,100.77	
BARNES & NOBLE EDUCATION INC			3,200.000	34,016.00	
BARNES & NOBLE INC			9,680.000	73,568.00	
BARNES GROUP INC			8,646.000	506,050.38	
BARNWELL INDUSTRIES INC			2,086.000	3,713.08	

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BARRACUDA NETWORKS INC			304,941.000	7,031,939.46
BARRATT DEVELOPMENTS PLC			1,226,300.000	8,976,004.94
BARRETT BUSINESS SERVICES INC			4,520.000	258,950.80
BASIC ENERGY SERVICES INC			10.000	249.00
BASIC ENERGY SERVICES WTS EXP 12/23/2023			330.000	973.50
BASSETT FURNITURE INDUSTRIES I			2,010.000	76,279.50
BAXANO SURGICAL INC			2,475.000	0.00
BAXTER INTERNATIONAL INC			224,761.000	13,607,030.94
BAY BANCORP INC			692.000	5,017.00
BAYER AG			60,800.000	7,849,903.81
BB LIQUIDATING INC			31,721.000	285.49
BB&T CORP			160,519.000	7,289,167.79
BBX CAPITAL CORP			725.000	4,756.00
BCB BANCORP INC			1,137.000	17,396.10
BEACON POWER CORP			2,067.000	16.74
BEACON ROOFING SUPPLY INC			9,714.000	475,986.00
BEARD CO			1,181.000	0.59
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			450.000	4,410.00
BEAZER HOMES USA INC			645.000	8,849.40
BEBE STORES INC			399.000	2,370.06
BECTON DICKINSON AND CO			28,053.000	5,473,420.83
BED BATH & BEYOND INC			13,280.000	403,712.00
BEL FUSE INC			7,249.000	170,242.48
BELDEN INC			91,491.000	6,901,166.13
BELIEVING TODAY INC			3,700.000	0.00
BELLICUM PHARMACEUTICALS INC			5,608.000	65,501.44
BELMOND LTD			12,873.000	171,210.90
BENCHMARK ELECTRONICS INC			8,760.000	282,948.00
BENEFICIAL BANCORP INC			9,299.000	139,485.00
BERKSHIRE BANCORP INC/NY			2,213.000	22,461.95
BERKSHIRE HATHAWAY INC			251,135.000	42,534,734.95
BERKSHIRE HILLS BANCORP INC			5,262.000	184,959.30
BERRY GLOBAL GROUP INC			43,910.000	2,503,309.10
BEST BUY CO INC			63,708.000	3,652,379.64
BETTER ENVIRONMENT CONCEPTS IN			42.000	9.51
BGC PARTNERS INC			29,663.000	374,940.32
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIG 5 SPORTING GOODS CORP			1,009.000	13,167.45

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BIG LOTS INC			8,479.000	409,535.70
BIGLARI HOLDINGS INC			505.000	201,868.70
BILL BARRETT CORP			6,522.000	20,022.54
BIOANALYTICAL SYSTEMS INC			912.000	1,541.28
BIOCRYSST PHARMACEUTICALS INC			18,486.000	102,782.16
BIODELIVERY SCIENCES INTERNATI			9,726.000	27,232.80
BIOGEN INC			32,736.000	8,883,240.96
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.00
BIOLASE INC			3,820.000	3,705.40
BIOMARIN PHARMACEUTICAL INC			8,687.000	788,953.34
BIOPTIX INC			6.000	23.40
BIOPURE CORP			374.000	4.49
BIOSCRIP INC			15,670.000	42,544.06
BIOSPECIFICS TECHNOLOGIES CORP			5,011.000	248,094.61
BIOSTAGE INC			1,384.000	570.21
BIOTELEMETRY INC			6,384.000	213,544.80
BIOTIME INC			2,609.000	8,192.26
BIRKS GROUP INC			432.000	552.96
BJ'S RESTAURANTS INC			4,289.000	159,765.25
BKF CAPITAL GROUP INC			18.000	130.50
BLACK BOX CORP			5,806.000	49,641.30
BLACK DIAMOND INC			2,202.000	14,643.30
BLACK HILLS CORP			6,767.000	456,569.49
BLACKBAUD INC			7,328.000	628,376.00
BLACKHAWK NETWORK HOLDINGS INC			110,672.000	4,825,299.20
BLACKROCK EMERGING MARKETS SMALL CAP			1,082,821.420	13,969,855.96
BLACKROCK INC			11,785.000	4,978,101.85
BLACKROCK MSCI CANADA SMALL CAP			364,938.180	4,466,594.44
BLACKROCK MSCI EAFE SMALL CAP			3,062,094.540	45,862,505.66
BLACKSTONE MORTGAGE TRUST INC			20,963.000	662,430.80
BLONDER TONGUE LABORATORIES IN			2,737.000	1,477.98
BLOOMIN' BRANDS INC			17,183.000	364,795.09
BLUCORA INC			3,213.000	68,115.60
BLUE HILLS BANCORP INC			3,468.000	62,077.20
BLUE RIVER BANCSHARES INC			962.000	7.22
BLUEBIRD BIO INC			6,000.000	630,300.00
BLUEPRINT MEDICINES CORP			4,440.000	224,974.80
BMB MUNAI INC			7,468.000	74.68
BMC INDS INC MINN COM			26,300.000	0.00

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BMC STOCK HOLDINGS INC			8,152.000	178,121.20
BNCCORP INC			818.000	20,940.80
BNP PARIBAS SA			131,700.000	9,472,270.04
BNS HOLDING INC			94.000	14.10
BOB EVANS FARMS INC/DE			3,187.000	228,922.21
BOEING CO/THE			55,850.000	11,044,337.50
BOFI HOLDING INC			7,973.000	189,119.56
BOISE CASCADE CO			5,188.000	157,715.20
BOMBARDIER INC CL B SUB-VTG			1,772,600.000	3,221,171.95
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			1,828.000	799.75
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	14.88
BORGWARNER INC			38,044.000	1,611,543.84
BOSTON BEER CO INC/THE			1,979.000	261,524.85
BOSTON PRIVATE FINANCIAL HOLDI			11,015.000	169,080.25
BOSTON PROPERTIES INC			16,299.000	2,005,102.98
BOSTON SCIENTIFIC CORP			326,445.000	9,049,055.40
BOTTOMLINE TECHNOLOGIES DE INC			4,356.000	111,905.64
BOVIE MEDICAL CORP			1,260.000	3,112.20
BOWL AMERICA INC			4,125.000	58,781.25
BOYD GAMING CORP			10,894.000	270,280.14
BOYDS COLLECTION LTD COM			52,800.000	0.00
BOYDS COLLECTION LTD/THE			833.000	0.01
BP PLC			1,621,300.000	9,325,313.25
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPOST SA			54,629.000	1,316,860.69
BRADY CORP			7,798.000	264,352.20
BRANDYWINE REALTY TRUST			27,081.000	474,729.93
BRIDGE BANCORP INC			3,869.000	128,837.70
BRIDGFORD FOODS CORP			3,562.000	47,196.50
BRIGGS & STRATTON CORP			6,978.000	168,169.80
BRIGHT HORIZONS FAMILY SOLUTIO			7,191.000	555,217.11
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.42
BRINK'S CO/THE			8,959.000	600,253.00
BRISTOL-MYERS SQUIBB CO			150,725.000	8,398,397.00
BRISTOW GROUP INC			5,239.000	40,078.35
BRITISH AMERICAN TOBACCO PLC			289,823.000	19,704,208.76
BRIXMOR PROPERTY GROUP INC			53,020.000	947,997.60



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BROADCOM LTD			36,721.000	8,557,829.05	
BROADRIDGE FINANCIAL SOLUTIONS			7,170.000	541,765.20	
BROADSOFT INC			3,831.000	164,924.55	
BROCADE COMMUNICATIONS SYSTEMS			3,153.000	39,759.33	
BROOKDALE SENIOR LIVING INC			27,100.000	398,641.00	
BROOKFIELD INFRASTRUCTURE PART			11,577.000	473,615.07	
BROOKFIELD PROPERTY PARTNERS L			37,471.000	886,938.57	
BROOKFIELD RENEWABLE PARTNERS			81,857.000	2,606,324.43	
BROOKLINE BANCORP INC			15,621.000	228,066.60	
BROOKS AUTOMATION INC			10,510.000	227,961.90	
BROWN-FORMAN CORP			29,883.000	1,452,313.80	
BRT APARTMENTS CORP			863.000	6,783.18	
BRUKER CORP			19,947.000	575,271.48	
BRYN MAWR BANK CORP			2,576.000	109,480.00	
BSD MED CORP			865.000	17.30	
BSML INC			1,459.000	0.00	
BSQUARE CORP			1,706.000	9,553.60	
BUCKEYE PARTNERS LP			70,728.000	4,521,641.04	
BUCKLE INC/THE			5,386.000	95,870.80	
BUFFALO WILD WINGS INC			2,967.000	375,918.90	
BUILDERS FIRSTSOURCE INC			12,321.000	188,757.72	
BUILDING MATLS HLDG CORP COM			12,400.000	50.84	
BUNGE LTD			20,768.000	1,549,292.80	
BUTLER INTERNATIONAL INC			4,024.000	22.13	
C&J ENERGY SERVICES INC			1,600.000	54,800.00	
CA INC			53,213.000	1,834,252.11	
CABOT CORP			579.000	30,935.97	
CABOT OIL & GAS CORP			62,368.000	1,564,189.44	
CACHE INC			3,062.000	4.90	
CACI INTERNATIONAL INC			3,940.000	492,697.00	
CADIZ INC			226.000	3,051.00	
CADUS CORP			2,388.000	2,388.00	
CAE INC			359,970.000	6,197,681.69	
CAGY INDUSTRIES INC			2,037.000	0.00	
CAI INTERNATIONAL INC			1,949.000	45,996.40	
CAL DIVE INTERNATIONAL INC			9,001.000	7.20	
CALAMP CORP			9,352.000	190,126.16	
CALATLANTIC GROUP INC			10,845.000	383,370.75	
CALBEE INC			304,100.000	11,949,105.02	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CALERES INC			12,194.000	338,749.32	
CALGON CARBON CORP			8,880.000	134,088.00	
CALIFORNIA COASTAL COMMUNITIES			3,300.000	8.25	
CALIFORNIA FIRST NATIONAL BANC			3,028.000	57,077.80	
CALIFORNIA WATER SERVICE GROUP			7,776.000	286,156.80	
CALIX INC			4,607.000	31,557.95	
CALLAWAY GOLF CO			13,138.000	167,903.64	
CALLIDUS SOFTWARE INC			7,400.000	179,080.00	
CALLON PETROLEUM CO			13,716.000	145,526.76	
CALMARE THERAPEUTICS INC			1,369.000	137.04	
CALTEX AUSTRALIA LTD			81,345.000	1,972,327.52	
CAMBEX CORP			5,237.000	21.47	
CAMBIUM LEARNING GROUP INC			1,761.000	8,928.27	
CAMBREX CORP			11,605.000	693,398.75	
CAMBRIDGE HEART INC			5,193.000	0.00	
CAMDEN NATIONAL CORP			2,824.000	121,177.84	
CAMPBELL SOUP CO			41,484.000	2,163,390.60	
CANADIAN IMPERIAL BANK OF COMM			4,576.000	371,388.16	
CANADIAN SOLAR INC			4,541.000	72,292.72	
CANADIAN TIRE CORP LTD CL A			92,800.000	10,544,057.90	
CANO PETROLEUM INC			3,018.000	0.00	
CANTEL MEDICAL CORP			6,033.000	470,031.03	
CANTERBURY PARK HOLDING CORP			786.000	8,646.00	
CAPELLA EDUCATION CO			1,575.000	134,820.00	
CAPITAL BANK FINANCIAL CORP			2,715.000	103,441.50	
CAPITAL CITY BANK GROUP INC			1,815.000	37,062.30	
CAPITAL ONE FINANCIAL CORP			48,216.000	3,983,605.92	
CAPITAL SENIOR LIVING CORP			7,355.000	111,869.55	
CAPITOL BANCORP LTD			1,356.000	4.07	
CAPITOL FEDERAL FINANCIAL INC			19,918.000	283,034.78	
CAPRICOR THERAPEUTICS INC			55.000	43.45	
CAPSTEAD MORTGAGE CORP			15,511.000	161,779.73	
CAPSTONE THERAPEUTICS CORP			6,299.000	296.05	
CAPSTONE TURBINE CORP			1,035.000	703.80	
CARBO CERAMICS INC			10,418.000	71,363.30	
CARBONITE INC			5,476.000	119,376.80	
CARDINAL HEALTH INC			52,680.000	4,104,825.60	
CARDIOVASCULAR SYSTEMS INC			5,906.000	190,350.38	
CARDTRONICS PLC			7,207.000	236,822.02	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CARE CAPITAL PROPERTIES INC			40,585.000	1,083,619.50
CARE.COM INC			3,700.000	55,870.00
CAREER EDUCATION CORP			4,954.000	47,558.40
CARETRUST REIT INC			15,585.000	288,945.90
CARLSBERG A/S			127,400.000	13,592,486.37
CARMAX INC			21,068.000	1,328,548.08
CARNIVAL CORP			55,462.000	3,636,643.34
CARPENTER TECHNOLOGY CORP			6,938.000	259,689.34
CARRIAGE SERVICES INC			4,949.000	133,425.04
CARRIZO OIL & GAS INC			6,764.000	117,828.88
CARTESIAN INC			1,324.000	992.87
CASELLA WASTE SYSTEMS INC			4,377.000	71,826.57
CASH TECHNOLOGIES INC			787.000	0.00
CASI PHARMACEUTICALS INC			447.000	469.35
CASS INFORMATION SYSTEMS INC			2,350.000	154,254.00
CATALENT INC			17,132.000	601,333.20
CATALINA LIGHTING INC			910.000	0.91
CATALYST BIOSCIENCES INC			41.000	190.65
CATASYS INC			2.000	9.14
CATERPILLAR INC			56,568.000	6,078,797.28
CATHAY GENERAL BANCORP			10,666.000	404,774.70
CATO CORP/THE			5,853.000	102,954.27
CATSKILL LITIGATION TRUST			3,760.000	0.38
CAVCO INDUSTRIES INC			1,321.000	171,267.65
CAVIUM INC			44,590.000	2,770,376.70
CBIZ INC			16,891.000	253,365.00
CBL & ASSOCIATES PROPERTIES IN			20,395.000	171,929.85
CBOE HOLDINGS INC			8,406.000	768,308.40
CBRE GROUP INC			158,832.000	5,781,484.80
CBS CORP			97,177.000	6,197,949.06
CDI CORP			2,656.000	15,537.60
CDK GLOBAL INC			12,930.000	802,435.80
CDW CORP/DE			6,372.000	398,441.16
CECO ENVIRONMENTAL CORP			1,333.000	12,236.94
CECONOMY AG			252,000.000	8,494,656.72
CEDAR FAIR LP			22,162.000	1,597,880.20
CEDAR REALTY TRUST INC			27,436.000	133,064.60
CEL-SCI CORP			27.000	60.21
CELADON GROUP INC			3,424.000	10,785.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CELANESE CORP			10,365.000	984,053.10
CELGENE CORP			120,758.000	15,682,841.46
CELLDEX THERAPEUTICS INC			2,348.000	5,799.56
CELLULAR BIOMEDICINE GROUP INC			2,569.000	22,478.75
CEMPRA INC			6,505.000	29,923.00
CENTENE CORP			33,439.000	2,671,107.32
CENTERPOINT ENERGY INC			114,864.000	3,144,976.32
CENTERSTATE BANK CORP			3,783.000	94,045.38
CENTRAL GARDEN & PET CO			7,118.000	218,999.44
CENTRAL PACIFIC FINANCIAL CORP			2,386.000	75,087.42
CENTRICA PLC			2,765,964.000	7,192,883.58
CENTRUS ENERGY CORP			396.000	1,663.20
CENTURY ALUMINUM CO			5,901.000	91,937.58
CENTURY BANCORP INC/MA			494.000	31,418.40
CENTURY CASINOS INC			269.000	1,982.53
CENTURY COMMUNITIES INC			2,724.000	67,555.20
CENTURYLINK INC			76,671.000	1,830,903.48
CENVEO INC			1,035.000	6,303.15
CERBCO INC CL A			500.000	0.00
CERNER CORP			36,195.000	2,405,881.65
CERUS CORP			16,261.000	40,815.11
CESCA THERAPEUTICS INC			111.000	349.65
CEVA INC			2,713.000	123,305.85
CEZ AS			28,009.000	486,860.95
CF BLACKROCK ACWI EX-US SUPERFUND A			48,442,791.680	1,246,046,311.12
CF INDUSTRIES HOLDINGS INC			21,330.000	596,386.80
CH ROBINSON WORLDWIDE INC			31,585.000	2,169,257.80
CHAMPION ENTERPRISES INC			21,400.000	149.80
CHAMPION INDUSTRIES INC/WV			20.000	400.00
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,139.000	1,047.88
CHARLES RIVER LABORATORIES INT			5,917.000	598,504.55
CHARLES SCHWAB CORP/THE			230,350.000	9,895,836.00
CHART INDUSTRIES INC			6,741.000	234,114.93
CHARTER COMMUNICATIONS INC			36,283.000	12,221,928.55
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	440.94
CHARTER FINANCIAL CORP/MD			2,504.000	45,072.00
CHARTER HALL RETAIL REIT			68,035.000	212,398.03
CHASE CORP			1,626.000	173,494.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHATHAM LODGING TRUST			6,647.000	133,538.23
CHAZAK VALUE CORP COM			216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG			18,091.000	1,973,366.28
CHEESECAKE FACTORY INC/THE			7,954.000	400,086.20
CHEMED CORP			3,750.000	766,987.50
CHEMICAL FINANCIAL CORP			6,616.000	320,280.56
CHEMOCENTRYX INC			3,300.000	30,888.00
CHENIERE ENERGY INC			27,949.000	1,361,395.79
CHENIERE ENERGY PARTNERS LP			1,860.000	60,264.00
CHENNAI SUPER KINGS CRICKET LTD			425,652.000	0.04
CHEROKEE INC			3,349.000	23,275.55
CHESAPEAKE ENERGY CORP			69,787.000	346,841.39
CHESAPEAKE LODGING TRUST			5,936.000	145,253.92
CHESAPEAKE UTILITIES CORP			3,306.000	247,784.70
CHESTER BANCORP INC			84.000	1,558.20
CHEVRON CORP			186,544.000	19,462,135.52
CHICAGO RIVET & MACHINE CO			213.000	7,801.13
CHICO'S FAS INC			19,790.000	186,421.80
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			42,874.000	4,377,435.40
CHIMERIX INC			2,664.000	14,518.80
CHINA CGAME INC			1,663.000	33.26
CHINA COMMUNICATIONS SERVICES			12,430,000.000	7,165,228.75
CHINA SKY ONE MEDICAL INC			581.000	0.00
CHIPOTLE MEXICAN GRILL INC			5,558.000	2,312,683.80
CHOICE PROPERTIES REIT TRUST UNIT			23,011.000	245,223.87
CHRISTOPHER & BANKS CORP			3,962.000	5,190.22
CHUBB LTD			49,298.000	7,166,943.24
CHURCH & DWIGHT CO INC			42,998.000	2,230,736.24
CHURCHILL DOWNS INC			2,224.000	407,659.20
CHUY'S HOLDINGS INC			2,114.000	49,467.60
CIBER INC			7,875.000	519.75
CIBL INC			22.000	0.00
CIE FINANCIERE RICHEMONT SA			93,355.000	7,701,190.41
CIENA CORP			19,297.000	482,810.94
CIGNA CORP			36,289.000	6,074,415.71
CIM COMMERCIAL TRUST CORP			355.000	5,644.50
CIMAREX ENERGY CO			12,087.000	1,136,298.87
CIMPRESS NV			4,743.000	448,355.79

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
CINCINNATI BELL INC			4,997.000	97,691.35	
CINCINNATI FINANCIAL CORP			30,340.000	2,198,133.00	
CINEMARK HOLDINGS INC			39,723.000	1,543,238.55	
CINTAS CORP			15,131.000	1,907,111.24	
CIPRICO INC			5,400.000	0.00	
CIRCLE ENTERTAINMENT INC			8,246.000	20.62	
CIRCOR INTERNATIONAL INC			2,327.000	138,177.26	
CIRCUIT CITY STORES INC			21,085.000	0.00	
CIRRUS LOGIC INC			10,319.000	647,207.68	
CISCO SYSTEMS INC			473,981.000	14,835,605.30	
CIT GROUP INC			25,840.000	1,258,408.00	
CITI TRENDS INC			3,499.000	74,248.78	
CITIGROUP INC			260,659.000	17,432,873.92	
CITIZENS & NORTHERN CORP			568.000	13,211.68	
CITIZENS FINANCIAL GROUP INC			415,148.000	14,812,480.64	
CITIZENS INC/TX			4,431.000	32,700.78	
CITRIX SYSTEMS INC			21,119.000	1,680,650.02	
CITY BANK/LYNNWOOD WA			1,072.000	21.44	
CITY HOLDING CO			2,530.000	166,651.10	
CITY OFFICE REIT INC			107,011.000	1,359,039.70	
CITYCON OYJ			152,202.000	398,918.98	
CIVEO CORP			7,256.000	15,237.60	
CIVITAS SOLUTIONS INC			5,849.000	102,357.50	
CLASS ACTION LAWSUIT WTS 12/14/2016			2,570.000	0.00	
CLEAN ENERGY FUELS CORP			11,644.000	29,575.76	
CLEARFIELD INC			3,188.000	42,081.60	
CLEARSIDE BIOMEDICAL INC			3,166.000	28,842.26	
CLEARSTORY SYSTEMS INC			219.000	0.00	
CLEARWATER PAPER CORP			3,123.000	146,000.25	
CLEVELAND BIOLABS INC			52.000	153.40	
CLIFFS NATURAL RESOURCES INC			32,631.000	225,806.52	
CLIFTON BANCORP INC			2,104.000	34,779.12	
CLOROX CO/THE			25,661.000	3,419,071.64	
CLOUD PEAK ENERGY INC			6,972.000	24,611.16	
CLOVIS ONCOLOGY INC			2,330.000	218,157.90	
CLST HOLDINGS INC			3,920.000	47.04	
CLUBCORP HOLDINGS INC			8,745.000	114,559.50	
CME GROUP INC			54,669.000	6,846,745.56	
CMS ENERGY CORP			78,162.000	3,614,992.50	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CNA FINANCIAL CORP			13,645.000	665,193.75
CNB FINANCIAL CORP/PA			2,353.000	56,401.41
CNO FINANCIAL GROUP INC			41,344.000	863,262.72
COACH INC			37,054.000	1,754,136.36
COBIZ FINANCIAL INC			2,183.000	37,984.20
COCA-COLA BOTTLING CO CONSOLID			1,423.000	325,682.01
COCA-COLA CO/THE			366,699.000	16,446,450.15
COCA-COLA EUROPEAN PARTNERS PL			211,234.000	8,564,810.47
COCHLEAR LTD			66,000.000	7,869,702.89
CODEXIS INC			992.000	5,406.40
CODORUS VALLEY BANCORP INC			1,917.000	54,442.80
COEUR MINING INC			18,625.000	159,802.50
COFINIMMO SA			1,269.000	155,808.09
COGENT COMMUNICATIONS HOLDINGS			15,692.000	629,249.20
COGENTIX MEDICAL INC			374.000	650.76
COGNIZANT TECHNOLOGY SOLUTIONS			53,888.000	3,578,163.20
COHEN & STEERS INC			4,440.000	179,997.60
COHERUS BIOSCIENCES INC			2,117.000	30,378.95
COHU INC			4,309.000	67,823.66
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			85,737.000	6,355,683.81
COLLECTORS UNIVERSE INC			3,307.000	82,178.95
COLLEGIUM PHARMACEUTICAL INC			1,700.000	21,267.00
COLOMBO BANK			495.000	159.89
COLONIAL BANCGROUP INC/THE			63,000.000	0.00
COLONY NORTHSTAR INC			46,781.000	659,144.29
COLONY STARWOOD HOMES			8,399.000	288,169.69
COLUMBIA BANKING SYSTEM INC			8,661.000	345,140.85
COLUMBIA PROPERTY TRUST INC			13,000.000	290,940.00
COLUMBIA SPORTSWEAR CO			5,465.000	317,297.90
COLUMBUS MCKINNON CORP/NY			3,454.000	87,800.68
COMARCO INC			3,575.000	128.70
COMBIMATRIX CORP			2.000	10.60
COMCAST CORP			591,537.000	23,022,620.04
COMDIAL CORP			222.000	0.44
COMERICA INC			127,762.000	9,357,288.88
COMFORT SYSTEMS USA INC			5,919.000	219,594.90
COMMERCIAL INTERNATIONAL BANK			282,625.000	1,247,168.60
COMMERCIAL METALS CO			179,391.000	3,485,567.13

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMUNICATIONS SYSTEMS INC			2,095.000	9,071.35
COMMUNITY BANK SYSTEM INC			7,720.000	430,544.40
COMMUNITY HEALTH SYSTEMS INC			16,028.000	159,638.88
COMMUNITY HEALTHCARE TRUST INC			36,320.000	929,428.80
COMMUNITY TRUST BANCORP INC			4,545.000	198,843.75
COMMUNITY WEST BANCSHARES			995.000	10,348.00
COMMVAULT SYSTEMS INC			6,382.000	360,263.90
COMPASS GROUP PLC			454,253.000	9,558,841.33
COMPASS MINERALS INTERNATIONAL			19,060.000	1,244,618.00
COMPUTER PROGRAMS & SYSTEMS IN			4,431.000	145,336.80
COMPUTER SERVICES INC			2,032.000	95,504.00
COMPUTER TASK GROUP INC			6,016.000	33,629.44
COMPX INTERNATIONAL INC			1,112.000	16,958.00
COMSCORE INC			16,460.000	432,075.00
COMSTOCK RESOURCES INC			1,154.000	8,158.78
COMTECH TELECOMMUNICATIONS COR			3,991.000	75,709.27
COMTREX SYSTEMS CORP			367.000	1,211.10
CONAGRA BRANDS INC			69,193.000	2,474,341.68
CONCERT PHARMACEUTICALS INC			8,514.000	118,770.30
CONCHO RESOURCES INC			19,084.000	2,319,278.52
CONCURRENT COMPUTER CORP			1,252.000	8,438.48
CONE MLS CORP N C			20,100.000	0.00
CONMED CORP			3,625.000	184,657.50
CONN'S INC			1,994.000	38,085.40
CONNECTICUT WATER SERVICE INC			2,852.000	158,314.52
CONNECTONE BANCORP INC			973.000	21,941.15
CONOCOPHILLIPS			123,127.000	5,412,662.92
CONRAD INDUSTRIES INC			1,998.000	34,465.50
CONSOL ENERGY INC			27,399.000	409,341.06
CONSOLIDATED COMMUNICATIONS HO			12,213.000	262,213.11
CONSOLIDATED EDISON INC			55,641.000	4,496,905.62
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	10.50
CONSOLIDATED WATER CO LTD			9,150.000	113,460.00
CONSOLIDATED-TOMOKA LAND CO			2,968.000	169,027.60
CONSTELLATION BRANDS INC			43,323.000	8,392,964.79
CONSUMER PORTFOLIO SERVICES IN			4,351.000	19,797.05
CONTACT ENERGY LTD			207,829.000	792,818.17
CONTANGO OIL & GAS CO			9,006.000	59,799.84
CONTINENTAL BUILDING PRODUCTS			2,819.000	65,682.70



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CONTINENTAL INFORMATION SYSTEM			1,312.000	0.13
CONTINENTAL MATERIALS CORP			751.000	14,306.55
CONTRA AVG TECHNOLOGIES NV RR			68.000	0.00
CONTRA DYAX CORPORATION			21,687.000	40,988.43
CONVATEC GROUP PLC			1,598,665.000	6,628,462.20
CONVERGYS CORP			15,292.000	363,643.76
COOPER COS INC/THE			14,202.000	3,400,242.84
COOPER TIRE & RUBBER CO			11,844.000	427,568.40
COOPER-STANDARD HOLDINGS INC			2,109.000	212,608.29
CORCEPT THERAPEUTICS INC			7,302.000	86,163.60
CORE-MARK HOLDING CO INC			6,960.000	230,097.60
CORECIVIC INC			13,693.000	377,652.94
CORELOGIC INC/UNITED STATES			7,488.000	324,829.44
CORESITE REALTY CORP			3,476.000	359,870.28
CORINTHIAN COLLEGES INC			11,399.000	0.00
CORNERSTONE ONDEMAND INC			7,440.000	265,980.00
CORNING INC			179,106.000	5,382,135.30
CORNWALL RESOURCES INC			100.000	0.00
CORPORATE OFFICE PROPERTIES TR			11,911.000	417,242.33
CORUS BANKSHARES INC			10,586.000	190.55
CORVEL CORP			6,703.000	318,057.35
COSCO SHIPPING PORTS LTD			2,386.000	2,799.71
COSTCO WHOLESALE CORP			44,557.000	7,126,001.01
COTY INC			419,281.000	7,865,711.56
COUNTY BANCORP INC			654.000	15,696.00
COUSINS PROPERTIES INC			42,979.000	377,785.41
COVANTA HOLDING CORP			105,335.000	1,390,422.00
COVENANT TRANSPORTATION GROUP			2,166.000	37,969.98
COVISINT CORP			4,984.000	12,210.80
COWEN INC			371.000	6,028.75
CPI AEROSTRUCTURES INC			1,147.000	10,781.80
CPI CORP			1,363.000	0.00
CR BARD INC			11,403.000	3,604,602.33
CRA INTERNATIONAL INC			4,235.000	153,815.20
CRACKER BARREL OLD COUNTRY STO			4,132.000	691,077.00
CRAFT BREW ALLIANCE INC			2,207.000	37,187.95
CRANE CO			97,385.000	7,730,421.30
CRAWFORD & CO			7,711.000	71,712.30
CRAY INC			5,488.000	100,979.20

### Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CRAZY WOMAN CREEK BANCORP INC			437.000	6,992.00
CREE INC			13,015.000	320,819.75
CREXENDO INC			1,595.000	2,871.00
CRH PLC			570,094.000	20,140,586.54
CROCS INC			10,490.000	80,877.90
CROSS COUNTRY HEALTHCARE INC			6,595.000	85,141.45
CROSSROADS SYSTEMS INC			77.000	149.38
CROWN CASTLE INTERNATIONAL COR			40,667.000	4,074,020.06
CROWN CRAFTS INC			3,803.000	26,240.70
CRYOLIFE INC			6,394.000	127,560.30
CSG SYSTEMS INTERNATIONAL INC			19,860.000	805,918.80
CSL LTD			205,500.000	21,757,499.81
CSP INC			1,021.000	10,975.75
CSRA INC			13,293.000	422,052.75
CSS INDUSTRIES INC			2,360.000	61,737.60
CSX CORP			91,555.000	4,995,240.80
CTI INDUSTRIES CORP			179.000	1,013.14
CTS CORP			4,994.000	107,870.40
CU BANCORP			2,003.000	72,308.30
CUBIC CORP			3,785.000	175,245.50
CULP INC			4,738.000	153,985.00
CUMMINS INC			48,437.000	7,857,450.14
CUMULUS MEDIA INC			751.000	337.95
CURIS INC			9,346.000	17,663.94
CURTISS-WRIGHT CORP			6,565.000	602,535.70
CUSTOMERS BANCORP INC			1,610.000	45,530.80
CUTERA INC			8,301.000	214,995.90
CV HOLDINGS INC/UNITED STATES			5,499.000	934.83
CVB FINANCIAL CORP			15,774.000	353,810.82
CVR ENERGY INC			3,315.000	72,134.40
CVS HEALTH CORP			218,530.000	17,582,923.80
CYBERAGENT INC			240,600.000	7,462,539.71
CYBERARK SOFTWARE LTD			4,034.000	201,498.30
CYBERCARE INC COM			5,500.000	0.00
CYBEROPTICS CORP			1,896.000	39,152.40
CYNOSURE INC			1,491.000	98,406.00
CYRUSONE INC			8,996.000	501,527.00
CYS INVESTMENTS INC			16,693.000	140,388.13
CYTOKINETICS INC			10,239.000	123,891.90

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CYTORI THERAPEUTICS INC			74.000	81.40
DAILY JOURNAL CORP			259.000	53,426.52
DAIMLER AG			108,500.000	7,842,016.90
DAIWA HOUSE INDUSTRY CO LTD			681,700.000	23,285,550.75
DAKTRONICS INC			7,547.000	72,677.61
DAN RIV INC GA CL A			18,700.000	0.00
DANA INC			23,490.000	524,531.70
DANAHER CORP			107,528.000	9,074,287.92
DARDEN RESTAURANTS INC			34,827.000	3,149,753.88
DARLING INGREDIENTS INC			17,947.000	282,485.78
DASAN ZHONG SOLUTIONS INC			257.000	1,542.00
DATA I/O CORP			3,851.000	30,615.45
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			59.000	428.34
DATAWATCH CORP			2,697.000	25,082.10
DAVE & BUSTER'S ENTERTAINMENT			5,267.000	350,308.17
DAVITA INC			132,972.000	8,611,266.72
DAWSON GEOPHYSICAL CO			13,110.000	51,391.20
DAXOR CORP			1,916.000	11,534.32
DBS GROUP HOLDINGS LTD			596,900.000	8,991,325.13
DCP MIDSTREAM LP			1,666.000	56,360.78
DDR CORP			3,150.000	28,570.50
DEAN FOODS CO			15,566.000	264,622.00
DECKERS OUTDOOR CORP			5,055.000	345,054.30
DECORATOR INDUSTRIES INC			831.000	8.31
DEERE & CO			32,245.000	3,985,159.55
DELICATH SYSTEMS INC			11.000	2.17
DELEK US HOLDINGS INC			9,077.000	239,995.88
DELIA'S INC			3,437.000	4.81
DELPHAX TECHNOLOGIES INC			7,074.000	70.74
DELPHI AUTOMOTIVE PLC			167,160.000	14,651,574.00
DELTA AIR LINES INC			78,184.000	4,201,608.16
DELTA APPAREL INC			3,632.000	80,557.76
DELTA NATURAL GAS CO INC			2,808.000	85,559.76
DELTAGEN INC			13,680.000	0.01
DELTIC TIMBER CORP			1,659.000	123,860.94
DELUXE CORP			7,484.000	518,042.48
DENBURY RESOURCES INC			38,844.000	59,431.32
DENNY'S CORP			10,559.000	124,279.43

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DENTSPLY SIRONA INC			33,578.000	2,177,197.52
DEPOMED INC			9,175.000	98,539.50
DESTINATION MATERNITY CORP			3,460.000	11,210.40
DESTINATION XL GROUP INC			5,060.000	11,891.00
DETERMINE INC			423.000	1,125.18
DETXE CORP			897.000	19,734.00
DEUTSCHE BANK AG			402,750.000	7,131,509.86
DEUTSCHE BOERSE AG			76,000.000	8,011,131.95
DEVON ENERGY CORP			48,097.000	1,537,661.09
DEXTERA SURGICAL INC			149.000	44.70
DHI GROUP INC			17,985.000	51,257.25
DHT HOLDINGS INC			1,136.000	4,714.40
DIADEXUS INC			148.000	2.23
DIAGEO PLC			418,448.000	12,330,273.62
DIAMOND HILL INVESTMENT GROUP			937.000	186,837.80
DIAMOND OFFSHORE DRILLING INC			6,093.000	65,987.19
DIAMONDBACK ENERGY INC			2,960.000	262,877.60
DIAMONDROCK HOSPITALITY CO			30,378.000	332,639.10
DICERNA PHARMACEUTICALS INC			2,863.000	9,075.71
DIEBOLD NIXDORF INC			8,982.000	251,496.00
DIFFERENTIAL BRANDS GROUP INC			39.000	78.00
DIGI INTERNATIONAL INC			8,726.000	88,568.90
DIGIMARC CORP			3,847.000	154,457.05
DIGITAL INFO SECURITY CO			18.000	1.01
DIGITAL REALTY TRUST INC			67,687.000	7,645,246.65
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DIGITALGLOBE INC			11,229.000	373,925.70
DILLARD'S INC			2,181.000	125,821.89
DIME COMMUNITY BANCSHARES INC			6,565.000	128,674.00
DINEEQUITY INC			2,607.000	114,838.35
DIODES INC			4,728.000	113,613.84
DIPLOMAT PHARMACY INC			4,970.000	73,556.00
DIRECT LINE INSURANCE GROUP PL			1,423,500.000	6,571,542.63
DISCOVER FINANCIAL SERVICES			48,378.000	3,008,627.82
DISCOVERY COMMUNICATIONS INC			33,357.000	849,652.13
DISH NETWORK CORP			26,657.000	1,672,993.32
DISTRIBUIDORA INTERNACIONAL DE			1,401,000.000	8,710,210.41
DIVERSICARE HEALTHCARE SERVICE			2,276.000	21,348.88
DIVINE INC			6,229.000	3.92

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DIXIE GROUP INC/THE			1,471.000	6,619.50
DMC GLOBAL INC			1,949.000	25,531.90
DOJ/SEC MATTER WTS 12/14/2016			2,570.000	0.00
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			23,082.000	1,663,981.38
DOLLAR TREE INC			27,676.000	1,935,105.92
DOLLARAMA INC			102,000.000	9,731,901.13
DOMINION ENERGY INC			64,555.000	4,946,849.65
DOMMO ENERGIA SA ADR			72,008.000	52,378.62
DOMTAR CORP			10,447.000	401,373.74
DON QUIJOTE HOLDINGS CO LTD			385,200.000	14,604,413.73
DONEGAL GROUP INC			7,249.000	113,206.70
DONNELLEY FINANCIAL SOLUTIONS			560.000	12,857.60
DORMAN PRODUCTS INC			7,476.000	618,788.52
DOUGLAS DYNAMICS INC			1,929.000	63,464.10
DOVER CORP			21,625.000	1,734,757.50
DOVER DOWNS GAMING & ENTERTAIN			4,423.000	4,909.53
DOVER MOTORSPORTS INC			6,862.000	14,410.20
DOW CHEMICAL CO/THE			200,679.000	12,656,824.53
DR HORTON INC			56,283.000	1,945,703.31
DR PEPPER SNAPPLE GROUP INC			30,205.000	2,751,977.55
DREAM GLOBAL REIT UNIT			83,155.000	699,201.21
DRI CORP			787.000	0.55
DRIL-QUIP INC			5,191.000	253,320.80
DRIVE SHACK INC			5,215.000	16,427.25
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			2,955.000	34,278.00
DSV A/S			334,250.000	20,509,909.83
DSW INC			10,171.000	180,026.70
DTE ENERGY CO			41,776.000	4,419,483.04
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.04
DUCOMMUN INC			2,348.000	74,149.84
DUKE ENERGY CORP			91,193.000	7,622,822.87
DUKE REALTY CORP			43,257.000	1,209,033.15
DULUTH HOLDINGS INC			1,999.000	36,401.79
DUPONT FABROS TECHNOLOGY INC			45,860.000	2,804,797.60
DURECT CORP			8,621.000	13,448.76
DXC TECHNOLOGY CO			25,907.000	1,987,585.04
DYCOM INDUSTRIES INC			5,363.000	480,095.76

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DYNACQ HEALTHCARE INC			16.000	0.80
DYNAVAX TECHNOLOGIES CORP			16,277.000	157,073.05
DYNEGY INC			15,025.000	124,256.75
DYNEX CAPITAL INC			9,622.000	68,316.20
E*TRADE FINANCIAL CORP			168,237.000	6,398,053.11
EACO CORP			16.000	132.80
EAGLE BANCORP INC			3,846.000	243,451.80
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	9.79
EAGLE PHARMACEUTICALS INC/DE			2,008.000	158,411.12
EARTHCARE CO COM			12,400.000	0.00
EARTHSHELL CORP COM NEW			1,800.000	3,312.00
EARTHSTONE ENERGY INC			4,239.000	42,432.39
EASTERLY GOVERNMENT PROPERTIES			33,694.000	705,889.30
EASTERN CO/THE			849.000	25,512.45
EASTGROUP PROPERTIES INC			4,382.000	367,211.60
EASTMAN CHEMICAL CO			24,196.000	2,032,222.04
EASTMAN KODAK CO			5,173.000	47,074.30
EASYJET PLC			550,200.000	9,712,532.32
EATON CORP PLC			75,965.000	5,912,355.95
EBAY INC			111,169.000	3,882,021.48
EBIX INC			5,163.000	278,285.70
EBT INTL INC COM NEW			69.000	0.07
ECHELON CORP			809.000	4,231.07
ECOLAB INC			26,294.000	3,490,528.50
ECOLOGY AND ENVIRONMENT INC			298.000	3,769.70
EDCI HOLDINGS INC			1,189.000	416.15
EDGEWATER TECHNOLOGY INC			7,113.000	48,581.79
EDISON INTERNATIONAL			64,074.000	5,009,946.06
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATION REALTY TRUST INC			10,553.000	408,928.75
EDUCATIONAL DEVELOPMENT CORP			926.000	9,815.60
EDWARDS LIFESCIENCES CORP			19,195.000	2,269,616.80
EGAIN CORP			1,790.000	3,043.00
EHEALTH INC			4,064.000	76,403.20
EI DU PONT DE NEMOURS & CO			92,480.000	7,464,060.80
EIGER BIOPHARMACEUTICALS INC			1,528.000	12,071.20
EL PASO ELECTRIC CO			9,065.000	468,660.50
ELDORADO RESORTS INC			9,643.000	192,860.00
ELECTRO SCIENTIFIC INDUSTRIES			3,361.000	27,694.64

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ELECTRO-SENSORS INC			212.000	799.24
ELECTRONIC ARTS INC			34,129.000	3,608,117.88
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	199.44
ELECTRONICS FOR IMAGING INC			7,253.000	343,647.14
ELI LILLY & CO			142,268.000	11,708,656.40
ELIOR GROUP SA			267,914.000	7,773,683.32
ELLIE MAE INC			5,462.000	600,328.42
ELLINGTON RESIDENTIAL MORTGAGE			2,603.000	38,159.98
ELXSI CORP			3,025.000	99,825.00
EMAGIN CORP			6,689.000	16,388.05
EMAK WORLDWIDE INC			1,137.000	11.37
EMC INSURANCE GROUP INC			2,869.000	79,700.82
EMCOR GROUP INC			8,936.000	584,235.68
EMCORE CORP			1,344.000	14,313.60
EMERGENT BIOSOLUTIONS INC			8,496.000	288,099.36
EMERSON ELECTRIC CO			84,829.000	5,057,504.98
EMERSON RADIO CORP			5,387.000	7,541.80
EMISPHERE TECHNOLOGIES INC			6,412.000	2,662.26
EMPIRE RESORTS INC			104.000	2,485.60
EMPIRE STATE REALTY TRUST INC			7,087.000	147,196.99
EMPIRIC STUDENT PROPERTY PLC			275,225.000	399,510.18
EMPLOYERS HOLDINGS INC			6,358.000	268,943.40
ENAGAS SA			65,889.000	1,844,925.11
ENANTA PHARMACEUTICALS INC			3,524.000	126,793.52
ENAV SPA			121,170.000	520,739.27
ENBRIDGE ENERGY MANAGEMENT LLC			313.000	4,823.33
ENBRIDGE ENERGY PARTNERS LP			4,672.000	74,752.00
ENBRIDGE INCOME FD HLDGS INC			30,733.000	761,758.12
ENCORE CAPITAL GROUP INC			3,521.000	141,368.15
ENCORE WIRE CORP			4,517.000	192,875.90
ENDEAVOUR INTERNATIONAL CORP			8,833.000	0.00
ENDESA SA			136,488.000	3,139,891.91
ENDO INTERNATIONAL PLC			32,800.000	366,376.00
ENDOCYTE INC			3,578.000	5,367.00
ENDOLOGIX INC			16,725.000	81,283.50
ENDURANCE INTERNATIONAL GROUP			9,084.000	75,851.40
ENEL CHILE SA ADR			60,277.000	331,523.50
ENER1 INC			8,865.000	0.00
ENERGEN CORP			175,680.000	8,673,321.60

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ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			96.000	250.56
ENERGY RECOVERY INC			6,628.000	54,946.12
ENERGY TRANSFER EQUITY LP			377,232.000	6,775,086.72
ENERGY TRANSFER PARTNERS LP			261,089.000	5,323,604.71
ENERGY XXI LTD			13,334.000	0.00
ENERNOC INC			3,561.000	27,597.75
ENERSYS			8,273.000	599,378.85
ENGIE SA			76,831.000	1,158,025.14
ENGLOBAL CORP			4,402.000	5,722.60
ENHERENT CORP			9,218.000	10.14
ENNIS INC			4,210.000	80,411.00
ENOVA INTERNATIONAL INC			3,889.000	57,751.65
ENPRO INDUSTRIES INC			2,722.000	194,269.14
ENSCO PLC			30,727.000	158,551.32
ENSIGN GROUP INC/THE			6,209.000	135,169.93
ENSTAR GROUP LTD			1,643.000	326,381.95
ENTEGRIS INC			26,852.000	589,401.40
ENTELLUS MEDICAL INC			4,686.000	77,600.16
ENTERCOM COMMUNICATIONS CORP			4,542.000	47,009.70
ENERGY CORP			73,201.000	5,619,640.77
ENTERPRISE BANCORP INC/MA			515.000	18,303.10
ENTERPRISE FINANCIAL SERVICES			454.000	18,523.20
ENTERPRISE PRODUCTS PARTNERS L			406,210.000	11,000,166.80
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			8,752.000	57,763.20
ENVESTNET INC			6,891.000	272,883.60
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	1,429.23
ENVISION HEALTHCARE CORP			132,162.000	8,282,592.54
ENVIT CAPITAL GROUP INC			290.000	0.00
ENZO BIOCHEM INC			4,679.000	51,656.16
ENZON PHARMACEUTICALS INC			10,765.000	3,929.23
EOG RESOURCES INC			68,915.000	6,238,185.80
EPAM SYSTEMS INC			7,716.000	648,838.44
EPIRUS BIOPHARMACEUTICALS INC			80.000	1.47
EPIX PHARMACEUTICALS INC			6,452.000	0.65
EPIZYME INC			10,564.000	159,516.40
EPL TECHNOLOGIES INC			19,700.000	0.00



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EPLUS INC			6,426.000	476,166.60
EPR PROPERTIES			130,541.000	9,381,981.67
EQT CORP			35,481.000	2,078,831.79
EQT GP HOLDINGS LP			18,884.000	569,352.60
EQT MIDSTREAM PARTNERS LP			74,940.000	5,592,772.20
EQUIFAX INC			16,069.000	2,208,201.98
EQUIFIN INC			394.000	3.55
EQUINIX INC			9,370.000	4,021,229.20
EQUITY BANCSHARES INC			1,831.000	56,101.84
EQUITY COMMONWEALTH			10,402.000	328,703.20
EQUITY RESIDENTIAL			42,926.000	2,825,818.58
ERA GROUP INC			7,637.000	72,246.02
ERBA DIAGNOSTICS INC			3,427.000	873.89
EROOMSYSTEM TECHNOLOGIES INC			65.000	208.00
ERSTE GROUP BANK AG			332,650.000	12,719,517.68
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	28,715.20
ESCALERA RESOURCES CO			9,249.000	231.23
ESCO TECHNOLOGIES INC			4,521.000	269,677.65
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CDC LIQUIDATING TRUST			331.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESPERION THERAPEUTICS INC			700.000	32,396.00
ESPEY MANUFACTURING & ELECTRON			318.000	7,129.56
ESSENDANT INC			10,561.000	156,619.63
ESSENT GROUP LTD			10,184.000	378,233.76
ESSEX PROPERTY TRUST INC			12,591.000	3,239,286.57
ESTEE LAUDER COS INC/THE			33,442.000	3,209,763.16
ESTERLINE TECHNOLOGIES CORP			4,970.000	471,156.00
ETHAN ALLEN INTERIORS INC			4,400.000	142,120.00
ETSY INC			12,446.000	186,690.00
EUROBANCSHARES INC			3,146.000	0.31
EUROCOMMERCIAL PROPERTIES NV			22,358.000	892,132.08
EURONET WORLDWIDE INC			6,885.000	601,542.45
EUROPRIAS ASA			594,921.000	2,556,768.64
EUTELSAT COMMUNICATIONS SA			1,941.000	49,500.74

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EVANS & SUTHERLAND COMPUTER CO			3,651.000	4,381.20
EVERCEL INC			2,340.000	3,697.20
EVERCORE INC			5,391.000	380,065.50
EVEREST RE GROUP LTD			13,632.000	3,470,570.88
EVERGREEN ENERGY INC			1,552.000	1.09
EVERGREEN SOLAR INC			8,573.000	0.00
EVERI HOLDINGS INC			13,914.000	101,293.92
EVERSOURCE ENERGY			57,329.000	3,480,443.59
EVERTEC INC			9,572.000	165,595.60
EVINE LIVE INC			3,929.000	3,929.00
EVOLUTION PETROLEUM CORP			11,586.000	93,846.60
EVOLVING SYSTEMS INC			8,263.000	42,554.45
EVONIK INDUSTRIES AG			222,200.000	7,092,244.42
EW SCRIPPS CO/THE			7,141.000	127,181.21
EXA CORP			3,900.000	53,820.00
EXACT SCIENCES CORP			15,987.000	565,460.19
EXACTECH INC			4,305.000	128,289.00
EXELON CORP			397,337.000	14,331,945.59
EXLSERVICE HOLDINGS INC			4,585.000	254,834.30
EXPEDIA INC			16,502.000	2,457,972.90
EXPEDITORS INTERNATIONAL OF WA			45,540.000	2,572,099.20
EXPERIAN PLC			410,000.000	8,387,969.63
EXPONENT INC			9,487.000	553,092.10
EXPRESS INC			12,746.000	86,035.50
EXPRESS SCRIPTS HOLDING CO			76,450.000	4,880,568.00
EXTENDED STAY AMERICA INC			74,005.000	1,432,736.80
EXTERRAN CORP			3,928.000	104,877.60
EXTRA SPACE STORAGE INC			24,421.000	1,904,838.00
EXTREME NETWORKS INC			12,683.000	116,937.26
EXXON MOBIL CORP			418,478.000	33,783,728.94
EZCORP INC			5,723.000	44,067.10
EZENIA! INC			5,456.000	81.84
F5 NETWORKS INC			13,976.000	1,775,790.56
FAB INDS INC COM			4,400.000	0.00
FABRINET			5,024.000	214,323.84
FACEBOOK INC			262,984.000	39,705,324.32
FACTORY 2-U STORES INC			5,731.000	16.05
FAIR ISAAC CORP			6,838.000	953,285.58
FAIRPOINT COMMUNICATIONS INC			1,566.000	24,507.90

### Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,036.000	1,825.84
FAMOUS DAVE'S OF AMERICA INC			2,334.000	8,519.10
FANUC CORP			53,700.000	10,349,532.28
FARMER BROTHERS CO			2,393.000	72,388.25
FARMERS CAPITAL BANK CORP			2,454.000	94,601.70
FARMLAND PARTNERS INC			1,184.000	10,584.96
FARO TECHNOLOGIES INC			2,551.000	96,427.80
FASTENAL CO			71,711.000	3,121,579.83
FAURECIA			143,461.000	7,276,379.01
FBL FINANCIAL GROUP INC			4,296.000	264,204.00
FCB FINANCIAL HOLDINGS INC			3,666.000	175,051.50
FEDDERS CORP COM NEW			23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE			1,600.000	103,520.00
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS			12,008.000	1,517,691.12
FEDERAL SCREW WORKS			815.000	6,723.75
FEDERAL SIGNAL CORP			11,259.000	195,456.24
FEDERATED INVESTORS INC			13,300.000	375,725.00
FEDERATED NATIONAL HOLDING CO			1,046.000	16,736.00
FEDEX CORP			26,997.000	5,867,258.01
FELCOR LODGING TRUST INC			17,895.000	129,022.95
FERGUSON PLC			282,810.000	17,313,490.61
FERRO CORP			12,184.000	222,845.36
FERROGLOBE PLC			9,871.000	117,958.45
FFD FINANCIAL CORP			676.000	26,364.00
FIBERCORE INC			7,424.000	7.42
FIBERMARK INC COM			6,800.000	0.00
FIDELITY & GUARANTY LIFE			3,830.000	118,921.50
FIDELITY NATIONAL INFORMATION			42,089.000	3,594,400.60
FIDELITY SOUTHERN CORP			2,650.000	60,579.00
FIESTA RESTAURANT GROUP INC			1,832.000	37,830.80
FIFTH STREET FINANCE CORP			10,027.000	48,731.22
FIFTH THIRD BANCORP			154,975.000	4,023,151.00
FINANCIAL ENGINES INC			7,276.000	266,301.60
FINANCIAL INSTITUTIONS INC			771.000	22,975.80
FINISAR CORP			16,009.000	415,913.82
FINISH LINE INC/THE			7,453.000	105,609.01
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FINOVA GROUP INC COM			50,900.000	0.00
FIREEYE INC			26,700.000	406,107.00
FIRST ACCEPTANCE CORP			5,886.000	6,710.04
FIRST BANCORP INC/ME			2,265.000	61,290.90
FIRST BANCORP/PUERTO RICO			9,383.000	54,327.57
FIRST BANCORP/SOUTHERN PINES N			2,441.000	76,305.66
FIRST BUSEY CORP			1,340.000	39,288.80
FIRST BUSINESS FINANCIAL SERVI			1,168.000	26,957.44
FIRST CITIZENS BANCSHARES INC/			1,705.000	635,453.50
FIRST COMMONWEALTH FINANCIAL C			15,648.000	198,416.64
FIRST COMMUNITY BANCSHARES INC			521.000	14,249.35
FIRST DEFIANCE FINANCIAL CORP			4,099.000	215,935.32
FIRST FINANCIAL BANCORP			11,741.000	325,225.70
FIRST FINANCIAL BANKSHARES INC			11,487.000	507,725.40
FIRST FINANCIAL CORP/IN			3,112.000	147,197.60
FIRST FOUNDATION INC			4,471.000	73,458.53
FIRST HORIZON NATIONAL CORP			16.105	280.55
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST			17,320.000	495,698.40
FIRST INTERSTATE BANCSYSTEM IN			2,037.000	75,776.40
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			7,720.000	309,880.80
FIRST MIDWEST BANCORP INC/IL			14,234.000	331,794.54
FIRST NBC BANK HOLDING CO			1,118.000	30.86
FIRST OF LONG ISLAND CORP/THE			5,426.000	155,183.60
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.59
FIRST POTOMAC REALTY TRUST			8,246.000	91,613.06
FIRST REPUBLIC BANK/CA			25,625.000	2,565,062.50
FIRST SOUTH BANCORP INC/WASHIN			648.000	10,717.92
FIRST STATE BANCORPORATION/NM			2,669.000	3.47
FIRST UNITED CORP			1,506.000	22,514.70
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	460,511.70
FIRSTENERGY CORP			84,624.000	2,467,635.84
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			24,830.000	3,037,702.20
FIVE BELOW INC			8,692.000	429,124.04
FIVE OAKS INVESTMENT CORP			4,221.000	20,598.48

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FIVE PRIME THERAPEUTICS INC			3,599.000	108,365.89	
FIVE STAR SENIOR LIVING INC			755.000	1,132.50	
FIVE9 INC			7,900.000	170,008.00	
FLAGSTAR BANCORP INC			2,387.000	73,567.34	
FLANIGAN'S ENTERPRISES INC			102.000	2,856.00	
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00	
FLEXION THERAPEUTICS INC			4,773.000	96,510.06	
FLEXSTEEL INDUSTRIES INC			1,653.000	89,443.83	
FLIR SYSTEMS INC			12,484.000	432,695.44	
FLOTEK INDUSTRIES INC			7,031.000	62,857.14	
FLOUR CITY INTL INC COM NEW			7,300.000	0.00	
FLOWSERVE CORP			11,950.000	554,838.50	
FLUIDIGM CORP			9,071.000	36,646.84	
FLUOR CORP			22,234.000	1,017,872.52	
FLUSHING FINANCIAL CORP			3,052.000	86,035.88	
FLYI INC COM			29,300.000	87.90	
FMC CORP			21,065.000	1,538,798.25	
FNB CORP/PA			499,383.000	7,071,263.28	
FNF GROUP			56,810.000	2,546,792.30	
FNFV GROUP			306,594.000	4,844,185.20	
FOAMEX INTL INC COM NEW			9,459.000	37.84	
FOCUS ENHANCEMENTS INC			19,974.000	15.98	
FONAR CORP			2,879.000	79,892.25	
FOOT LOCKER INC			34,500.000	1,700,160.00	
FOOTBALL EQUITIES INC			5,500.000	0.55	
FOOTSTAR INC			18,000.000	27,000.00	
FORD MOTOR CO			357,834.000	4,004,162.46	
FORESTAR GROUP INC			4,086.000	70,074.90	
FORMFACTOR INC			6,559.000	81,331.60	
FORRESTER RESEARCH INC			2,960.000	115,884.00	
FORTIVE CORP			33,931.000	2,149,528.85	
FORTUNE BRANDS HOME & SECURITY			19,013.000	1,240,408.12	
FORTUNE REAL ESTATE INVESTMENT			769,778.000	955,511.00	
FORUM ENERGY TECHNOLOGIES INC			7,770.000	121,212.00	
FORWARD AIR CORP			4,046.000	215,570.88	
FOSSIL GROUP INC			4,710.000	48,748.50	
FOUNDATION MEDICINE INC			2,625.000	104,343.75	
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	95.00	
FOUR CORNERS PROPERTY TRUST IN			8,062.000	202,436.82	

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FOX FACTORY HOLDING CORP			2,564.000	91,278.40	
FRANCESCA'S HOLDINGS CORP			7,810.000	85,441.40	
FRANK'S INTERNATIONAL NV			5,000.000	41,450.00	
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00	
FRANKLIN COVEY CO			6,377.000	123,076.10	
FRANKLIN ELECTRIC CO INC			6,774.000	280,443.60	
FRANKLIN FINANCIAL NETWORK INC			3,343.000	137,898.75	
FRANKLIN RESOURCES INC			44,719.000	2,002,964.01	
FRANKLIN STREET PROPERTIES COR			68,606.000	760,154.48	
FRASERS CENTREPOINT TRUST			932,643.000	1,449,581.31	
FRASERS LOGISTICS & INDUSTRIAL			3,065,754.000	2,404,774.90	
FRED'S INC			4,039.000	37,279.97	
FREEMPORT-MCMORAN INC			405,181.000	4,866,223.81	
FREIGHTCAR AMERICA INC			4,652.000	80,898.28	
FREQUENCY ELECTRONICS INC			3,341.000	31,873.14	
FRESENIUS SE & CO KGAA			92,006.000	7,876,604.49	
FRESH CHOICE INC			6,600.000	0.00	
FRIEDMAN INDUSTRIES INC			2,775.000	15,762.00	
FRIEDMANS INC CL A			10,900.000	0.00	
FRONTIER COMMUNICATIONS CORP			52,100.000	60,436.00	
FRONTIER FINANCIAL CORP			607.000	0.00	
FRONTIER INS GROUP INC NEW			46,400.000	0.00	
FRONTLINE CAP GROUP COM			30,400.000	3.04	
FRONTLINE LTD/BERMUDA			7,559.000	43,313.07	
FRP HOLDINGS INC			3,526.000	162,724.90	
FRUTAROM INDUSTRIES LTD			80,978.000	5,664,306.33	
FS INVESTMENT CORP			33,711.000	308,455.65	
FTD COS INC			5,370.000	107,400.00	
FTI CONSULTING INC			6,434.000	224,932.64	
FUBON FINANCIAL HOLDING CO LTD			4,719,000.000	7,515,961.59	
FUEL TECH INC			2,614.000	2,195.76	
FUELCELL ENERGY INC			508.000	629.92	
FULTON FINANCIAL CORP			24,644.000	468,236.00	
FUQI INTERNATIONAL INC			2,793.000	0.00	
FUTUREFUEL CORP			7,486.000	112,963.74	
FVNB CORP COM			3,600.000	0.00	
G-III APPAREL GROUP LTD			5,386.000	134,380.70	
GA EXPRESS INC			1,881.000	0.00	
GABS 114A AELTUS CBO			8,180.000	1,145.20	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GAINSCO INC			435.000	7,375.43
GALENA BIOPHARMA INC			15.000	8.72
GAMCO INVESTORS INC			2,803.000	82,968.80
GAMETECH INTERNATIONAL INC			4,418.000	22.09
GAMING AND LEISURE PROPERTIES			97,923.000	3,688,759.41
GAMING PARTNERS INTERNATIONAL			204.000	2,445.96
GANNETT CO INC			16,952.000	147,821.44
GAP INC/THE			20,139.000	442,856.61
GARGOYLES INC			187.000	0.02
GARMIN LTD			10,496.000	535,610.88
GARTNER INC			17,055.000	2,106,463.05
GAS NATURAL INC			2,501.000	32,262.90
GASLOG LTD			1,700.000	25,925.00
GASTAR EXPLORATION INC			3,020.000	2,796.52
GATX CORP			89,906.000	5,778,258.62
GCP APPLIED TECHNOLOGIES INC			8,054.000	245,647.00
GEA GROUP AG			215,000.000	8,786,169.90
GENERAC HOLDINGS INC			10,157.000	366,972.41
GENERAL CABLE CORP			6,909.000	112,962.15
GENERAL COMMUNICATION INC			7,500.000	274,800.00
GENERAL DATACOMM INDUSTRIES IN			1,255.000	62.75
GENERAL DYNAMICS CORP			30,021.000	5,947,160.10
GENERAL ELECTRIC CO			821,700.000	22,194,117.00
GENERAL MILLS INC			60,041.000	3,326,271.40
GENERAL MOLY INC			5,187.000	1,916.60
GENERAL MOTORS CO			364,734.000	12,740,158.62
GENERAL STEEL HOLDINGS INC			1,145.000	91.95
GENESCO INC			3,254.000	110,310.60
GENESIS ENERGY LP			70,694.000	2,243,120.62
GENESIS HEALTHCARE INC			3,181.000	5,534.94
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			4,243.000	32,331.66
GENMARK DIAGNOSTICS INC			9,317.000	110,220.11
GENOMIC HEALTH INC			5,749.000	187,129.95
GENTHERM INC			5,539.000	214,913.20
GENUINE PARTS CO			19,195.000	1,780,528.20
GENVEC CORP INC			66.000	71.28
GENWORTH FINANCIAL INC			75,162.000	283,360.74
GEO GROUP INC/THE			54,560.000	1,613,339.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GEOGLOBAL RESOURCES INC			2,056.000	12.34
GEOMET INC			8,674.000	18.22
GEOPETRO RESOURCES CO			1,269.000	17.13
GEOSPACE TECHNOLOGIES CORP			5,144.000	71,141.52
GERBER SCIENTIFIC INC COM ESCROW			6,368.000	0.00
GERMAN AMERICAN BANCORP INC			2,943.000	100,326.87
GERON CORP			8,288.000	22,957.76
GETTY REALTY CORP			5,069.000	127,231.90
GGP INC			86,828.000	2,045,667.68
GIBRALTAR INDUSTRIES INC			4,628.000	164,988.20
GIBSON ENERGY INC			11,579.000	149,429.46
GIGA-TRONICS INC			1,580.000	1,279.80
GIGAMON INC			5,277.000	207,649.95
GILEAD SCIENCES INC			119,554.000	8,462,032.12
GLACIER BANCORP INC			12,011.000	439,722.71
GLADSTONE COMMERCIAL CORP			4,365.000	95,113.35
GLASSBRIDGE ENTERPRISES INC			823.000	3,259.08
GLAUKOS CORP			4,169.000	172,888.43
GLAXOSMITHKLINE PLC			496,600.000	10,549,932.91
GLEACHER & CO INC			482.000	590.46
GLOBAL BLOOD THERAPEUTICS INC			2,616.000	71,547.60
GLOBAL INDEMNITY LTD			882.000	34,195.14
GLOBAL NET LEASE INC			7,672.000	170,625.28
GLOBAL PAYMENTS INC			18,008.000	1,626,482.56
GLOBAL SOURCES LTD			5,071.000	101,420.00
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41
GLOBALSTAR INC			48,178.000	102,619.14
GLOBANT SA			3,376.000	146,653.44
GLOBUS MEDICAL INC			10,477.000	347,312.55
GLOWPOINT INC			1,539.000	430.46
GMS INC			2,444.000	68,676.40
GN STORE NORD A/S			260,000.000	7,582,070.34
GNC HOLDINGS INC			7,676.000	64,708.68
GODADDY INC			1,307.000	55,442.94
GOLAR LNG LTD			11,192.000	249,022.00
GOLD RESOURCE CORP			12,354.000	50,280.78
GOLDEN OCEAN GROUP LTD			483.000	3,245.76
GOLDFIELD CORP/THE			2,425.000	13,337.50
GOLDMAN SACHS BDC INC			2,550.000	57,426.00



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GOLDMAN SACHS GROUP INC/THE			36,365.000	8,069,393.50
GOLUB CAPITAL BDC INC			3,129.000	59,826.48
GOODYEAR TIRE & RUBBER CO/THE			48,020.000	1,678,779.20
GOPRO INC			13,376.000	108,746.88
GORMAN-RUPP CO/THE			6,580.000	167,592.60
GOVERNMENT PROPERTIES INCOME T			73,879.000	1,352,724.49
GP STRATEGIES CORP			1,949.000	51,453.60
GRAHAM CORP			3,625.000	71,267.50
GRAMERCY PROPERTY TRUST			44,105.000	1,310,359.55
GRAN TIERRA ENERGY INC			41,329.000	92,576.96
GRAND CANYON EDUCATION INC			7,323.000	574,196.43
GRANITE BROADCASTING CORP			140.000	0.00
GRANITE CONSTRUCTION INC			5,723.000	276,077.52
GRANITE POINT MORTGAGE TRUST I			45,026.000	851,891.92
GRAY TELEVISION INC			10,496.000	137,838.90
GREAT AMERICAN BANCORP INC			144.000	4,219.20
GREAT ELM CAPITAL GROUP INC			1,124.000	3,821.60
GREAT LAKES DREDGE & DOCK CORP			13,417.000	57,693.10
GREAT SOUTHERN BANCORP INC			2,264.000	121,124.00
GREAT WESTERN BANCORP INC			8,047.000	328,398.07
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			166.000	1,900.70
GREEN DOT CORP			4,530.000	174,540.90
GREEN PLAINS INC			5,529.000	113,620.95
GREENBRIER COS INC/THE			5,451.000	252,108.75
GREENHILL & CO INC			3,684.000	74,048.40
GREENHUNTER RESOURCES INC			1,231.000	5.54
GREENLIGHT CAPITAL RE LTD			3,389.000	70,830.10
GREIF INC			3,617.000	201,756.26
GRIFFIN INDUSTRIAL REALTY INC			692.000	21,708.04
GRIFFON CORP			10,077.000	221,190.15
GROUP 1 AUTOMOTIVE INC			2,772.000	175,523.04
GROUPON INC			45,322.000	174,036.48
GROWTHPOINT PROPERTIES AUSTRAL			74,863.000	180,310.30
GRUBHUB INC			11,914.000	519,450.40
GRUPO FINANCIERO BANORTE SAB D			465,400.000	2,960,859.13
GSE SYSTEMS INC			2,830.000	8,490.00
GSV INC			770.000	3.08
GTT COMMUNICATIONS INC			4,267.000	135,050.55

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GTX INC			1,505.000	7,961.45
GUARANTY BANCORP			1,007.000	27,390.40
GUESS? INC			9,687.000	123,799.86
GUIDED THERAPEUTICS INC			2.000	0.30
GULF ISLAND FABRICATION INC			2,159.000	25,044.40
GULFMARK OFFSHORE INC			8,401.000	1,848.22
GYRODYNE CO AMER INC			13,568.000	0.00
GYRODYNE LLC			1,477.000	30,278.50
H&E EQUIPMENT SERVICES INC			2,106.000	42,983.46
H&R BLOCK INC			18,954.000	585,868.14
H&R REAL ESTATE INVESTMENT TR STAPLED UNIT			26,882.000	455,795.52
HACKETT GROUP INC/THE			7,915.000	122,682.50
HAEMONETICS CORP			7,935.000	313,353.15
HALCON RESOURCES CORP			188.000	853.52
HALLADOR ENERGY CO			2,637.000	20,489.49
HALLIBURTON CO			79,402.000	3,391,259.42
HALLMARK FINANCIAL SERVICES IN			1,102.000	12,419.54
HALOZYME THERAPEUTICS INC			13,296.000	170,454.72
HALYARD HEALTH INC			6,692.000	262,861.76
HAMPSHIRE GROUP LTD			2,587.000	5.17
HANCOCK FABRICS INC			3,981.000	4.38
HANCOCK HOLDING CO			10,843.000	531,307.00
HANDLEMAN CO DEL COM			6,680.000	0.00
HANDY & HARMAN LTD			1,062.000	33,346.80
HANESBRANDS INC			65,610.000	1,519,527.60
HANGER INC			5,867.000	69,817.30
HANMI FINANCIAL CORP			2,362.000	67,198.90
HANNON ARMSTRONG SUSTAINABLE I			2,792.000	63,853.04
HANOVER INSURANCE GROUP INC/TH			5,922.000	524,866.86
HARBOR DIVERSIFIED INC			1,094.000	16.96
HARBOURTON CAPITAL GROUP INC			233.000	4.66
HARDINGE INC			2,822.000	35,049.24
HARLEY-DAVIDSON INC			27,936.000	1,509,102.72
HARMONIC INC			9,386.000	49,276.50
HARRIS CORP			22,145.000	2,415,576.60
HARSCO CORP			11,352.000	182,767.20
HARTE-HANKS INC			6,792.000	6,995.76
HARTFORD FINANCIAL SERVICES GR			138,283.000	7,269,537.31
HARVARD BIOSCIENCE INC			9,991.000	25,477.05

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARVEST NATURAL RESOURCES INC			1,538.000	1,338.06
HASBRO INC			25,098.000	2,798,677.98
HASTINGS MANUFACTURING CO			262.000	0.26
HAUPPAUGE DIGITAL INC			3,900.000	331.50
HAVERTY FURNITURE COS INC			2,572.000	64,557.20
HAWAIIAN HOLDINGS INC			7,678.000	360,482.10
HAWAIIAN TELCOM HOLDCO INC			1,803.000	45,056.97
HAWKINS INC			3,002.000	139,142.70
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,149.000	78,030.19
HB FULLER CO			9,083.000	464,232.13
HC2 HOLDINGS INC			306.000	1,796.22
HCA HEALTHCARE INC			26,184.000	2,283,244.80
HCP INC			64,243.000	2,053,206.28
HDFC BANK LTD ADR			242,560.000	21,095,443.20
HEALTHCARE REALTY TRUST INC			12,951.000	442,276.65
HEALTHCARE SERVICES GROUP INC			11,283.000	528,382.89
HEALTHEQUITY INC			6,585.000	328,130.55
HEALTHSOUTH CORP			106,100.000	5,135,240.00
HEALTHSTREAM INC			3,975.000	104,622.00
HEALTHWAREHOUSE.COM INC			409.000	88.34
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEARTLAND EXPRESS INC			13,387.000	278,717.34
HEARTLAND FINANCIAL USA INC			2,945.000	138,709.50
HECLA MINING CO			55,663.000	283,881.30
HEDGEPTH PHARMACEUTICALS INC			1,225.000	379.75
HEIDRICK & STRUGGLES INTERNATI			1,626.000	35,365.50
HELEN OF TROY LTD			4,610.000	433,801.00
HELICOS BIOSCIENCES CORP			297.000	0.89
HELIOS & MATHESON ANALYTICS IN			162.000	395.28
HELIX ENERGY SOLUTIONS GROUP I			15,352.000	86,585.28
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			9,933.000	539,759.22
HEMACARE CORP			391.000	1,036.15
HEMISPHERX BIOPHARMA INC			522.000	261.00
HENNESSY ADVISORS INC			2,483.000	37,691.94
HENRY SCHEIN INC			11,332.000	2,073,982.64
HERCULES CAPITAL INC			4,379.000	57,977.96
HERCULES OFFSHORE INC			54.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERITAGE COMMERCE CORP			1,815.000	25,010.70
HERITAGE FINANCIAL CORP/WA			3,916.000	103,774.00
HERMAN MILLER INC			9,226.000	280,470.40
HERON THERAPEUTICS INC			4,868.000	67,178.40
HERSHA HOSPITALITY TRUST			37,048.000	685,758.48
HERSHEY CO/THE			33,533.000	3,600,438.21
HERTZ GLOBAL HOLDINGS INC			9,662.000	111,113.00
HESKA CORP			2,476.000	252,725.32
HESS CORP			178,997.000	7,852,598.39
HESS MIDSTREAM PARTNERS LP			14,897.000	303,451.89
HEWLETT PACKARD ENTERPRISE CO			171,377.000	2,843,144.43
HEXAGON AB			133,385.000	6,333,555.75
HFF INC			4,877.000	169,573.29
HHGREGG INC			6,832.000	88.82
HIBBETT SPORTS INC			3,712.000	77,024.00
HIKMA PHARMACEUTICALS PLC			470,000.000	8,974,445.55
HILL INTERNATIONAL INC			4,665.000	24,258.00
HILL-ROM HOLDINGS INC			42,250.000	3,363,522.50
HILLENBRAND INC			9,266.000	334,502.60
HILLTOP HOLDINGS INC			9,879.000	258,928.59
HILTON WORLDWIDE HOLDINGS INC			34,387.000	2,126,835.95
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			132.000	24,014.76
HISPANIC EXPRESS INC			200.000	20.00
HKBN LTD			672,148.000	672,453.66
HKN INC			44.000	440.00
HKT TRUST & HKT LTD			743,323.000	975,043.40
HMN FINANCIAL INC			1,431.000	25,686.45
HMS HOLDINGS CORP			12,434.000	230,029.00
HNI CORP			7,821.000	311,823.27
HOLLYSYS AUTOMATION TECHNOLOGI			8,967.000	148,941.87
HOLLYWOOD MEDIA CORP			3,839.000	2,687.30
HOLOGIC INC			69,974.000	3,175,420.12
HOLOGRAPHIC STORAGE LTD			43.000	34.40
HOME BANCORP INC			1,652.000	70,243.04
HOME BANCSHARES INC/AR			18,229.000	453,902.10
HOME DEPOT INC/THE			142,367.000	21,839,097.80
HOMEBANC CORP GA COM			25,900.000	0.00
HOMESTREET INC			2,719.000	75,248.33

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HON HAI PRECISION INDUSTRY CO			3,446,300.000	13,255,000.08	
HONEYWELL INTERNATIONAL INC			74,313.000	9,905,179.77	
HOOKER FURNITURE CORP			2,059.000	84,727.85	
HOOPER HOLMES INC			820.000	584.26	
HOPE BANCORP INC			17,562.000	327,531.30	
HOPEWELL HIGHWAY INFRASTRUCTUR			3,289,570.000	1,892,046.87	
HOPFED BANCORP INC			1,540.000	22,653.40	
HORACE MANN EDUCATORS CORP			8,619.000	325,798.20	
HORIZON BANCORP/IN			4,243.000	111,803.05	
HORIZON PHARMA PLC			26,386.000	313,201.82	
HORMEL FOODS CORP			64,165.000	2,188,668.15	
HORNBECK OFFSHORE SERVICES INC			5,014.000	14,189.62	
HORTONWORKS INC			2,057.000	26,494.16	
HOSPITALITY PROPERTIES TRUST			3,143.000	91,618.45	
HOST HOTELS & RESORTS INC			408,705.000	7,467,040.35	
HOUGHTON MIFFLIN HARCOURT CO			17,420.000	214,266.00	
HOULIHAN LOKEY INC			2,283.000	79,676.70	
HOUSTON AMERICAN ENERGY CORP			3,012.000	2,259.00	
HOUSTON WIRE & CABLE CO			778.000	4,084.50	
HOVNIANIAN ENTERPRISES INC			6,731.000	18,846.80	
HP INC			176,805.000	3,090,551.40	
HRG GROUP INC			3,853.000	68,236.63	
HSN INC			11,076.000	353,324.40	
HUBSPOT INC			5,072.000	333,484.00	
HUDSON GLOBAL INC			580.000	777.20	
HUDSON PACIFIC PROPERTIES INC			10,002.000	341,968.38	
HUFFY CORP COM			5,000.000	1.25	
HUMANA INC			21,829.000	5,252,493.98	
HUNTINGTON BANCSHARES INC/OH			261,480.000	3,535,209.60	
HUNTINGTON INGALLS INDUSTRIES			3,194.000	594,595.04	
HUNTSMAN CORP			265,055.000	6,849,021.20	
HURCO COS INC			1,400.000	48,650.00	
HURON CONSULTING GROUP INC			3,089.000	133,444.80	
HUTCHISON PORT HOLDINGS TRUST			2,997,380.000	1,288,873.40	
HUTTIG BUILDING PRODUCTS INC			2,100.000	14,721.00	
HYBRID ENERGY HOLDINGS INC			141.000	0.03	
HYCROFT MNG CORP			659.000	105.44	
HYPERDYNAMICS CORP			406.000	613.06	
HYPERFEED TECHNOLOGIES INC			206.000	0.00	

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HYSTER-YALE MATERIALS HANDLING			1,479.000	103,899.75
IBERIABANK CORP			5,686.000	463,409.00
ICAD INC			1,254.000	5,254.26
ICADE			6,816.000	571,388.17
ICF INTERNATIONAL INC			2,807.000	132,209.70
ICON PLC			32,765.000	3,204,089.35
ICONIX BRAND GROUP INC			9,235.000	63,813.85
ICTC GROUP INC			1.000	35.00
ICU MEDICAL INC			2,138.000	368,805.00
ID SYSTEMS INC			2,069.000	12,682.97
IDACORP INC			8,422.000	718,817.70
IDENTIV INC			369.000	1,937.25
IDERA PHARMACEUTICALS INC			10,222.000	17,581.84
IDEXX LABORATORIES INC			13,368.000	2,157,862.56
IDNA INC			2,887.000	2.62
IDT CORP			5,461.000	78,474.57
IEC ELECTRONICS CORP			3,039.000	10,940.40
IENTERTAINMENT NETWORK INC			831.000	27.01
IES HOLDINGS INC			254.000	4,610.10
IGB REAL ESTATE INVESTMENT TRU			510,737.000	209,403.78
IGO CORPORATIONS			26,400.000	3.75
IHS MARKIT LTD			56,072.000	2,469,410.88
II-VI INC			9,800.000	336,140.00
ILG INC			15,793.000	434,149.57
ILIAD SA			4,001.000	945,067.83
ILLINOIS TOOL WORKS INC			32,515.000	4,657,773.75
ILLUMINA INC			17,970.000	3,118,154.40
IMAGEWARE SYSTEMS INC			1,155.000	1,108.80
IMAGINON INC			667.000	0.07
IMAX CORP			9,043.000	198,946.00
IMMERSION CORP			3,037.000	27,575.96
IMMOBILIARE GRANDE DISTRIBUZION			90,688.000	79,747.77
IMMUNE DESIGN CORP			1,029.000	10,032.75
IMMUNE PHARMACEUTICALS INC			2.000	6.22
IMMUNOGEN INC			13,735.000	97,655.85
IMMUNOMEDICS INC			11,969.000	105,686.27
IMPAC MORTGAGE HOLDINGS INC			621.000	9,377.10
IMPATH INC COM			18,800.000	0.00
IMPAX LABORATORIES INC			14,542.000	234,126.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
IMPERVA INC			5,797.000	277,386.45	
IMPINJ INC			2,857.000	138,993.05	
INC RESEARCH HOLDINGS INC			7,004.000	409,734.00	
INCOMNET INC			300.000	0.03	
INCYTE CORP			20,883.000	2,629,378.53	
INDEPENDENCE CONTRACT DRILLING			6,200.000	24,118.00	
INDEPENDENCE HOLDING CO			2,943.000	60,184.35	
INDEPENDENCE REALTY TRUST INC			53,889.000	531,884.43	
INDEPENDENT BANK CORP/MI			170.000	3,697.50	
INDEPENDENT BANK CORP/ROCKLAND			6,111.000	407,298.15	
INDYMAC BANCORP INC			25,800.000	260.58	
INFINEON TECHNOLOGIES AG			387,700.000	8,173,904.97	
INFINERA CORP			16,845.000	179,736.15	
INFINITY ENERGY RESOURCES INC			204.000	10.20	
INFINITY PHARMACEUTICALS INC			9,419.000	14,787.83	
INFINITY PROPERTY & CASUALTY C			2,254.000	211,876.00	
INFORMA PLC			1,570,661.000	13,649,005.61	
INFRATIL LTD			494,944.000	1,078,134.05	
ING GROEP NV			460,100.000	7,923,982.53	
INGERSOLL-RAND PLC			58,584.000	5,353,991.76	
INGEVITY CORP			6,400.000	367,360.00	
INGLES MARKETS INC			145,855.000	4,856,971.50	
INGREDION INC			5,426.000	646,833.46	
INNERWORKINGS INC			803.000	9,314.80	
INNODATA INC			4,606.000	8,060.50	
INNOGY SE			35.000	1,375.82	
INNOPHOS HOLDINGS INC			2,457.000	107,714.88	
INNOSPEC INC			3,054.000	200,189.70	
INNOVATIVE SOLUTIONS & SUPPORT			3,021.000	13,292.40	
INNOVEX INC/MN			8,343.000	33.37	
INNOVIVA INC			10,581.000	135,436.80	
INOGEN INC			2,413.000	230,248.46	
INOVALON HOLDINGS INC			12,103.000	159,154.45	
INOVIO PHARMACEUTICALS INC			15,174.000	118,964.16	
INPHI CORP			5,860.000	200,998.00	
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00	
INSEEGO CORP			3,314.000	4,142.50	
INSIGHT ENTERPRISES INC			5,295.000	211,747.05	
INSIGNIA SYSTEMS INC			2,267.000	2,357.68	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
INSMED INC			9,469.000	162,488.04	
INSPERITY INC			4,388.000	311,548.00	
INSTALLED BUILDING PRODUCTS IN			61,886.000	3,276,863.70	
INSTEEL INDUSTRIES INC			3,993.000	131,649.21	
INSTITUTIONAL FINANCIAL MARKET			338.000	398.84	
INSULET CORP			8,669.000	444,806.39	
INSYS THERAPEUTICS INC			2,100.000	26,565.00	
INTEGER HOLDINGS CORP			6,010.000	259,932.50	
INTEGRA BANK CORP			2,671.000	0.27	
INTEGRA LIFESCIENCES HOLDINGS			10,417.000	567,830.67	
INTEGRAL VISION INC			4,289.000	6.00	
INTEGRATED DEVICE TECHNOLOGY I			21,385.000	551,519.15	
INTEL CORP			472,056.000	15,927,169.44	
INTELLICHECK INC			158.000	613.04	
INTER PARFUMS INC			4,071.000	149,202.15	
INTER PIPELINE LTD			59,574.000	1,165,149.46	
INTERACTIVE BROKERS GROUP INC			9,826.000	367,688.92	
INTERCONTINENTAL EXCHANGE INC			131,631.000	8,677,115.52	
INTERDIGITAL INC/PA			6,358.000	491,473.40	
INTEREP NATIONAL RADIO SALES I			3,193.000	0.32	
INTERFACE INC			8,516.000	167,339.40	
INTERLINK ELECTRONICS INC			805.000	7,067.90	
INTERMEDIATE TERM CREDIT BD INDX FND			6,788,810.260	367,524,103.48	
INTERMET CORP			20,500.000	0.00	
INTERNAP CORP			5,810.000	21,322.70	
INTERNATIONAL BANCSHARES CORP			7,865.000	275,668.25	
INTERNATIONAL BUSINESS MACHINE			82,000.000	12,614,060.00	
INTERNATIONAL FLAVORS & FRAGRA			14,832.000	2,002,320.00	
INTERNATIONAL ISOTOPES INC			831.000	59.17	
INTERNATIONAL PAPER CO			44,146.000	2,499,105.06	
INTERNATIONAL SEAWAYS INC			1,381.000	29,926.27	
INTERNATIONAL SHIPHOLDING CORP			3,160.000	41.08	
INTERNATIONAL SPEEDWAY CORP			3,830.000	143,816.50	
INTERNET AMERICA INC			2,581.000	103.24	
INTERPACE DIAGNOSTICS GROUP IN			338.000	301.16	
INTERPHASE CORP			1,377.000	42.96	
INTERPLAY ENTERTAINMENT CORP			12,923.000	77.54	
INTERPUBLIC GROUP OF COS INC/T			98,730.000	2,428,758.00	
INTERSECT ENT INC			8,942.000	249,928.90	



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INTERVISUAL BOOKS INC			5,600.000	0.06
INTERXION HOLDING NV			7,967.000	364,729.26
INTEST CORP			1,523.000	10,204.10
INTEVAC INC			2,241.000	24,875.10
INTL. FCSTONE INC			3,340.000	126,118.40
INTRA-CELLULAR THERAPIES INC			4,000.000	49,680.00
INTREPID POTASH INC			7,349.000	16,608.74
INTREXON CORP			7,918.000	190,744.62
INTRICON CORP			2,383.000	18,468.25
INTRUSION INC			1,848.000	554.40
INTUIT INC			26,762.000	3,554,261.22
INTUITIVE SURGICAL INC			4,895.000	4,578,636.15
INUVO INC			1,115.000	1,137.30
INVACARE CORP			8,850.000	116,820.00
INVERSIONES AGUAS METROPOLITAN			346,348.000	579,917.18
INVESCO LTD			54,331.000	1,911,907.89
INVESCO MORTGAGE CAPITAL INC			18,752.000	313,345.92
INVESTMENT TECHNOLOGY GROUP IN			5,270.000	111,934.80
INVESTORS BANCORP INC			56,442.000	754,065.12
INVESTORS REAL ESTATE TRUST			13,620.000	84,580.20
INVESTORS TITLE CO			815.000	155,876.90
INVIVO THERAPEUTICS HOLDINGS C			2,039.000	5,403.35
ION GEOPHYSICAL CORP			1,656.000	7,203.60
IOVANCE BIOTHERAPEUTICS INC			7,165.000	52,662.75
IPASS INC			6,591.000	8,700.12
IRADIMED CORP			8,638.000	74,286.80
IRHYTHM TECHNOLOGIES INC			600.000	25,494.00
IRIDEX CORP			5,912.000	58,469.68
IRIDIUM COMMUNICATIONS INC			5,272.000	58,255.60
IROBOT CORP			4,009.000	337,317.26
IRON MOUNTAIN INC			268,443.000	9,223,701.48
ISHARES CORE S&P MIDCAP ETF			2,558,761.000	445,096,475.95
ISIGN SOLUTIONS INC			2.000	0.72
ISRAEL DISCOUNT BANK LTD			3,713,760.000	9,789,631.85
ISRAMCO INC			200.000	22,880.00
ISTAR INC			6,664.000	80,234.56
ITERIS INC			3,081.000	19,163.82
ITOCHU CORP			579,300.000	8,604,945.32
ITRON INC			6,451.000	437,055.25

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ITUS CORP			1,524.000	1,722.12
ITZYOURMALL INC			17.000	0.00
IXYS CORP			5,560.000	91,462.00
J SAINSBURY PLC			2,004,200.000	6,552,646.02
J&J SNACK FOODS CORP			3,896.000	514,544.72
J2 GLOBAL INC			7,355.000	625,836.95
JACK IN THE BOX INC			10,589.000	1,043,016.50
JACO ELECTRONICS INC			1,562.000	206.97
JACOBS ENGINEERING GROUP INC			11,018.000	599,269.02
JAKKS PACIFIC INC			8,349.000	33,396.00
JANUS HENDERSON GROUP PLC			10,555.000	349,476.05
JAPAN AIRLINES CO LTD			227,700.000	7,040,136.74
JAZZ PHARMACEUTICALS PLC			24,090.000	3,745,995.00
JB HUNT TRANSPORT SERVICES INC			14,652.000	1,338,899.76
JBS SA			1,561,700.000	3,106,195.73
JER INVESTORS TRUST INC			786.000	24.37
JERONIMO MARTINS SGPS SA			643,750.000	12,547,974.67
JIANGSU EXPRESSWAY CO LTD			45,300.000	63,947.89
JM SMUCKER CO/THE			23,155.000	2,739,931.15
JOHN B SANFILIPPO & SON INC			752.000	47,458.72
JOHN BEAN TECHNOLOGIES CORP			4,263.000	417,774.00
JOHN LAING INFRASTRUCTURE			871,452.000	1,520,239.17
JOHNSON & JOHNSON			250,258.000	33,106,630.82
JOHNSON CONTROLS INTERNATIONAL			114,529.000	4,965,977.44
JOHNSON OUTDOORS INC			1,889.000	91,068.69
JOUNCE THERAPEUTICS INC			1,500.000	21,045.00
JOURNAL REGISTER CO COM			18,400.000	36.80
JPMORGAN CHASE & CO			346,992.000	31,715,068.80
JUNIPER NETWORKS INC			79,558.000	2,218,077.04
JUNIPER PHARMACEUTICALS INC			675.000	3,408.75
JUNO THERAPEUTICS INC			9,400.000	280,966.00
JUST EAT PLC			1,150,000.000	9,784,340.88
K12 INC			2,830.000	50,713.60
K2M GROUP HOLDINGS INC			2,967.000	72,276.12
KA WANG HOLDING INC			2.000	0.00
KADANT INC			2,117.000	159,198.40
KAISER ALUMINUM CORP			2,408.000	213,156.16
KAMAN CORP			3,820.000	190,503.40
KANSAS CITY LIFE INSURANCE CO			1,526.000	75,537.00

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KANSAS CITY SOUTHERN			20,143.000	2,107,964.95
KAO CORP			122,000.000	7,244,428.29
KAPSTONE PAPER AND PACKAGING C			14,571.000	300,599.73
KAR AUCTION SERVICES INC			18,083.000	758,943.51
KARYOPHARM THERAPEUTICS INC			7,345.000	66,472.25
KATE SPADE & CO			14,481.000	267,753.69
KATY INDUSTRIES INC			5,499.000	110.53
KAUFMAN & BROAD SA			16,158.000	719,652.72
KB FINANCIAL GROUP INC			158,900.000	8,013,396.07
KB HOME			9,410.000	225,557.70
KBC GROUP NV			303,020.000	22,951,924.31
KBR INC			600,215.000	9,135,272.30
KDDI CORP			360,600.000	9,547,747.88
KEARNY FINANCIAL CORP/MD			10,442.000	155,063.70
KELLOGG CO			34,430.000	2,391,507.80
KELLY SERVICES INC			4,117.000	92,426.65
KEMET CORP			3,039.000	38,899.20
KEMPER CORP			5,965.000	230,249.00
KENNAMETAL INC			12,680.000	474,485.60
KENNEDY-WILSON HOLDINGS INC			11,925.000	227,171.25
KEPPEL DC REIT			640,194.000	599,811.35
KEPPEL INFRASTRUCTURE TRUST			5,755,625.000	2,361,860.87
KERING			56,720.000	19,291,153.21
KERRY GROUP PLC			72,749.000	6,250,421.78
KERYX BIOPHARMACEUTICALS INC			4,894.000	35,383.62
KEWAUNEE SCIENTIFIC CORP			494.000	12,325.30
KEY TECHNOLOGY INC			1,041.000	14,313.75
KEY TRONIC CORP			7,435.000	52,639.80
KEYCORP			483,101.000	9,053,312.74
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			7,239.000	141,884.40
KID BRANDS INC			2,768.000	3.88
KILLAM APT REAL ESTATE INVT TR TR UNIT			25,840.000	253,485.48
KIMBALL ELECTRONICS INC			4,825.000	87,091.25
KIMBALL INTERNATIONAL INC			6,434.000	107,383.46
KIMBERLY-CLARK CORP			43,539.000	5,621,320.29
KIMCO REALTY CORP			97,295.000	1,785,363.25
KINDER HOLDING CORP			300.000	114.00
KINDER MORGAN INC/DE			227,004.000	4,349,396.64

## Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
KINDRED HEALTHCARE INC			14,620.000	170,323.00	
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00	
KIRKLAND'S INC			367.000	3,772.76	
KITE REALTY GROUP TRUST			11,221.000	212,413.53	
KKR REAL ESTATE FINANCE TRUST			100,466.000	2,160,019.00	
KLA-TENCOR CORP			23,265.000	2,128,980.15	
KLX INC			8,723.000	436,150.00	
KMG CHEMICALS INC			2,300.000	111,941.00	
KNIGHT TRANSPORTATION INC			9,983.000	369,870.15	
KNOLL INC			11,187.000	224,299.35	
KNOWLES CORP			12,319.000	208,437.48	
KOC HOLDING AS			1,723,700.000	7,917,408.14	
KOHL'S CORP			15,598.000	603,174.66	
KOMATSU LTD			425,300.000	10,804,724.06	
KONA GRILL INC			1,703.000	6,301.10	
KONINKLIJKE DSM NV			107,000.000	7,766,552.41	
KOPIN CORP			10,582.000	39,259.22	
KOPPERS HOLDINGS INC			4,495.000	162,494.25	
KOREA ELECTRIC POWER CORP			177,800.000	6,340,285.55	
KOREAN REINSURANCE CO			532,200.000	5,628,298.71	
KORN/FERRY INTERNATIONAL			7,045.000	243,263.85	
KOSS CORP			6,340.000	11,982.60	
KRAFT HEINZ CO/THE			59,560.000	5,100,718.40	
KRATON CORP			5,084.000	175,092.96	
KRATOS DEFENSE & SECURITY SOLU			3,177.000	37,710.99	
KROGER CO/THE			100,719.000	2,348,767.08	
KRONOS WORLDWIDE INC			8,006.000	145,869.32	
KROTON EDUCACIONAL SA			2,600,000.000	11,645,363.31	
KRUNG THAI BANK PCL			12,995,400.000	7,192,037.64	
KULICKE & SOFFA INDUSTRIES INC			6,399.000	121,708.98	
KVH INDUSTRIES INC			3,505.000	33,297.50	
L BRANDS INC			33,646.000	1,813,182.94	
L3 TECHNOLOGIES INC			16,248.000	2,714,715.84	
LA JOLLA PHARMACEUTICAL CO			5,053.000	150,427.81	
LA QUINTA HOLDINGS INC			12,921.000	190,843.17	
LA-Z-BOY INC			7,280.000	236,600.00	
LABORATORY CORP OF AMERICA HOL			21,590.000	3,327,882.60	
LADENBURG THALMANN FINANCIAL S			5,636.000	13,751.84	
LAKELAND BANCORP INC			1,095.000	20,640.75	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LAKELAND FINANCIAL CORP			3,315.000	152,092.20
LAKELAND INDUSTRIES INC			1,010.000	14,594.50
LAM RESEARCH CORP			34,959.000	4,944,251.37
LANCASTER COLONY CORP			3,845.000	471,473.90
LANDAUER INC			2,664.000	139,327.20
LANDEC CORP			3,623.000	53,801.55
LANDMARK INFRASTRUCTURE PARTNE			2,610.000	41,760.00
LANDS' END INC			3,205.000	47,754.50
LANNETT CO INC			4,578.000	93,391.20
LANTHEUS HOLDINGS INC			5,665.000	99,987.25
LANTRONIX INC			1,316.000	3,211.04
LAREDO PETROLEUM INC			75,574.000	795,038.48
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LAS VEGAS SANDS CORP			6,036.000	385,640.04
LASALLE HOTEL PROPERTIES			14,501.000	432,129.80
LASERSIGHT INC COM NEW			413.000	16.52
LATTICE SEMICONDUCTOR CORP			18,022.000	120,026.52
LAWSON PRODUCTS INC/DE			1,590.000	35,218.50
LAYNE CHRISTENSEN CO			2,418.000	21,254.22
LAZARD EMERG MKT EQY-INST			9,119,205.985	164,145,707.73
LAZARD LTD			193,995.000	8,987,788.35
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	3,013.50
LB FOSTER CO			2,949.000	63,256.05
LCI INDUSTRIES			3,634.000	372,121.60
LEAR CORP			3,766.000	535,073.28
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,072.000	6,374.40
LECG CORP			659.000	3.30
LEGACYTEXAS FINANCIAL GROUP IN			10,841.000	413,367.33
LEGGETT & PLATT INC			12,104.000	635,823.12
LEIDOS HOLDINGS INC			78,845.000	4,075,498.05
LEMAITRE VASCULAR INC			4,707.000	146,952.54
LENDINGCLUB CORP			44,977.000	247,823.27
LENDINGTREE INC			716.000	123,295.20
LENDLEASE GROUP			563,600.000	7,197,951.18
LENNAR CORP			32,955.000	1,757,160.60
LENOX GROUP INC COM			6,400.000	112.00
LEUCADIA NATIONAL CORP			29,628.000	775,068.48
LEVEL 3 COMMUNICATIONS INC			37,476.000	2,222,326.80

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LEXICON PHARMACEUTICALS INC			7,932.000	130,481.40
LEXINGTON REALTY TRUST			40,700.000	403,337.00
LGL GROUP INC/THE			450.000	2,169.00
LHC GROUP INC			4,406.000	299,123.34
LIBBEY INC			2,774.000	22,302.96
LIBERTY BROADBAND CORP			55,129.000	4,782,440.75
LIBERTY GLOBAL PLC LILAC			269,353.000	5,766,847.73
LIBERTY HOMES INC			1,312.000	0.00
LIBERTY INTERACTIVE CORP QVC G			23,049.000	565,622.46
LIBERTY MEDIA CORP-LIBERTY SIR			186,351.000	7,770,836.70
LIBERTY PROPERTY TRUST			39,795.000	1,620,054.45
LIBERTY TRIPADVISOR HOLDINGS I			10,209.000	118,424.40
LIBERTY VENTURES			208,837.000	10,920,086.73
LICT CORP			10.000	100,000.00
LIFE STORAGE INC			5,340.000	395,694.00
LIFEPOINT HEALTH INC			6,327.000	424,858.05
LIFETIME BRANDS INC			2,045.000	37,116.75
LIGAND PHARMACEUTICALS INC			6,915.000	839,481.00
LIGHTPATH TECHNOLOGIES INC			718.000	1,938.60
LIMELIGHT NETWORKS INC			6,780.000	19,594.20
LINCOLN EDUCATIONAL SERVICES C			1,769.000	5,483.90
LINCOLN NATIONAL CORP			33,747.000	2,280,622.26
LINDSAY CORP			2,254.000	201,169.50
LINE CORP			340,000.000	11,725,702.57
LINNCO LLC ESCROW			13,796.000	0.00
LINTEC CORP			312,600.000	7,472,797.81
LIONS GATE ENTERTAINMENT CORP			249,420.000	6,554,757.60
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			4,141.000	26,295.35
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	3,684.35
LITHIA MOTORS INC			3,681.000	346,860.63
LITTELFUSE INC			3,512.000	579,480.00
LIVANOVA PLC			7,026.000	430,061.46
LIVE MICROSYSTEMS INC			1,765.000	706.00
LIVEPERSON INC			10,455.000	115,005.00
LKQ CORP			42,755.000	1,408,777.25
LMI AEROSPACE INC			2,534.000	35,476.00
LOCKHEED MARTIN CORP			27,140.000	7,534,335.40
LOEWS CORP			63,933.000	2,992,703.73

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LOGIC DEVICES INC			306.000	0.31
LOGMEIN INC			4,058.000	424,061.00
LONDON STOCK EXCHANGE GROUP PL			590,452.000	27,963,639.62
LONZA GROUP AG			74,370.000	16,098,680.10
LOOKSMART GROUP INC			13.000	78.13
LORAL SPACE & COMMUNICATIONS I			2,455.000	102,005.25
LOUISIANA-PACIFIC CORP			22,557.000	543,849.27
LOWE'S COS INC			81,850.000	6,345,830.50
LOXO ONCOLOGY INC			2,308.000	185,078.52
LRAD CORP			2,106.000	3,559.14
LS STARRETT CO/THE			1,005.000	8,643.00
LSB INDUSTRIES INC			3,061.000	31,620.13
LSC COMMUNICATIONS INC			560.000	11,984.00
LSI INDUSTRIES INC			2,990.000	27,059.50
LTC PROPERTIES INC			9,739.000	500,487.21
LTV CORP			50,656.000	75.98
LUBY'S INC			5,419.000	15,227.39
LUKOIL PJSC ADR			211,300.000	10,309,327.00
LUMBER LIQUIDATORS HOLDINGS IN			7,221.000	180,958.26
LUMENTUM HOLDINGS INC			9,306.000	530,907.30
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			6,873.000	145,157.76
LUMOS NETWORKS CORP			3,751.000	67,030.37
LUNA INNOVATIONS INC			1,542.000	2,220.48
LUNDIN PETROLEUM AB			432,230.000	8,306,843.07
LUXOFT HOLDING INC			4,743.000	288,611.55
LYDALL INC			3,361.000	173,763.70
LYONDELLBASELL INDUSTRIES NV			39,048.000	3,295,260.72
M&T BANK CORP			25,548.000	4,137,498.60
M/I HOMES INC			2,774.000	79,197.70
MABVAX THERAPEUTICS HOLDINGS I			4.000	5.52
MACATAWA BANK CORP			6,306.000	60,159.24
MACERICH CO/THE			35,519.000	2,062,233.14
MACK-CALI REALTY CORP			12,912.000	350,431.68
MACOM TECHNOLOGY SOLUTIONS HOL			5,850.000	326,254.50
MACQUARIE INFRASTRUCTURE CORP			2,799.000	219,441.60
MACQUARIE MEXICO REAL ESTATE M			9,229.000	10,891.39
MACROGENICS INC			3,996.000	69,969.96
MACY'S INC			69,306.000	1,610,671.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MADRIGAL PHARMACEUTICALS INC			81.000	1,317.06
MAGELLAN HEALTH INC			5,005.000	364,864.50
MAGELLAN MIDSTREAM PARTNERS LP			124,979.000	8,907,253.33
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTL INC			203,800.000	9,426,554.25
MAGNACHIP SEMICONDUCTOR CORP			2,714.000	26,597.20
MAGNITOGORSK IRON & STEEL WORK GDR			94,431.000	698,789.40
MAIDEN HOLDINGS LTD			15,176.000	168,453.60
MAIN STREET CAPITAL CORP			6,871.000	264,258.66
MAINSOURCE FINANCIAL GROUP INC			2,793.000	93,593.43
MAJESCO			223.000	1,099.39
MAKITA CORP			241,100.000	8,915,721.39
MALIBU BOATS INC			3,349.000	86,638.63
MALLINCKRODT PLC			9,090.000	407,322.90
MANHATTAN ASSOCIATES INC			13,370.000	642,562.20
MANHATTAN BRIDGE CAPITAL INC			399.000	2,374.05
MANNATECH INC			266.000	4,229.40
MANNKIND CORP			7,003.000	9,874.23
MANPOWERGROUP INC			7,890.000	880,918.50
MANTECH INTERNATIONAL CORP/VA			3,440.000	142,347.20
MAPFRE SA			2,880,300.000	10,045,915.82
MAPLETREE COMMERCIAL TRUST			695,675.000	805,898.70
MAPLETREE GREATER CHINA COMMER			1,044,085.000	818,979.41
MAPLETREE LOGISTICS TRUST			138,950.000	120,597.93
MARATHON OIL CORP			117,677.000	1,394,472.45
MARATHON PETROLEUM CORP			99,690.000	5,216,777.70
MARCHEX INC			2,813.000	8,382.74
MARCUS & MILLICHAP INC			940.000	24,778.40
MARCUS CORP/THE			3,277.000	98,965.40
MARINA BIOTECH INC			38.000	14.44
MARINE PRODUCTS CORP			6,914.000	107,927.54
MARINEMAX INC			2,056.000	40,194.80
MARKEL CORP			1,805.000	1,761,427.30
MARLIN BUSINESS SERVICES CORP			1,613.000	40,566.95
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			63,568.000	6,376,506.08
MARRIOTT VACATIONS WORLDWIDE C			3,783.000	445,448.25
MARSH & MCLENNAN COS INC			58,359.000	4,549,667.64
MARTEN TRANSPORT LTD			3,475.000	95,215.00



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			14,250.000	3,171,765.00
MASCO CORP			45,547.000	1,740,350.87
MASIMO CORP			8,254.000	752,599.72
MASONITE INTERNATIONAL CORP			4,507.000	340,278.50
MASTEC INC			9,583.000	432,672.45
MASTECH DIGITAL INC			681.000	4,229.01
MASTERCARD INC			92,489.000	11,232,789.05
MATADOR RESOURCES CO			10,703.000	228,723.11
MATAHARI DEPARTMENT STORE TBK			3,940,800.000	4,191,406.41
MATEON THERAPEUTICS INC			10.000	3.40
MATERION CORP			5,337.000	199,603.80
MATRIX SERVICE CO			6,621.000	61,906.35
MATSON INC			6,704.000	201,388.16
MATSUMOTOKIYOSHI HOLDINGS CO L			144,400.000	8,212,139.18
MATTEL INC			53,961.000	1,161,780.33
MATTERSIGHT CORP			1,277.000	3,256.35
MATTHEWS INTERNATIONAL CORP			5,238.000	320,827.50
MAUI LAND & PINEAPPLE CO INC			319.000	6,475.70
MAXCO INC			3,300.000	0.00
MAXIM INTEGRATED PRODUCTS INC			19,987.000	897,416.30
MAXIMUS INC			10,095.000	632,249.85
MAXLINEAR INC			10,025.000	279,597.25
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MAXWELL TECHNOLOGIES INC			2,902.000	17,382.98
MB FINANCIAL INC			10,876.000	478,979.04
MBIA INC			18,837.000	177,632.91
MBT FINANCIAL CORP			2,305.000	22,358.50
MCCLATCHY CO/THE			777.000	7,257.18
MCCORMICK & CO INC/MD			21,355.000	2,082,326.05
MCDERMOTT INTERNATIONAL INC			33,391.000	239,413.47
MCDONALD'S CORP			105,638.000	16,179,516.08
MCEWEN MINING INC			45,793.000	120,435.59
MCGRATH RENTCORP			4,001.000	138,554.63
MCKESSON CORP			19,296.000	3,174,963.84
MCRAE INDUSTRIES INC			1,002.000	31,272.42
MDC HOLDINGS INC			4,712.000	166,474.96
MECHANICAL TECHNOLOGY INC			734.000	770.70
MECKLERMEDIA CORP			970.000	33.96

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MEDCATH CORP			2,594.000	0.00
MEDEQUITIES REALTY TRUST INC			132,199.000	1,668,351.38
MEDIA GEN INC CVR			17,631.000	29,972.70
MEDICAL PROPERTIES TRUST INC			565,506.000	7,278,062.22
MEDICAL STAFFING NETWORK HOLDI			6,387.000	19.16
MEDICINES CO/THE			65,949.000	2,506,721.49
MEDICINOVA INC			7,048.000	37,072.48
MEDIDATA SOLUTIONS INC			8,582.000	671,112.40
MEDIS TECHNOLOGIES LTD			7,776.000	0.78
MEDPACE HOLDINGS INC			800.000	23,200.00
MEDTRONIC PLC			254,018.000	22,544,097.50
MEET GROUP INC/THE			76.000	383.80
MEI PHARMA INC			100.000	239.00
MERCADOLIBRE INC			29,234.000	7,334,225.92
MERCANTILE BANK CORP			785.000	24,711.80
MERCIALYS SA			22,209.000	433,911.03
MERCK & CO INC			269,428.000	17,267,640.52
MERCURY GENERAL CORP			1,512.000	81,648.00
MERCURY SYSTEMS INC			6,132.000	258,095.88
MEREDITH CORP			61,734.000	3,670,086.30
MERIDIAN BANCORP INC			5,586.000	94,403.40
MERIDIAN BIOSCIENCE INC			6,857.000	107,997.75
MERIDIAN ENERGY LTD			230,709.000	491,572.13
MERIT MEDICAL SYSTEMS INC			7,313.000	278,990.95
MERITAGE HOMES CORP			5,080.000	214,376.00
MERITOR INC			11,215.000	186,281.15
MERRIMACK PHARMACEUTICALS INC			12,836.000	15,916.64
MESA AIR GROUP INC			29,700.000	98.01
MESTEK INC			2,231.000	59,121.50
META FINANCIAL GROUP INC			4,138.000	368,282.00
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METHODE ELECTRONICS INC			5,383.000	221,779.60
METLIFE INC			131,458.000	7,222,302.52
METRO ONE TELECOMMUNICATIONS			4,577.000	36.62
METTLER-TOLEDO INTERNATIONAL I			12,112.000	7,128,396.48
MEXCO ENERGY CORP			114.000	482.22
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			1,229,941.310	32,733,658.02
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			6,819,042.430	116,762,463.53
MGE ENERGY INC			6,243.000	401,737.05

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MGIC INVESTMENT CORP			289,437.000	3,241,694.40
MGM GROWTH PROPERTIES LLC			39,402.000	1,150,144.38
MGM RESORTS INTERNATIONAL			25,886.000	809,972.94
MGP INGREDIENTS INC			3,499.000	179,043.83
MICHAEL KORS HOLDINGS LTD			14,258.000	516,852.50
MICRO COMPONENT TECHNOLOGY INC			10,388.000	8.31
MICROBOT MEDICAL INC			6.000	8.52
MICROCHIP TECHNOLOGY INC			28,077.000	2,166,982.86
MICROLOG CORP			831.000	0.00
MICRON SOLUTIONS INC			1,774.000	6,918.60
MICRON TECHNOLOGY INC			391,926.000	11,702,910.36
MICROSEMI CORP			174,950.000	8,187,660.00
MICROSOFT CORP			838,018.000	57,764,580.74
MICROSTRATEGY INC			1,637.000	313,763.79
MICROVISION INC			227.000	481.24
MICROWAVE FILTER CO INC			1,944.000	1,178.06
MID-AMERICA APARTMENT COMMUNIT			20,888.000	2,201,177.44
MIDDLESEX WATER CO			5,856.000	231,897.60
MIDLAND STATES BANCORP INC			5.000	167.60
MIDSOUTH BANCORP INC			419.000	4,923.25
MILLER INDUSTRIES INC/TN			4,352.000	108,147.20
MIMECAST LTD			6,169.000	165,205.82
MIMEDX GROUP INC			15,148.000	226,614.08
MINERALS TECHNOLOGIES INC			6,016.000	440,371.20
MINERVA NEUROSCIENCES INC			6,849.000	60,613.65
MIRANT CORPORATION COM			51,800.000	0.00
MIRATI THERAPEUTICS INC			850.000	3,102.50
MISONIX INC			1,516.000	14,629.40
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MITCHAM INDUSTRIES INC			1,946.000	7,745.08
MITEK SYSTEMS INC			1,590.000	13,356.00
MITSUBISHI UFJ FINANCIAL GROUP			1,257,500.000	8,447,498.73
MKS INSTRUMENTS INC			7,748.000	521,440.40
MOBILE MINI INC			6,388.000	190,681.80
MOBILEYE NV			9,279.000	582,721.20
MODINE MANUFACTURING CO			2,299.000	38,048.45
MODUSLINK GLOBAL SOLUTIONS INC			19,398.000	33,170.58
MOELIS & CO			2,154.000	83,682.90
MOHAWK INDUSTRIES INC			11,540.000	2,789,102.60

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	16.03
MOLINA HEALTHCARE INC			6,803.000	470,631.54
MOLSON COORS BREWING CO			28,041.000	2,421,059.94
MOMENTA PHARMACEUTICALS INC			11,645.000	196,800.50
MONARCH CASINO & RESORT INC			2,334.000	70,603.50
MONARCH CEMENT CO/THE			90.000	4,536.00
MONARCH SERVICES INC			350.000	5.60
MONDELEZ INTERNATIONAL INC			153,354.000	6,623,359.26
MONEYGRAM INTERNATIONAL INC			218.000	3,760.50
MONMOUTH REAL ESTATE INVESTMEN			6,815.000	102,565.75
MONOGRAM RESIDENTIAL TRUST INC			20,352.000	197,617.92
MONOLITHIC POWER SYSTEMS INC			5,661.000	545,720.40
MONOTARO CO LTD			333,100.000	10,731,772.39
MONOTYPE IMAGING HOLDINGS INC			7,137.000	130,607.10
MONRO INC			4,411.000	184,159.25
MONSANTO CO			49,870.000	5,902,613.20
MONSTER BEVERAGE CORP			36,884.000	1,832,397.12
MOODY'S CORP			20,073.000	2,442,482.64
MOOG INC			6,769.000	485,472.68
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	110.63
MORGAN STANLEY			143,274.000	6,384,289.44
MOSAIC CO/THE			68,361.000	1,560,681.63
MOSSIMO INC			12,487.000	86,285.17
MOSYS INC			617.000	1,055.07
MOTOROLA SOLUTIONS INC			49,493.000	4,293,022.82
MOVADO GROUP INC			4,469.000	112,842.25
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			161,012.000	5,377,800.80
MRC GLOBAL INC			14,687.000	242,629.24
MRV COMMUNICATIONS INC			1,034.000	9,667.90
MSA SAFETY INC			6,065.000	492,296.05
MSG NETWORKS INC			7,815.000	175,446.75
MTGE INVESTMENT CORP			4,843.000	91,048.40
MTR CORP LTD			2,630.000	14,806.80
MTS SYSTEMS CORP			3,533.000	183,009.40
MTU AERO ENGINES AG			63,000.000	8,874,049.28
MUELLER INDUSTRIES INC			11,981.000	364,821.45
MUELLER WATER PRODUCTS INC			24,299.000	283,812.32

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MUENCHENER RUECKVERSICHERUNGS-			39,800.000	8,014,291.28
MULTI-COLOR CORP			2,208.000	180,172.80
MURPHY OIL CORP			14,839.000	380,323.57
MURPHY USA INC			3,115.000	230,852.65
MUTUALFIRST FINANCIAL INC			2,193.000	78,290.10
MYERS INDUSTRIES INC			4,990.000	89,570.50
MYLAN NV			58,908.000	2,286,808.56
MYOKARDIA INC			3,265.000	42,771.50
MYR GROUP INC			3,590.000	111,361.80
MYREXIS INC			3,666.000	280.64
MYRIAD GENETICS INC			11,434.000	295,454.56
N-VIRO INTERNATIONAL CORP			846.000	10.15
NABORS INDUSTRIES LTD			31,300.000	254,782.00
NACCO INDUSTRIES INC			1,386.000	98,198.10
NANOGEN INC			7,205.000	0.00
NANOMETRICS INC			3,941.000	99,667.89
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,623.04
NANOSTRING TECHNOLOGIES INC			4,590.000	75,918.60
NAPCO SECURITY TECHNOLOGIES IN			3,603.000	33,868.20
NASB FINANCIAL INC			2,121.000	76,302.98
NASDAQ INC			29,311.000	2,095,443.39
NATIONAL BANK HOLDINGS CORP			6,909.000	228,756.99
NATIONAL BANK OF CANADA			208,690.000	8,762,505.35
NATIONAL BEVERAGE CORP			12,098.000	1,131,888.88
NATIONAL CINEMEDIA INC			7,823.000	58,046.66
NATIONAL COMMERCE CORP			1,743.000	68,935.65
NATIONAL FUEL GAS CO			153,126.000	8,550,555.84
NATIONAL GENERAL HOLDINGS CORP			6,523.000	137,635.30
NATIONAL GRID PLC			25,819.000	319,210.78
NATIONAL GRID PLC ADR			41,366.000	2,598,612.12
NATIONAL HEALTH INVESTORS INC			7,399.000	586,000.80
NATIONAL HEALTHCARE CORP			2,361.000	165,600.54
NATIONAL OILWELL VARCO INC			66,381.000	2,186,590.14
NATIONAL PRESTO INDUSTRIES INC			1,279.000	141,329.50
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			6,064.000	177,684.25
NATIONAL WESTERN LIFE GROUP IN			410.000	131,044.20
NATURAL ALTERNATIVES INTERNATI			2,809.000	28,090.00
NATURAL GAS SERVICES GROUP INC			2,595.000	64,485.75

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATURE'S SUNSHINE PRODUCTS INC			3,055.000	40,326.00
NATUS MEDICAL INC			9,029.000	336,781.70
NAUTILUS INC			4,195.000	80,334.25
NAVIDEA BIOPHARMACEUTICALS INC			525.000	267.75
NAVIENT CORP			26,070.000	434,065.50
NAVIGANT CONSULTING INC			6,080.000	120,140.80
NAVIGATORS GROUP INC/THE			3,030.000	166,347.00
NAVISTAR INTERNATIONAL CORP			6,578.000	172,540.94
NBT BANCORP INC			7,016.000	259,241.20
NCI BUILDING SYSTEMS INC			792.000	13,226.40
NCI INC			1,594.000	33,633.40
NEENAH PAPER INC			3,960.000	317,790.00
NEKTAR THERAPEUTICS			92,327.000	1,804,992.85
NELNET INC			6,146.000	288,923.46
NEOGEN CORP			5,489.000	379,344.79
NEOGENOMICS INC			6,225.000	55,713.75
NEOMAGIC CORP			1,790.000	14.32
NEOPHOTONICS CORP			4,562.000	35,218.64
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.00
NET 1 UEPS TECHNOLOGIES INC			5,356.000	52,810.16
NETAPP INC			163,714.000	6,556,745.70
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			41,847.000	6,252,360.27
NETGEAR INC			4,922.000	212,138.20
NETLIST INC			1,400.000	1,428.00
NETMARBLE GAMES CORP			31,300.000	4,240,264.37
NETSCOUT SYSTEMS INC			12,637.000	434,712.80
NETSOL TECHNOLOGIES INC			5,922.000	23,391.90
NETWORK-1 TECHNOLOGIES INC			1,680.000	6,972.00
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	14.51
NEUROCRINE BIOSCIENCES INC			11,118.000	511,428.00
NEURODERM LTD			3,152.000	94,244.80
NEUROMETRIX INC			1.000	2.70
NEUSTAR INC			9,620.000	320,827.00
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW JERSEY RESOURCES CORP			11,803.000	468,579.10
NEW MEDIA INVESTMENT GROUP INC			1,699.000	22,902.52
NEW MOUNTAIN FINANCE CORP			4,125.000	60,018.75

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NEW RELIC INC			1,656.000	71,224.56	
NEW RESIDENTIAL INVESTMENT COR			34,476.000	536,446.56	
NEW SENIOR INVESTMENT GROUP IN			14,343.000	144,147.15	
NEW YORK & CO INC			4,258.000	5,876.04	
NEW YORK REIT INC			20,275.000	175,176.00	
NEW YORK TIMES CO/THE			19,573.000	346,442.10	
NEWELL BRANDS INC			238,142.000	12,769,174.04	
NEWFIELD EXPLORATION CO			18,224.000	518,655.04	
NEWLINK GENETICS CORP			6,841.000	50,281.35	
NEWMONT MINING CORP			102,689.000	3,326,096.71	
NEWPARK RESOURCES INC			14,636.000	107,574.60	
NEWS CORP			45,924.000	634,089.90	
NEWSTAR FINANCIAL INC			1,270.000	13,335.00	
NEWTEK BUSINESS SERVICES CORP			981.000	15,980.49	
NEXPRISE INC			1,644.000	0.14	
NEXSTAR MEDIA GROUP INC			6,170.000	368,966.00	
NEXTENERGY SOLAR FUND LTD			371,784.000	548,124.22	
NEXTERA ENERGY INC			60,664.000	8,500,846.32	
NEXTERA ENTERPRISES INC			29,140.000	29.14	
NEXUS REIT TR UNIT			394,846.000	620,224.72	
NIC INC			10,030.000	190,068.50	
NICOLET BANKSHARES INC			1,220.000	66,746.20	
NIELSEN HOLDINGS PLC			76,832.000	2,970,325.12	
NIKE INC			129,586.000	7,645,574.00	
NIPPON TELEGRAPH & TELEPHONE C			249,200.000	11,776,895.17	
NISOURCE INC			67,518.000	1,712,256.48	
NITCHES INC			1,080.000	10.80	
NL INDUSTRIES INC			6,787.000	47,848.35	
NMT MEDICAL INC			2,641.000	0.00	
NN INC			2,418.000	66,374.10	
NOBILITY HOMES INC			1,411.000	23,422.60	
NOBLE CORP PLC			35,283.000	127,724.46	
NOBLE ENERGY INC			59,994.000	1,697,830.20	
NOBLE GROUP LTD			2,000,000.000	675,454.84	
NOBLE INTL LTD			5,650.000	84.75	
NOBLE MIDSTREAM PARTNERS LP			15,705.000	713,007.00	
NOMAD FOODS LTD			225,075.000	3,175,808.25	
NORD RESOURCES CORP			1,694.000	0.17	
NORDIC AMERICAN OFFSHORE LTD			79.000	98.75	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORDIC AMERICAN TANKERS LTD			13,698.000	86,845.32
NORDSTROM INC			10,179.000	486,861.57
NORFOLK SOUTHERN CORP			34,757.000	4,229,926.90
NORTECH SYSTEMS INC			921.000	3,232.71
NORTHEAST INDIANA BANCORP INC			975.000	31,833.75
NORTHERN OIL AND GAS INC			7,818.000	10,945.20
NORTHERN STATES FINANCIAL CORP			144.000	110.88
NORTHERN TECHNOLOGIES INTERNAT			169.000	2,695.55
NORTHERN TRUST CORP			39,672.000	3,856,515.12
NORTHFIELD BANCORP INC			10,287.000	176,422.05
NORTHRIM BANCORP INC			1,097.000	33,348.80
NORTHROP GRUMMAN CORP			19,677.000	5,051,282.67
NORTHWEST BANCSHARES INC			12,994.000	202,836.34
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	1,074.20
NORTHWEST HEALTHCARE PPTYS TRUST UNIT			27,462.000	225,836.73
NORTHWEST NATURAL GAS CO			4,384.000	262,382.40
NORTHWEST PIPE CO			1,555.000	25,284.30
NORTHWESTERN CORP			7,961.000	485,780.22
NOVANTA INC			3,038.000	109,368.00
NOVATION COS INC			1,726.000	222.14
NOVAVAX INC			37,871.000	43,551.65
NOVELION THERAPEUTICS INC			893.000	8,242.39
NOVO NORDISK A/S ADR			23,048.000	988,528.72
NOW INC			11,360.000	182,668.80
NRG ENERGY INC			28,919.000	497,985.18
NRG YIELD INC			7,259.000	126,330.10
NSI NV			20,820.000	751,212.65
NTN BUZZTIME INC			146.000	992.80
NU SKIN ENTERPRISES INC			5,100.000	320,484.00
NUCOR CORP			38,560.000	2,231,467.20
NUMEREX CORP			4,664.000	22,993.52
NUSTAR ENERGY LP			21,464.000	1,000,866.32
NUTRACEUTICAL INTERNATIONAL CO			3,536.000	147,274.40
NUTRISYSTEM INC			4,631.000	241,043.55
NUTROGANICS INC			831.000	2.91
NUVASIVE INC			7,885.000	606,514.20
NUVECTRA CORP			1,241.000	16,480.48
NVE CORP			1,860.000	143,220.00
NVIDIA CORP			56,985.000	8,237,751.60



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NXSTAGE MEDICAL INC			11,369.000	285,020.83
NXXI INC			11,261.000	13.51
NZCH CORP			330.000	6.93
O'REILLY AUTOMOTIVE INC			9,387.000	2,053,312.38
OAKTREE CAPITAL GROUP LLC			141,226.000	6,581,131.60
OCCIDENTAL PETROLEUM CORP			114,498.000	6,854,995.26
OCEANEERING INTERNATIONAL INC			12,418.000	283,627.12
OCEANFIRST FINANCIAL CORP			3,803.000	103,137.36
OCLARO INC			25,056.000	234,023.04
OCULAR THERAPEUTIX INC			3,938.000	36,505.26
OCWEN FINANCIAL CORP			9,835.000	26,456.15
ODYSSEY MARINE EXPLORATION INC			55.000	198.55
OESTERREICHISCHE POST AG			13,109.000	568,679.17
OFFICE DEPOT INC			78,245.000	441,301.80
OFG BANCORP			3,570.000	35,700.00
OHIO VALLEY BANC CORP			1,436.000	51,121.60
OIL STATES INTERNATIONAL INC			5,946.000	161,433.90
OIL-DRI CORP OF AMERICA			2,076.000	87,212.76
OILSANDS QUEST INC			6,899.000	0.00
OLD NATIONAL BANCORP/IN			21,796.000	375,981.00
OLD SECOND BANCORP INC			420.000	4,851.00
OLIN CORP			13,071.000	395,789.88
OLLIE'S BARGAIN OUTLET HOLDING			1,742.000	74,209.20
OLYMPIC STEEL INC			1,984.000	38,648.32
OMEGA FLEX INC			1,186.000	76,378.40
OMEGA HEALTHCARE INVESTORS INC			61,343.000	2,025,545.86
OMEGA PROTEIN CORP			4,826.000	86,385.40
OMEROS CORP			6,863.000	136,608.02
OMNICELL INC			5,054.000	217,827.40
OMNICOM GROUP INC			41,868.000	3,470,857.20
OMNOVA SOLUTIONS INC			12,833.000	125,121.75
ON ASSIGNMENT INC			7,610.000	412,081.50
ONCOCYTE CORP			128.000	665.60
ONCOGENEX PHARMACEUTICALS INC			4,084.000	1,469.02
ONCOMED PHARMACEUTICALS INC			3,356.000	11,175.48
ONE GAS INC			8,848.000	617,678.88
ONE LIBERTY PROPERTIES INC			4,737.000	110,987.91
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEBEACON INSURANCE GROUP LTD			6,759.000	123,216.57

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ONEOK INC			31,770.000	1,657,123.20	
ONEOK PARTNERS LP			124,157.000	6,340,697.99	
ONVIA INC			474.000	2,061.90	
OPEN TEXT CORPORATION			194,200.000	6,120,432.74	
OPPENHEIMER HOLDINGS INC			1,118.000	18,335.20	
OPTICAL CABLE CORP			1,348.000	3,302.60	
OPUS BANK			2,268.000	54,885.60	
ORACLE CORP			280,814.000	14,080,013.96	
ORANGE SA			652,000.000	10,329,140.15	
ORASURE TECHNOLOGIES INC			14,253.000	246,006.78	
ORBCOMM INC			5,853.000	66,138.90	
ORBIT INTERNATIONAL CORP			588.000	2,504.88	
ORBIT/FR INC			4,350.000	17,835.00	
ORBOTECH LTD			50,300.000	1,640,786.00	
ORCHID ISLAND CAPITAL INC			3,497.000	34,480.42	
OREXIGEN THERAPEUTICS INC			300.000	870.00	
ORGANOVO HOLDINGS INC			10,100.000	26,462.00	
ORION ENGINEERED CARBONS SA			5,993.000	119,560.35	
ORION GROUP HOLDINGS INC			5,679.000	42,422.13	
ORITANI FINANCIAL CORP			6,138.000	104,652.90	
ORIX CORP			461,000.000	7,139,017.13	
ORLEANS HOMEBUILDERS INC			2,200.000	220.00	
ORMAT TECHNOLOGIES INC			6,388.000	374,847.84	
ORTHOPIX INTERNATIONAL NV			4,974.000	231,191.52	
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51	
OSHKOSH CORP			74,290.000	5,117,095.20	
OSI SYSTEMS INC			4,379.000	329,081.85	
OSIRIS THERAPEUTICS INC			6,482.000	41,484.80	
OTONOMY INC			6,199.000	116,851.15	
OTTER TAIL CORP			5,246.000	207,741.60	
OVASCIENCE INC			1,834.000	2,842.70	
OVERSEAS SHIPHOLDING GROUP INC			547.000	1,455.02	
OVERSTOCK.COM INC			7,263.000	118,386.90	
OWENS & MINOR INC			36,864.000	1,186,652.16	
OXFORD IMMUNOTEC GLOBAL PLC			3,990.000	67,111.80	
OXFORD INDUSTRIES INC			2,254.000	140,852.46	
P&F INDUSTRIES INC			2,072.000	12,659.92	
P10 INDUSTRIES INC			1,680.000	789.60	
PAB BANKSHARES INC			1,304.000	0.13	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PACCAR INC			37,180.000	2,455,367.20
PACIFIC BIOSCIENCES OF CALIFOR			11,715.000	41,705.40
PACIFIC CONTINENTAL CORP			829.000	21,180.95
PACIFIC ETHANOL INC			8,785.000	54,906.25
PACIFIC MERCANTILE BANCORP			1,095.000	9,636.00
PACIFIC PREMIER BANCORP INC			1,955.000	72,139.50
PACIFICNET INC			245.000	0.00
PACIRA PHARMACEUTICALS INC/DE			5,511.000	262,874.70
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PAIN THERAPEUTICS INC			782.000	3,221.84
PALM HARBOR HOMES INC			3,688.000	8.11
PALO ALTO NETWORKS INC			4,936.000	660,486.16
PAM TRANSPORTATION SERVICES IN			1,661.000	31,475.95
PANHANDLE OIL AND GAS INC			6,879.000	158,904.90
PAPA JOHN'S INTERNATIONAL INC			8,536.000	612,543.36
PAR PACIFIC HOLDINGS INC			4,090.000	73,701.80
PAR TECHNOLOGY CORP			3,181.000	27,133.93
PARAGON TECHNOLOGIES INC			1,980.000	2,989.80
PARATEK PHARMACEUTICALS INC			5,590.000	134,719.00
PAREXEL INTERNATIONAL CORP			8,655.000	752,206.05
PARK CITY GROUP INC			3,749.000	45,175.45
PARK ELECTROCHEMICAL CORP			5,614.000	103,409.88
PARK HOTELS & RESORTS INC			84,617.000	2,281,274.32
PARK NATIONAL CORP			1,575.000	163,359.00
PARK-OHIO HOLDINGS CORP			1,817.000	69,227.70
PARKER DRILLING CO			11,474.000	15,489.90
PARKER-HANNIFIN CORP			15,878.000	2,537,621.96
PARKERVISION INC			219.000	392.01
PARKWAY INC			5,372.000	122,965.08
PARKWAY LIFE REAL ESTATE INVES			607,271.000	1,182,036.01
PARTNERS GROUP HOLDING AG			13,800.000	8,566,908.58
PATRICK INDUSTRIES INC			4,684.000	341,229.40
PATRIOT TRANSPORTATION HOLDING			1,053.000	18,817.11
PATTERN ENERGY GROUP INC			18,667.000	445,021.28
PATTERSON COS INC			7,465.000	350,481.75
PATTERSON-UTI ENERGY INC			12,994.000	262,348.86
PAUL MUELLER CO			119.000	3,510.50
PAYCHEX INC			40,290.000	2,294,112.60
PAYCOM SOFTWARE INC			6,461.000	441,997.01

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
PAYLOCITY HOLDING CORP			2,862.000	129,305.16	
PAYPAL HOLDINGS INC			165,838.000	8,900,525.46	
PBF ENERGY INC			11,826.000	263,246.76	
PC CONNECTION INC			4,256.000	115,167.36	
PC-TEL INC			2,738.000	19,385.04	
PCD INC COM			12,400.000	0.00	
PCM INC			4,235.000	79,406.25	
PDC ENERGY INC			5,143.000	221,714.73	
PDF SOLUTIONS INC			6,988.000	114,952.60	
PDL BIOPHARMA INC			21,191.000	52,341.77	
PEABODY ENERGY CORP			3,300.000	80,685.00	
PEAPACK GLADSTONE FINANCIAL CO			3,638.000	113,833.02	
PEBBLEBROOK HOTEL TRUST			7,732.000	249,279.68	
PEGASUS COS INC/THE			36.000	7,380.00	
PEGASYSTEMS INC			11,568.000	674,992.80	
PEGATRON CORP			2,667,000.000	8,355,197.29	
PEMBINA PIPELINE CORP			4,564.000	150,938.48	
PENDRELL CORP			2,342.000	16,932.66	
PENN NATIONAL GAMING INC			8,752.000	187,292.80	
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	137,153.12	
PENNYMAC MORTGAGE INVESTMENT T			8,551.000	156,397.79	
PENSKE AUTOMOTIVE GROUP INC			8,839.000	388,120.49	
PENSON WORLDWIDE INC			4,020.000	0.00	
PENTAIR PLC			23,399.000	1,556,969.46	
PENUMBRA INC			3,756.000	329,589.00	
PEOPLE'S UNITED FINANCIAL INC			34,788.000	614,356.08	
PEOPLES BANCORP INC/OH			1,064.000	34,186.32	
PEOPLES FINANCIAL CORP/MS			775.000	10,385.00	
PEOPLES FINANCIAL SERVICES COR			581.000	25,256.07	
PEPSICO INC			148,189.000	17,114,347.61	
PERCEPTRON INC			2,572.000	18,724.16	
PEREGRINE PHARMACEUTICALS INC			3,720.000	2,261.76	
PERFICIENT INC			8,417.000	156,892.88	
PERFORMANCE FOOD GROUP CO			7,000.000	191,800.00	
PERFUMANIA HOLDINGS INC			2,046.000	3,375.90	
PERKINELMER INC			40,458.000	2,756,808.12	
PERMA-FIX ENVIRONMENTAL SERVIC			1,421.000	5,257.70	

## Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PERMA-PIPE INTERNATIONAL HOLDI			2,845.000	22,760.00
PERMANENT TSB GROUP HOLDINGS P			837,230.000	2,625,982.36
PERNIX THERAPEUTICS HOLDINGS I			771.000	3,099.42
PERRIGO CO PLC			23,668.000	1,787,407.36
PERRY ELLIS INTERNATIONAL INC			1,173.000	22,826.58
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			5,419.000	220,011.40
PETROCORP INC ESCROW SHARES COM			10,574.000	13,217.50
PETROQUEST ENERGY INC			1,416.000	2,803.68
PFF BANCORP INC			6,255.000	9.38
PFIZER INC			589,991.000	19,817,797.69
PFSWEB INC			1,682.000	13,893.32
PG&E CORP			101,539.000	6,739,143.43
PH GLATFELTER CO			4,960.000	96,918.40
PHARMANETICS INC COM			6,690.000	16.73
PHARMCHEM INC			1,619.000	1,021.75
PHARMERICA CORP			5,779.000	151,698.75
PHARMOS CORP			2,143.000	25.93
PHH CORP			10,278.000	141,528.06
PHI INC			2,908.000	28,382.08
PHIBRO ANIMAL HEALTH CORP			3,264.000	120,931.20
PHILIP MORRIS INTERNATIONAL IN			178,180.000	20,927,241.00
PHILLIPS 66			43,672.000	3,611,237.68
PHILLIPS 66 PARTNERS LP			90,990.000	4,496,725.80
PHOENIX FOOTWEAR GROUP INC			1,137.000	269.47
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			6,311.000	59,323.40
PHYSICIANS REALTY TRUST			19,582.000	394,381.48
PICO HOLDINGS INC			1,829.000	32,007.50
PIEDMONT OFFICE REALTY TRUST I			245,125.000	5,167,235.00
PIER 1 IMPORTS INC			13,947.000	72,384.93
PINNACLE ENTERTAINMENT INC			10,760.000	212,617.60
PINNACLE FINANCIAL PARTNERS IN			8,251.000	518,162.80
PINNACLE FOODS INC			163,670.000	9,721,998.00
PINNACLE WEST CAPITAL CORP			32,578.000	2,774,342.48
PIONEER ENERGY SERVICES CORP			7,269.000	14,901.45
PIONEER NATURAL RESOURCES CO			18,908.000	3,017,338.64
PIPER JAFFRAY COS			3,058.000	183,327.10
PITNEY BOWES INC			20,000.000	302,000.00

### Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PIXELWORKS INC			1,654.000	7,591.86
PJT PARTNERS INC			1,789.000	71,953.58
PLA ADMINISTRADORA INDUSTRIAL			506,698.000	935,304.64
PLAINS ALL AMERICAN PIPELINE L			335,147.000	8,804,311.69
PLAINS GP HOLDINGS LP			73,879.000	1,932,674.64
PLANTRONICS INC			6,369.000	333,162.39
PLATFORM SPECIALTY PRODUCTS CO			20,427.000	259,014.36
PLAZA RETAIL REIT TRUST UNIT			233,784.000	828,063.75
PLEXUS CORP			5,626.000	295,758.82
PLUG POWER INC			691.000	1,409.64
PNC FINANCIAL SERVICES GROUP I			70,776.000	8,837,799.12
PNM RESOURCES INC			13,236.000	506,277.00
POINT BLANK SOLUTIONS INC			5,587.000	670.44
POINT.360			3,662.000	521.84
POLA ORBIS HOLDINGS INC			312,700.000	8,243,301.52
POLARIS INDUSTRIES INC			58,461.000	5,391,858.03
POLYONE CORP			5,957.000	230,774.18
PONIARD PHARMACEUTICALS INC			80.000	4.41
POPULAR INC			13,322.000	555,660.62
PORTER BANCORP INC			203.000	2,053.35
PORTLAND GENERAL ELECTRIC CO			14,853.000	678,633.57
POTLATCH CORP			4,807.000	219,679.90
POWELL INDUSTRIES INC			1,590.000	50,864.10
POWER INTEGRATIONS INC			3,652.000	266,230.80
POWERWAVE TECHNOLOGIES INC			3,664.000	0.00
PPG INDUSTRIES INC			25,820.000	2,839,167.20
PPL CORP			81,408.000	3,147,233.28
PRA GROUP INC			8,981.000	340,379.90
PRA HEALTH SCIENCES INC			5,723.000	429,282.23
PRAXAIR INC			74,334.000	9,852,971.70
PRECIPIO INC			20.000	239.60
PRECISION AUTO CARE INC			1,153.000	1,925.51
PRECISION DRILLING CORP			2,051,830.000	6,996,740.30
PREFERRED APARTMENT COMMUNITIE			7,648.000	120,456.00
PREFERRED BANK/LOS ANGELES CA			527.000	28,178.69
PREFORMED LINE PRODUCTS CO			1,039.000	48,230.38
PREMIER FINANCIAL BANCORP INC			383.000	7,893.63
PREMIER INC			345,031.000	12,421,116.00
PREMIER LASER SYS INC CL A COM			15,000.000	1.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRESTIGE BRANDS HOLDINGS INC			8,730.000	461,031.30
PRGX GLOBAL INC			821.000	5,336.50
PRICE COMMUNICATIONS ESCROW			366.000	0.00
PRICELINE GROUP INC/THE			4,644.000	8,686,694.88
PRICESMART INC			2,609.000	228,548.40
PRIMECARE SYSTEMS INC			1,444.000	0.87
PRIMEENERGY CORP			3,280.000	151,044.00
PRIMERICA INC			7,261.000	550,020.75
PRIMO WATER CORP			82.000	1,041.40
PRIMO WATER CORP WTS EXP 12/31/2021			366.000	162.07
PRIMORIS SERVICES CORP			5,851.000	145,923.94
PRIMUS GUARANTY LTD			5,606.000	1,009.08
PRINCETON NATIONAL BANCORP INC			3,531.000	10.95
PRINCIPAL FINANCIAL GROUP INC			38,337.000	2,456,251.59
PRISM TECHNOLOGIES GROUP INC			294.000	111.72
PROCTER & GAMBLE CO/THE			240,125.000	20,926,893.75
PROGENICS PHARMACEUTICALS INC			11,963.000	81,228.77
PROGRESS SOFTWARE CORP			8,996.000	277,886.44
PROGRESSIVE CORP/THE			85,003.000	3,747,782.27
PROLIANCE INTERNATIONAL INC			4,794.000	0.05
PROLOGIS INC			65,967.000	3,868,304.88
PROLOGIS PROPERTY MEXICO SA DE			12,050.000	22,855.37
PROOFPOINT INC			6,759.000	586,883.97
PROPERTYLINK GROUP			485,702.000	314,811.28
PROS HOLDINGS INC			2,881.000	78,910.59
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPECT CAPITAL CORP			15,100.000	122,612.00
PROSPERITY BANCSHARES INC			10,053.000	645,804.72
PROTAGENIC THERAPEUTICS INC			2.000	3.50
PROTALIX BIOTHERAPEUTICS INC			16,864.000	14,123.60
PROTEON THERAPEUTICS INC			1,431.000	2,218.05
PROTHENA CORP PLC			19,210.000	1,039,645.20
PROTO LABS INC			3,486.000	234,433.50
PROVIDENCE SERVICE CORP/THE			3,632.000	183,815.52
PROVIDENT FINANCIAL HOLDINGS I			1,128.000	21,714.00
PROVIDENT FINANCIAL SERVICES I			9,000.000	228,420.00
PRUDENTIAL FINANCIAL INC			44,374.000	4,798,604.36
PRUDENTIAL PLC			927,643.000	21,219,378.62
PS BUSINESS PARKS INC			2,612.000	345,802.68

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PSYCHEMEDICS CORP			3,698.000	92,265.10
PTC THERAPEUTICS INC			6,603.000	121,032.99
PUBLIC SERVICE ENTERPRISE GROU			315,259.000	13,559,289.59
PUBLIC STORAGE			15,349.000	3,200,726.97
PULTEGROUP INC			25,980.000	637,289.40
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	280.35
PVH CORP			108,602.000	12,434,929.00
PYXIS TANKERS INC			199.000	336.31
PZENA INVESTMENT MANAGEMENT IN			6,611.000	67,167.76
Q2 HOLDINGS INC			1,990.000	73,530.50
QAD INC			2,523.000	78,444.15
QC HOLDINGS INC			1,838.000	1,139.38
QCR HOLDINGS INC			1,531.000	72,569.40
QEP CO INC			485.000	12,852.50
QORVO INC			20,993.000	1,329,276.76
QTS REALTY TRUST INC			3,336.000	174,572.88
QUAD SYSTEMS CORP			8,400.000	0.00
QUAD/GRAPHICS INC			2,238.000	51,294.96
QUAKER CHEMICAL CORP			3,820.000	554,778.60
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			159,761.000	8,822,002.42
QUALITY SYSTEMS INC			10,256.000	176,505.76
QUALSTAR CORP			333.000	1,704.96
QUALYS INC			3,702.000	151,041.60
QUANEX BUILDING PRODUCTS CORP			5,389.000	113,977.35
QUANTA SERVICES INC			13,551.000	446,098.92
QUANTUM CORP			2,040.000	15,932.40
QUEST DIAGNOSTICS INC			30,016.000	3,336,578.56
QUICKLOGIC CORP			3,052.000	4,455.92
QUIDEL CORP			5,847.000	158,687.58
QUINTILES IMS HOLDINGS INC			19,317.000	1,728,871.50
QUMU CORP			2,587.000	7,554.04
QUOTIENT TECHNOLOGY INC			9,750.000	112,125.00
R1 RCM INC			6,928.000	25,980.00
RA PHARMACEUTICALS INC			1,100.000	20,614.00
RADIAN GROUP INC			30,056.000	491,415.60
RADIOIO INC			9.000	0.27
RADISYS CORP			2,680.000	10,076.80



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RADNET INC			9,860.000	76,415.00
RAINMAKER SYSTEMS INC			1,456.000	2.91
RAIT FINANCIAL TRUST			13,555.000	29,685.45
RALPH LAUREN CORP			5,042.000	372,099.60
RAMBUS INC			18,540.000	211,912.20
RAMCO-GERSHENSON PROPERTIES TR			8,999.000	116,087.10
RAND WORLDWIDE INC			395.000	1,066.50
RANGE RESOURCES CORP			17,215.000	398,871.55
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			7,789.000	259,373.70
RAYMOND JAMES FINANCIAL INC			28,590.000	2,293,489.80
RAYTHEON CO			34,363.000	5,548,937.24
RBC BEARINGS INC			3,595.000	365,827.20
RCM TECHNOLOGIES INC			3,301.000	16,670.05
READING INTERNATIONAL INC			4,827.000	77,859.51
REALNETWORKS INC			4,742.000	20,532.86
REALOGY HOLDINGS CORP			165,459.000	5,369,144.55
REALPAGE INC			8,255.000	296,767.25
REALTY INCOME CORP			62,471.000	3,447,149.78
REATA PHARMACEUTICALS INC			1,802.000	57,015.28
RECKITT BENCKISER GROUP PLC			70,000.000	7,077,718.76
RED HAT INC			61,867.000	5,923,765.25
RED LION HOTELS CORP			2,202.000	16,184.70
RED ROBIN GOURMET BURGERS INC			3,759.000	245,274.75
REDWOOD TRUST INC			10,318.000	175,818.72
REGENCY CENTERS CORP			22,717.000	1,422,992.88
REGENERON PHARMACEUTICALS INC			6,972.000	3,424,228.08
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGENXBIO INC			2,669.000	52,712.75
REGIONS FINANCIAL CORP			290,401.000	4,251,470.64
REGIS CORP			9,870.000	101,364.90
REIS INC			4,717.000	100,236.25
RELIV INTERNATIONAL INC			185.000	1,626.15
RELM WIRELESS CORP			1,335.000	5,073.00
REN - REDES ENERGETICAS NACION			574,565.000	1,796,232.41
RENASANT CORP			5,878.000	257,103.72
RENEWABLE ENERGY GROUP INC			3,170.000	41,051.50
RENEWABLES INFRASTRUCTURE GROU			135,320.000	193,702.86
RENOVA HEALTH INC			1.333	0.51

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RENT-A-CENTER INC/TX			7,209.000	84,489.48
RENTOKIL INITIAL PLC			1,863,403.000	6,615,137.21
REPLIGEN CORP			7,860.000	325,718.40
REPROS THERAPEUTICS INC			9,477.000	4,359.42
REPUBLIC BANCORP INC/KY			3,370.000	120,309.00
REPUBLIC SERVICES INC			59,601.000	3,798,371.73
RESEARCH FRONTIERS INC			2,348.000	3,028.92
RESMED INC			22,094.000	1,720,459.78
RESOLUTE ENERGY CORP			2,922.000	86,987.94
RESOLUTE FOREST PRODUCTS INC			9,579.000	42,147.60
RESONA HOLDINGS INC			1,395,700.000	7,682,808.93
RESOURCE CAPITAL CORP			3,484.000	35,432.28
RESOURCES CONNECTION INC			6,388.000	87,515.60
RESPIRERX PHARMACEUTICALS INC			34.000	55.08
RETAIL OPPORTUNITY INVESTMENTS			11,313.000	217,096.47
RETAIL PROPERTIES OF AMERICA I			7.000	85.47
RETROPHIN INC			2,530.000	49,056.70
REUNION INDUSTRIES INC			1,969.000	19.69
REVANCE THERAPEUTICS INC			4,057.000	107,104.80
REVLON INC			1,352.000	32,042.40
REX AMERICAN RESOURCES CORP			3,532.000	341,049.92
REX ENERGY CORP			543.000	1,569.27
REXAHN PHARMACEUTICALS INC			470.000	1,344.20
REXFORD INDUSTRIAL REALTY INC			6,163.000	169,112.72
REXNORD CORP			13,850.000	322,012.50
REYNOLDS AMERICAN INC			101,439.000	6,597,592.56
RF INDUSTRIES LTD			1,630.000	3,015.50
RH			4,962.000	320,148.24
RICHARDSON ELECTRONICS LTD/UNI			1,590.000	9,492.30
RIGEL PHARMACEUTICALS INC			7,660.000	20,911.80
RIGNET INC			4,374.000	70,202.70
RING ENERGY INC			6,583.000	85,579.00
RINGCENTRAL INC			6,645.000	242,874.75
RIOCAN REIT TRUST UNIT			1,874.000	34,732.56
RIVERVIEW BANCORP INC			4,042.000	26,838.88
RLI CORP			7,489.000	409,049.18
RLJ ENTERTAINMENT INC			18.000	59.94
RLJ LODGING TRUST			18,147.000	360,580.89
RMR GROUP INC/THE			144.000	7,005.60

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ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	24.35
ROBERT HALF INTERNATIONAL INC			11,636.000	557,713.48
ROCHE HOLDING AG			126,830.000	32,341,550.65
ROCK CREEK PHARMACEUTICALS INC			413.000	0.58
ROCKFORD CORP/ARIZONA			4,168.000	42,763.68
ROCKWELL AUTOMATION INC			15,598.000	2,526,252.08
ROCKWELL COLLINS INC			21,134.000	2,220,760.72
ROCKWELL MEDICAL INC			10,068.000	79,839.24
ROCKY BRANDS INC			447.000	6,012.15
ROCKY MOUNTAIN CHOCOLATE FACTO			3,836.000	45,264.80
ROGERS CORP			4,623.000	502,150.26
ROPER TECHNOLOGIES INC			14,628.000	3,386,820.84
ROSETTA STONE INC			10,144.000	109,352.32
ROSS STORES INC			45,038.000	2,600,043.74
ROWAN COS PLC			14,487.000	148,346.88
ROWE COS/THE			5,035.000	0.00
ROYAL BANCSHARES OF PENNSYLVAN			2,045.000	8,650.35
ROYAL CARIBBEAN CRUISES LTD			28,198.000	3,080,067.54
ROYALE ENERGY INC			2,193.000	931.92
RR DONNELLEY & SONS CO			1,494.000	18,734.76
RTI SURGICAL INC			8,903.000	52,082.55
RUBICON TECHNOLOGY INC			381.000	3,528.06
RUBY TUESDAY INC			8,462.000	17,008.62
RUDOLPH TECHNOLOGIES INC			8,661.000	197,903.85
RURAL ELECTRIFICATION CORP LTD			3,207,800.000	8,533,454.98
RUSH ENTERPRISES INC			12,482.000	463,099.01
RUTH'S HOSPITALITY GROUP INC			6,923.000	150,575.25
RXI PHARMACEUTICALS CORP			1.000	0.59
RYANAIR HOLDINGS PLC ADR			98,330.000	10,581,291.30
RYDER SYSTEM INC			47,320.000	3,406,093.60
RYMAN HOSPITALITY PROPERTIES I			30,290.000	1,938,862.90
S FOODS INC			242,000.000	8,905,926.97
S&P GLOBAL INC			28,012.000	4,089,471.88
S&T BANCORP INC			6,476.000	232,229.36
SAAB AB			91,686.000	4,522,040.43
SABRA HEALTH CARE REIT INC			73,395.000	1,768,819.50
SABRE CORP			297,054.000	6,466,865.58
SAETA YIELD SA			147,406.000	1,664,594.87
SAFEGUARD SCIENTIFICS INC			2,064.000	24,561.60

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SAFETY INSURANCE GROUP INC			1,705.000	116,451.50	
SAFEWAY CASA LEY CVR			25,314.000	25,691.18	
SAFEWAY PDC LLC CVR			25,314.000	1,235.33	
SAGA COMMUNICATIONS INC			846.000	38,704.50	
SAGE GROUP PLC/THE			1,070,000.000	9,562,350.32	
SAIA INC			3,330.000	170,829.00	
SALEM MEDIA GROUP INC			2,572.000	18,261.20	
SALESFORCE.COM INC			102,736.000	8,896,937.60	
SAMPO OYJ			390,072.000	19,962,511.32	
SAMSUNG ELECTRONICS CO LTD			7,700.000	15,996,935.93	
SANCHEZ ENERGY CORP			7,989.000	57,361.02	
SANDERSON FARMS INC			4,580.000	529,677.00	
SANDY SPRING BANCORP INC			4,019.000	163,412.54	
SANGAMO THERAPEUTICS INC			11,831.000	104,112.80	
SANMINA CORP			10,789.000	411,060.90	
SANOFI			126,000.000	12,037,090.96	
SANTEN PHARMACEUTICAL CO LTD			565,000.000	7,663,403.00	
SAP SE			88,000.000	9,178,690.18	
SAPPI LTD			620,000.000	4,121,030.36	
SARATOGA INVESTMENT CORP			2,796.000	58,408.44	
SAREPTA THERAPEUTICS INC			3,642.000	122,771.82	
SAS AB			1,890,800.000	4,124,786.75	
SATCON TECHNOLOGY CORP			1,198.000	0.00	
SAUL CENTERS INC			2,263.000	131,208.74	
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00	
SBA COMMUNICATIONS CORP			10,816.000	1,459,078.40	
SCAN OPTICS			8,600.000	0.00	
SCANA CORP			38,390.000	2,572,513.90	
SCANSOURCE INC			3,331.000	134,239.30	
SCHEID VINEYARDS INC			660.000	22,176.00	
SCHLOTZSKY'S INC			2,581.000	19.36	
SCHLUMBERGER LTD			135,456.000	8,918,423.04	
SCHNITZER STEEL INDUSTRIES INC			4,662.000	117,482.40	
SCHOLASTIC CORP			4,930.000	214,898.70	
SCHWEITZER-MAUDUIT INTERNATION			6,117.000	227,735.91	
SCICLONE PHARMACEUTICALS INC			6,925.000	76,175.00	
SCIENCE APPLICATIONS INTERNATI			6,772.000	470,112.24	
SCIENTIFIC GAMES CORP			9,625.000	251,212.50	
SCO GROUP INC/THE			6,400.000	128.00	

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCOPE INDUSTRIES			304.000	42,560.00
SCRIPPS NETWORKS INTERACTIVE I			8,775.000	599,420.25
SEABOARD CORP			70.000	279,650.00
SEACHANGE INTERNATIONAL INC			3,820.000	10,161.20
SEACOAST BANKING CORP OF FLORI			357.000	8,603.70
SEACOR HOLDINGS INC			2,919.000	100,121.70
SEACOR MARINE HOLDINGS INC			2,934.000	59,736.24
SEADRILL LTD			24,884.000	8,908.47
SEAGATE TECHNOLOGY PLC			50,838.000	1,969,972.50
SEALED AIR CORP			29,264.000	1,309,856.64
SEASPINE HOLDINGS CORP			1,078.000	12,418.56
SEAWORLD ENTERTAINMENT INC			9,530.000	155,053.10
SECURE ENERGY SERVICES INC 144A			6,800.000	60,255.42
SECURITY NATIONAL FINANCIAL CO			1,339.001	8,569.61
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SELECT COMFORT CORP			8,036.000	285,197.64
SELECT INCOME REIT			8,414.000	202,188.42
SELECT MEDICAL HOLDINGS CORP			12,488.000	191,690.80
SELECTA BIOSCIENCES INC			2,604.000	51,715.44
SELECTIVE INSURANCE GROUP INC			8,916.000	446,245.80
SEMGROUP CORP			6,004.000	162,108.00
SEMPRA ENERGY			28,066.000	3,164,441.50
SEMTECH CORP			9,778.000	349,563.50
SENIOR HOUSING PROPERTIES TRUS			56,834.000	1,161,686.96
SENOMYX INC			2,255.000	1,871.65
SENSIENT TECHNOLOGIES CORP			7,942.000	639,569.26
SEQUENTIAL BRANDS GROUP INC			508.000	2,026.92
SERVICENOW INC			33,592.000	3,560,752.00
SERVISFIRST BANCSHARES INC			5,122.000	188,950.58
SERVOTRONICS INC			260.000	2,418.00
SEVCON INC			814.000	10,907.60
SEVERN BANCORP INC			1,084.000	7,859.00
SHANGHAI PHARMACEUTICALS HOLDI			2,507,400.000	7,467,805.47
SHARPER IMAGE CORP			2,100.000	6.09
SHELL MIDSTREAM PARTNERS LP			80,803.000	2,448,330.90
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			8,666.000	266,046.20
SHERWIN-WILLIAMS CO/THE			8,374.000	2,938,939.04
SHILOH INDUSTRIES INC			3,646.000	42,804.04

## Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SHIMANO INC			47,000.000	7,437,343.91	
SHIN-ETSU CHEMICAL CO LTD			120,500.000	10,922,859.07	
SHIP FINANCE INTERNATIONAL LTD			6,280.000	85,408.00	
SHIRE PLC			277,167.000	15,257,905.04	
SHOE CARNIVAL INC			4,377.000	91,391.76	
SHOLODGE INC			1,650.000	511.50	
SHOPIFY INC			40,000.000	3,476,000.00	
SHORE BANCSHARES INC			1,799.000	29,593.55	
SHORETEL INC			1,660.000	9,628.00	
SHUTTERFLY INC			5,396.000	256,310.00	
SHUTTERSTOCK INC			3,234.000	142,554.72	
SIEBERT FINANCIAL CORP			5,735.000	22,251.80	
SIEMENS AG			94,600.000	12,985,287.21	
SIENNA SENIOR LIVING INC			58,900.000	814,994.22	
SIENTRA INC			984.000	9,564.48	
SIERRA BANCORP			378.000	9,279.90	
SIFCO INDUSTRIES INC			1,112.000	7,394.80	
SIGA TECHNOLOGIES INC			1,273.000	3,869.92	
SIGHT RESOURCE CORP			200.000	0.00	
SIGMA DESIGNS INC			3,589.000	20,995.65	
SIGMATRON INTERNATIONAL INC			535.000	3,520.30	
SIGNET JEWELERS LTD			6,258.000	395,755.92	
SILICON GRAPHICS INC COM			11,800.000	14,514.00	
SILICON LABORATORIES INC			6,768.000	462,592.80	
SILVER SPRING NETWORKS INC			3,041.000	34,302.48	
SILVERBOW RES INC WTS 04/22/2019			379.000	0.00	
SILVERBOW RES INC WTS 04/22/2020			379.000	0.00	
SILVERBOW RESOURCES INC			64.000	1,674.24	
SIMCLAR INC			700.000	2.10	
SIMMONS FIRST NATIONAL CORP			3,820.000	202,078.00	
SIMON PROPERTY GROUP INC			30,240.000	4,891,622.40	
SIMPSON MANUFACTURING CO INC			6,859.000	299,806.89	
SIMULATIONS PLUS INC			2,144.000	26,478.40	
SINCLAIR BROADCAST GROUP INC			9,841.000	323,768.90	
SIRIUS XM HOLDINGS INC			214,245.000	1,171,920.15	
SITEONE LANDSCAPE SUPPLY INC			2,268.000	118,072.08	
SJW GROUP			3,470.000	170,654.60	
SK TELECOM CO LTD			38,400.000	8,927,497.96	
SKY NETWORK TELEVISION LTD			1,738,100.000	4,390,597.03	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SKYLINE CORP			3,243.000	19,522.86
SKYWEST INC			8,584.000	301,298.40
SKYWORKS SOLUTIONS INC			24,140.000	2,316,233.00
SL GREEN REALTY CORP			92,877.000	9,826,386.60
SM ENERGY CO			251,622.000	4,159,311.66
SMF ENERGY CORP			441.000	60.02
SMITH MICRO SOFTWARE INC			736.000	1,074.56
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAM SPA			492,362.000	2,142,926.24
SNAP-ON INC			8,967.000	1,416,786.00
SNYDER'S-LANCE INC			10,234.000	354,301.08
SOCKET MOBILE INC			511.000	2,089.99
SOFTECH INC			157.000	23.55
SOJITZ CORP			3,714,900.000	9,125,243.45
SOLAR CAPITAL LTD			2,752.000	60,186.24
SOLAREEDGE TECHNOLOGIES INC			1,968.000	39,360.00
SOLIGENIX INC			5.000	10.10
SOLITARIO ZINC CORP			40.000	26.80
SONIC AUTOMOTIVE INC			11,441.000	222,527.45
SONIC CORP			7,881.000	208,767.69
SONUS NETWORKS INC			5,600.000	41,664.00
SOPHOS GROUP PLC			1,700,000.000	9,791,225.31
SORRENTO THERAPEUTICS INC			3,777.000	7,554.00
SOTHEBY'S			9,999.000	536,646.33
SOUTH JERSEY INDUSTRIES INC			9,756.000	333,362.52
SOUTH STATE CORP			3,766.000	322,746.20
SOUTHERN CO/THE			159,266.000	7,625,656.08
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHERN MISSOURI BANCORP INC			706.000	22,775.56
SOUTHERN NATIONAL BANCORP OF V			66.000	1,161.60
SOUTHSIDE BANCSHARES INC			3,022.000	105,588.68
SOUTHWEST AIRLINES CO			64,418.000	4,002,934.52
SOUTHWEST BANCORP INC			1,864.000	47,625.20
SOUTHWEST GAS HOLDINGS INC			8,031.000	586,744.86
SOUTHWESTERN ENERGY CO			57,000.000	346,560.00
SP PLUS CORP			2,276.000	69,531.80
SPANISH BROADCASTING SYSTEM IN			375.000	431.25
SPARK ENERGY INC			6,004.000	112,875.20
SPARK INFRASTRUCTURE GROUP			2,094,696.000	4,209,649.81

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPARTAN MOTORS INC			5,193.000	45,958.05
SPARTANNASH CO			10,721.000	278,317.16
SPARTON CORP			4,145.000	91,148.55
SPECTRA ENERGY PARTNERS LP			79,539.000	3,412,223.10
SPECTRANETICS CORP/THE			8,237.000	316,300.80
SPECTRUM GROUP INTERNATIONAL I			1.000	600.00
SPECTRUM PHARMACEUTICALS INC			14,260.000	106,237.00
SPEED COMMERCE INC			303.000	16.67
SPEEDUS CORP			1,690.000	27.89
SPEEDWAY MOTORSPORTS INC			5,548.000	101,361.96
SPHERE 3D CORP			73.000	13.95
SPIRE CORP			3,525.000	42.30
SPIRE HEALTHCARE GROUP PLC			1,395,299.000	5,875,877.42
SPIRE INC			7,404.000	516,429.00
SPIRIT AEROSYSTEMS HOLDINGS IN			111,266.000	6,446,752.04
SPIRIT REALTY CAPITAL INC			14,708.000	108,986.28
SPOK HOLDINGS INC			5,678.000	100,500.60
SPORT-HALEY HOLDINGS INC			1,950.000	0.00
SPS COMMERCE INC			2,166.000	138,104.16
SPS TECHNOLOGIES INC			6,300.000	2.10
SPX CORP			4,064.000	102,250.24
SPX FLOW INC			5,588.000	206,085.44
SRC ENERGY INC			14,225.000	95,734.25
SSE PLC			159,525.000	3,010,833.93
ST JAMES'S PLACE PLC			601,381.000	9,233,356.71
ST JOE CO/THE			7,056.000	132,300.00
STAAR SURGICAL CO			7,930.000	85,644.00
STAG INDUSTRIAL INC			133,250.000	3,677,700.00
STAGE STORES INC			6,966.000	14,489.28
STAGECOACH GROUP PLC			49,871.000	120,685.01
STAMPS.COM INC			3,131.000	484,913.63
STANDARD DIVERSIFIED OPPORTUNI			390.000	4,151.55
STANDARD MOTOR PRODUCTS INC			3,189.000	166,529.58
STANDEX INTERNATIONAL CORP			4,949.000	448,874.30
STANLEY BLACK & DECKER INC			26,442.000	3,721,182.66
STANLEY FURNITURE CO INC			2,904.000	3,281.52
STANTEC INC			973.000	24,422.30
STAPLES INC			59,759.000	601,773.13
STAR BUFFET INC			762.000	807.72



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STAR STRUCK LTD			262.000	3.93
STARBUCKS CORP			141,041.000	8,224,100.71
START TODAY CO LTD			648,400.000	15,956,086.86
STARTEK INC			1,402.000	17,160.48
STARWOOD EUROPEAN REAL ESTAT			298,197.000	419,298.80
STARWOOD PROPERTY TRUST INC			107,920.000	2,416,328.80
STATE AUTO FINANCIAL CORP			5,308.000	136,574.84
STATE BANK FINANCIAL CORP			2,496.000	67,641.60
STATE STREET CORP			40,893.000	3,669,328.89
STATOIL ASA			689,208.000	11,387,175.96
STEEL DYNAMICS INC			19,605.000	702,055.05
STEELCASE INC			17,739.000	248,346.00
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			5,642.000	9,534.98
STEMLINE THERAPEUTICS INC			10,922.000	100,482.40
STEPAN CO			3,082.000	268,565.48
STEPHAN CO/THE			1,676.000	3,335.24
STEREOTAXIS INC			158.000	91.64
STERICYCLE INC			7,801.000	595,372.32
STERIS PLC			57,900.000	4,718,850.00
STERLING BANCORP/DE			21,837.000	507,710.25
STERLING CONSTRUCTION CO INC			527.000	6,887.89
STEVEN MADDEN LTD			10,366.000	414,121.70
STEWART INFORMATION SERVICES C			5,943.000	269,693.34
STIFEL FINANCIAL CORP			9,897.000	455,064.06
STOCK YARDS BANCORP INC			7,446.000	289,649.40
STONERIDGE INC			7,368.000	113,540.88
STORAGE ENGINE INC COM			1,650.000	0.50
STRAIGHT PATH COMMUNICATIONS I			2,649.000	475,892.85
STRASBAUGH INC			204.000	4.08
STRATA SKIN SCIENCES INC			48.000	116.64
STRATASYS LTD			6,476.000	150,955.56
STRATTEC SECURITY CORP			606.000	21,452.40
STRATUS PROPERTIES INC			1,916.000	56,138.80
STRAYER EDUCATION INC			1,644.000	153,253.68
STREAMLINE HEALTH SOLUTIONS IN			2,398.000	2,565.86
STRYKER CORP			36,495.000	5,064,776.10
STURM RUGER & CO INC			3,845.000	238,966.75
STYLECLICK INC			3,762.000	3.76

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SUCAMPO PHARMACEUTICALS INC			5,567.000	58,453.50	
SUGARMADE INC			80.000	3.98	
SUGGESTION BOX INC			208.000	1.04	
SULPHCO INC			2,843.000	0.00	
SUMITOMO MITSUI FINANCIAL GROU			154,600.000	6,025,216.88	
SUMMIT HOTEL PROPERTIES INC			6,824.000	127,267.60	
SUMMIT INDUSTRIAL INCOME REIT TRUST UNIT NEW			126,322.000	685,739.66	
SUMMIT MATERIALS INC			35,658.000	1,029,446.46	
SUN BANCORP INC/NJ			469.000	11,560.85	
SUN HYDRAULICS CORP			4,043.000	172,514.81	
SUNCOKE ENERGY INC			5,033.000	54,859.70	
SUNCOR ENERGY INC NEW			279,148.000	8,144,234.79	
SUNLINK HEALTH SYSTEMS INC			1,606.000	2,617.78	
SUNNY OPTICAL TECHNOLOGY GROUP			930,000.000	8,339,257.92	
SUNPOWER CORP			4,777.000	44,617.18	
SUNRISE TELECOM INC			8,049.000	185.13	
SUNSTONE HOTEL INVESTORS INC			33,682.000	542,953.84	
SUNTRUST BANKS INC			59,719.000	3,387,261.68	
SUNWORKS INC			23,995.000	41,991.25	
SUPER MICRO COMPUTER INC			6,178.000	152,287.70	
SUPERCONDUCTOR TECHNOLOGIES IN			4.000	6.96	
SUPERIOR BANCORP			1,987.000	0.00	
SUPERIOR ENERGY SERVICES INC			16,017.000	167,057.31	
SUPERIOR INDUSTRIES INTERNATIO			3,803.000	78,151.65	
SUPERIOR UNIFORM GROUP INC			1,629.000	36,408.15	
SUPERNUS PHARMACEUTICALS INC			7,374.000	317,819.40	
SUPERVALU INC			24,358.000	80,137.82	
SUPPORT.COM INC			1,088.000	2,545.92	
SUPREME INDUSTRIES INC			2,198.000	36,157.10	
SURGERY PARTNERS INC			5,064.000	115,206.00	
SURMODICS INC			3,546.000	99,819.90	
SVB FINANCIAL GROUP			3,378.000	593,818.62	
SWEDBANK AB			261,916.000	6,375,130.26	
SWIFT TRANSPORTATION CO			10,823.000	286,809.50	
SWISS LIFE HOLDING AG			36,100.000	12,198,569.41	
SWK HOLDINGS CORP			626.000	6,729.50	
SYDNEY AIRPORT			55,182.000	300,100.93	
SYKES ENTERPRISES INC			10,979.000	368,125.87	
SYMANTEC CORP			97,707.000	2,760,222.75	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
SYMRISE AG			140,000.000	9,903,167.54	
SYNALLOY CORP			1,839.000	20,872.65	
SYNAPTICS INC			6,158.000	318,430.18	
SYNCHRONOSS TECHNOLOGIES INC			11,161.000	183,598.45	
SYNCHRONY FINANCIAL			82,841.000	2,470,318.62	
SYNDAX PHARMACEUTICALS INC			5,913.000	82,604.61	
SYNERGETICS USA INC COM			2,498.000	0.00	
SYNERGY PHARMACEUTICALS INC			21,734.000	96,716.30	
SYNERON MEDICAL LTD			1,505.000	16,479.75	
SYNNEX CORP			4,677.000	561,052.92	
SYNOPSIS INC			31,772.000	2,317,131.96	
SYNTEL INC			5,874.000	99,623.04	
SYNTHESIS ENERGY SYSTEMS INC			5,399.000	3,617.33	
SYNTROLEUM CORP			1,138.000	0.00	
SYPRIS SOLUTIONS INC			3,998.000	6,596.70	
SYROS PHARMACEUTICALS INC			1,400.000	22,526.00	
SYSCO CORP			71,863.000	3,616,864.79	
SYSTEMAX INC			4,840.000	90,992.00	
T ROWE PRICE GROUP INC			25,799.000	1,914,543.79	
T-MOBILE US INC			34,580.000	2,096,239.60	
T2 BIOSYSTEMS INC			1,744.000	5,598.24	
TAILORED BRANDS INC			7,484.000	83,521.44	
TAITRON COMPONENTS INC			3,586.000	5,773.46	
TAIWAN SEMICONDUCTOR MANUFACTU			1,352,000.000	9,266,666.72	
TAL EDUCATION GROUP ADR			65,000.000	7,950,150.00	
TALANX AG			229,300.000	8,551,969.36	
TALLGRASS ENERGY GP LP			18,425.000	468,547.75	
TALLGRASS ENERGY PARTNERS LP			58,321.000	2,921,298.89	
TALON INTERNATIONAL INC			3,150.000	315.00	
TANDY BRANDS ACCESSORIES INC			1,325.000	1.33	
TANGER FACTORY OUTLET CENTERS			9,900.000	257,202.00	
TARGA RESOURCES CORP			94,936.000	4,291,107.20	
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00	
TARGET CORP			96,399.000	5,040,703.71	
TARRAGON CORP			10,464.000	0.00	
TASSAL GROUP LTD			2,402,800.000	7,022,088.09	
TATA MOTORS LTD ADR			238,170.000	7,861,991.70	
TAXUS CARDIUM PHARMACEUTICALS			65.000	8.52	
TAYLOR DEVICES INC			501.000	6,563.10	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TAYLOR MORRISON HOME CORP			3,267.000	78,440.67
TCF FINANCIAL CORP			21,958.000	350,010.52
TCP CAPITAL CORP			3,824.000	64,625.60
TD AMERITRADE HOLDING CORP			25,545.000	1,098,179.55
TE CONNECTIVITY LTD			58,263.000	4,584,132.84
TEAM FINANCIAL INC			4,300.000	0.00
TEAM INC			5,387.000	126,325.15
TECH DATA CORP			5,431.000	548,531.00
TECHNICAL COMMUNICATIONS CORP			135.000	688.50
TECHNIPFMC PLC			42,690.000	1,161,168.00
TECHNOLOGY SOLUTIONS CO			920.000	4.78
TECNOGLASS INC			4,625.000	43,105.00
TEEKAY TANKERS LTD			1,734.000	3,259.92
TEJON RANCH CO			3,921.000	80,929.44
TEKNOWLEDGE CORP			2,012.000	0.00
TELEPHONE & DATA SYSTEMS INC			2,359.000	65,462.25
TELETECH HOLDINGS INC			7,892.000	321,993.60
TELETOUCH COMMUNICATIONS INC			3,106.000	1.55
TELEVIDEO INC/CA			2,143.000	0.40
TELIGENT INC/NJ			589.000	5,389.35
TELLURIAN INC			545.000	5,466.35
TENAGA NASIONAL BHD			2,439,900.000	8,037,036.78
TENCENT HOLDINGS LTD			586,600.000	20,979,923.01
TENET HEALTHCARE CORP			11,729.000	226,838.86
TENGASCO INC			340.000	244.80
TENNANT CO			2,623.000	193,577.40
TENNECO INC			9,141.000	528,624.03
TERADYNE INC			132,380.000	3,975,371.40
TERNA RETE ELETTRICA NAZIONALE			33,030.000	178,039.60
TERRAFORM POWER INC			5,134.000	61,608.00
TERRENO REALTY CORP			4,350.000	146,421.00
TESLA INC			1,431.000	517,463.91
TESORO CORP			100,357.000	9,393,415.20
TESORO LOGISTICS LP			90,150.000	4,659,853.50
TESSCO TECHNOLOGIES INC			6,300.000	83,790.00
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			9,373.000	428,814.75
TETRA TECHNOLOGIES INC			9,973.000	27,824.67
TETRAPHASE PHARMACEUTICALS INC			6,241.000	44,498.33

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEXAS CAPITAL BANCSHARES INC			5,613.000	434,446.20
TEXAS INSTRUMENTS INC			98,024.000	7,540,986.32
TEXAS ROADHOUSE INC			10,532.000	536,605.40
TEXTAINER GROUP HOLDINGS LTD			7,155.000	103,747.50
TEXTMUNICATION HOLDINGS INC			167.000	0.13
TEXTRON INC			35,513.000	1,672,662.30
TG THERAPEUTICS INC			13,178.000	131,780.00
THERAPEUTICSMD INC			10,131.000	53,390.37
THERMO FISHER SCIENTIFIC INC			40,537.000	7,072,490.39
THERMON GROUP HOLDINGS INC			2,937.000	56,302.29
THESTREET INC			7,824.000	6,493.92
THIRD POINT REINSURANCE LTD			8,504.000	118,205.60
THOMAS GROUP INC			367.000	1.87
THOMSON REUTERS CORP			25,278.000	1,170,118.62
THQ INC			896.000	17.92
TIDEWATER INC			273.000	196.56
TIFFANY & CO			30,057.000	2,821,450.59
TILE SHOP HOLDINGS INC			2,878.000	59,430.70
TIMBERLAND BANCORP INC/WA			3,313.000	83,719.51
TIME INC			14,909.000	213,944.15
TIME WARNER INC			87,654.000	8,801,338.14
TIMKENSTEEL CORP			7,108.000	109,249.96
TITAN INTERNATIONAL INC			7,125.000	85,571.25
TITAN MACHINERY INC			1,949.000	35,043.02
TITAN PHARMACEUTICALS INC			1,741.000	3,220.85
TIVITY HEALTH INC			32,558.000	1,297,436.30
TIVO CORP			21,539.000	401,702.35
TJX COS INC/THE			67,552.000	4,875,227.84
TL ADMIN CORP COM			29,100.000	0.00
TOKYO ELECTRON LTD			74,400.000	10,038,304.99
TOLL BROTHERS INC			228,080.000	9,011,440.80
TOMPKINS FINANCIAL CORP			2,044.000	160,903.68
TONGDA GROUP HOLDINGS LTD			18,990,000.000	5,667,966.87
TONIX PHARMACEUTICALS HOLDING			320.000	1,385.60
TOOTSIE ROLL INDUSTRIES INC			7,357.000	256,391.45
TOPBUILD CORP			5,671.000	300,959.97
TOR MINERALS INTERNATIONAL INC			236.000	1,829.00
TORCHMARK CORP			23,347.000	1,786,045.50
TOROTEL INC			458.000	320.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOTAL SA			437,363.000	21,592,045.70
TOTAL SYSTEM SERVICES INC			34,827.000	2,028,672.75
TOWA PHARMACEUTICAL CO LTD			147,800.000	6,905,927.06
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA			7,721.000	237,806.80
TRACTOR SUPPLY CO			11,762.000	637,618.02
TRANS WORLD ENTERTAINMENT CORP			6,757.000	11,149.05
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			2,749.000	23,366.50
TRANSALTA RENEWABLES INC			41,262.000	497,545.94
TRANSCAT INC			2,929.000	35,587.35
TRANSCOASTAL CORP			23.000	0.41
TRANSDIGM GROUP INC			20,453.000	5,499,198.11
TRANSENERIX INC			146.000	102.57
TRANSMISSORA ALIANCA DE ENERGI			107,705.000	722,638.55
TRANSMONTAIGNE PARTNERS LP			18,005.000	756,210.00
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			35,778.000	294,452.94
TRANSURBAN GROUP			115,716.000	1,051,805.50
TRANSWITCH CORP			1,935.000	0.29
TRAVELERS COS INC/THE			31,726.000	4,014,290.78
TRAVELPORT WORLDWIDE LTD			14,568.000	200,455.68
TRAVELZOO			7,417.000	81,216.15
TREASURY WINE ESTATES LTD			1,083,580.000	10,938,066.11
TRECORA RESOURCES			1,173.000	13,196.25
TREDEGAR CORP			5,512.000	84,058.00
TREX CO INC			4,692.000	317,460.72
TRI POINTE GROUP INC			21,919.000	289,111.61
TRI-VALLEY CORP			1,094.000	0.11
TRIAD GUARANTY INC			2,231.000	55.78
TRIAN ACQUISITION I			7,030.000	0.00
TRIANGLE PETROLEUM CORP			7,001.000	182.03
TRICO BANCSHARES			764.000	26,854.60
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRIMAS CORP			2,848.000	59,380.80
TRINITY PLACE HOLDINGS INC			2,267.000	16,027.69
TRINSEO SA			6,676.000	458,641.20
TRIO-TECH INTERNATIONAL			782.000	3,808.34
TRIPADVISOR INC			10,103.000	385,934.60

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			9,133.000	154,439.03
TRITON INTERNATIONAL LTD/BERMU			6,664.000	222,844.16
TRIUMPH BANCORP INC			2,530.000	62,111.50
TRIUMPH GROUP INC			6,781.000	214,279.60
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TROVAGENE INC			4,067.000	5,124.42
TRUEBLUE INC			5,810.000	153,965.00
TRUECAR INC			9,400.000	187,342.00
TRUMP CASINO HOLDINGS			1,275.000	0.00
TRUMP ENTMT RESORTS INC COM			7,644.000	43.57
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00
TRUSTCO BANK CORP NY			9,905.000	76,763.75
TRUSTMARK CORP			10,042.000	322,950.72
TS TECH CO LTD			269,000.000	7,828,675.34
TSR INC			731.000	3,618.45
TTM TECHNOLOGIES INC			18,998.000	329,805.28
TUCOWS INC			2,140.000	114,490.00
TUESDAY MORNING CORP			4,296.000	8,162.40
TULLOW OIL PLC			2,955,869.000	5,786,165.75
TURKIYE SINAI KALKINMA BANKASI			11,071,023.000	4,462,918.25
TURTLE BEACH CORP			1,710.000	1,197.00
TUTOR PERINI CORP			4,420.000	127,075.00
TWENTY-FIRST CENTURY FOX INC			235,966.000	6,666,330.89
TWILIO INC			2,800.000	81,508.00
TWIN DISC INC			1,548.000	24,984.72
TWITTER INC			67,396.000	1,204,366.52
TWO RIVERS WATER & FARMING CO			199.000	56.32
TYSON FOODS INC			52,434.000	3,283,941.42
UBIQUITI NETWORKS INC			4,283.000	222,587.51
UBISOFT ENTERTAINMENT SA			125,227.000	7,095,677.90
UDR INC			57,493.000	2,240,502.21
UFP TECHNOLOGIES INC			2,393.000	67,721.90
ULTA BEAUTY INC			9,715.000	2,791,508.10
ULTIMATE LIFESTYLE CORP			20.000	0.00
ULTRA CLEAN HOLDINGS INC			5,144.000	96,450.00
ULTRA PETROLEUM CORP			10,040.000	108,934.00
ULTRAGENYX PHARMACEUTICAL INC			813.000	50,495.43
ULTRALIFE CORP			1,924.000	13,852.80

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ULTRAPETROL BAHAMAS LTD			1,582.000	12.02
UMB FINANCIAL CORP			6,581.000	492,653.66
UMH PROPERTIES INC			2,698.000	46,000.90
UMICORE SA			130,000.000	9,029,734.35
UMPQUA HOLDINGS CORP			31,492.000	578,193.12
UNDER ARMOUR INC			33,762.000	707,675.52
UNICO AMERICAN CORP			768.000	7,142.40
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.98
UNICREDIT SPA			677,897.000	12,641,418.17
UNIFI INC			1,959.000	60,337.20
UNIFIRST CORP/MA			3,103.000	436,592.10
UNIGENE LABORATORIES INC			9,893.000	2.97
UNILEVER PLC ADR			24,237.000	1,311,706.44
UNION BANKSHARES CORP			5,014.000	169,974.60
UNION PACIFIC CORP			93,705.000	10,205,411.55
UNISYS CORP			6,093.000	77,990.40
UNIT CORP			6,562.000	122,906.26
UNITED AMERICAN HEALTHCARE COR			1,094.000	131.28
UNITED BANKSHARES INC/WV			12,034.000	471,732.80
UNITED COMMUNITY BANKS INC/GA			9,349.000	259,902.20
UNITED COMMUNITY FINANCIAL COR			6,344.000	52,718.64
UNITED CONTINENTAL HOLDINGS IN			175,322.000	13,192,980.50
UNITED FINANCIAL BANCORP INC			4,623.000	77,157.87
UNITED FIRE GROUP INC			3,838.000	169,102.28
UNITED NATURAL FOODS INC			7,308.000	268,203.60
UNITED OVERSEAS BANK LTD			630,800.000	10,592,363.74
UNITED PARCEL SERVICE INC			77,951.000	8,620,601.09
UNITED RENTALS INC			13,910.000	1,567,796.10
UNITED SECURITY BANCSHARES/FRE			935.000	8,648.75
UNITED STATES LIME & MINERALS			2,159.000	169,416.73
UNITED TECHNOLOGIES CORP			73,521.000	8,977,649.31
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			628.000	9,702.60
UNITEDHEALTH GROUP INC			96,099.000	17,818,676.58
UNITI GROUP INC			33,707.000	847,393.98
UNITIL CORP			3,550.000	171,500.50
UNITY BANCORP INC			1,658.000	28,517.60
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL CORP/VA			3,256.000	210,663.20



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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVERSAL ELECTRONICS INC			2,095.000	140,050.75
UNIVERSAL FOREST PRODUCTS INC			2,731.000	238,443.61
UNIVERSAL HEALTH REALTY INCOME			1,288.000	102,447.52
UNIVERSAL HEALTH SERVICES INC			19,236.000	2,348,330.88
UNIVERSAL INSURANCE HOLDINGS I			2,355.000	59,346.00
UNIVERSAL LOGISTICS HOLDINGS I			1,903.000	28,545.00
UNIVERSAL STAINLESS & ALLOY PR			2,231.000	43,504.50
UNIVERSAL TECHNICAL INSTITUTE			5,260.000	18,778.20
UNIVEST CORP OF PENNSYLVANIA			2,727.000	81,673.65
UNUM GROUP			241,613.000	11,266,414.19
UPM-KYMMENE OYJ			276,900.000	7,882,824.64
UQM TECHNOLOGIES INC			3,665.000	3,110.86
URANIUM ENERGY CORP			1,970.000	3,132.30
URANIUM RESOURCES INC			86.000	128.14
URBAN EDGE PROPERTIES			11,505.000	273,013.65
URBAN ONE INC			12,710.000	29,233.00
UROLOGIX INC			2,793.000	5.59
URSTADT BIDDLE PROPERTIES INC			5,955.000	117,909.00
US BANCORP			275,545.000	14,306,296.40
US CONCRETE INC			1,908.000	149,778.00
US ECOLOGY INC			2,737.000	138,218.50
US ENERGY CORP WYOMING			401.000	276.69
US FOODS HOLDING CORP			180,195.000	4,904,907.90
US GEOTHERMAL INC			933.000	4,282.47
US GLOBAL INVESTORS INC			424.000	648.72
US GOLD CORP			32.000	90.88
US PHYSICAL THERAPY INC			4,447.000	268,598.80
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			87,593.000	3,108,675.57
USA TRUCK INC			1,590.000	13,769.40
USANA HEALTH SCIENCES INC			6,423.000	411,714.30
UTAH MEDICAL PRODUCTS INC			1,676.000	121,342.40
UTG INC			513.000	9,747.00
UTSTARCOM HOLDINGS CORP			5,157.000	12,067.38
V ONE CORP COM			2,000.000	0.25
VAALCO ENERGY INC			7,924.000	7,408.95
VAIL RESORTS INC			14,240.000	2,888,299.20
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALEO SA			212,562.000	14,301,393.38

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VALERO ENERGY CORP			79,023.000	5,330,891.58
VALERO ENERGY PARTNERS LP			61,493.000	2,806,540.52
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			26,596.000	314,098.76
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			2,693.000	49,281.90
VANDA PHARMACEUTICALS INC			5,547.000	90,416.10
VANTIV INC			61,260.000	3,880,208.40
VARIAN MEDICAL SYSTEMS INC			23,897.000	2,465,931.43
VARONIS SYSTEMS INC			3,235.000	120,342.00
VASCO DATA SECURITY INTERNATIO			7,217.000	103,563.95
VASO CORP			17,910.000	1,577.87
VCAMPUS CORP			271.000	0.03
VECTOR GROUP LTD			11,789.000	251,341.48
VECTOR LTD			927,109.000	2,260,501.27
VEECO INSTRUMENTS INC			8,997.000	250,566.45
VENTAS INC			60,049.000	4,172,204.52
VEREIT INC			364,935.000	2,970,570.90
VERESEN INC			116,064.000	1,639,034.24
VERICEL CORP			91.000	300.30
VERIFONE SYSTEMS INC			11,862.000	214,702.20
VERINT SYSTEMS INC			8,942.000	363,939.40
VERISIGN INC			11,684.000	1,086,144.64
VERISK ANALYTICS INC			29,187.000	2,462,507.19
VERIZON COMMUNICATIONS INC			420,377.000	18,774,036.82
VERSAR INC			991.000	1,446.86
VERSARTIS INC			7,231.000	126,180.95
VERTEX PHARMACEUTICALS INC			26,344.000	3,394,951.28
VF CORP			29,311.000	1,688,313.60
VIACOM INC			32,232.000	1,082,028.24
VIAD CORP			5,860.000	276,885.00
VIASAT INC			7,016.000	464,459.20
VIAVI SOLUTIONS INC			32,967.000	347,142.51
VICAL INC			363.000	983.73
VICINITY CENTRES			290,641.000	572,945.98
VICON INDUSTRIES INC			1,318.000	771.03
VICOR CORP			5,442.000	97,411.80
VIDEO DISPLAY CORP			2,455.000	2,737.33
VIEWCAST.COM INC			6,812.000	23.84

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIEWTRAN GROUP INC			2,440.000	233.03
VILLAGE SUPER MARKET INC			1,319.000	34,188.48
VIPSHOP HOLDINGS LTD ADR			855,000.000	9,020,250.00
VIRCO MANUFACTURING CORP			4,072.000	21,785.20
VIRNETX HOLDING CORP			4,901.000	22,299.55
VIRTUS INVESTMENT PARTNERS INC			807.000	89,536.65
VIRTUSA CORP			6,177.000	181,603.80
VISA INC			239,815.000	22,489,850.70
VISHAY INTERTECHNOLOGY INC			18,809.000	312,229.40
VISHAY PRECISION GROUP INC			4,036.000	69,822.80
VISTA OUTDOOR INC			8,794.000	197,952.94
VISTEON CORP			45,151.000	4,608,111.06
VITAL THERAPIES INC			2,587.000	7,502.30
VITAMIN SHOPPE INC			3,541.000	41,252.65
VIVA ENERGY REIT			221,332.000	385,384.05
VIVENDI SA			444,045.000	9,870,818.18
VIVINT SOLAR INC			18,646.000	109,079.10
VIVUS INC			8,147.000	9,939.34
VL DISSOLUTION CORP COM			1,293.000	0.00
VOCERA COMMUNICATIONS INC			6,213.000	164,147.46
VOESTALPINE AG			204,000.000	9,493,025.76
VOLT INFORMATION SCIENCES INC			5,330.000	21,053.50
VONAGE HOLDINGS CORP			28,669.000	187,495.26
VORNADO REALTY TRUST			21,406.000	2,010,023.40
VOXX INTERNATIONAL CORP			4,758.000	39,015.60
VULCAN INTERNATIONAL CORP			583.000	46,202.75
VULCAN MATERIALS CO			22,061.000	2,794,687.48
W&T OFFSHORE INC			7,668.000	15,029.28
WABASH NATIONAL CORP			9,934.000	218,349.32
WADDELL & REED FINANCIAL INC			11,454.000	216,251.52
WAGeworks INC			6,257.000	420,470.40
WAL-MART STORES INC			179,404.000	13,577,294.72
WALGREENS BOOTS ALLIANCE INC			89,235.000	6,987,992.85
WALKER & DUNLOP INC			4,349.000	212,361.67
WALKING CO HOLDINGS INC/THE			3,656.000	11,004.56
WALT DISNEY CO/THE			192,743.000	20,478,943.75
WALTER ENERGY INC			11,600.000	464.00
WALTER INVESTMENT MANAGEMENT C			4,688.000	4,440.00
WANDERPORT CORP			82.000	0.49

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WASHINGTON FEDERAL INC			13,982.000	464,202.40
WASHINGTON PRIME GROUP INC			26,002.000	217,636.74
WASHINGTON REAL ESTATE INVESTM			9,755.000	311,184.50
WASHINGTON TRUST BANCORP INC			1,996.000	102,893.80
WASTE MANAGEMENT INC			54,346.000	3,986,279.10
WATERS CORP			17,242.000	3,169,769.28
WATERSTONE FINANCIAL INC			2,772.000	52,252.20
WATTS WATER TECHNOLOGIES INC			4,382.000	276,942.40
WAVE LIFE SCIENCES LTD			1,616.000	30,057.60
WAVE SYSTEMS CORP			137.000	0.00
WAXMAN INDUSTRIES INC			400.000	660.00
WAYFAIR INC			3,575.000	274,846.00
WAYNE SAVINGS BANCSHARES INC			3,841.000	65,489.05
WAYSIDE TECHNOLOGY GROUP INC			2,861.000	55,360.35
WD-40 CO			2,474.000	273,005.90
WEB.COM GROUP INC			8,347.000	211,179.10
WEBCO INDUSTRIES INC			241.000	19,280.00
WEBMD HEALTH CORP			5,488.000	321,871.20
WEBSTER FINANCIAL CORP			14,145.000	738,651.90
WEC ENERGY GROUP INC			74,776.000	4,589,750.88
WEGENER CORP			4,812.000	110.68
WEIGHT WATCHERS INTERNATIONAL			3,783.000	126,427.86
WEIR GROUP PLC/THE			720,690.000	16,204,588.17
WEIS MARKETS INC			3,473.000	169,204.56
WELBILT INC			14,772.000	278,452.20
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			554,337.000	30,715,813.17
WELLS FINANCIAL CORP			141.000	7,042.95
WELLTOWER INC			42,116.000	3,152,382.60
WENDY'S CO/THE			39,808.000	617,422.08
WERELDHAVE NV			29,554.000	1,447,076.48
WERNER ENTERPRISES INC			9,118.000	267,613.30
WESBANCO INC			21,249.000	840,185.46
WESCO AIRCRAFT HOLDINGS INC			9,530.000	103,400.50
WESCO INTERNATIONAL INC			5,205.000	298,246.50
WEST BANCORPORATION INC			517.000	12,227.05
WEST CORP			6,516.000	151,953.12
WEST MARINE INC			1,984.000	25,494.40
WESTAMERICA BANCORPORATION			4,318.000	241,980.72

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTAR ENERGY INC			24,123.000	1,279,001.46
WESTELL TECHNOLOGIES INC			2,819.000	8,823.47
WESTERN ALLIANCE BANCORP			23,530.000	1,157,676.00
WESTERN ASSET MORTGAGE CAPITAL			6,553.000	67,495.90
WESTERN DIGITAL CORP			64,922.000	5,752,089.20
WESTERN GAS EQUITY PARTNERS LP			13,252.000	570,101.04
WESTERN GAS PARTNERS LP			87,490.000	4,894,190.60
WESTERN METALS CORP			3,193.000	514.07
WESTERN NEW ENGLAND BANCORP IN			4,388.000	44,538.20
WESTERN UNION CO/THE			58,249.000	1,109,643.45
WESTERN WTR CO			9,200.000	0.00
WESTMORELAND COAL CO			2,487.000	12,111.69
WESTPORT FUEL SYSTEMS INC			13,698.000	32,190.30
WESTROCK CO			100,523.000	5,695,633.18
WESTWOOD HOLDINGS GROUP INC			2,466.000	139,797.54
WET SEAL INC/THE			24,433.000	0.00
WEX INC			6,037.000	629,477.99
WEYCO GROUP INC			1,864.000	51,968.32
WEYERHAEUSER CO			108,530.000	3,635,755.00
WGL HOLDINGS INC			9,088.000	758,211.84
WH GROUP LTD			8,733,000.000	8,815,279.67
WHIRLPOOL CORP			9,678.000	1,854,498.36
WHITE MOUNTAINS INSURANCE GROU			4,631.000	4,022,625.53
WHITESTONE REIT			5,187.000	63,540.75
WHITING PETROLEUM CORP			40,600.000	223,706.00
WHOLE FOODS MARKET INC			57,325.000	2,413,955.75
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			1,075.000	7,148.75
WILLBROS GROUP INC			5,629.000	13,903.63
WILLDAN GROUP INC			3,427.000	104,694.85
WILLIAM LYON HOMES			3,221.000	77,754.94
WILLIAMS COS INC/THE			172,310.000	5,217,546.80
WILLIAMS PARTNERS LP			94,612.000	3,794,887.32
WILLIS LEASE FINANCE CORP			2,141.000	57,228.93
WILLIS TOWERS WATSON PLC			20,669.000	3,006,512.74
WINDSTREAM HOLDINGS INC			16,362.000	63,484.56
WINDTREE THERAPEUTICS INC			23.000	7.48
WINLAND ELECTRONICS INC			968.000	1,626.24

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WINMARK CORP			494.000	63,701.30
WINNEBAGO INDUSTRIES INC			5,606.000	196,210.00
WINTHROP REALTYTRUST ESCROW			7,990.000	66,556.70
WINTRUST FINANCIAL CORP			5,743.000	438,994.92
WIRELESS TELECOM GROUP INC			3,706.000	5,929.60
WIRELESS XCESSORIES GROUP			1,262.000	82.03
WISDOMTREE INVESTMENTS INC			13,322.000	135,484.74
WOLSELEY PLC ADR			429,660.000	2,651,002.20
WOLTERS KLUWER NV			192,431.000	8,134,921.58
WOLVERINE WORLD WIDE INC			148,576.000	4,161,613.76
WOODWARD INC			9,162.000	619,167.96
WORKDAY INC			3,203.000	310,691.00
WORLD ACCEPTANCE CORP			4,346.000	325,558.86
WORLD FUEL SERVICES CORP			10,206.000	392,420.70
WORLD WRESTLING ENTERTAINMENT			7,572.000	154,241.64
WORLDGATE COMMUNICATIONS			6,943.000	0.87
WORLDPAY GROUP PLC			5,398,133.000	22,073,476.50
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			12,097.000	607,511.34
WPT INDUSTRIAL REIT TRUST UNIT			130,342.000	1,697,052.84
WPX ENERGY INC			290,781.000	2,808,944.46
WQN INC			656.000	1.31
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	1,493.50
WRIGHT MEDICAL GROUP NV			15,018.000	412,844.82
WSFS FINANCIAL CORP			8,118.000	368,151.30
WSI INDUSTRIES INC			501.000	1,578.15
WW GRAINGER INC			14,356.000	2,591,688.68
WYNDHAM WORLDWIDE CORP			16,914.000	1,698,334.74
WYNN RESORTS LTD			13,276.000	1,780,577.12
X5 RETAIL GROUP NV GDR			204,686.000	7,090,702.55
XBIOTECH INC			1,207.000	5,672.90
XCEL ENERGY INC			116,260.000	5,334,008.80
XCERRA CORP			3,279.000	32,035.83
XENCOR INC			4,529.000	95,607.19
XEROX CORP			19,531.000	561,125.63
XILINX INC			54,625.000	3,513,480.00
XL GROUP LTD			148,266.000	6,494,050.80
XO GROUP INC			6,904.000	121,648.48
XPERI CORP			7,840.000	233,632.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
XYLEM INC/NY			37,856.000	2,098,358.08	
YANDEX NV			356,960.000	9,366,630.40	
YARA INTERNATIONAL ASA			182,800.000	6,843,556.82	
YELP INC			11,700.000	351,234.00	
YIELD10 BIOSCIENCE INC			32.000	166.08	
YOKOHAMA RUBBER CO LTD/THE			441,800.000	8,866,669.24	
YORK WATER CO/THE			2,181.000	76,007.85	
YUE YUEN INDUSTRIAL HOLDINGS L			1,733,500.000	7,194,742.81	
YUM! BRANDS INC			47,064.000	3,471,440.64	
YUMA ENERGY INC			19.000	17.67	
Z ENERGY LTD			1,945,415.000	11,253,019.62	
ZAFGEN INC			1,540.000	5,405.40	
ZALANDO SE			209,322.000	9,552,075.70	
ZANETT INC			154.000	0.00	
ZAZA ENERGY CORP			342.000	11.97	
ZEDGE INC			1,819.000	4,019.99	
ZENDESK INC			11,321.000	314,497.38	
ZHEJIANG EXPRESSWAY CO LTD			90,797.000	118,636.44	
ZIMMER BIOMET HOLDINGS INC			31,355.000	4,025,982.00	
ZION OIL & GAS INC			469.000	1,608.67	
ZIONS BANCORPORATION			185,743.000	8,155,975.13	
ZIOPHARM ONCOLOGY INC			11,586.000	72,064.92	
ZIX CORP			2,894.000	16,466.86	
ZOETIS INC			73,134.000	4,562,098.92	
ZOGENIX INC			9,326.000	135,227.00	
ZUMIEZ INC			4,370.000	53,969.50	
ZYNGA INC			92,788.000	337,748.32	
<b>FIXED INCOME SECURITIES</b>			<b>153,091,479,997.4..</b>	<b>2,539,234,622.79</b>	
1011778 BC ULC / NEW RED 144A 4.250% 05/15/2024 DD 05/17/17			869,000.000	863,516.61	
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15			4,106,000.000	4,208,650.00	
1011778 BC ULC / NEW RED 144A 6.000% 04/01/2022 DD 10/08/14			511,000.000	529,523.75	
21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11			715,000.000	902,447.26	
3M CO 3.000% 08/07/2025 DD 08/07/15			1,710,000.000	1,732,233.42	
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,202.490	253,350.47	
AASET 2017-1 TRUST 1A C 144A 7.385% 05/16/2042 DD 06/06/17			1,534,000.000	1,535,927.78	
ABBOTT LABORATORIES 2.950% 03/15/2025 DD 03/10/15			3,150,000.000	3,074,384.25	
ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16			1,375,000.000	1,403,615.13	
ABBVIE INC 1.800% 05/14/2018 DD 05/14/15			1,575,000.000	1,576,987.65	
ABBVIE INC 3.600% 05/14/2025 DD 05/14/15			2,890,000.000	2,947,984.96	

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ABRA AUTO BODY 9/14 COV-LITE TL			419,620.100	420,669.15
ACADIA HEALTHCARE 1/15 0.000% 02/11/2022 DD 01/28/15			98,987.360	99,636.72
ACADIA HEALTHCARE 2/16 (USD) 0.000% 02/16/2023 DD 02/16/16			379,752.510	382,031.03
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15			245,000.000	253,421.88
ACADIA HEALTHCARE CO INC 6.500% 03/01/2024 DD 02/16/16			975,000.000	1,040,812.50
ACCESS CIG 10/14 TL			689,435.170	690,296.97
ACCUVANT 1/17 COV-LITE TL			299,633.830	293,767.00
ACLARA 8/16 TLB			372,187.500	374,978.91
ACRISURE 11/16 DELAYED TL			126,130.950	127,234.60
ACRISURE 11/16 TL			945,000.000	952,871.85
ACTAVIS INC 3.250% 10/01/2022 DD 10/02/12			1,090,000.000	1,113,671.54
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13			1,325,000.000	1,429,807.50
ACTIVISION BLIZZARD INC 2.300% 09/15/2021 DD 03/15/17			1,340,000.000	1,331,268.56
ACWA POWER MANAGEMENT AND 144A 5.950% 12/15/2039 DD 05/15/17			3,940,000.000	4,019,288.56
ADVANCED DISPOSAL 10/16 COV-LITE TLB			567,433.320	569,158.31
ADVANCED DISPOSAL SERVICE 144A 5.625% 11/15/2024 DD 11/10/16			1,295,000.000	1,333,850.00
ADVANTAGE SALES 7/14 TL			258,862.960	247,700.79
AECOM 5.125% 03/15/2027 DD 02/21/17			625,000.000	627,343.75
AECOM 5.750% 10/15/2022 DD 10/15/15			963,000.000	1,007,538.75
AEROPUERTOS ARGENTINA 200 144A 6.875% 02/01/2027 DD 02/06/17			470,000.000	486,511.10
AEROPUERTOS DOMINICANOS S 144A 6.750% 03/30/2029 DD 01/20/17			200,000.000	216,752.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			435,000.000	443,156.25
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16			463,000.000	495,410.00
AES CORP/VA 7.375% 07/01/2021 DD 07/01/12			669,000.000	766,005.00
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13			970,000.000	1,035,475.00
AIR MEDICAL 4/15 COV-LITE TLB			509,192.250	499,135.71
AIR METHODS 4/17 COV-LITE TLB			191,770.760	189,613.34
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16			91,000.000	97,142.50
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14			330,000.000	353,222.10
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15			629,000.000	685,610.00
ALBANY MOLECULAR 7/15 TLB			256,476.440	256,904.76
ALBERTSON'S 12/16 B5 TLB			246,325.090	243,246.03
ALBERTSON'S 12/16 TLB4			1,208,015.000	1,208,820.74
ALBERTSON'S 5/17 B5 TL			827,925.000	818,147.21
ALBERTSON'S 6/17 TLB4			328,125.380	323,695.69
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	272,335.00
ALCOA NEDERLAND HOLDING B 144A 7.000% 09/30/2026 DD 09/27/16			200,000.000	219,500.00
ALESCO PREFERRED 10A A2A 144A VAR RT 09/23/2036 DD 03/15/06			2,408,423.000	1,616,653.94



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ALESCO PREFERRED F 12A C1 144A VAR RT 07/15/2037 DD 10/12/06			548,000.000	290,440.00
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	456,775.00
ALESCO PREFERRED FU 13A B 144A VAR RT 09/23/2037 DD 11/30/06			409,000.000	216,770.00
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04			507,017.654	248,438.65
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04			859,016.135	532,590.00
ALIXPARTNERS 4/17 COV-LITE TLB			859,999.990	863,224.99
ALLEGION PLC 5.875% 09/15/2023 DD 09/16/15			982,000.000	1,053,195.00
ALLERGAN FUNDING SCS 3.450% 03/15/2022 DD 03/12/15			1,450,000.000	1,494,684.65
ALLERGAN FUNDING SCS 3.800% 03/15/2025 DD 03/12/15			815,000.000	842,994.44
ALLFLEX 7/13 TL			1,013,250.000	1,015,783.13
ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02			240,000.000	311,719.20
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15			71,000.000	72,775.00
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15			559,000.000	572,516.62
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15			1,159,000.000	1,205,360.00
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14			275,000.000	290,103.00
ALPHA 3 BV / ALPHA US BID 144A 6.250% 02/01/2025 DD 01/31/17			845,000.000	869,293.75
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15			782,000.000	813,768.76
ALTICE US FINANCE I CORP 144A 5.500% 05/15/2026 DD 04/26/16			1,226,000.000	1,287,300.00
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16			265,000.000	257,408.55
AMAYA 2/17 (USD)TLB			1,190,395.370	1,191,478.63
AMC ENTERTAINMENT HOLDING 144A 6.125% 05/15/2027 DD 03/17/17			301,000.000	317,648.31
AMC NETWORKS INC 5.000% 04/01/2024 DD 03/30/16			428,000.000	438,165.00
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024			24,720,000.000	1,305,957.88
AMERICAN AXLE 3/17 COV-LITE TLB			538,850.000	533,461.50
AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13			398,000.000	409,442.50
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15			740,000.000	782,550.00
AMERICAN EXPRESS CREDIT AC 3 A 1.770% 11/15/2022 DD 04/25/17			1,645,000.000	1,642,391.03
AMERICAN EXPRESS CREDIT CORP 1.875% 05/03/2019 DD 05/03/17			975,000.000	974,922.00
AMERICAN GREETINGS CORP 144A 7.875% 02/15/2025 DD 02/16/17			100,000.000	108,125.00
AMERICAN HONDA FINANCE CO 144A 1.600% 02/16/2018 DD 02/19/13			535,000.000	535,487.39
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15			40,000.000	38,488.32
AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14			315,000.000	320,316.89
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06			340,000.000	425,352.24
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			3,804,000.000	5,135,400.00
AMERICAN MUNI PWR-OHIO INC OHR 8.084% 02/15/2050 DD 12/21/10			195,000.000	314,870.40
AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL			345,591.950	347,212.77
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			785,000.000	849,952.47
AMERICAN WATER CAPITAL CORP 3.400% 03/01/2025 DD 08/14/14			1,877,000.000	1,940,988.81
AMERIGAS PARTNERS LP / AMERIGA 5.875% 08/20/2026 DD 06/27/16			735,000.000	753,375.00

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AMPLIT TRUST 2015-A A B 144A 6.750% 09/15/2021 DD 11/19/15			279,000.000	283,803.49
AMR 10/16 (2023) TLB			1,192,950.000	1,192,782.99
AMRESKO INDEPENDENCE 1A A 144A VAR RT 07/15/2026 DD 09/29/99			191,415.170	182,317.97
ANADARKO PETROLEUM CORP 5.550% 03/15/2026 DD 03/17/16			740,000.000	826,953.70
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 COV-LITE TL			241,587.300	246,619.56
ANCESTRY.COM 2/17 TL			668,250.000	670,475.27
ANCHOR GLASS 12/16 COV-LITE TL			283,800.000	285,065.75
ANDEAVOR LOGISTICS LP / TESORO 5.250% 01/15/2025 DD 12/02/16			1,322,000.000	1,388,100.00
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	889,312.50
ANDEAVOR LOGISTICS LP / TESORO 6.375% 05/01/2024 DD 05/12/16			466,000.000	504,445.00
ANHEUSER-BUSCH INBEV FINANCE I 2.650% 02/01/2021 DD 01/25/16			1,965,000.000	1,991,346.72
ANHEUSER-BUSCH INBEV FINANCE I 3.650% 02/01/2026 DD 01/25/16			4,130,000.000	4,255,015.10
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16			705,000.000	775,953.32
ANTERO RESOURCES CORP 5.625% 06/01/2023 DD 12/01/15			1,185,000.000	1,199,812.50
ANTHEM INC 3.500% 08/15/2024 DD 08/12/14			755,000.000	776,077.34
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15			435,000.000	435,869.35
AON CORP 6.250% 09/30/2040 DD 09/10/10			445,000.000	560,854.86
AOT BEDDING 10/16 2ND LIEN COV-LITE TL			1,195,137.000	1,189,663.27
APOLLO AVIATION SECURITIZA 1 B VAR RT 12/15/2029 DD 12/02/14			2,102,845.840	2,110,836.66
APPLE INC 1.550% 02/08/2019 DD 02/09/17			1,375,000.000	1,374,599.88
APPLE INC 2.850% 05/11/2024 DD 05/11/17			800,000.000	803,876.01
APPLE INC 3.000% 02/09/2024 DD 02/09/17			1,455,000.000	1,477,067.99
APPLE INC 3.200% 05/13/2025 DD 05/13/15			3,090,000.000	3,155,838.63
APPLE INC VAR RT 02/09/2022 DD 02/09/17			1,400,000.000	1,414,211.41
APPLEBEE'S FUNDING L 1 A2 144A 4.277% 09/05/2044 DD 09/30/14			2,023,000.000	1,991,347.53
APT PIPELINES LTD VAR RT 09/30/2072			8,332.000	656,873.21
APX GROUP INC 6.375% 12/01/2019 DD 06/01/13			131,000.000	134,602.50
APX GROUP INC 7.875% 12/01/2022 DD 05/26/16			1,507,000.000	1,635,095.00
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			645,000.000	665,962.50
ARAMARK 2/14 (USD) TLF 0.000% 02/21/2021 DD 02/10/14			0.010	0.01
ARAMARK 3/17 (USD) TLB			1,836,587.500	1,845,770.44
ARAMARK SERVICES INC 144A 5.000% 04/01/2025 DD 03/22/17			785,000.000	829,156.25
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15			1,850,000.000	1,944,812.50
ARCH COAL (5/12) TLB			0.010	0.01
ARD FINANCE SA 7.125% 09/15/2023 DD 03/15/17			356,000.000	379,994.40
ARDAGH PACKAGING FINANCE 144A 4.250% 09/15/2022 DD 03/08/17			465,000.000	477,322.50
ARDAGH PACKAGING FINANCE 144A 6.000% 02/15/2025 DD 01/30/17			1,453,000.000	1,525,650.00

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ARDAGH PACKAGING FINANCE 144A 7.250% 05/15/2024 DD 05/16/16			1,662,000.000	1,817,812.50
ARISTOCRAT LEISURE 3/17 COV-LITE TLB2			323,825.390	325,110.97
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15			446,000.000	460,495.00
ASBURY AUTOMOTIVE GROUP INC 6.000% 12/15/2024 DD 12/04/14			538,000.000	547,415.00
ASCENA RETAIL 7/15 COV-LITE TLB			623,645.990	522,303.52
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16			205,000.000	207,630.97
ASCENTIUM EQUIPMENT 2A E 144A 6.790% 10/10/2024 DD 10/26/16			455,000.000	480,224.20
ASIAN DEVELOPMENT BANK 3.250% 07/20/2017			2,250,000.000	1,648,575.20
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019			1,665,000.000	1,261,366.24
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			1,400,000.000	1,186,132.37
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98			105,000.000	109,096.89
ASIAN DEVELOPMENT BANK 5.900% 12/20/2022			90,160,000.000	1,391,884.85
ASIAN DEVELOPMENT BANK 6.450% 08/08/2021			88,370,000.000	1,392,462.34
ASIAN DEVELOPMENT BANK REGS 6.950% 01/16/2020			25,220,000.000	401,121.58
ASSUREDPARTNERS 5/17 TL			273,625.000	273,340.43
ASTRAZENECA PLC 1.750% 11/16/2018 DD 11/16/15			625,000.000	625,513.75
ASTRAZENECA PLC 2.375% 06/12/2022 DD 06/12/17			630,000.000	628,516.35
ASURION 1/17 COV-LITE REPLACEMENT TLB4			540,546.870	542,741.49
ASURION 12/16 COV-LITE TLB2			106,003.500	106,301.69
ASURION 4/17 COV-LITE B5 TLB			573,321.890	576,188.50
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07			3,000,000.000	2,525,436.00
AT&T INC 4.550% 03/09/2049 DD 09/07/16			460,000.000	434,688.96
ATLAS SENIOR LOAN FU 2A E 144A VAR RT 01/30/2024 DD 11/29/12			900,000.000	903,483.90
ATMOS ENERGY CORP 3.000% 06/15/2027 DD 06/08/17			260,000.000	258,270.75
ATOTECH 1/17 COV-LITE TLB1			255,000.000	255,318.75
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	151,050.00
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.010	631,847.93
AUTHENTIC BRANDS 2/17 COV-LITE TLB1			1,018,404.610	1,022,223.62
AUTODESK INC 3.500% 06/15/2027 DD 06/08/17			1,277,000.000	1,255,787.75
AVANTOR 2/17 TL			365,000.000	365,609.55
AVANTOR 9/16 DELAYED TL			72,298.850	72,389.22
AVANTOR 9/16 INCREMENTAL TL			112,701.150	112,842.03
AVAST SOFTWARE 3/17 (USD) TL			372,040.620	375,355.51
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15			1,349,000.000	1,269,746.25
AVOLON 3/17 COV-LITE TLB2 0.000% 03/21/2022 DD 01/09/17			885,000.000	890,177.25
AXALTA COATING SYSTEMS LL 144A 4.875% 08/15/2024 DD 08/16/16			561,000.000	579,232.50
AZURE 11/13 COV-LITE TL			222,174.760	206,993.56
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			279,000.000	284,928.75
B&G FOODS INC 5.250% 04/01/2025 DD 04/03/17			675,000.000	688,500.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BABSON CLO LTD 2013- IA E 144A VAR RT 04/20/2025 DD 06/04/13			350,000.000	347,440.10
BAE SYSTEMS HOLDINGS INC 144A 3.850% 12/15/2025 DD 12/10/15			1,666,000.000	1,733,418.02
BALL CORP 4.000% 11/15/2023 DD 05/16/13			2,545,000.000	2,602,262.50
BALL CORP 5.250% 07/01/2025 DD 06/25/15			1,960,000.000	2,163,350.00
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15			935,000.000	877,573.79
BAMLL RE-REMIC T LD11 AJA 144A VAR RT 07/17/2017 DD 07/01/16			2,189,199.470	2,189,199.47
BAMLL RE-REMIC T LD11 AJB 144A VAR RT 06/17/2019 DD 07/01/16			1,870,000.000	822,800.00
BAMLL RE-REMIC TR CS1 AJA 144A VAR RT 11/17/2017 DD 08/01/16			5,166,323.000	3,874,742.25
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13			3,079,000.000	1,985,955.00
BAMLL RE-REMIC TR FRR1 B2 144A 0.000% 05/26/2020 DD 01/01/13			1,167,000.000	837,322.50
BAMLL RE-REMIC TRU FRR9 C 144A VAR RT 12/26/2046 DD 11/25/14			109,619.080	109,619.08
BANC OF AMERICA CO 2 AJFL 144A VAR RT 04/10/2049 DD 06/06/07			1,704,581.410	1,540,515.45
BANC OF AMERICA COMMERCIA 1 AJ VAR RT 01/15/2049 DD 02/01/07			960,000.000	326,361.60
BANC OF AMERICA COMMERCIA 2 AJ VAR RT 04/10/2049 DD 06/01/07			745,539.650	711,803.98
BANCO NACIONAL DE COMERCI 144A 4.375% 10/14/2025 DD 10/14/15			1,455,000.000	1,505,925.00
BANK OF AMERICA CORP 2.151% 11/09/2020 DD 11/09/16			1,615,000.000	1,607,688.90
BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14			1,210,000.000	1,267,920.28
BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07			100,000.000	122,395.00
BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17			940,000.000	956,322.16
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17			465,000.000	483,531.65
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06			1,075,000.000	986,762.93
BANK OF TOKYO-MITSUBISHI 144A 1.700% 03/05/2018 DD 03/05/15			80,000.000	80,034.48
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15			1,940,000.000	2,015,343.78
BARCLAYS PLC 4.375% 01/12/2026 DD 01/12/16			485,000.000	503,971.26
BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17			450,000.000	460,030.50
BASS PRO SHOPS 11/16 COV-LITE TLB			525,000.000	509,512.50
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10			85,000.000	130,197.90
BAYER US FINANCE LLC 144A 1.500% 10/06/2017 DD 10/08/14			60,000.000	59,985.96
BBCMS TRUST 2015- RRMZ M2 144A VAR RT 05/15/2020 DD 06/04/15			1,675,714.550	1,684,145.07
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15			1,250,130.810	1,285,958.31
BEACON ROOFING SUPPLY INC 6.375% 10/01/2023 DD 04/01/16			724,000.000	778,300.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07			930,000.000	551,025.00
BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05			98,670.400	95,284.27
BEAR STEARNS ALT-A TRUST 7 1A1 VAR RT 08/25/2034 DD 07/01/04			190,971.570	193,601.55
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04			117,335.050	116,025.38
BEAR STEARNS ALT-A TRUST 8 2A VAR RT 09/25/2034 DD 07/30/04			752,333.940	719,068.14
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04			656,030.130	657,932.75
BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05			61,746.700	62,310.26
BEAR STEARNS ARM TRUST 20 5 A2 VAR RT 08/25/2035 DD 07/01/05			706,500.300	702,905.27

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEAR STEARNS COMME PW14 B 144A 5.333% 12/11/2038 DD 12/01/06			1,738,000.000	1,744,410.09
BEAR STEARNS COMME PW16 B 144A VAR RT 06/11/2040 DD 06/01/07			404,000.000	404,000.48
BEAR STEARNS COMME PW16 C 144A VAR RT 06/11/2040 DD 06/01/07			2,277,000.000	2,319,696.49
BEAR STEARNS COMME PW16 D 144A VAR RT 06/11/2040 DD 06/01/07			1,923,000.000	1,865,312.30
BEAR STEARNS COMMERCIA PW14 AJ 5.273% 12/11/2038 DD 12/01/06			231,989.900	232,393.14
BEAR STEARNS COMMERCIA PW16 AJ VAR RT 06/11/2040 DD 06/01/07			40,963.170	40,879.88
BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14			80,000.000	70,416.09
BERKSHIRE HATHAWAY ENERGY CO 2.400% 02/01/2020 DD 12/04/14			590,000.000	595,132.42
BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14			265,000.000	286,898.54
BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13			575,000.000	675,649.15
BERKSHIRE HATHAWAY INC 1.150% 08/15/2018 DD 08/15/16			945,000.000	941,603.67
BERRY GLOBAL INC 5.125% 07/15/2023 DD 06/05/15			778,000.000	810,092.50
BERRY GLOBAL INC 5.500% 05/15/2022 DD 05/12/14			179,000.000	186,383.75
BERRY PLASTICS 1/17 TLI			745,185.200	746,315.68
BERRY PLASTICS 2/13 COV-LT TLD			253,095.871	253,131.30
BERRY PLASTICS 2/17 COV-LITE TLK			819,887.060	819,657.50
BERRY PLASTICS CORP 6.000% 10/15/2022 DD 04/15/16			558,000.000	594,967.50
BIOGEN INC 2.900% 09/15/2020 DD 09/15/15			390,000.000	397,817.94
BIOGEN INC 6.875% 03/01/2018 DD 03/04/08			185,000.000	191,253.56
BJ'S WHOLESALE CLUB 1/17 0.000% 02/03/2024 DD 01/17/17			755,000.000	730,696.55
BJ'S WHOLESALE CLUB 2/17 COV-LITE 2ND LIEN TL			290,000.000	280,122.60
BLOCK COMMUNICATIONS INC 144A 6.875% 02/15/2025 DD 02/16/17			500,000.000	536,250.00
BLUEMOUNTAIN CLO 201 2A F 144A VAR RT 07/20/2026 DD 07/10/14			500,000.000	463,432.00
BLUEMOUNTAIN CLO 201 4A E 144A VAR RT 11/30/2026 DD 01/08/15			400,000.000	401,120.00
BOEING CO/THE 8.750% 08/15/2021 DD 08/15/91			450,000.000	561,233.26
BOMBARDIER INC 144A 8.750% 12/01/2021 DD 11/21/16			650,000.000	721,500.00
BOOZ ALLEN HAMILTON INC 144A 5.125% 05/01/2025 DD 04/25/17			607,000.000	596,377.50
BOWLMOR AMF 6/17 TLB			125,000.000	124,375.00
BOYD GAMING CORP 6.375% 04/01/2026 DD 10/01/16			782,000.000	845,537.50
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15			577,000.000	617,390.00
BRANCH BANKING & TRUST CO 2.100% 01/15/2020 DD 01/26/17			295,000.000	296,116.87
BRAND ENERGY 11/13 COV-LITE TL			0.030	0.03
BRAND ENERGY 6/17 TL 0.000% 06/21/2024 DD 06/01/17			835,000.000	833,171.35
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2018			4,340,000.000	1,316,703.54
BRICKMAN GROUP 12/13 COV-LITE TL			1,170,740.870	1,171,291.12
BRISTOL-MYERS SQUIBB CO 1.750% 03/01/2019 DD 10/31/13			880,000.000	882,394.48
BRIXMOR OPERATING PARTNERSHIP 4.125% 06/15/2026 DD 06/13/16			520,000.000	516,982.96
BUILDERS FIRSTSOURCE 1/17 TLB			1,860,314.070	1,857,653.82
BURGER KING 2/17 COV-LITE TLB3			3,062,099.910	3,053,495.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95			355,000.000	454,312.67	
BUSH BUSINESS ENTE AA B 144A 5.000% 02/25/2017 DD 02/28/11			65,590.050	52,472.04	
BWAY 12/16 TL			296,122.150	295,011.69	
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13			264,000.000	256,876.86	
BWAY 3/17 TLB			715,000.000	714,613.90	
CA INC 4.700% 03/15/2027 DD 03/17/17			1,945,000.000	1,984,713.01	
CABLE & WIRELESS 5/17 COV-LITE TLB3			555,000.000	556,043.40	
CABLE ONE 4/17 TLB			170,000.000	170,425.00	
CABLEVISION SYSTEMS 3/17 TLB 0.000% 07/15/2025 DD 03/09/17			399,137.500	396,044.18	
CALATLANTIC GROUP INC 5.000% 06/15/2027 DD 06/09/17			623,000.000	624,557.50	
CALATLANTIC GROUP INC 5.250% 06/01/2026 DD 05/31/16			173,000.000	179,487.50	
CALATLANTIC GROUP INC 5.875% 11/15/2024 DD 11/06/14			140,000.000	151,725.00	
CALATLANTIC GROUP INC 6.250% 12/15/2021 DD 08/06/13			1,273,000.000	1,425,760.00	
CALIBER COLLISION 1/17 COV-LITE TL			63,636.360	63,822.18	
CALIBER COLLISION 2/17 COV-LITE DELAYED TL			6,363.640	6,382.22	
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			275,000.000	404,318.75	
CALLON PETROLEUM CO 144A 6.125% 10/01/2024 DD 04/01/17			261,000.000	265,567.50	
CALLON PETROLEUM CO 6.125% 10/01/2024 DD 04/01/17			363,000.000	369,352.50	
CALPINE 5/15 B5 COV-LITE TL			628,334.920	626,864.61	
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15			991,000.000	938,972.50	
CALPINE CORP 5.750% 01/15/2025 DD 07/22/14			95,000.000	89,062.50	
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13			1,070,000.000	936,250.00	
CAMELOT FINANCE SA 144A 7.875% 10/15/2024 DD 10/03/16			391,000.000	421,302.50	
CAMPING WORLD 11/13 COV-LT TL			0.010	0.01	
CAMPING WORLD 11/16 COV-LITE TLB			537,775.000	539,904.59	
CANADA HOUSING TRUST NO.1 1.250% 15-DEC-2020			1,950,000.000	1,486,846.85	
CANADA HOUSING TRUST NO.1 1.700% 15-DEC-2017			2,170,000.000	1,677,033.88	
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15			575,000.000	721,256.43	
CAPEX SA 144A 6.875% 05/15/2024 DD 05/15/17			495,000.000	499,331.25	
CAPITAL ONE BANK USA NA 3.375% 02/15/2023 DD 02/11/13			130,000.000	131,109.94	
CAPITAL ONE FINANCIAL CORP 2.500% 05/12/2020 DD 05/12/17			220,000.000	220,953.04	
CAPITAL ONE FINANCIAL CORP 3.050% 03/09/2022 DD 03/09/17			135,000.000	136,060.70	
CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17			385,000.000	383,602.84	
CAPITAL ONE MULTI-ASSET A1 A1 1.390% 01/15/2021 DD 03/31/15			880,000.000	879,609.81	
CAPITAL ONE MULTI-ASSET A3 A3 1.340% 04/15/2022 DD 07/26/16			975,000.000	967,595.85	
CAPITAL ONE MULTI-ASSET A5 A5 1.480% 07/15/2020 DD 10/14/14			350,000.000	350,097.30	
CAPITAL ONE NA/MCLEAN VA 1.850% 09/13/2019 DD 09/13/16			1,360,000.000	1,348,499.84	
CAPITAL ONE NA/MCLEAN VA 2.950% 07/23/2021 DD 07/24/14			1,005,000.000	1,012,421.93	
CAPITAL SAFETY 3/14 COV-LITE TL			0.010	0.01	

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CARLSON TRAVEL INC 144A 6.750% 12/15/2023 DD 12/16/16			147,000.000	149,572.50
CARLYLE GLOBAL MARKE 2A E 144A VAR RT 05/15/2025 DD 06/12/14			400,000.000	394,000.00
CARLYLE GLOBAL MARKE 2A F 144A VAR RT 04/18/2025 DD 03/28/13			300,000.000	291,384.00
CARLYLE GLOBAL MARKE 3A D 144A VAR RT 07/15/2025 DD 06/27/13			1,700,000.000	1,689,694.60
CARLYLE GLOBAL MARKE 3A E 144A VAR RT 07/15/2025 DD 06/27/13			600,000.000	572,496.00
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15			1,051,000.000	1,011,587.50
CASELLA WASTE 4/17 COV-LITE TLB			259,487.500	260,299.69
CATALENT PHARMA 5/14 (USD) TLB			0.050	0.05
CATALINA MARKETING 4/14 COV-LITE TL			859,500.000	714,459.38
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	529,768.77
CBS RADIO 10/16 COV-LITE TL			383,118.160	383,597.06
CBS RADIO 3/17 TLB1			1,225,000.000	1,230,365.50
CCC INFORMATION 3/17 COV-LITE TLB			335,000.000	333,576.25
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2023 DD 04/21/15			69,000.000	72,450.00
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17			1,195,000.000	1,221,887.50
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15			589,000.000	627,285.00
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16			136,000.000	144,330.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15			546,000.000	584,220.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16			2,215,000.000	2,364,512.50
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15			211,000.000	225,506.25
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13			2,642,000.000	2,784,007.50
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07			546,292.697	332,165.95
CDK GLOBAL INC 144A 4.875% 06/01/2027 DD 05/15/17			343,000.000	352,432.50
CEDAR FAIR LP / CANADA'S 144A 5.375% 04/15/2027 DD 04/13/17			648,000.000	683,640.00
CELGENE CORP 3.625% 05/15/2024 DD 05/15/14			230,000.000	238,245.50
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15			1,940,000.000	2,090,350.00
CENTENE CORP 4.750% 01/15/2025 DD 11/09/16			877,000.000	901,117.50
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14			320,000.000	334,000.00
CENTENE CORP 6.125% 02/15/2024 DD 02/11/16			845,000.000	913,597.10
CENTERLINE REIT INC RR3 B 144A 5.040% 09/21/2045 DD 09/01/04			1,169,000.000	1,112,303.50
CENTRICA PLC REGS VAR RT 04/10/2075			410,000.000	573,843.63
CENTURYLINK 2/17 TLB			3,380,000.000	3,339,642.80
CENTURYLINK 5/17 COV-LITE TLB			1,195,000.000	1,189,025.00
CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13			91,000.000	96,260.71
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15			483,000.000	482,193.39
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12			705,000.000	733,200.00
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11			153,000.000	165,240.00
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16			823,000.000	901,185.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13			780,000.000	793,650.00
CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12			447,000.000	455,940.00
CEQUEL COMMUNICATIONS HOL 144A 7.750% 07/15/2025 DD 06/12/15			544,000.000	601,120.00
CF BLACKROCK EX US SUPERFUND B FD			19,516,380.000	548,579,894.86
CHANGE HEALTHCARE HOLDING 144A 5.750% 03/01/2025 DD 02/15/17			746,000.000	760,920.00
CHARTER COMM OPERATING 1/17 E1 TLE			124,676.160	125,004.06
CHARTER COMM OPERATING 12/16 TLH			2,512,311.570	2,517,662.79
CHARTER COMM OPERATING 12/16 TLI			469,815.800	471,314.52
CHASE ISSUANCE TRUST A2 A2 1.590% 02/18/2020 DD 03/13/15			1,765,000.000	1,766,584.09
CHEMOURS CO/THE 5.375% 05/15/2027 DD 05/23/17			208,000.000	214,737.12
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16			614,000.000	649,305.00
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16			902,000.000	983,180.00
CHENIERE CORPUS CHRISTI H 144A 5.125% 06/30/2027 DD 05/19/17			658,000.000	674,450.00
CHENIERE CORPUS CHRISTI HOLDIN 5.875% 03/31/2025 DD 12/09/16			310,000.000	330,537.50
CHENIERE CORPUS CHRISTI HOLDIN 7.000% 06/30/2024 DD 12/31/16			75,000.000	83,437.50
CHESAPEAKE ENERGY 8/16 LAST OUT TL			707,812.000	747,803.38
CHEVRON CORP 1.365% 03/02/2018 DD 03/03/15			785,000.000	784,799.04
CHG HEALTHCARE 6/17 COV-LITE TLB			49,500.000	49,953.92
CHICAGO IL 6.314% 01/01/2044 DD 03/24/14			130,000.000	120,767.40
CHICAGO IL 7.375% 01/01/2033 DD 07/21/15			150,000.000	154,668.00
CHILE GOVERNMENT INTERNATIONAL 3.860% 06/21/2047 DD 06/21/17			235,000.000	235,587.50
CHOBANI LLC / CHOBANI FIN 144A 7.500% 04/15/2025 DD 04/13/17			899,000.000	949,568.75
CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12			1,096,000.000	1,219,300.00
CHRYSLER CAPITAL AUT AA R 144A 0.000% 01/18/2022 DD 04/15/15			1,283,000.000	522,822.50
CHS/COMMUNITY HEALTH SYSTEMS I 6.250% 03/31/2023 DD 03/16/17			1,759,000.000	1,815,903.65
CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14			1,025,000.000	895,593.75
CHUBB CORP/THE 5.750% 05/15/2018 DD 05/06/08			190,000.000	196,826.51
CHUBB INA HOLDINGS INC 3.350% 05/03/2026 DD 11/03/15			1,420,000.000	1,452,387.36
CIFC FUNDING 2012- 2A B2R 144A VAR RT 12/05/2024 DD 06/05/15			200,000.000	200,455.00
CIFC FUNDING 2012- 3A B3L 144A VAR RT 01/29/2025 DD 01/08/13			844,000.000	844,759.60
CINCINNATI BELL 9/13 TLB			570,194.450	574,043.27
CINTAS CORP NO 2 3.700% 04/01/2027 DD 03/14/17			1,365,000.000	1,407,645.33
CIRQUE DU SOLEIL 6/15 COV-LITE 0.000% 07/08/2022 DD 06/10/15			688,250.000	690,830.94
CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12			1,681,000.000	1,765,050.00
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			365,000.000	393,287.50
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			300,659.348	9,470.77
CITI HELD FOR ASSET PM1 C 144A 10.260% 04/15/2025 DD 03/31/16			639,000.000	687,772.57
CITI HELD FOR ASSET PM3 C 144A 6.990% 05/16/2022 DD 12/18/15			171,000.000	177,783.04
CITIBANK CREDIT CARD ISS A3 A3 1.920% 04/07/2022 DD 04/11/17			1,425,000.000	1,426,574.91



### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITIBANK CREDIT CARD ISS A8 A8 1.730% 04/09/2020 DD 09/24/14			1,690,000.000	1,693,611.54
CITIGROUP INC 2.750% 04/25/2022 DD 04/25/17			1,960,000.000	1,956,897.33
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15			165,000.000	179,418.53
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17			2,285,000.000	2,322,163.24
CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17			105,000.000	107,428.23
CKE RESTAURANT HOLD 1A A2 144A 4.474% 03/20/2043 DD 04/01/13			3,109,923.220	3,103,813.46
CLEAR CHANNEL 12/13 EXTENDED TLE			0.020	0.02
CLNS TRUST 2017-IK IKPR B 144A VAR RT 06/11/2032 DD 06/06/17			775,000.000	776,204.97
COACH INC 4.125% 07/15/2027 DD 06/20/17			605,000.000	598,413.97
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06			1,823,197.830	1,435,695.36
COBALT CMBS COMMERCIAL M C3 AJ VAR RT 05/15/2046 DD 08/01/07			890,000.000	911,137.50
COINMACH 6/17 COV-LITE TLB			241,326.440	239,757.82
COINSTAR FUNDING LL 1A A2 144A 5.216% 04/25/2047 DD 05/12/17			1,545,000.000	1,569,823.21
COLD STORAGE TRUST ICE3 A 144A VAR RT 04/15/2036 DD 04/28/17			1,095,000.000	1,096,356.27
COLOGIX HOLDINGS 3/17 COV-LITE TLB			245,000.000	244,590.85
COLOMBIA GOVERNMENT INTERNATIO 4.500% 01/28/2026 DD 09/28/15			1,385,000.000	1,475,025.00
COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15			680,000.000	684,080.00
COLOMBIAN TES 7.000% 09/11/2019			3,888,600,000.000	1,317,096.32
COMCAST CORP 2.350% 01/15/2027 DD 07/19/16			1,205,000.000	1,130,987.70
COMISION FEDERAL DE ELECT 144A 5.750% 02/14/2042 DD 02/14/12			325,000.000	331,906.25
COMISION FEDERAL DE ELECT 144A 6.125% 06/16/2045 DD 06/16/15			1,400,000.000	1,492,750.00
COMM 2006-C7 MORTGAGE TR C7 AJ VAR RT 06/10/2046 DD 06/01/06			41,125.667	27,348.57
COMM 2007-C9 MORTGAG C9 H 144A VAR RT 12/10/2049 DD 08/01/07			233,120.000	232,545.24
COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07			0.010	0.01
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13			1,555,000.000	1,568,250.16
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06			505,647.520	505,449.41
COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2047 DD 07/01/17			-405,000.000	-426,167.57
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15			526,000.000	517,790.19
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15			265,000.000	285,635.29
COMMSCOPE 10/16 TLB			240,000.000	241,200.00
COMMSCOPE 8/15 TRANCHE 5 TL			314,479.820	315,398.10
COMMUNICATIONS SALES 2/17 TLB			334,162.500	334,580.21
COMMUNITY HEALTH 5/15 TLG			68,644.380	68,518.76
COMMUNITY HEALTH 5/15 TLH			214,716.960	214,246.73
COMPASS BANK 2.875% 06/29/2022 DD 06/29/17			500,000.000	498,093.50
COMPUWARE 1/17 TLB3			320,937.500	322,943.36
CONCHO RESOURCES INC 4.375% 01/15/2025 DD 12/28/16			1,260,000.000	1,285,200.00
CONCORDIA 10/15 (USD) TL			186,702.730	138,841.49
CONSOLIDATED COMMUNICATIONS 12/16 DELAYED TL			150,000.000	150,337.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONSOLIDATED COMMUNICATIONS 9/16 TLB			397,987.500	399,054.11
CONSOLIDATED CONTAINER 5/17 COV-LITE TLB			0.010	0.01
CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17			185,000.000	187,490.10
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15			350,000.000	385,078.40
CONSOLIDATED EDISON INC 2.000% 03/15/2020 DD 03/02/17			345,000.000	344,877.18
CONSTELLATION BRANDS INC 2.700% 05/09/2022 DD 05/09/17			795,000.000	794,029.31
CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13			1,470,000.000	1,532,128.08
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			2,920,000.000	3,108,617.41
CONSTELLIUM NV 144A 5.750% 05/15/2024 DD 05/07/14			1,454,000.000	1,344,950.00
CONSTELLIUM NV 144A 6.625% 03/01/2025 DD 02/16/17			618,000.000	591,735.00
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97			64,396.600	74,615.05
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			623,000.000	570,431.26
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			339,000.000	323,745.00
COOPERATIEVE RABOBANK UA 4.375% 08/04/2025 DD 08/04/15			40,000.000	41,946.56
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	120.00
COSTCO WHOLESALE CORP 2.300% 05/18/2022 DD 05/18/17			535,000.000	533,860.99
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04			199,818.111	194,948.56
COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14			1,485,000.000	1,447,875.00
COVANTA HOLDING CORP 5.875% 07/01/2025 DD 03/16/17			305,000.000	295,850.00
CPG INTERNATIONAL 5/17 0.000% 05/03/2024 DD 04/27/17			360,000.000	361,576.80
CREDIT SUISSE COMMER C1 H 144A VAR RT 02/15/2039 DD 03/01/06			1,297,000.000	1,303,977.86
CREDIT SUISSE COMMER C2 B 144A VAR RT 01/15/2049 DD 05/01/07			818,000.000	830,270.00
CREDIT SUISSE COMMER C2 C 144A VAR RT 01/15/2049 DD 05/01/07			529,000.000	662,015.25
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07			2,289,300.290	2,145,331.69
CREDIT SUISSE COMMERCIAL C1 AM 5.416% 02/15/2040 DD 03/01/07			657,987.722	657,370.79
CREDIT SUISSE COMMERCIAL C2 AJ VAR RT 01/15/2049 DD 05/01/07			139,116.860	142,658.77
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07			3,848,106.750	3,593,619.53
CREDIT SUISSE COMMERCIAL C3 B VAR RT 06/15/2039 DD 06/01/07			560,052.000	119,995.01
CREDIT SUISSE COMMERCIAL C3 C VAR RT 06/15/2039 DD 06/01/07			1,283,718.512	128.37
CREDIT SUISSE GROUP AG 144A 4.282% 01/09/2028 DD 01/09/17			205,000.000	211,904.61
CREDIT SUISSE MORT GLPB A 144A 3.639% 11/15/2034 DD 12/01/15			1,810,000.000	1,899,770.21
CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01			151,831.330	111,823.77
CRESTWOOD MIDSTREAM PARTN 144A 5.750% 04/01/2025 DD 03/14/17			175,000.000	174,562.50
CROCKETT COGENERATION LP 144A 5.869% 03/30/2025 DD 03/17/05			429,097.970	428,846.09
CROWN AMERICAS LLC / CROW 144A 4.250% 09/30/2026 DD 09/15/16			1,080,000.000	1,077,300.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13			1,950,000.000	2,042,625.00
CROWN CASTLE INTERNATIONAL COR 4.750% 05/15/2047 DD 05/01/17			555,000.000	564,782.99
CROWN CASTLE TOWERS LLC 144A 4.883% 08/15/2040 DD 08/16/10			990,000.000	1,056,448.00
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96			968,000.000	1,120,460.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CROWNROCK LP / CROWNROCK 144A 7.125% 04/15/2021 DD 04/15/13			66,000.000	67,815.00
CROWNROCK LP / CROWNROCK 144A 7.750% 02/15/2023 DD 02/06/15			1,399,000.000	1,475,945.00
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	2,583,247.50
CSC HOLDINGS LLC 144A 6.625% 10/15/2025 DD 10/09/15			1,676,000.000	1,843,767.60
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14			85,000.000	86,708.50
CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11			457,000.000	506,127.50
CTR PARTNERSHIP LP / CARETRUST 5.250% 06/01/2025 DD 05/24/17			405,000.000	417,150.00
CUMULUS MEDIA 12/13 TLB			963,012.280	776,187.90
CUTWATER 2015-I LTD 1A E 144A VAR RT 07/15/2027 DD 06/03/15			272,000.000	264,520.00
CVS HEALTH CORP 3.875% 07/20/2025 DD 07/20/15			2,860,000.000	2,973,673.56
CVS HEALTH CORP 4.750% 12/01/2022 DD 06/01/16			315,000.000	345,269.30
CVS HEALTH CORP 5.000% 12/01/2024 DD 06/01/16			290,000.000	321,232.42
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			324,226.679	297,827.30
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04			28,713.829	26,021.15
CWABS REVOLVING HOME EQUI U 2A VAR RT 03/15/2034 DD 12/30/04			124,321.482	100,140.14
CWABS REVOLVING HOME EQUI I A VAR RT 02/15/2034 DD 09/29/04			332,705.615	317,487.36
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05			82,816.280	73,134.07
CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06			1,048,217.220	915,863.44
CWHEQ REVOLVING HOME EQUI G 2A VAR RT 12/15/2035 DD 09/30/05			459,767.806	408,526.09
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			28,264.800	25,378.77
CYRUSONE LP / CYRUSONE FI 144A 5.000% 03/15/2024 DD 03/17/17			277,000.000	285,310.00
CYRUSONE LP / CYRUSONE FI 144A 5.375% 03/15/2027 DD 03/17/17			1,771,000.000	1,844,053.75
CYXTERA 3/17 COV-LITE TLB			255,000.000	255,318.75
DAIMLER FINANCE NORTH AME 144A 1.750% 10/30/2019 DD 10/31/16			1,065,000.000	1,058,082.83
DAIMLER FINANCE NORTH AME 144A 2.300% 01/06/2020 DD 01/06/17			590,000.000	591,886.82
DANONE SA 144A 1.691% 10/30/2019 DD 11/02/16			985,000.000	977,131.82
DAVITA 6/14 TLB			845,726.450	846,783.61
DAVITA INC 5.125% 07/15/2024 DD 06/13/14			308,000.000	312,620.00
DAVITA INC 5.750% 08/15/2022 DD 08/28/12			1,413,000.000	1,451,857.50
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15			4,088,882.500	4,192,494.78
DCP MIDSTREAM OPERATING L 144A VAR RT 05/21/2043 DD 05/21/13			1,205,000.000	1,114,625.00
DELEK LOGISTICS PARTNERS 144A 6.750% 05/15/2025 DD 05/23/17			615,000.000	621,150.00
DELL 2/17 TL			1,626,685.600	1,632,102.47
DELL 9/16 COV-LITE TLB			2,408,867.080	2,430,835.94
DELTA AIR LINES INC 3.625% 03/15/2022 DD 03/14/17			1,725,000.000	1,770,861.53
DEUTSCHE FINANCIAL CAPITA I B1 7.525% 09/15/2027 DD 06/01/97			279,491.172	243,011.82
DEUTSCHE FINANCIAL CAPITAL I M 6.800% 04/15/2028 DD 01/01/98			290,675.590	305,447.99
DIAMONDBACK ENERGY INC 144A 4.750% 11/01/2024 DD 10/28/16			212,000.000	210,940.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIAMONDBACK ENERGY INC 144A 5.375% 05/31/2025 DD 12/20/16			1,204,000.000	1,222,060.00
DIEBOLD 5/17(USD) TLB			187,766.440	188,549.43
DIGITALGLOBE 12/16 TLB			254,362.500	254,362.50
DISCOVER FINANCIAL SERVICES 5.200% 04/27/2022 DD 10/27/12			730,000.000	794,641.50
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			45,000.000	46,125.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14			310,000.000	330,760.70
DISH DBS CORP 7.750% 07/01/2026 DD 06/13/16			3,323,000.000	3,937,755.00
DISTRIBUTION FINANCIAL SER 1 D 7.730% 11/15/2022 DD 11/27/01			1,078,662.193	151,012.71
DOLE FOOD 3/17 TLB 0.000% 04/06/2024 DD 03/16/17			340,000.000	340,425.00
DOLLAR TREE INC 5.750% 03/01/2023 DD 03/01/16			799,000.000	843,184.70
DOMINION ENERGY GAS HOLDINGS L 3.600% 12/15/2024 DD 12/08/14			165,000.000	168,752.76
DOMINION ENERGY INC 1.600% 08/15/2019 DD 08/09/16			325,000.000	322,247.25
DOMINION ENERGY INC 3.900% 10/01/2025 DD 09/24/15			450,000.000	465,834.16
DOMINION ENERGY INC VAR RT 10/01/2054 DD 10/03/14			1,195,000.000	1,278,650.00
DOOSAN BOBCAT/DOOSAN INFRACORE 5/17 COV-LITE TLB			0.010	0.01
DR PEPPER SNAPPLE GROUP I 144A 4.500% 11/15/2045 DD 05/15/17			420,000.000	443,782.08
DR PEPPER SNAPPLE GROUP INC 3.130% 12/15/2023 DD 12/14/16			670,000.000	680,313.31
DUKE ENERGY CORP 1.800% 09/01/2021 DD 08/12/16			935,000.000	912,724.56
DUKE ENERGY FLORIDA LLC 1.850% 01/15/2020 DD 01/06/17			535,000.000	534,663.49
DUKE ENERGY FLORIDA PROJECT FI 1.196% 03/01/2022 DD 06/22/16			434,655.738	431,816.56
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16			1,595,000.000	1,545,598.07
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16			315,000.000	305,948.79
DUPONT (E.I.) DE NEMOURS 3/17 (USD) TL			190,379.420	190,902.96
DYNEGY 1/17 TLC1			399,650.000	398,630.89
DYNEGY 4/13 TLB2			0.040	0.04
DYNEGY INC 144A 8.000% 01/15/2025 DD 10/11/16			745,000.000	722,650.00
DYNEGY INC 7.625% 11/01/2024 DD 05/01/15			675,000.000	654,750.00
E.ON INTERNATIONAL FINANC REGS 6.000% 10/30/2019			100,000.000	144,442.20
EAGLE HOLDING CO II LLC 144A 7.625% 05/15/2022 DD 05/11/17			164,000.000	168,715.00
EAGLECLAW 6/17 TLB			1,606,000.000	1,587,932.50
EATON CORP 1.500% 11/02/2017 DD 11/02/13			430,000.000	430,084.28
ECO SERVICES OPERATIONS L 144A 8.500% 11/01/2022 DD 10/24/14			609,000.000	637,927.50
EDP - ENERGIAS DE PORTUGA REGS VAR RT 09/16/2075			300,000.000	375,788.87
ELDORADO RESORTS 3/17 TLB 0.000% 04/17/2024 DD 03/07/17			360,000.000	356,850.00
ELDORADO RESORTS INC 144A 6.000% 04/01/2025 DD 03/29/17			332,000.000	351,920.00
ELECTRONIC ARTS INC 4.800% 03/01/2026 DD 02/24/16			187,000.000	205,162.94
ELI LILLY & CO 2.750% 06/01/2025 DD 03/05/15			2,560,000.000	2,557,271.04
ELIX AVIATION 2/17 SERIES B TL			500,000.000	501,314.50
ELIX AVIATION 2/17 SERIES C TL			1,924,000.000	1,905,722.00

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EMC (GLOBAL EAGLE) 12/16 TL			370,000.000	325,230.00
EMDEON 3/17 COV-LITE TLB			315,000.000	314,867.70
EMERA INC VAR RT 06/15/2076 DD 06/16/16			4,420,000.000	4,994,600.00
EMERA US FINANCE LP 3.550% 06/15/2026 DD 12/15/16			1,480,000.000	1,483,426.21
EMI MUSIC PUBLISHING 4/17 B5 TL			142,434.180	142,408.54
EMI MUSIC PUBLISHING 8/15 TL			382,519.330	382,817.70
ENBRIDGE ENERGY PARTNERS LP VAR RT 10/01/2077 DD 09/27/07			885,000.000	885,000.00
ENBRIDGE INC 2.900% 07/15/2022 DD 07/07/17			1,055,000.000	1,052,890.00
ENBRIDGE INC 4.250% 12/01/2026 DD 11/29/16			2,215,000.000	2,308,360.04
ENBRIDGE INC VAR RT 01/15/2077 DD 12/19/16			3,471,523.000	3,645,099.15
ENDO DAC / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15			490,000.000	411,845.00
ENDO DAC / ENDO FINANCE L 144A VAR RT 02/01/2025 DD 01/27/15			183,000.000	149,145.00
ENDO PHARMACEUTICALS 4/17 TLB 0.000% 04/29/2024 DD 04/04/17			315,000.000	317,756.25
ENDURANCE INTERNATIONAL 5/17 TL			190,000.000	190,395.20
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,370,000.000	1,630,300.00
ENERGIZER 5/15 TLB			299,238.580	300,734.78
ENERGUATE TRUST 144A 5.875% 05/03/2027 DD 05/03/17			705,000.000	726,150.00
ENERGY TRANSFER EQUITY 1/17 TL			3,513,000.000	3,493,256.94
ENERGY TRANSFER EQUITY LP 5.500% 06/01/2027 DD 05/22/15			3,147,000.000	3,257,145.00
ENERGY TRANSFER LP / REGENCY E 4.500% 11/01/2023 DD 11/01/13			685,000.000	710,770.39
ENERGY TRANSFER LP / REGENCY E 5.000% 10/01/2022 DD 07/25/14			935,000.000	1,002,794.98
ENNIS-FLINT 5/16 TLB			269,323.300	270,236.30
ENTEGRIS INC 144A 6.000% 04/01/2022 DD 04/01/14			715,000.000	748,068.75
ENTERCOM 10/16 COV-LITE TL			419,833.330	421,302.75
ENERGY MISSISSIPPI INC 3.100% 07/01/2023 DD 12/11/12			380,000.000	384,543.66
ENTERPRISE PRODUCTS OPERATING 3.350% 03/15/2023 DD 03/18/13			1,295,000.000	1,329,738.38
ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12			140,000.000	139,128.51
ENTERPRISE PRODUCTS OPERATING 5.200% 09/01/2020 DD 05/20/10			380,000.000	412,425.79
ENTERPRISE PRODUCTS OPERATING VAR RT 01/15/2068 DD 05/24/07			400,000.000	409,600.00
ENVISION HEALTHCARE 11/16 TLB			507,850.000	509,881.40
ENVISION HEALTHCARE CORP 144A 6.250% 12/01/2024 DD 12/01/16			589,000.000	628,757.50
ENVISION HEALTHCARE CORP 5.625% 07/15/2022 DD 01/15/15			108,000.000	111,915.00
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05			859,258.350	858,403.05
EQUINIX 12/16 (USD) COV-LITE			213,919.580	214,721.78
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	163,525.00
EQUINIX INC 5.375% 05/15/2027 DD 03/22/17			2,267,000.000	2,417,188.75
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15			1,277,000.000	1,392,325.87
EVO PAYMENTS 12/16 COV-LITE TL			585,000.000	590,604.30

## Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXELON GENERATION CO LLC 6.250% 10/01/2039 DD 09/23/09			1,030,000.000	1,123,883.47
EXPEDIA INC 5.000% 02/15/2026 DD 08/15/16			1,630,000.000	1,784,778.28
EXPORT DEVELOPMENT CANADA 2.400% 06/07/2021			500,000.000	381,812.95
EXPORT DEVELOPMENT CANADA 3.250% 08/08/2017			230,000.000	176,691.25
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018			925,000.000	682,719.54
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019			2,050,000.000	1,555,361.57
EXTENDED STAY 2/17 TLB			417,902.620	419,365.28
EXTRACTION OIL & GAS INC 144A 7.875% 07/15/2021 DD 07/18/16			1,515,000.000	1,556,662.50
EXXON MOBIL CORP 2.709% 03/06/2025 DD 03/06/15			2,270,000.000	2,253,937.48
FAGE INTERNATIONAL SA/ FA 144A 5.625% 08/15/2026 DD 08/03/16			539,000.000	555,062.20
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12			4,418,320.000	4,492,879.15
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14			390,937.038	392,608.88
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2028 DD 04/21/16			799,866.978	814,601.40
FANNIE MAE CONNECTICUT C04 1M1 VAR RT 04/25/2028 DD 10/27/15			191,528.547	191,916.45
FANNIE MAE CONNECTICUT C04 2M1 VAR RT 04/25/2028 DD 10/27/15			135,774.991	136,119.95
FANNIE MAE CONNECTICUT C05 2M1 VAR RT 01/25/2029 DD 08/10/16			1,046,596.345	1,055,144.84
FANNIE MAE CONNECTICUT C07 2M1 VAR RT 05/25/2029 DD 12/08/16			1,197,444.690	1,205,963.44
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			855,000.000	1,222,361.01
FEDEX CORP 4.100% 04/15/2043 DD 04/11/13			305,000.000	301,594.98
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14			445,000.000	499,399.92
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14			250,000.000	235,000.00
FFCA SECURED FRANCHI 2 B1 144A 8.270% 05/18/2026 DD 09/01/99			478,000.000	479,481.80
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09			2,333,278.640	2,482,343.79
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10			8,247.360	8,991.36
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10			77,612.680	81,956.42
FHLMC POOL #B1-0151 5.000% 10/01/2018 DD 10/01/03			2,821.550	2,893.39
FHLMC POOL #B1-3067 4.500% 03/01/2019 DD 03/01/04			1,138.630	1,163.95
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02			54,354.960	61,746.00
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02			237,052.620	264,844.14
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02			24,062.470	26,473.45
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04			69,505.510	74,747.13
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02			10,828.570	11,618.48
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02			20,752.540	21,268.73
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02			3,389.950	3,474.59
FHLMC POOL #C7-0091 7.000% 08/01/2032 DD 08/01/02			13,237.370	15,235.61
FHLMC POOL #D6-0685 9.000% 06/01/2025 DD 06/01/95			440.920	442.57
FHLMC POOL #E0-1641 4.500% 05/01/2019 DD 05/01/04			20,685.740	21,145.88
FHLMC POOL #E9-0419 6.000% 07/01/2017 DD 06/01/02			0.030	0.03
FHLMC POOL #E9-0531 6.000% 07/01/2017 DD 07/01/02			468.680	468.24

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #E9-0532	6.000% 07/01/2017 DD 07/01/02	116.130	116.02
FHLMC	POOL #E9-0560	6.000% 07/01/2017 DD 07/01/02	44.770	44.73
FHLMC	POOL #E9-0683	6.000% 08/01/2017 DD 07/01/02	246.650	246.41
FHLMC	POOL #E9-0689	6.000% 08/01/2017 DD 07/01/02	94.470	94.38
FHLMC	POOL #E9-1434	6.000% 09/01/2017 DD 09/01/02	387.280	387.86
FHLMC	POOL #E9-7197	5.000% 06/01/2018 DD 06/01/03	8,240.950	8,450.76
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	2,674.280	2,915.66
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	123,113.200	137,856.94
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	138,408.080	155,021.71
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	98,840.060	108,359.07
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	523,508.350	574,254.18
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	266,423.150	295,305.54
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	110,244.530	120,846.92
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	65,378.830	69,034.18
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	81,326.530	91,306.18
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	457,711.900	459,297.19
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	1,101,100.660	1,136,169.12
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	607,488.360	608,933.88
FHLMC	POOL #G0-8655	4.000% 07/01/2045 DD 07/01/15	228,139.000	240,118.03
FHLMC	POOL #G0-8686	3.000% 01/01/2046 DD 01/01/16	1,887,250.620	1,884,391.53
FHLMC	POOL #G0-8688	4.000% 01/01/2046 DD 01/01/16	589,106.470	620,039.03
FHLMC	POOL #G0-8737	3.000% 12/01/2046 DD 11/01/16	1,527,258.090	1,524,944.37
FHLMC	POOL #G0-8747	3.000% 02/01/2047 DD 01/01/17	1,016,770.250	1,015,229.89
FHLMC	POOL #G1-1565	4.500% 01/01/2019 DD 05/01/04	40,850.240	41,758.65
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	28,035.260	28,724.25
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	35,332.020	36,517.79
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	61,417.850	64,471.34
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	105,451.180	110,665.48
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	929,768.060	968,974.97
FHLMC	POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	565,253.730	580,923.79
FHLMC	POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	269,808.130	281,579.76
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	681,015.870	689,730.73
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	812,232.960	822,253.79
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	405,184.870	427,869.72
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	572,995.440	605,081.06
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	2,169,553.560	2,238,534.00
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	681,389.000	703,051.87
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	574,775.540	577,004.01
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	2,568,817.960	2,583,511.65

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #Q2-0856 3.000% 08/01/2043 DD 08/01/13			259,337.480	259,738.65
FHLMC POOL #Q4-0045 3.500% 04/01/2046 DD 04/01/16			661,263.410	679,864.76
FHLMC POOL #Q4-0105 3.000% 04/01/2046 DD 04/01/16			910,976.820	909,596.73
FHLMC POOL #Q4-4664 3.000% 11/01/2046 DD 11/01/16			481,942.420	481,212.31
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12			725,000.000	726,907.48
FHLMC MULTICLASS MTG K042 A2 2.670% 12/25/2024 DD 01/01/15			955,000.000	959,824.66
FHLMC MULTICLASS MTG K043 X3IO VAR RT 02/25/2043 DD 03/01/15			1,114,000.000	111,833.46
FHLMC MULTICLASS MTG K723 A2 2.454% 08/25/2023 DD 11/01/16			2,070,000.000	2,080,216.69
FIGUEROA CLO 2013-1 1A D 144A VAR RT 03/21/2024 DD 03/21/13			812,500.000	794,218.75
FILTRATION GRP COV-LT TLB			1,364,654.700	1,366,647.09
FINN SQUARE CLO LTD 1A D 144A VAR RT 12/24/2023 DD 12/20/12			503,000.000	499,059.02
FIRST DATA 11/16 (USD) TL			354,528.170	353,049.79
FIRST DATA 4/17 TL			385,352.110	385,213.39
FIRST DATA 6/15 (USD) TL			385,000.000	389,427.50
FIRST DATA 6/17 TL			2,679,070.520	2,673,632.00
FIRST DATA CORP 144A 5.000% 01/15/2024 DD 11/25/15			600,000.000	617,058.00
FIRST DATA CORP 144A 5.375% 08/15/2023 DD 08/11/15			2,524,000.000	2,637,580.00
FIRST DATA CORP 144A 5.750% 01/15/2024 DD 11/25/15			1,973,000.000	2,049,453.75
FIRST DATA CORP 144A 7.000% 12/01/2023 DD 11/18/15			1,261,000.000	1,346,117.50
FIRST NIAGARA FINANCIAL GROUP 7.250% 12/15/2021 DD 12/13/11			450,000.000	531,544.95
FIRSTENERGY CORP 3.900% 07/15/2027 DD 06/21/17			450,000.000	451,439.10
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14			3,600,000.000	3,761,748.00
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04			780,000.000	806,473.20
FLEX ACQUISITION CO INC 144A 6.875% 01/15/2025 DD 01/17/17			261,000.000	271,440.00
FLINT GROUP 5/14 (USD) 0.000% 09/07/2021 DD 04/19/14			573,069.050	565,189.35
FLOATEL 5/14 COV-LITE TL			818,861.520	599,816.06
FLOOR AND DECOR 3/17 COV-LITE TL			116,071.430	116,361.61
FNMA POOL #0129940 8.000% 11/01/2018 DD 08/01/91			69.380	69.46
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			12,313.560	13,844.40
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			18,313.010	20,276.07
FNMA POOL #0250998 7.500% 07/01/2017 DD 06/01/97			0.030	0.03
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			613.160	694.32
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			1,541.090	1,747.83
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			785.100	885.26
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			1,534.170	1,754.60
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			5,268.470	6,006.83
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99			2,468.870	2,730.67
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99			1,311.130	1,450.17
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00			868.250	1,022.20



### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	1,828.780	2,083.24
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	41,528.100	47,559.11
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	54,640.010	64,896.19
FNMA	POOL #0254800	5.500% 07/01/2023 DD 06/01/03	132,986.520	147,191.73
FNMA	POOL #0255493	5.500% 11/01/2024 DD 10/01/04	94,225.810	104,290.72
FNMA	POOL #0268416	7.000% 01/01/2024 DD 01/01/94	459.510	468.44
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	120.480	137.57
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	668.050	738.89
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	1,425.460	1,582.75
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	4,312.450	4,878.32
FNMA	POOL #0345158	9.000% 06/01/2026 DD 06/01/96	1,646.680	1,671.91
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	206.610	212.03
FNMA	POOL #0354869	9.000% 08/01/2026 DD 08/01/96	4,184.110	4,198.25
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	474.290	524.58
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	183.710	184.07
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	3,660.880	4,049.09
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	3,174.730	3,516.91
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	4,030.610	4,484.59
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	2,114.110	2,338.30
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	568.900	629.23
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	392.630	434.27
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	3,885.700	4,297.75
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	224.060	247.82
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	1,907.620	2,109.91
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	971.540	973.50
FNMA	POOL #0493511	6.500% 04/01/2029 DD 04/01/99	3,340.730	3,694.99
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	210.980	233.35
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	222.690	226.99
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	186.370	190.22
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	1,166.710	1,290.43
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	6,298.970	7,190.26
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	2,272.990	2,666.27
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	5,412.670	6,153.03
FNMA	POOL #0555445	5.000% 05/01/2018 DD 04/01/03	637.820	653.15
FNMA	POOL #0555515	6.500% 12/01/2017 DD 05/01/03	326.150	326.26
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	78,351.120	87,669.17
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	559.950	619.33
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	1,464.460	1,548.71
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	41,787.510	47,604.56

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	791.910	875.89
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	1,028.850	1,137.95
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,621.600	4,005.64
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	797.770	884.15
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	499.440	552.40
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	3,382.060	3,740.70
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	17,231.660	19,477.76
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,789.710	1,979.50
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	5,819.870	6,105.55
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	26,069.330	27,574.10
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,404.450	4,865.82
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	495.390	547.92
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	652.480	721.67
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	6,338.090	6,510.00
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	14,603.380	16,203.79
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	8,661.320	9,482.05
FNMA	POOL #0645570	7.000% 06/01/2032 DD 05/01/02	5,653.500	5,837.19
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	7,798.930	8,011.98
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	33,515.000	37,846.58
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	12,077.770	12,601.05
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	5,652.450	5,811.72
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	24,482.850	27,110.50
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	677.560	749.41
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	2,586.890	2,861.21
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	4,639.550	5,131.54
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	413,203.660	471,623.29
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	630,083.460	691,220.24
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	80,945.320	90,596.51
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	3,740.420	4,028.17
FNMA	POOL #0727286	5.000% 10/01/2033 DD 09/01/03	1,010,383.810	1,108,840.25
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	106,223.940	118,937.17
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	179,870.570	205,448.29
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	3,343.860	3,775.06
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	25,385.210	28,018.27
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,342.420	1,359.63
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	8,840.920	9,423.36
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	11,367.120	12,729.21
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	75,506.330	77,321.35
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	46,226.170	53,502.39

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	43,439.520	48,802.16
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	50,611.000	58,035.83
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	9,172.310	9,877.24
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	56,446.280	62,324.39
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	1,639.360	1,765.86
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	34,615.910	39,563.46
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	62,431.270	68,505.71
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	192,363.230	219,734.18
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,614.260	4,001.49
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	105,077.600	113,647.01
FNMA	POOL #0AB1388	4.500% 08/01/2040 DD 07/01/10	354,743.860	383,814.60
FNMA	POOL #0AB1389	4.500% 08/01/2040 DD 07/01/10	1,538,938.650	1,664,293.96
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	663,411.560	682,695.44
FNMA	POOL #0AB7615	3.500% 01/01/2043 DD 12/01/12	859,345.870	885,885.60
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	227,748.120	239,733.53
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	84,314.720	88,478.24
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	429,040.660	443,049.51
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	25,980.480	26,895.72
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	103,686.620	112,162.08
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	692,047.240	730,441.38
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	912,439.040	990,793.75
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	120,443.340	131,925.07
FNMA	POOL #0AJ1589	4.000% 10/01/2041 DD 09/01/11	1,731,343.360	1,826,778.36
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	124,681.460	136,391.13
FNMA	POOL #0AL2598	4.000% 10/01/2042 DD 10/01/12	1,634,245.430	1,722,864.74
FNMA	POOL #0AL3576	4.000% 05/01/2043 DD 04/01/13	3,371,162.860	3,556,290.98
FNMA	POOL #0AL6847	3.500% 05/01/2045 DD 05/01/15	3,361,630.450	3,471,481.47
FNMA	POOL #0AL7083	6.500% 10/01/2039 DD 07/01/15	379,700.110	424,657.71
FNMA	POOL #0AL7118	4.000% 08/01/2045 DD 07/01/15	301,311.400	320,128.61
FNMA	POOL #0AL7366	4.500% 08/01/2042 DD 09/01/15	1,722,834.800	1,864,086.99
FNMA	POOL #0AL8153	3.000% 03/01/2031 DD 02/01/16	774,100.500	795,400.38
FNMA	POOL #0AL9867	3.000% 02/01/2032 DD 02/01/17	879,130.970	902,926.40
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	318,893.220	329,069.58
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	1,897,644.570	1,957,904.61
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	698,527.470	720,672.68
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	707,091.510	710,089.66
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	283,466.340	284,664.93
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,412,288.850	1,418,059.24
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	698,892.160	701,747.86

### Asset Detail

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As Of Date : 6/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	824,566.120	828,055.36
FNMA	POOL #0AS2523	5.000% 05/01/2044 DD 04/01/14	1,332,436.250	1,456,603.35
FNMA	POOL #0AS4315	2.500% 01/01/2030 DD 01/01/15	714,403.440	720,656.10
FNMA	POOL #0AS4522	3.500% 03/01/2045 DD 02/01/15	4,240,732.020	4,358,196.27
FNMA	POOL #0AS4953	3.000% 05/01/2030 DD 04/01/15	1,010,279.250	1,038,176.36
FNMA	POOL #0AS5938	3.500% 10/01/2045 DD 09/01/15	1,225,946.800	1,259,904.36
FNMA	POOL #0AS6320	3.000% 12/01/2030 DD 12/01/15	1,323,798.960	1,360,309.92
FNMA	POOL #0AS6633	3.000% 02/01/2046 DD 01/01/16	1,366,992.410	1,366,112.73
FNMA	POOL #0AS7099	3.000% 05/01/2046 DD 04/01/16	2,066,294.040	2,064,964.34
FNMA	POOL #0AS7800	3.000% 08/01/2046 DD 07/01/16	985,022.430	984,388.55
FNMA	POOL #0AS8784	3.000% 02/01/2047 DD 01/01/17	1,105,425.220	1,104,713.86
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	1,204,403.150	1,209,436.11
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	127,075.900	127,593.88
FNMA	POOL #0AY5322	2.500% 04/01/2030 DD 03/01/15	1,459,765.510	1,472,543.06
FNMA	POOL #0AY6528	4.000% 04/01/2045 DD 03/01/15	794,921.280	836,030.22
FNMA	POOL #0AZ0867	4.000% 07/01/2045 DD 07/01/15	289,702.640	307,516.07
FNMA	POOL #0BC1511	4.000% 08/01/2046 DD 08/01/16	1,126,402.360	1,184,653.66
FNMA	POOL #0BC5991	3.000% 04/01/2031 DD 04/01/16	1,718,243.460	1,764,751.14
FNMA	POOL #0BD0124	2.500% 06/01/2031 DD 06/01/16	292,286.430	294,006.90
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	624,545.700	659,379.15
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	78,929.180	83,004.23
FNMA	POOL #0MA2671	3.500% 07/01/2046 DD 06/01/16	1,137,579.060	1,169,088.92
FOCUS BRANDS FUNDI 1A A21	144A	3.857% 04/30/2047 DD 04/06/17	540,000.000	547,414.20
FOCUS FINANCIAL PARTNERS	5/17	0.000% 07/03/2024 DD 05/09/17	160,000.000	161,000.00
FORD CREDIT AUTO OWNER TR A	A3	1.280% 09/15/2019 DD 03/24/15	471,230.670	470,895.72
FORD CREDIT AUTO OWNER TR B	A3	1.160% 11/15/2019 DD 05/26/15	557,606.270	556,836.88
FORD MOTOR CO		5.291% 12/08/2046 DD 12/08/16	325,000.000	333,554.00
FORD MOTOR CO		6.625% 10/01/2028 DD 09/30/98	1,470,000.000	1,736,247.88
FORD MOTOR CREDIT CO LLC		3.096% 05/04/2023 DD 05/04/16	365,000.000	360,624.02
FORD MOTOR CREDIT CO LLC		3.810% 01/09/2024 DD 01/09/17	554,000.000	560,937.75
FOREST LABORATORIES LLC	144A	5.000% 12/15/2021 DD 12/10/13	1,575,000.000	1,719,591.30
FORMULA ONE 8/14 (USD) EXTENDED COV-LITE	TLB3		1,181,474.550	1,181,722.66
FORTESCUE	11/13	COV-LITE TL	0.020	0.02
FORTIS INC/CANADA		3.055% 10/04/2026 DD 04/04/17	1,405,000.000	1,405,000.00
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	1,179,527.98
FREDDIE MAC STRUCTURED DNA2	M1	VAR RT 10/25/2028 DD 05/10/16	685,444.981	687,314.81
FREEMPORT-MCMORAN INC		3.550% 03/01/2022 DD 02/13/12	264,000.000	247,415.52
FREEMPORT-MCMORAN INC		3.875% 03/15/2023 DD 09/15/13	534,000.000	496,620.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14			1,769,000.000	1,667,282.50	
FREEMF 2012-K708 K708 X2A 144A 0.200% 02/25/2045 DD 06/01/12			47,384,944.320	115,875.14	
FREEMF 2012-K708 K708 X2B 144A 0.200% 02/25/2045 DD 06/01/12			10,351,481.000	31,024.43	
FREEMF 2012-K708 MO K708 D 144A 0.000% 02/25/2045 DD 06/01/12			4,777,610.000	4,270,556.04	
FREEMF 2013-K712 K712 X2A 144A 0.100% 05/25/2045 DD 04/01/13			68,882,359.580	121,350.05	
FREEMF 2013-K712 K712 X2B 144A 0.100% 05/25/2045 DD 04/01/13			13,271,000.000	29,555.84	
FREEMF 2013-K712 MO K712 D 144A 0.000% 05/25/2045 DD 04/01/13			5,688,000.000	4,699,994.40	
FREEMF 2015-KF11 MO KF11 B 144A VAR RT 09/25/2025 DD 11/24/15			1,380,168.025	1,435,512.76	
FREEMF 2015-KF11 MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15			4,152,033.758	3,871,979.08	
FREEMF 2016-K504 K504 X2A 144A 0.100% 09/25/2020 DD 01/01/16			22,581,924.590	45,163.85	
FREEMF 2016-K504 K504 X2B 144A 0.100% 09/25/2020 DD 01/01/16			2,534,000.000	6,335.00	
FREEMF 2016-K504 MO K504 C 144A 0.000% 09/25/2020 DD 01/01/16			1,900,000.000	1,453,500.00	
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14			201,000.000	211,050.00	
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12			72,000.000	79,740.00	
FRONTIER COMMUNICATIONS CORP 10.500% 09/15/2022 DD 03/15/16			11,000.000	10,518.75	
FRONTIER COMMUNICATIONS CORP 11.000% 09/15/2025 DD 03/15/16			2,230,000.000	2,068,325.00	
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14			405,000.000	318,937.50	
FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13			507,000.000	417,641.25	
FRONTIER COMMUNICATIONS CORP 8.750% 04/15/2022 DD 04/12/10			119,000.000	107,165.45	
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2034 DD 02/01/15			1,150,000.000	1,166,785.97	
GARDA WORLD 5/17(USD) COV-LITE TL			619,643.190	623,255.71	
GARDA WORLD TRANCHE B DD TL			40,179.710	40,481.06	
GARTNER 3/17 TLB			781,042.500	782,995.11	
GARTNER INC 144A 5.125% 04/01/2025 DD 03/30/17			2,898,000.000	3,044,088.18	
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			1,515,000.000	1,518,787.50	
GCI INC 6.750% 06/01/2021 DD 05/20/11			1,000,000.000	1,025,000.00	
GE CAPITAL INTERNATIONAL FUNDI 2.342% 11/15/2020 DD 05/15/16			680,000.000	685,436.60	
GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16			840,000.000	914,245.92	
GENERAL ELECTRIC CO 4.250% 01/17/2018			240,000.000	177,309.55	
GENERAL ELECTRIC CO REGS 6.250% 09/29/2020			520,000.000	786,176.45	
GENERAL MOTORS CO 4.000% 04/01/2025 DD 11/12/14			300,000.000	301,118.70	
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14			140,000.000	155,504.87	
GENERAL MOTORS FINANCIAL CO IN 3.950% 04/13/2024 DD 04/13/17			755,000.000	765,722.51	
GENERAL MOTORS FINANCIAL CO IN 4.375% 09/25/2021 DD 09/25/14			1,445,000.000	1,523,126.82	
GENERATION BRANDS 2/17 COV-LITE TL			319,461.000	319,061.67	
GENESIS ENERGY LP / GENESIS EN 5.625% 06/15/2024 DD 05/15/14			960,000.000	909,600.00	
GENESYS 1/17 (USD) COV-LT TLB			891,320.120	893,325.59	
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11			305,000.000	181,475.00	
GEO GROUP 3/17 TLB			415,000.000	415,261.45	

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GEO GROUP INC/THE 5.125% 04/01/2023 DD 10/01/13			415,000.000	417,075.00
GEO GROUP INC/THE 6.000% 04/15/2026 DD 04/18/16			920,000.000	954,500.00
GFL ENVIRONMENTAL INC 144A 5.625% 05/01/2022 DD 05/12/17			1,120,000.000	1,145,200.00
GIBSON ENERGY INC 5.250% 15-JUL-2024 144A			650,000.000	500,500.50
GILEAD SCIENCES INC 3.500% 02/01/2025 DD 11/17/14			820,000.000	841,519.26
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15			505,000.000	507,525.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15			160,000.000	159,200.00
GLOBAL PAYMENTS 4/17 TLB			413,274.990	414,308.18
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16			1,282,000.000	1,400,315.78
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14			134,000.000	145,725.00
GMACM HOME EQUIT HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04			171,170.282	159,894.39
GNMA POOL #0202982 10.500% 07/15/2017 DD 08/01/87			32.040	32.01
GNMA POOL #0233738 10.500% 11/15/2017 DD 11/01/87			335.110	336.07
GNMA POOL #0236244 10.500% 10/15/2017 DD 11/01/87			856.750	857.83
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			7,607.960	7,864.92
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			456.490	458.01
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			2,071.000	2,252.36
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			427.850	463.72
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			2,133.090	2,140.29
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			333.650	334.76
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			250.400	270.16
GNMA POOL #0380219 9.000% 09/15/2025 DD 09/01/95			4,267.750	4,285.20
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94			2,837.820	2,935.75
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94			11,711.310	12,062.73
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97			1,320.620	1,341.82
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99			242.740	244.90
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00			480.150	493.64
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99			5,175.820	5,343.38
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00			1,844.280	1,938.11
GNMA POOL #0540962 8.000% 10/15/2030 DD 10/01/00			1,237.060	1,255.38
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01			9,290.960	9,720.36
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00			10,406.240	11,048.23
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02			3,826.980	3,837.46
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02			22,208.000	25,020.82
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01			7,175.910	7,274.85
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01			1,090.120	1,115.93
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01			19,692.550	22,078.48
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01			1,302.440	1,483.24
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01			7,144.000	7,858.38

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GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	12,076.900	14,043.38
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	39,824.920	44,999.59
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	21,145.220	24,451.35
GNMA	POOL #0569906	8.000% 06/15/2032 DD 06/01/02	2,495.470	2,503.98
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	3,761.090	4,175.72
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	4,226.060	4,351.66
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	2,597.070	2,917.16
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	4,946.340	5,239.64
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	18,702.670	21,229.86
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	19,799.630	22,627.67
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	250,815.710	282,301.10
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	8,670.280	9,084.73
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	336,939.580	361,913.92
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	146,805.280	158,279.34
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	213,031.150	235,916.93
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	7,559.270	8,757.68
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	5,396.430	5,953.36
GNMA	POOL #0781213	8.000% 12/15/2017 DD 11/01/00	3.210	3.21
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	7,033.060	8,560.26
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	26,492.420	32,715.71
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	11,358.380	13,994.09
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	251,799.640	283,857.96
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	66,168.430	74,592.78
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	1,174,665.600	1,163,871.71
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	150.770	167.76
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	296.590	328.10
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	199.310	221.62
GNMA II	POOL #0004696	4.500% 05/20/2040 DD 05/01/10	0.020	0.02
GNMA II	POOL #0004833	4.000% 10/20/2040 DD 10/01/10	277,620.370	294,841.46
GNMA II	POOL #0004853	4.000% 11/20/2040 DD 11/01/10	477,554.410	503,739.11
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	64,830.840	71,499.75
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	123,232.700	132,414.99
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	162,663.350	174,815.45
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	550,137.560	557,821.26
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	1,222,107.040	1,239,176.04
GNMA II	POOL #0MA0625	3.500% 12/20/2042 DD 12/01/12	3,311,583.500	3,444,617.13
GNMA II	POOL #0MA0782	3.000% 02/20/2043 DD 02/01/13	577,747.830	585,817.27
GNMA II	POOL #0MA0933	3.000% 04/20/2043 DD 04/01/13	464,496.520	470,984.38
GNMA II	POOL #0MA1089	3.000% 06/20/2043 DD 06/01/13	534,209.590	541,671.35

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GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13			581,447.710	589,569.39
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14			464,164.520	493,576.66
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15			185,175.280	192,003.04
GNMA II POOL #0MA2754 4.045% 04/20/2045 DD 04/01/15			1,237,684.660	1,283,320.41
GNMA II POOL #0MA2755 4.000% 04/20/2045 DD 04/01/15			1,152,947.000	1,214,193.32
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15			363,270.270	376,664.72
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15			1,347,112.500	1,396,783.06
GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15			1,358,317.890	1,408,401.61
GNMA II POOL #0MA3455 4.000% 02/20/2046 DD 02/01/16			1,000,429.270	1,053,573.61
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16			3,382,159.040	3,419,826.55
GNMA II POOL #0MA3803 3.500% 07/20/2046 DD 07/01/16			486,454.910	504,391.41
GNMA II POOL #0MA3873 3.000% 07/20/2046 DD 08/01/16			672,977.120	680,472.15
GNMA II POOL #0MA3874 3.500% 04/20/2046 DD 08/01/16			738,480.460	765,709.62
GNMA II POOL #0MA4004 3.500% 10/20/2046 DD 10/01/16			996,331.510	1,033,068.12
GNMA II POOL #0MA4128 4.000% 12/20/2046 DD 12/01/16			1,780,176.870	1,874,742.61
GNMA II POOL #0MA4195 3.000% 11/20/2046 DD 01/01/17			1,074,429.810	1,086,395.86
GO DADDY 2/17 DELAYED TL			142,642.640	142,642.64
GO DADDY 2/17 TLB 0.000% 02/15/2024 DD 01/30/17			107,357.360	107,545.24
GOLDCORP INC 3.700% 03/15/2023 DD 03/20/13			105,000.000	108,525.90
GOLDMAN SACHS GROUP INC/THE 3.500% 01/23/2025 DD 01/23/15			1,155,000.000	1,167,547.92
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17			2,320,000.000	2,315,399.44
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2028 DD 06/05/17			625,000.000	627,481.25
GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10			105,000.000	123,375.00
GOVERNMENT OF CANADA 1.250% 01-MAR-2018 SER A875			5,315,000.000	4,101,394.01
GOVERNMENT OF CANADA 1.750% 01-SEP-2019 SER C855			4,886,000.000	3,811,471.28
GRAMERCY REAL ESTA 1A BFX 144A 6.000% 08/15/2056 DD 08/08/07			867,000.000	0.00
GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05			0.020	0.01
GRATON RESORT 8/15 TLB			144,065.000	144,605.25
GREAT PLAINS ENERGY INC 2.500% 03/09/2020 DD 03/09/17			480,000.000	484,479.36
GREAT PLAINS ENERGY INC 3.150% 04/01/2022 DD 03/09/17			860,000.000	869,090.20
GREATBATCH 3/17 COV-LITE TLB			427,685.120	428,968.18
GREEKTOWN CASINO 4/17 COV-LITE TLB			265,000.000	264,602.50
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			8,246.080	4,898.17
GRIFOLS 1/17 ACQUISITION TL			265,000.000	266,270.68
GRIFOLS 1/17 TLB			2,031,795.000	2,033,156.30
GRINDING MEDIA INC / MOLY 144A 7.375% 12/15/2023 DD 12/16/16			950,000.000	1,033,125.00
GROUP 1 AUTOMOTIVE INC 144A 5.250% 12/15/2023 DD 12/08/15			441,000.000	445,410.00
GRUPO POSADAS SAB DE CV 144A 7.875% 06/30/2022 DD 06/30/15			420,000.000	433,650.00
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06			30,864.616	7,716.15



	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			912,548.154	228,137.04
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			3,770,360.179	2,582,696.73
GS MORTGAGE SECURITIE FRR1 K3B VAR RT 06/27/2041 DD 07/01/15			643,000.000	585,130.00
GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07			1,436,550.636	1,448,047.21
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05			1,870,345.460	1,831,117.95
GSR MORTGAGE LOAN TRUS AR6 4A5 VAR RT 09/25/2035 DD 09/01/05			701,629.550	703,477.37
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04			332,570.890	336,425.19
HALCON RESOURCES CORP 144A 6.750% 02/15/2025 DD 02/16/17			377,000.000	339,300.00
HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13			755,000.000	748,272.95
HANESBRANDS INC 144A 4.625% 05/15/2024 DD 05/06/16			390,000.000	395,850.00
HANESBRANDS INC 144A 4.875% 05/15/2026 DD 05/06/16			236,000.000	239,540.00
HARBOR FREIGHT TOOLS 8/16 COV-LITE TL			387,075.000	386,641.48
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			534,773.150	522,239.35
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			106,567.070	104,525.08
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			440,297.410	448,594.19
HARBOUR AIRCRAFT INVE 1 C 144A 10.278% 07/15/2041 DD 07/01/16			1,966,158.100	1,967,141.18
HARLAND CLARKE 2/17 B6 COV-LITE TLB			158,793.660	158,833.36
HARLAND CLARKE 6/16 COV-LITE B5 TLB			142,592.810	143,127.53
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			240,000.000	304,976.88
HARVEY GULF 6/13 COV-LITE TLB			649,550.390	284,503.07
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15			980,000.000	1,024,893.80
HCA 2/17 B8 TLB			255,000.000	256,155.15
HCA HEALTHCARE INC 6.250% 02/15/2021 DD 12/06/12			655,000.000	715,587.50
HCA INC 4.500% 02/15/2027 DD 08/15/16			819,000.000	842,546.25
HCA INC 4.750% 05/01/2023 DD 10/23/12			1,652,000.000	1,746,990.00
HCA INC 5.000% 03/15/2024 DD 03/17/14			2,270,000.000	2,403,362.50
HCA INC 5.250% 04/15/2025 DD 10/17/14			1,670,000.000	1,795,250.00
HCA INC 5.375% 02/01/2025 DD 01/16/15			1,221,000.000	1,287,910.80
HCA INC 5.500% 06/15/2047 DD 06/22/17			705,000.000	729,675.00
HCA INC 7.500% 02/15/2022 DD 08/01/11			2,285,000.000	2,630,606.25
HD SUPPLY 9/16 ADD-ON TLB1			359,684.410	360,134.02
HD SUPPLY 9/16 ADD-ON TLB2			14,925.000	14,999.63
HD SUPPLY INC 144A 5.750% 04/15/2024 DD 04/11/16			439,000.000	466,437.50
HEINZ 3/13 (USD) COV-LITE TLB2			0.010	0.01
HELIOS ISSUER LLC SE 1A B 144A 6.000% 09/20/2049 DD 04/19/17			1,751,000.000	1,615,297.50
HELIOS ISSUER LLC SE 1A C 144A 8.000% 09/20/2049 DD 04/19/17			528,000.000	489,456.00
HELIX 2/17 TL			201,223.880	202,302.44
HENRY COMPANY 9/16 COV-LITE TLB			234,012.500	237,230.17
HERTZ 6/16 COV-LITE TLB			436,700.000	434,878.96

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERTZ CORP/THE 144A 5.500% 10/15/2024 DD 09/22/16			973,000.000	797,860.00
HERTZ CORP/THE 144A 7.625% 06/01/2022 DD 06/06/17			1,074,000.000	1,071,422.40
HILL-ROM HOLDINGS INC 144A 5.000% 02/15/2025 DD 02/14/17			431,000.000	439,620.00
HILTON DOMESTIC OPERATING 144A 4.250% 09/01/2024 DD 08/18/16			590,000.000	598,112.50
HILTON GRAND VACATIONS BO 144A 6.125% 12/01/2024 DD 11/29/16			307,000.000	334,630.00
HILTON HOTELS 8/16 EXTENDED TL			1,505,279.550	1,509,208.33
HILTON USA TRUST 20 HHV A 144A 3.719% 11/05/2038 DD 11/01/16			525,000.000	544,100.03
HILTON USA TRUST 20 HHV B 144A VAR RT 11/05/2038 DD 11/01/16			560,000.000	586,293.40
HOFFMASTER 11/16 COV-LITE TL			468,825.000	472,636.55
HOLLY ENERGY PARTNERS LP 144A 6.000% 08/01/2024 DD 07/19/16			738,000.000	767,520.00
HOME DEPOT INC/THE 2.700% 04/01/2023 DD 04/05/13			1,620,000.000	1,643,601.78
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03			59,512.170	59,249.76
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06			172,554.890	155,280.54
HOMESTAR MORTGAGE ACCEPTA 6 M3 VAR RT 01/25/2035 DD 11/19/04			603,000.000	600,388.89
HONDA AUTO RECEIVABLES 20 2 A3 1.040% 02/21/2019 DD 05/20/15			438,703.200	438,095.90
HONDA AUTO RECEIVABLES 20 3 A3 1.270% 04/18/2019 DD 08/19/15			605,211.630	604,754.75
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			1,195,000.000	1,299,530.24
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			95,000.000	134,083.95
HUB INTERNATIONAL 10/13 (USD) TL			166,032.710	166,361.45
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			304,615.220	303,600.85
HUDBAY MINERALS INC 144A 7.250% 01/15/2023 DD 12/12/16			199,000.000	205,218.75
HUDBAY MINERALS INC 144A 7.625% 01/15/2025 DD 12/12/16			793,000.000	830,667.50
HUDSON YARDS 2016- 10HY A 144A 2.835% 08/10/2038 DD 08/01/16			1,740,000.000	1,697,822.40
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15			2,335,000.000	2,408,283.98
HUMANA INC 3.950% 03/15/2027 DD 03/16/17			1,150,000.000	1,198,479.40
HUNT COS INC 144A 9.625% 03/01/2021 DD 02/25/14			1,070,000.000	1,128,850.00
HUNTINGTON INGALLS INDUST 144A 5.000% 12/15/2021 DD 12/02/14			3,600,000.000	3,726,000.00
HUNTINGTON NATIONAL BANK/THE 1.700% 02/26/2018 DD 02/26/15			1,030,000.000	1,030,179.22
HUNTINGTON NATIONAL BANK/THE 2.200% 04/01/2019 DD 03/05/14			285,000.000	285,328.89
HUNTINGTON NATIONAL BANK/THE 2.200% 11/06/2018 DD 11/06/15			240,000.000	240,663.61
HUNTINGTON NATIONAL BANK/THE 2.375% 03/10/2020 DD 03/10/17			250,000.000	250,887.75
HYLAND SOFTWARE 1/17 TL			129,050.000	129,759.78
HYLAND SOFTWARE 5/17 TL3			25,810.000	25,951.96
ICAHN ENTERPRISES LP / ICAHN E 6.250% 02/01/2022 DD 01/18/17			382,000.000	398,235.00
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04			423,322.052	369,613.07
ICSH 4/17 COV-LITE DELAYED TL			78,000.000	78,097.50
ICSH 4/17 COV-LITE TL			432,000.000	432,540.00
IHO VERWALTUNGS GMBH 144A 4.500% 09/15/2023 DD 09/22/16			800,000.000	812,000.00

### Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IHO VERWALTUNGS GMBH 144A 4.750% 09/15/2026 DD 09/22/16			331,000.000	334,723.75
IHS MARKIT LTD 144A 4.750% 02/15/2025 DD 02/09/17			943,000.000	1,012,546.25
IHS MARKIT LTD 144A 5.000% 11/01/2022 DD 07/28/16			880,000.000	949,845.60
IMG WORLDWIDE 3/14 COV-LITE 0.000% 05/06/2022 DD 03/21/14			233,333.330	235,958.33
IMG WORLDWIDE 5/14 COV-LITE TL			763,008.300	765,236.29
IMT TRUST 2017-A APTS DFL 144A VAR RT 06/15/2034 DD 07/18/17			630,000.000	630,000.00
INDONESIA TREASURY BOND 7.000% 05/15/2022			28,109,000,000.000	2,136,520.93
INDONESIA TREASURY BOND 7.000% 05/15/2027			17,834,000,000.000	1,354,865.25
INDONESIA TREASURY BOND 7.500% 08/15/2032			14,437,000,000.000	1,096,792.06
INDONESIA TREASURY BOND 8.250% 07/15/2021			28,799,000,000.000	2,275,401.76
INDONESIA TREASURY BOND 8.375% 03/15/2024			5,910,000,000.000	481,414.12
INDONESIA TREASURY BOND 8.375% 09/15/2026			26,102,000,000.000	2,160,238.04
INDONESIA TREASURY BOND 8.750% 05/15/2031			16,817,000,000.000	1,422,713.28
INDONESIA TREASURY BOND 9.000% 03/15/2029			8,024,000,000.000	685,644.03
INEOS 2/17 (USD) TL			379,049.500	379,602.91
INEOS 2/17 (USD) TLB			562,637.500	563,481.46
INEOS GROUP HOLDINGS SA 144A 5.625% 08/01/2024 DD 08/09/16			880,000.000	907,500.00
INFORMATICA 6/15 (USD) COV-LITE TL			320,121.390	319,721.24
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15			464,000.000	472,268.48
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,844,460.078	184,261.56
INMARSAT FINANCE PLC 144A 6.500% 10/01/2024 DD 09/22/16			1,560,000.000	1,665,300.00
INSTITUTO COSTARRICENSE D 144A 6.375% 05/15/2043 DD 05/15/13			800,000.000	712,344.00
INT TERM CREDIT BOND INDEX NL FD B			3,937,485.040	145,132,135.15
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019			1,620,000.000	1,355,224.83
INTERGEN NV 144A 7.000% 06/30/2023 DD 06/13/13			560,000.000	539,000.00
INTERNATIONAL BANK FOR RECONST 2.500% 03/12/2020			565,000.000	436,136.97
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021			2,240,000.000	1,738,775.94
INTERNATIONAL BANK FOR RECONST 3.500% 01/22/2021			2,000,000.000	1,491,141.41
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020			7,450,000.000	954,408.27
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019			1,778,000.000	1,346,591.03
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021			2,935,000.000	2,276,728.94
INTERNATIONAL BANK FOR RECONST 5.750% 10/28/2019			90,600,000.000	1,403,415.17
INTERNATIONAL BUSINESS MACHINE 1.950% 02/12/2019 DD 02/12/14			789,000.000	793,818.42
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020			920,000.000	1,265,270.92
INTERNATIONAL FINANCE CORP 2.800% 08/15/2022			1,945,000.000	1,500,522.08
INTERNATIONAL FINANCE CORP 3.250% 07/22/2019			3,185,000.000	2,497,720.03
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020			2,530,000.000	1,893,312.87
INTERNATIONAL FINANCE CORP 3.875% 02/26/2018			310,000.000	229,431.59
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15			425,000.000	464,312.50

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ALL KR2 AND KR3 - KR2GALLKRS00

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INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15			1,728,000.000	1,896,480.00
INTERVAL ACQUISITION CORP 5.625% 04/15/2023 DD 04/15/16			1,041,000.000	1,077,435.00
INTRAWEST 10/16 COV-LITE TL			215,000.000	216,479.20
INTRAWEST 11/13 TL			315,000.000	315,393.75
INVENTIV HEALTH 9/16 COV-LITE TLB			438,150.000	438,697.69
ION MEDIA 5/17 TL			923,353.860	927,970.63
IPREO 7/14 COV-LITE TLB			368,437.500	365,327.89
IRAQ GOVERNMENT AID BOND 2.149% 01/18/2022 DD 01/18/17			1,480,000.000	1,478,739.04
IRI 12/16 2ND LIEN TL			1,620,000.000	1,611,900.00
IRI 12/16 TL 0.000% 12/20/2023 DD 12/06/16			1,438,167.500	1,441,762.92
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			225,000.000	300,535.43
ISTAR FINANCIAL 10/12 TL			0.010	0.01
ISTAR INC 6.000% 04/01/2022 DD 03/13/17			328,000.000	336,200.00
J. CREW 2/14 COV-LITE TLB 0.000% 03/05/2021 DD 02/21/14			187,649.210	111,129.62
J.P. MORGAN CHASE C WSP E 144A VAR RT 08/15/2033 DD 09/29/16			725,000.000	735,875.00
J.P. MORGAN CHASE C WSP F 144A VAR RT 08/15/2033 DD 09/29/16			2,151,000.000	2,188,642.50
J.P. MORGAN CHASE NINE A 144A VAR RT 10/06/2038 DD 09/01/16			1,935,000.000	1,897,334.45
JACK OHIO FINANCE LLC / J 144A 6.750% 11/15/2021 DD 11/08/16			888,000.000	927,960.00
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15			1,148,000.000	1,209,705.00
JDA SOFTWARE 10/16 TLB			263,887.500	265,301.94
JELD-WEN 2/17 COV-LITE TLB			256,408.700	258,331.76
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09			75,000.000	80,778.98
JMC STEEL 6/16 COV-LITE TLB			114,512.500	115,056.43
JOHN DEERE CAPITAL CORP 1.950% 06/22/2020 DD 06/22/17			745,000.000	746,941.47
JP MORGAN CHASE CO LDP8 E 144A VAR RT 05/15/2045 DD 09/01/06			723,057.000	626,807.92
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15			1,420,000.000	1,428,405.83
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15			1,325,000.000	1,353,633.65
JP MORGAN CHASE COMMERCIAL CB13 AJ VAR RT 01/12/2043 DD 11/01/05			328,297.518	330,707.55
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			9,083,000.000	6,812,159.17
JP MORGAN CHASE COMMERCIAL LDP7 AM VAR RT 04/17/2045 DD 06/01/06			7,109.570	7,109.54
JP MORGAN CHASE COMMERCIAL LDP8 D VAR RT 05/15/2045 DD 09/01/06			765,000.000	762,548.86
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			791,249.260	800,246.48
JPMCC RE-REMIC T GG10 AMC 144A VAR RT 08/15/2045 DD 04/01/16			1,867,000.000	1,865,158.77
JPMORGAN CHASE & CO 3.200% 06/15/2026 DD 06/07/16			2,175,000.000	2,149,474.20
JPMORGAN CHASE & CO 3.300% 04/01/2026 DD 03/23/16			1,560,000.000	1,549,081.56
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17			180,000.000	188,299.99
JPMORGAN CHASE & CO VAR RT 03/01/2025 DD 06/01/17			4,185,000.000	4,192,863.62
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			226,262.850	121,616.29

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ALL KR2 AND KR3 - KR2GALLKRS00

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JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			1,957,226.645	567,595.73
KAR AUCTION 5/17 B5 TL			504,900.000	508,055.62
KAR AUCTION SERVICES INC 144A 5.125% 06/01/2025 DD 05/31/17			524,000.000	533,825.00
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14			830,000.000	855,937.50
KFC HOLDING CO/PIZZA HUT 144A 4.750% 06/01/2027 DD 06/15/17			139,000.000	141,953.75
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16			1,623,000.000	1,691,977.50
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16			3,058,000.000	3,218,545.00
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL			547,815.840	552,494.19
KIMCO REALTY CORP 2.700% 03/01/2024 DD 11/10/16			495,000.000	472,438.40
KIMCO REALTY CORP 2.800% 10/01/2026 DD 08/18/16			320,000.000	295,242.88
KINDER MORGAN ENERGY PARTNERS 4.150% 02/01/2024 DD 08/05/13			725,000.000	745,272.45
KINDER MORGAN ENERGY PARTNERS 4.250% 09/01/2024 DD 09/11/14			720,000.000	743,927.04
KINDRED HEALTHCARE INC 6.375% 04/15/2022 DD 10/15/14			385,000.000	379,225.00
KODIAK CDO I LTD 1A A2 144A VAR RT 08/07/2037 DD 09/19/06			1,427,000.000	1,312,840.00
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			1,244,000.000	646,880.00
KOPPERS INC 144A 6.000% 02/15/2025 DD 01/25/17			238,000.000	252,875.00
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13			530,000.000	534,302.02
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2018			28,750,000.000	24,896.09
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2017			28,750,000.000	25,066.93
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018			28,750,000.000	24,694.66
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15			1,128,000.000	1,208,979.12
KRAFT HEINZ FOODS CO 2.800% 07/02/2020 DD 07/02/16			180,000.000	182,692.44
KRAFT HEINZ FOODS CO 3.950% 07/15/2025 DD 07/15/16			3,085,000.000	3,172,212.95
KRAFT HEINZ FOODS CO 6.125% 08/23/2018 DD 08/23/12			1,000,000.000	1,047,561.01
KREDITANSTALT FUER WIEDERAUFBA 1.625% 05/29/2020 DD 05/31/17			1,095,000.000	1,091,501.48
KREDITANSTALT FUER WIEDERAUFBA 3.750% 05/29/2020			1,045,000.000	783,561.55
KREDITANSTALT FUER WIEDERAUFBA 6.000% 08/20/2020			3,300,000.000	2,807,853.81
KROGER CO/THE 1.500% 09/30/2019 DD 10/03/16			595,000.000	586,486.74
KROGER CO/THE 4.450% 02/01/2047 DD 01/24/17			215,000.000	207,240.01
KRONOS 11/16 2ND LIEN COV-LITE TL			376,000.000	389,942.08
KRONOS 4/17 TLB			304,237.500	306,062.93
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15			600,000.000	579,000.00
L3 TECHNOLOGIES INC 3.850% 12/15/2026 DD 12/05/16			810,000.000	834,991.74
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12			1,370,000.000	1,424,800.00
LAMB WESTON HOLDINGS INC 144A 4.625% 11/01/2024 DD 11/09/16			288,000.000	296,640.00
LAMB WESTON HOLDINGS INC 144A 4.875% 11/01/2026 DD 11/09/16			480,000.000	497,400.00
LANDESK SOFTWARE 1/17 COV-LITE TLB			239,611.070	237,964.94
LANDESKREDITBANK BADEN-WU REGS 3.875% 05/29/2019			1,295,000.000	966,014.72
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14			509,000.000	493,730.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value	
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15			1,448,000.000	1,437,140.00	
LAREDO PETROLEUM INC 7.375% 05/01/2022 DD 04/27/12			439,000.000	443,390.00	
LB-UBS COMMERCIAL MO C8 H 144A VAR RT 12/15/2039 DD 11/11/04			160,000.000	161,048.98	
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			555,000.000	575,812.50	
LCM XVI LP 16A E 144A VAR RT 07/15/2026 DD 06/19/14			500,000.000	488,750.00	
LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14			195,000.000	207,114.77	
LENNAR CORP 4.500% 04/30/2024 DD 04/28/17			1,547,000.000	1,598,979.20	
LEVEL 3 2/17 TLB			415,000.000	415,780.20	
LEVEL 3 FINANCING INC 5.250% 03/15/2026 DD 10/15/16			531,000.000	550,970.91	
LEVEL 3 FINANCING INC 5.375% 01/15/2024 DD 01/15/16			800,000.000	835,000.00	
LEVEL 3 FINANCING INC 5.375% 08/15/2022 DD 11/15/14			360,000.000	370,800.00	
LIBERTY CABLEVISION 6/14 TL			520,000.000	514,368.40	
LIFE TIME FITNESS 1/17 TL			408,601.560	408,773.17	
LIGHTTOWER 4/13 TL			718,358.530	720,513.61	
LIGHTSTONE 12/16 COV-LITE TLB			447,391.300	449,963.80	
LIGHTSTONE 12/16 TLC			42,608.700	42,853.70	
LIN TELEVISION CORP 5.875% 11/15/2022 DD 11/15/15			795,000.000	832,762.50	
LIONS GATE 12/16 COV-LITE TLB 0.000% 12/08/2023 DD 12/08/16			349,562.500	351,418.68	
LIVE NATION ENTERTAINMENT 144A 4.875% 11/01/2024 DD 10/31/16			464,000.000	470,960.00	
LOCKHEED MARTIN CORP 2.900% 03/01/2025 DD 02/20/15			2,800,000.000	2,785,994.40	
LOCKHEED MARTIN CORP 3.100% 01/15/2023 DD 11/23/15			990,000.000	1,012,862.07	
LOCKHEED MARTIN/LEIDOS 6/16 (ABACUS) COV-LITE TLB			219,450.000	220,492.39	
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			124,427.730	144,499.35	
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02			64,305.330	55,475.41	
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04			1,846,365.560	1,929,452.01	
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	334,975.90	
LOWE'S COS INC 2.500% 04/15/2026 DD 04/20/16			294,000.000	282,599.56	
LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17			260,000.000	264,417.67	
LOWE'S COS INC VAR RT 09/14/2018 DD 09/16/15			710,000.000	714,816.64	
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15			416,000.000	447,200.00	
MACDERMID 3/17 (USD) B6 COV-LITE TLB			362,966.100	363,238.32	
MAGELLAN MIDSTREAM PARTNERS LP 5.000% 03/01/2026 DD 02/29/16			510,000.000	562,431.57	
MAGNETITE VIII LTD 8A F 144A VAR RT 04/15/2026 DD 05/15/14			300,000.000	280,500.00	
MALLINCKRODT 2/17 TLB			535,000.000	533,373.60	
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	138,250.00	
MALLINCKRODT INTERNATIONA 144A 5.625% 10/15/2023 DD 09/24/15			324,000.000	295,650.00	
MANITOWOC 3/16 COV-LITE TLB			254,948.750	257,179.55	
MANUFACTURERS & TRADERS TRUST 2.500% 05/18/2022 DD 05/18/17			905,000.000	903,373.72	

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14			510,000.000	484,526.01
MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11			380,000.000	438,857.83
MARINE PARK CLO LTD 1A DR 144A VAR RT 05/18/2023 DD 07/07/15			389,000.000	387,311.74
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13			745,000.000	752,450.00
MASERGY COMMUNICATIONS 11/16 0.000% 12/15/2023 DD 11/29/16			264,337.500	264,998.35
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16			215,000.000	196,439.48
MATCH GROUP INC 6.375% 06/01/2024 DD 06/01/16			719,000.000	781,912.50
MAXLINEAR 4/17 COV-LITE TLB 0.000% 05/13/2024 DD 04/05/17			220,000.000	219,725.00
MCGRAW-HILL 5/16 COV-LITE TLB			216,650.000	212,823.96
MDC PARTNERS INC 144A 6.500% 05/01/2024 DD 03/23/16			1,697,000.000	1,692,757.50
MEDNAX INC 144A 5.250% 12/01/2023 DD 12/08/15			1,290,000.000	1,328,700.00
MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15			10,000.000	10,922.66
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15			110,000.000	113,417.26
MERCK & CO INC 2.750% 02/10/2025 DD 02/10/15			2,870,000.000	2,860,778.69
MERCK & CO INC VAR RT 05/18/2018 DD 05/20/13			1,233,000.000	1,236,255.12
MERITAGE HOMES CORP 144A 5.125% 06/06/2027 DD 06/06/17			260,000.000	260,325.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15			423,000.000	452,610.00
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	341,250.00
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			45,423.475	45,614.72
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			59,107.920	58,047.44
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			82,801.740	84,255.62
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05			660,676.700	659,632.57
MERRILL LYNCH MORTGAGE T C1 AM VAR RT 06/12/2050 DD 08/01/07			2,731,000.000	2,741,241.25
METHANOL HOLDINGS 6/15 TLB			367,750.000	366,830.63
METLIFE INC 4.600% 05/13/2046 DD 11/13/15			245,000.000	269,573.75
METLIFE INC VAR RT 12/15/2017 DD 09/15/14			810,000.000	811,364.85
MEXICAN BONOS 10.000% 12/05/2024			87,254,500.000	5,743,498.34
MEXICAN BONOS 4.750% 06/14/2018			12,663,000.000	685,637.46
MEXICAN BONOS 6.500% 06/10/2021			37,923,500.000	2,087,099.42
MEXICAN BONOS 7.750% 05/29/2031			24,851,000.000	1,470,114.85
MEXICAN BONOS 8.000% 06/11/2020			25,401,500.000	1,455,694.47
MEXICAN BONOS 8.000% 12/07/2023			39,565,500.000	2,336,932.47
MEXICAN BONOS 8.500% 12/13/2018			25,063,500.000	1,416,301.18
MEXICO CITY AIRPORT TRUST 144A 4.250% 10/31/2026 DD 09/29/16			2,820,000.000	2,891,261.40
MEXICO CITY AIRPORT TRUST 144A 5.500% 10/31/2046 DD 09/29/16			1,180,000.000	1,194,750.00
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15			1,252,000.000	1,222,077.20
MGIC INVESTMENT CORP 5.750% 08/15/2023 DD 08/05/16			1,885,000.000	2,031,087.50
MGM GROWTH PROPERTIES OPERATIN 4.500% 09/01/2026 DD 03/01/17			819,000.000	824,118.75
MGM GROWTH PROPERTIES OPERATIN 5.625% 05/01/2024 DD 11/01/16			303,000.000	330,270.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MGM RESORT 4/16 COV-LITE TLB			452,713.580	453,111.97
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	748,410.00
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			585,000.000	644,962.50
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			806,000.000	904,735.00
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13			352,000.000	389,980.80
MICHAELS STORES 9/16 TLB			382,816.880	381,622.49
MICRO FOCUS 4/17 0.000% 06/21/2024 DD 04/06/17			300,502.510	300,878.14
MICRO FOCUS 4/17(USD) TLB3 0.000% 06/21/2024 DD 04/06/17			44,497.490	44,553.11
MICROCONNECTIONS 7/15 (USD) COV-LITE TL			257,201.000	257,684.54
MICRON TECHNOLOGY INC 7.500% 09/15/2023 DD 04/26/16			1,245,000.000	1,391,910.00
MICROSEMI CORP 144A 9.125% 04/15/2023 DD 01/15/16			452,000.000	517,540.00
MICROSOFT CORP 1.850% 02/12/2020 DD 02/12/15			1,400,000.000	1,402,457.00
MICROSOFT CORP 3.125% 11/03/2025 DD 11/03/15			1,120,000.000	1,142,777.45
MICROSOFT CORP 3.300% 02/06/2027 DD 02/06/17			2,785,000.000	2,868,747.74
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16			1,120,000.000	1,108,282.56
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	90,755.51
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	152,880.00
MIDOCEAN CREDIT CLO 2A E 144A VAR RT 01/29/2025 DD 01/29/14			292,000.000	287,255.00
MILACRON 1/17 COV-LITE TLB			758,525.000	760,539.56
MISSION BROADCASTING / NEXSTAR 9/16 TLB			58,632.730	58,727.13
MISYS 4/17 (USD) TL 0.000% 06/13/2024 DD 04/18/17			2,372,966.000	2,372,088.00
MISYS 4/17 2ND LIEN (USD) COV-LITE TL			147,106.000	149,627.40
ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07			1,361,431.960	1,361,431.68
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07			2,366,000.000	1,463,109.80
ML-CFC COMMERCIAL MORTGAGE 4 C VAR RT 12/12/2049 DD 12/01/06			1,582,461.230	1,512,271.17
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 144A 4.875% 06/15/2025 DD 06/06/17			316,000.000	318,370.00
MOLINA HEALTHCARE INC VAR RT 11/15/2022 DD 05/15/16			174,000.000	184,222.50
MOLSON COORS BREWING CO 144A 2.250% 03/15/2020 DD 03/15/17			1,490,000.000	1,490,022.36
MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16			1,190,000.000	1,144,595.56
MONDELEZ INTERNATIONAL HO 144A 2.000% 10/28/2021 DD 10/28/16			870,000.000	847,656.66
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13			497,727.790	497,518.75
MONSANTO CO 5.500% 08/15/2025 DD 08/25/05			417,000.000	474,761.59
MORGAN STANLEY 2.750% 05/19/2022 DD 05/19/17			2,400,000.000	2,399,481.60
MORGAN STANLEY 3.125% 07/27/2026 DD 07/25/16			410,000.000	398,621.28
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17			425,000.000	443,361.70
MORGAN STANLEY CAP MART A 144A 2.200% 09/13/2031 DD 09/01/16			1,420,000.000	1,405,946.26



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ALL KR2 AND KR3 - KR2GALLKRS00

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MORGAN STANLEY CAPITAL HQ10 C VAR RT 11/12/2041			705,000.000	634,131.92
MORGAN STANLEY CAPITAL IQ13 AJ 5.438% 03/15/2044 DD 03/01/07			2,058,008.057	1,912,074.70
MORGAN STANLEY CAPITAL IQ15 AJ VAR RT 06/11/2049 DD 08/01/07			941,000.000	942,981.55
MORGAN STANLEY VAR RT 02/14/2020 DD 02/17/17			1,685,000.000	1,691,908.50
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10			1,080,000.000	1,155,806.28
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16			1,595,000.000	1,700,668.75
MPLX LP 4.125% 03/01/2027 DD 02/10/17			890,000.000	893,030.46
MPLX LP 5.500% 02/15/2023 DD 08/15/16			1,626,000.000	1,669,528.02
MPT OPERATING PARTNERSHIP LP / 5.250% 08/01/2026 DD 07/22/16			195,000.000	202,720.05
MRC 11/13 COV-LITE TL			319,108.980	320,864.08
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14			944,000.000	1,000,640.00
MSCI INC 144A 5.750% 08/15/2025 DD 08/13/15			422,000.000	457,076.64
MTS SYSTEM 4/16 COV-LITE TLB			506,550.000	510,349.13
MUELLER INDUSTRIES INC 6.000% 03/01/2027 DD 03/09/17			465.000	476.63
MULTIPLAN 6/16 COV-LITE TL			1,172,053.310	1,171,139.11
N-STAR REAL ESTATE 5A A1 144A VAR RT 09/22/2045 DD 09/22/05			655,352.899	648,799.37
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	133,843.62
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04			2,177,569.000	846,638.83
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03			1,709,000.000	734,870.00
NATIONAL GAS CO OF TRINID 144A 6.050% 01/15/2036 DD 01/20/06			535,000.000	549,712.50
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	179,591.22
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16			540,000.000	568,422.91
NATIONAL VISION 3/14 COV-LITE TL			474,454.140	475,877.50
NAVIENT CORP 5.500% 01/25/2023 DD 01/28/13			538,000.000	546,742.50
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14			5,000.000	5,089.00
NAVIENT CORP 6.500% 06/15/2022 DD 03/07/17			681,000.000	721,860.00
NAVIENT CORP 6.625% 07/26/2021 DD 07/29/16			771,000.000	829,788.75
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12			314,000.000	343,045.00
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10			97,000.000	108,397.50
NAVISTAR INTERNATIONAL 2/17			254,101.270	256,802.37
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	434,306.43
NBTY 2/17 (USD) COV-LITE TLB			208,427.620	208,540.17
NBTY 4/16 (USD) TLB			99,500.000	99,655.22
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11			335,000.000	344,983.00
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			1,340,000.000	1,420,989.60
NCUA GUARANTEED NOTES TR R2 1A VAR RT 11/06/2017 DD 11/17/10			1,158,616.983	1,159,170.57

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NEIMAN MARCUS 3/14 COV-LITE TL			495,712.770	370,753.49
NETFLIX INC 144A 4.375% 11/15/2026 DD 10/27/16			2,113,000.000	2,107,717.50
NETFLIX INC 5.500% 02/15/2022 DD 02/05/15			397,000.000	431,114.21
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15			1,499,000.000	1,660,142.50
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01			370,000.000	530,467.52
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10			110,000.000	161,541.60
NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022			1,473,000.000	1,312,059.84
NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020			4,870,000.000	4,134,888.18
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16			315,000.000	301,600.22
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			270,000.000	338,998.50
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			15,000.000	18,508.35
NEW YORK ST URBAN DEV CORP REV 2.100% 03/15/2022 DD 03/23/17			1,995,000.000	1,993,623.45
NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020			4,715,000.000	3,518,873.44
NEW ZEALAND GOVERNMENT BO REGS 5.000% 03/15/2019			7,420,000.000	5,695,676.50
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			5,010,000.000	4,153,468.59
NEW ZEALAND GOVERNMENT BO REGS 6.000% 12/15/2017			5,665,000.000	4,226,669.43
NEW ZEALAND LOCAL GOVERNMENT F 6.000% 12/15/2017			2,985,000.000	2,224,002.99
NEWELL BRANDS INC 3.850% 04/01/2023 DD 03/30/16			1,160,000.000	1,217,929.24
NEWELL BRANDS INC 4.200% 04/01/2026 DD 03/30/16			360,000.000	382,243.32
NEWFIELD EXPLORATION CO 5.375% 01/01/2026 DD 03/10/15			635,000.000	657,225.00
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12			726,000.000	756,855.00
NEWPAGE 2/14 TLB			828,750.010	116,025.00
NEXEO 5/16 COV-LITE TL			636,800.000	640,977.40
NEXSTAR BROADCASTING 1/17 TLB			589,949.080	590,898.90
NFP 1/17 COV-LITE TLB			503,737.500	504,523.33
NFP CORP 144A 6.875% 07/15/2025 DD 07/12/17			411,000.000	415,110.00
NFP CORP 144A 9.000% 07/15/2021 DD 07/01/13			427,000.000	448,051.10
NGG FINANCE PLC REGS VAR RT 06/18/2073			440,000.000	647,895.48
NGL ENERGY PARTNERS LP / 144A 7.500% 11/01/2023 DD 10/24/16			430,000.000	424,087.50
NIELSEN CO LUXEMBOURG SAR 144A 5.000% 02/01/2025 DD 01/31/17			926,000.000	949,150.00
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			365,000.000	377,775.00
NISSAN AUTO RECEIVABLES 2 A A3 1.050% 10/15/2019 DD 04/14/15			947,631.580	945,995.87
NOKIA OYJ 4.375% 06/12/2027 DD 06/12/17			320,000.000	325,801.60
NORDIC INVESTMENT BANK 1.375% 07/15/2020			11,330,000.000	1,368,773.13
NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13			350,000.000	333,468.80
NORTHERN STATES POWER CO/MN 2.150% 08/15/2022 DD 08/13/12			375,000.000	370,725.75
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15			550,000.000	551,406.36
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15			255,000.000	267,573.80
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021			20,545,000.000	2,714,903.30

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019			27,850,000.000	3,565,693.70
NOVA CHEMICALS CORP 144A 4.875% 06/01/2024 DD 06/09/17			640,000.000	637,600.00
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17			661,000.000	657,695.00
NOVELIS CORP 144A 5.875% 09/30/2026 DD 09/14/16			1,336,000.000	1,376,080.00
NOVELIS CORP 144A 6.250% 08/15/2024 DD 08/29/16			702,000.000	737,100.00
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14			412,000.000	416,120.00
NRG ENERGY INC 6.625% 01/15/2027 DD 01/15/17			696,000.000	696,870.00
NRG ENERGY INC 7.250% 05/15/2026 DD 11/15/16			320,000.000	331,200.00
NRG YIELD OPERATING LLC 5.000% 09/15/2026 DD 03/15/17			437,000.000	444,647.50
NRG YIELD OPERATING LLC 5.375% 08/15/2024 DD 02/15/15			1,570,000.000	1,646,537.50
NTHRN KY WTR DIST REVENUE 3.000% 04/01/2019 DD 04/19/17			1,000,000.000	1,016,680.00
NUMERICABLE / YPSO / ALTICE 3/ (USD) B11 TLB			415,000.000	411,240.10
NUMERICABLE / YPSO / ALTICE 3/17 (USD) TLB			315,000.000	313,916.40
NUMERICABLE / YPSO 10/16 (USD) B10 TLB			154,225.000	153,904.21
NUSTAR LOGISTICS LP 5.625% 04/28/2027 DD 04/28/17			661,000.000	694,050.00
NXP BV / NXP FUNDING LLC 144A 3.875% 09/01/2022 DD 08/11/16			830,000.000	864,237.50
NXP BV / NXP FUNDING LLC 144A 4.125% 06/01/2021 DD 05/23/16			233,000.000	245,349.00
NXP BV / NXP FUNDING LLC 144A 4.625% 06/01/2023 DD 05/23/16			1,300,000.000	1,402,375.00
NYU HOSPITALS CENTER 4.368% 07/01/2047 DD 05/31/17			300,000.000	313,430.71
OAKTOWN RE LTD 1A B1 144A VAR RT 04/25/2027 DD 05/02/17			662,000.000	662,000.00
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			257,655.450	255,868.74
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15			240,000.000	298,152.25
OCWEN FINANCIAL 12/16 TLB			227,125.000	225,233.05
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	199,540.00
OHIO POWER CO 5.375% 10/01/2021 DD 09/24/09			380,000.000	423,066.92
OLYMPIC TOWER 2017-O OT A 144A 3.566% 05/10/2039 DD 05/01/17			415,000.000	427,909.94
ON SEMICONDUCTOR 3/17 COV-LITE TLB			358,099.150	358,260.29
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 06/01/2022 DD 05/18/12			520,000.000	553,619.04
ONDECK ASSET SECURIT 1A B 144A 7.630% 05/17/2020 DD 05/17/16			756,000.000	762,615.00
ONEMAIN FINANCIAL HOLDING 144A 6.750% 12/15/2019 DD 12/11/14			307,000.000	322,350.00
ONEMAIN FINANCIAL HOLDING 144A 7.250% 12/15/2021 DD 12/11/14			894,000.000	941,605.50
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05			70,950.090	69,457.56
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11			265,000.000	322,296.71
ORCHESTRA BORROWER LLC / 144A 6.750% 06/15/2022 DD 06/16/17			685,000.000	705,824.00
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10			10,000.000	12,735.80
ORION ENGINEERED 7/14 (USD) COV-LITE TL			311,347.360	311,814.39
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14			2,040,000.000	2,129,250.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
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	492,442.54
OWENS-BROCKWAY GLASS CONT 144A 5.375% 01/15/2025 DD 12/03/14			255,000.000	271,893.75
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15			786,000.000	866,565.00
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15			318,000.000	356,955.00
PANOCHÉ ENERGY CENTER LLC 144A 6.885% 07/31/2029 DD 01/29/08			1,558,949.549	1,617,954.23
PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17			318,000.000	332,411.76
PARK AEROSPACE HOLDINGS L 144A 5.500% 02/15/2024 DD 02/03/17			318,000.000	332,151.00
PARSLEY ENERGY LLC / PARS 144A 5.250% 08/15/2025 DD 02/13/17			1,159,000.000	1,156,102.50
PARSLEY ENERGY LLC / PARS 144A 5.375% 01/15/2025 DD 12/13/16			878,000.000	884,585.00
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16			588,000.000	617,400.00
PATHEON 4/17 (USD) COV-LITE TLB			1,405,566.940	1,407,323.90
PATTERN ENERGY GROUP INC 144A 5.875% 02/01/2024 DD 01/25/17			1,507,000.000	1,586,117.50
PBF HOLDING CO LLC / PBF 144A 7.250% 06/15/2025 DD 05/30/17			1,325,000.000	1,276,968.75
PBF HOLDING CO LLC / PBF FINAN 7.000% 11/15/2023 DD 11/15/16			125,000.000	123,125.00
PDC ENERGY INC 144A 6.125% 09/15/2024 DD 09/15/16			1,000,000.000	1,015,000.00
PENN ENGINEERING 6/17 (USD) 0.000% 06/27/2024 DD 05/31/17			330,000.000	330,000.00
PENN NATIONAL GAMING INC 144A 5.625% 01/15/2027 DD 01/19/17			212,000.000	215,975.00
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14			212,000.000	213,325.00
PENSKE AUTOMOTIVE GROUP INC 5.500% 05/15/2026 DD 05/25/16			230,000.000	228,850.00
PERRIGO FINANCE UNLIMITED CO 3.900% 12/15/2024 DD 12/02/14			520,000.000	528,000.72
PERTAMINA PERSERO PT 144A 4.300% 05/20/2023 DD 05/20/13			1,375,000.000	1,423,959.63
PETCO 1/17 COV-LITE TLB1			440,961.460	397,085.80
PETROLEOS MEXICANOS 144A 5.375% 03/13/2022 DD 12/13/16			230,000.000	242,132.50
PETROLEOS MEXICANOS 144A 6.500% 03/13/2027 DD 12/13/16			805,000.000	864,771.25
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11			24,619,500.000	1,319,405.79
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10			345,000.000	369,840.00
PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16			83,000.000	83,820.04
PETSMART 9/16 TLB			377,113.910	350,297.34
PETSMART INC 144A 5.875% 06/01/2025 DD 05/31/17			737,000.000	710,283.75
PETSMART INC 144A 7.125% 03/15/2023 DD 03/04/15			515,000.000	458,350.00
PFIZER INC 1.500% 06/15/2018 DD 06/03/13			1,238,000.000	1,238,825.74
PHARMACEUTICAL PRODUCT 5/17 COV-LITE TL			885,954.530	886,114.00
PHIBRO ANIMAL HEALTH 4/14 TLB			745,459.600	744,214.68
PHILIP MORRIS INTERNATIONAL IN 2.000% 02/21/2020 DD 02/21/17			980,000.000	982,091.32
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/11/2025 DD 08/11/15			1,330,000.000	1,362,498.55
PHILIPPINE GOVERNMENT BOND 3.500% 04/21/2023			30,940,000.000	586,702.96
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024			37,000,000.000	713,338.87
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040			4,855,000.000	89,422.06

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			2,900,000.000	62,159.37
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	61,863.68
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031			216,190,000.000	5,681,880.96
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10			17,865,000.000	365,549.19
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			53,000,000.000	1,193,571.32
PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05			5,000.000	8,013.14
PINNACLE FOODS 2/17 TLB			2,277,981.730	2,284,041.16
PINNACLE FOODS FINANCE LLC / P 5.875% 01/15/2024 DD 07/15/16			384,000.000	409,920.00
PLAINS ALL AMERICAN PIPELINE L 3.600% 11/01/2024 DD 09/09/14			705,000.000	685,199.37
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13			100,000.000	100,666.40
PLATFORM SPECIALTY PRODUC 144A 10.375% 05/01/2021 DD 11/10/15			814,000.000	900,487.50
PLATFORM SPECIALTY PRODUC 144A 6.500% 02/01/2022 DD 02/02/15			229,000.000	236,442.50
PLAYA RESORTS HOLDING BV 144A 8.000% 08/15/2020 DD 08/09/13			1,229,000.000	1,284,305.00
PNC BANK NA 1.700% 12/07/2018 DD 12/09/16			800,000.000	799,898.40
PNC BANK NA 2.000% 05/19/2020 DD 05/19/17			1,405,000.000	1,402,827.87
PODS 2/15 TL			0.012	0.01
PODS 2/17 COV-LITE TLB			398,341.020	400,165.43
PORTUGAL GOVERNMENT INTER 144A 5.125% 10/15/2024			1,070,000.000	1,091,400.00
POST HOLDINGS 5/17 TLA			155,454.550	155,564.92
POST HOLDINGS INC 144A 5.000% 08/15/2026 DD 08/03/16			886,000.000	883,785.00
POST HOLDINGS INC 144A 5.500% 03/01/2025 DD 02/14/17			2,208,000.000	2,277,000.00
POST HOLDINGS INC 144A 5.750% 03/01/2027 DD 02/14/17			1,425,000.000	1,464,187.50
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16			535,000.000	523,598.08
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16			851,000.000	914,825.00
PRAXAIR INC 3.200% 01/30/2026 DD 09/24/15			260,000.000	265,647.72
PRECISION DRILLING CORP 144A 7.750% 12/15/2023 DD 11/04/16			71,000.000	70,645.00
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			1,502,066.024	955,632.43
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07			373,019.981	205,357.43
PREFERRED TERM SECURITIES 144A VAR RT 03/24/2034 DD 03/17/04			629,000.000	425,623.55
PREFERRED TERM SECURITIES 144A VAR RT 04/03/2033 DD 03/26/03			534,000.000	389,820.00
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			418,465.261	261,326.00
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04			1,055,000.008	732,540.00
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			448,000.000	268,520.01
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			782,944.356	476,054.09
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			5,237,683.450	3,158,729.08
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,913,085.833	1,221,206.24
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			719,999.991	452,399.76
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			1,446,279.928	931,056.43
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			90,297.672	53,049.88

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ALL KR2 AND KR3 - KR2GALLKRS00

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PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			374,379.803	212,292.75
PRESS GANEY 10/16 COV-LITE TL			313,675.000	314,459.19
PRESTIGE BRANDS 1/17 TLB4			170,585.150	171,900.36
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16			724,000.000	773,775.00
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			585,000.000	625,844.70
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			499,908.000	565,846.87
PROJECT ALPHA (QLIK) 3/17 COV-LITE TLB			255,000.000	253,087.50
PROV OF ONTARIO 1.900% 08-SEP-2017			4,284,000.000	3,304,851.83
PROV OF ONTARIO 4.200% 02-JUN-2020			2,600,000.000	2,153,753.76
PROVIDENT FUNDING ASSOCIA 144A 6.375% 06/15/2025 DD 06/08/17			497,000.000	509,425.00
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15			565,000.000	564,211.83
PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020			425,000.000	361,058.13
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			360,000.000	449,527.33
PTC INC 6.000% 05/15/2024 DD 05/12/16			799,000.000	864,917.50
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17			270,000.000	271,792.00
PVH CORP 4.500% 12/15/2022 DD 12/20/12			1,480,000.000	1,528,100.00
QUALCOMM INC 1.850% 05/20/2019 DD 05/26/17			340,000.000	340,775.20
QUALITYTECH LP/QTS FINANCE COR 5.875% 08/01/2022 DD 02/01/15			1,572,000.000	1,636,845.00
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12			738,000.000	778,590.00
QUEENSLAND TREASURY CORP 144A 4.000% 06/21/2019			3,135,000.000	2,497,780.55
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021			2,850,000.000	2,448,132.86
QUEENSLAND TREASURY CORP REGS 6.000% 07/21/2022			1,420,000.000	1,270,081.02
QUEENSLAND TREASURY CORP REGS 6.250% 02/21/2020			4,050,000.000	3,434,505.03
QUEST DIAGNOSTICS INC 4.250% 04/01/2024 DD 03/17/14			1,945,000.000	2,052,457.36
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15			684,000.000	706,230.00
QUIKRETE 11/16 COV-LITE TLB			568,011.940	566,353.35
QUINCY NEWSPAPERS 10/15 TLB			301,409.670	303,670.24
QUINTILES IMS INC 144A 4.875% 05/15/2023 DD 05/12/15			699,000.000	715,601.25
QUINTILES IMS INC 144A 5.000% 10/15/2026 DD 09/28/16			361,000.000	372,281.25
QVC INC 4.450% 02/15/2025 DD 08/21/14			1,635,000.000	1,613,272.49
QVC INC 5.950% 03/15/2043 DD 03/18/13			1,550,000.000	1,482,801.30
RADIATE HOLDCO LLC / RADI 144A 6.625% 02/15/2025 DD 02/01/17			332,000.000	332,000.00
RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03			28,416.850	27,592.95
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03			19,018.260	18,721.91
RANGE RESOURCES CORP 144A 5.000% 08/15/2022 DD 09/16/16			449,000.000	441,142.50
RCN CABLE 12/16 COV-LITE TL			529,087.500	521,087.70
RCS CAP 2/16 EXIT (FIXED 8%) TL			515,163.320	522,890.77
RCS CAP 5/16 2ND LIEN TL			621,581.510	612,257.78
RCS CAP EQUITY			9,307.520	1,477.57

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

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REALKREDIT DANMARK A/S 1.000% 04/01/2018			21,465,000.000	3,323,571.48
RED OAK POWER LLC 9.200% 11/30/2029 DD 08/31/00			200,000.000	215,000.00
REGIONS BANK/BIRMINGHAM AL 2.250% 09/14/2018 DD 07/31/15			1,050,000.000	1,054,264.05
RENAISSANCE LEARNING 4/14 COV-LITE TL			410,005.920	411,158.04
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			11,252.110	12,489.62
REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15			440,000.000	538,912.00
REYNOLDS GROUP 1/17 (USD) TL			471,443.430	471,787.58
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			100,000.000	102,334.00
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16			1,143,000.000	1,187,291.25
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16			967,000.000	1,037,315.41
RITCHIE BROS AUCTIONEERS 144A 5.375% 01/15/2025 DD 12/21/16			207,000.000	215,797.50
RITE AID 2/13 2ND LIEN TL			82,000.000	82,615.00
RITE AID CORP 7.700% 02/15/2027 DD 12/20/96			105,000.000	106,050.00
RIVERS PITTSBURGH BORROWE 144A 6.125% 08/15/2021 DD 07/25/16			189,000.000	191,835.00
RKP OVERSEAS FINANCE 2016 REGS 7.950% 12/31/2049			390,000.000	401,773.71
ROYALTY PHARMA 3/17 B6 TLB			583,425.000	585,157.78
RSP PERMIAN INC 144A 5.250% 01/15/2025 DD 12/27/16			1,630,000.000	1,632,037.50
RUMO LUXEMBOURG SARL 144A 7.375% 02/09/2024 DD 02/09/17			425,000.000	436,517.50
RWE AG REGS VAR RT 03/29/2049			1,000,000.000	1,386,109.54
SABRA HEALTH CARE LP 5.125% 08/15/2026 DD 07/14/16			1,125,000.000	1,143,084.38
SALIX PHARMACEUTICALS 12/13 TL			0.010	0.01
SALLY BEAUTY 6/17 (FIXED) TLB			375,000.000	375,000.00
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15			396,429.840	392,100.83
SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17			270,000.000	270,501.93
SANDY CREEK ENERGY 11/13 TL			375,387.600	282,715.67
SANTANDER UK GROUP HOLDINGS PL 3.571% 01/10/2023 DD 01/10/17			1,245,000.000	1,273,331.22
SBA COMMUNICATIONS CORP 4.875% 09/01/2024 DD 03/01/17			4,245,000.000	4,319,287.50
SBA FINANCE 2/14 INCREMENTAL TLB			1,732,574.370	1,735,398.47
SCIENTIFIC GAMES 2/17 COV-LITE TLB3			731,313.750	738,122.28
SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14			2,257,000.000	2,403,705.00
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14			1,256,000.000	1,376,890.00
SCOTTS MIRACLE-GRO CO/THE 5.250% 12/15/2026 DD 12/15/16			73,000.000	76,467.50
SCOTTS MIRACLE-GRO CO/THE 6.000% 10/15/2023 DD 10/15/16			1,154,000.000	1,238,819.00
SCRIPPS NETWORKS INTERACTIVE I 3.950% 06/15/2025 DD 06/02/15			1,305,000.000	1,335,664.89
SEADRILL PARTNERS 2/14 TL			967,108.570	615,081.05
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14			1,455,000.000	1,549,575.00
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14			1,295,000.000	1,388,887.50
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12			2,050,000.000	2,285,750.00
SEAWORLD 3/17 B5 TLB			535,248.210	533,776.28

### Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEDGWICK CMS 2/14 TL			417,904.180	417,678.51
SEMGROUP CORP / ROSE ROCK FINA 5.625% 07/15/2022 DD 07/02/14			675,000.000	649,687.50
SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07			122,000.000	123,830.00
SENSATA TECHNOLOGIES BV 144A 5.625% 11/01/2024 DD 10/14/14			19,000.000	20,377.50
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15			454,000.000	494,860.00
SEQUA 4/17 COV-LITE TL			741.350	745.05
SERVICE KING 10/15 INCREMENTAL COV-LITE TL			431,986.930	432,799.07
SERVICEMASTER 11/16 TLC			2,363,625.000	2,372,984.96
SFA COLLATERALIZED 1A B1 144A VAR RT 06/15/2035 DD 06/22/00			557,175.000	4,875.28
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15			1,165,000.000	933,094.75
SFR GROUP SA 144A 6.000% 05/15/2022 DD 05/08/14			1,172,000.000	1,226,205.00
SFR GROUP SA 144A 7.375% 05/01/2026 DD 04/11/16			2,395,000.000	2,598,575.00
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07			5,074,443.783	984,987.09
SHERWIN-WILLIAMS CO/THE 2.750% 06/01/2022 DD 05/16/17			735,000.000	734,561.21
SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16			1,460,000.000	1,427,666.84
SIEMENS FINANCIERINGSMAAT 144A 1.300% 09/13/2019 DD 09/15/16			1,165,000.000	1,150,632.06
SIEMENS FINANCIERINGSMAAT 144A 2.200% 03/16/2020 DD 03/16/17			780,000.000	785,633.94
SIG COMBIBLOC 1/15 (USD) 0.000% 03/11/2022 DD 01/14/15			483,001.800	486,020.57
SIGNODE 5/14 (USD) COV-LITE TL			554,149.260	553,456.58
SINGAPORE GOVERNMENT BOND 2.500% 06/01/2019			2,840,000.000	2,112,039.22
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			13,305,000.000	10,223,837.03
SIRIUS XM RADIO INC 144A 5.000% 08/01/2027 DD 07/05/17			946,000.000	953,095.00
SIRIUS XM RADIO INC 144A 5.250% 08/15/2022 DD 08/13/12			573,000.000	588,333.48
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15			763,000.000	788,751.25
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16			403,000.000	417,105.00
SITEONE LANDSCAPE 5/17 COV-LITE TLC			202,955.120	204,223.59
SIXSIGMA NETWORKS MEXICO 144A 8.250% 11/07/2021 DD 11/07/14			685,000.000	685,411.00
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15			219,000.000	197,647.50
SM ENERGY CO 6.750% 09/15/2026 DD 09/12/16			1,733,000.000	1,654,460.44
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15			1,168.000	1,789,960.00
SMB PRIVATE EDUCATION C R 144A 0.000% 09/18/2046 DD 10/27/15			301.000	388,290.00
SOLARWINDS 1/17 TL			701,031.620	702,083.17
SOLENIS 7/14 (USD) COV-LITE TL			577,879.490	579,081.48
SOLERA 3/16 (USD) COV-LITE TL			509,572.550	510,999.35
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16			717,000.000	823,653.75
SONIC CAPITAL LLC 1A A2 144A 4.472% 05/20/2046 DD 05/17/16			869,895.810	868,573.57
SORIN REAL ESTATE CD 1A B 144A VAR RT 06/07/2040 DD 07/21/05			1,288,000.000	1,236,480.00
SORIN REAL ESTATE CD 4A C 144A VAR RT 10/28/2046 DD 09/07/06			771,000.000	717,030.00
SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16			380,000.000	372,190.24



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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOUTHCROSS HOLDINGS 4/16 COV-LITE TLB			147,003.930	127,893.42
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15			2,999,999.960	2,962,241.96
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13			540,000.000	549,676.80
SOUTHERN CO/THE 2.950% 07/01/2023 DD 05/24/16			1,165,000.000	1,157,532.35
SP FINCO LLC 144A 6.750% 07/01/2025 DD 06/30/17			624,000.000	631,800.00
SPCM SA 144A 4.875% 09/15/2025 DD 04/20/17			491,000.000	500,820.00
SPECTRUM BRANDS 4/17 COV-LITE TLB			2,205,846.470	2,212,750.77
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16			2,714,000.000	2,911,036.40
SPRINGLEAF FINANCE CORP 6.125% 05/15/2022 DD 05/15/17			778,000.000	820,790.00
SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/04/13			689,000.000	712,253.75
SPRINT COMMUNICATIONS 2/17 TL			2,850,262.500	2,849,663.94
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12			139,000.000	177,920.00
SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12			1,448,000.000	1,589,643.36
SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11			124,000.000	134,578.44
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14			2,597,000.000	2,889,162.50
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15			1,708,000.000	1,966,335.00
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14			212,000.000	243,800.00
SPX FLOW INC 144A 5.625% 08/15/2024 DD 08/10/16			183,000.000	188,490.00
SPX FLOW INC 144A 5.875% 08/15/2026 DD 08/10/16			720,000.000	743,400.00
STATION CASINOS 1/17 TLB			270,000.000	271,012.50
STATION CASINOS 5/16 TLB			379,783.010	379,091.80
STATOIL ASA 7.150% 11/15/2025 DD 11/15/95			20,000.000	25,327.82
STERIGENICS-NORDION 3/17 TL			517,557.010	515,616.17
STERIGENICS-NORDION HOLDI 144A 6.500% 05/15/2023 DD 05/15/15			742,000.000	764,260.00
STONEWAY CAPITAL CORP 144A 10.000% 03/01/2027 DD 02/15/17			695,000.000	733,447.40
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04			909,921.990	910,180.59
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05			1,424,527.610	1,367,051.91
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06			708,880.050	657,486.25
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03			258,853.010	254,657.84
STYROLUTION 3/17 (USD) TLB			374,062.500	376,400.40
SUBURBAN PROPANE PARTNERS LP/S 5.750% 03/01/2025 DD 02/25/15			510,000.000	504,900.00
SUBURBAN PROPANE PARTNERS LP/S 5.875% 03/01/2027 DD 02/14/17			455,000.000	452,725.00
SUMITOMO MITSUI BANKING CORP 1.750% 01/16/2018 DD 01/16/15			310,000.000	310,252.03
SUMITOMO MITSUI BANKING CORP 1.966% 01/11/2019 DD 01/12/17			865,000.000	865,859.81
SUMMIT MATERIALS 6/15 COV-LITE TLB			697,575.000	699,318.94
SUNTORY HOLDINGS LTD 144A 1.650% 09/29/2017 DD 10/01/14			335,000.000	335,015.41
SWEDEN GOVERNMENT BOND 5.000% 12/01/2020			8,835,000.000	1,238,107.74
SWITCH 6/17 COV-LITE TLB			220,000.000	220,963.60
SYMANTEC CORP 144A 5.000% 04/15/2025 DD 02/09/17			1,498,000.000	1,567,746.88

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYNCHRONOSS TECHNOLOGIES 1/17 COV-LITE TLB			334,425.000	327,569.29
SYNCHRONY BANK 3.000% 06/15/2022 DD 06/12/17			1,040,000.000	1,035,307.52
SYNCHRONY FINANCIAL 2.600% 01/15/2019 DD 12/04/15			105,000.000	105,560.70
SYNOVUS FINANCIAL CORP 7.875% 02/15/2019 DD 02/13/12			691,000.000	749,596.80
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15			690,000.000	730,537.50
SYSCO CORP 3.250% 07/15/2027 DD 06/22/17			710,000.000	699,061.74
T-MOBILE 1/17 7-YEAR TL			205,257.060	0.00
T-MOBILE USA INC 5.375% 04/15/2027 DD 03/16/17			703,000.000	753,967.50
T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13			1,745,000.000	1,833,886.81
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14			229,000.000	247,606.25
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15			2,335,000.000	2,577,256.25
T-MOBILE USA INC 6.625% 04/01/2023 DD 10/01/13			190,000.000	201,058.00
T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13			930,000.000	992,775.00
TABERNA PREFERRED 1A A1A 144A VAR RT 07/05/2035 DD 03/15/05			287,203.687	239,834.32
TABERNA PREFERRED 1A A1B 144A VAR RT 07/05/2035 DD 03/15/05			191,898.698	159,275.92
TABERNA PREFERRED 6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06			4,724,003.608	3,613,862.76
TABERNA PREFERRED F 1A A2 144A VAR RT 07/05/2035 DD 03/15/05			264,000.000	150,480.00
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05			589,000.000	273,885.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07			880,000.000	704,000.00
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16			2,962,612.500	3,120,756.76
TALEN ENERGY 3/17 TLB1			354,112.500	327,777.15
TALLGRASS ENERGY PARTNERS 144A 5.500% 09/15/2024 DD 09/01/16			254,000.000	257,175.00
TARGA RESOURCES PARTNERS 144A 5.125% 02/01/2025 DD 10/06/16			505,000.000	520,150.00
TARGA RESOURCES PARTNERS 144A 5.375% 02/01/2027 DD 10/06/16			1,712,000.000	1,771,920.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			299,000.000	291,898.75
TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12			30,000.000	30,750.00
TARGA RESOURCES PARTNERS LP / 6.750% 03/15/2024 DD 09/14/15			411,000.000	441,825.00
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13			596,000.000	610,900.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			117,000.000	122,265.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15			82,000.000	87,535.00
TEAM HEALTH 1/17 TL 0.000% 02/06/2024 DD 11/01/16			320,000.000	317,100.80
TEAM HEALTH HOLDINGS INC 144A 6.375% 02/01/2025 DD 02/01/17			583,000.000	565,510.00
TECK RESOURCES LTD 144A 8.500% 06/01/2024 DD 06/07/16			548,000.000	632,940.00
TECK RESOURCES LTD 6.250% 07/15/2041 DD 07/05/11			2,164,000.000	2,245,150.00
TEKNI-PLEX 4/15 (USD) COV-LITE TL			431,475.000	433,093.03
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14			722,000.000	774,345.00
TELENET 4/17 (USD) AI TL 0.000% 06/30/2025 DD 03/28/17			190,000.000	190,024.70
TELESAT CANADA 1/17 TLB			636,030.380	638,758.95
TEMPO ACQUISITION 5/17 COV-LITE TLB			395,000.000	395,679.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEMPO ACQUISITION LLC / T 144A 6.750% 06/01/2025 DD 05/01/17			380,000.000	388,550.00
TEMPUR SEALY INTERNATIONAL INC 5.500% 06/15/2026 DD 05/24/16			55,000.000	55,893.75
TEMPUR SEALY INTERNATIONAL INC 5.625% 10/15/2023 DD 09/24/15			529,000.000	548,837.50
TENET HEALTHCARE CORP 144A 4.625% 07/15/2024 DD 06/14/17			657,000.000	657,821.25
TENET HEALTHCARE CORP 144A 5.125% 05/01/2025 DD 06/14/17			1,182,000.000	1,186,432.50
TENET HEALTHCARE CORP 144A 7.000% 08/01/2025 DD 06/14/17			594,000.000	591,772.50
TENET HEALTHCARE CORP 144A 7.500% 01/01/2022 DD 12/01/16			364,000.000	394,867.20
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13			515,000.000	523,368.75
TENET HEALTHCARE CORP 6.000% 10/01/2020 DD 09/27/13			1,118,000.000	1,197,657.50
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15			501,000.000	501,000.00
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			857,000.000	909,491.25
TESSERA TECHNOLOGIES COV-LITE TLB			100,000.000	100,563.00
TEXTRON INC 4.000% 03/15/2026 DD 03/11/16			520,000.000	533,979.16
THC ESCROW CORP III 144A 4.625% 07/15/2024 DD 06/14/17			827,000.000	829,232.90
THOMSON REUTERS 4/17 (IP&S) COV-LITE TL			808,897.680	813,233.38
TIERPOINT 4/17 COV-LITE TL			190,000.000	189,920.20
TIME INC 144A 5.750% 04/15/2022 DD 04/29/14			130,000.000	133,412.50
TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11			160,000.000	171,946.41
TIME WARNER INC 3.800% 02/15/2027 DD 12/08/16			1,135,000.000	1,142,672.60
TKC HOLDINGS 1/17 COV-LITE TLB			235,000.000	234,339.65
TNT CRANE 11/13 2ND LIEN COV-LITE TL			500,000.000	394,375.00
TNT CRANE 11/13 COV-LITE TL			528,468.660	491,475.85
TOWD POINT MORTGAGE 1 A1 144A VAR RT 10/25/2056 DD 02/01/17			420,111.480	423,349.70
TOWD POINT MORTGAGE 2 A1 144A VAR RT 04/25/2057 DD 05/01/17			1,495,674.080	1,509,932.04
TOWER AUTOMOTIVE 3/17 TLB			384,038.000	382,759.16
TOWER INTERNATIONAL 1/14 TLB			0.010	0.01
TOYOTA AUTO RECEIVABLES 2 B A3 1.270% 05/15/2019 DD 06/17/15			1,169,861.850	1,168,991.24
TOYOTA MOTOR CREDIT CORP 1.550% 10/18/2019 DD 10/18/16			600,000.000	597,363.60
TOYOTA MOTOR CREDIT CORP 1.950% 04/17/2020 DD 04/17/17			1,440,000.000	1,439,555.05
TOYOTA MOTOR CREDIT CORP 2.150% 03/12/2020 DD 03/12/15			430,000.000	432,457.45
TPF 9/14 COV-LITE TL 0.000% 10/02/2023 DD 09/11/14			434,733.710	432,451.36
TRADER 3/17 TL			249,575.000	248,534.27
TRANS DIGM INC TLE 0.000% 05/14/2022 DD 05/07/15			685,951.200	684,579.30
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			330,000.000	332,640.00
TRANSCANADA PIPELINES LTD 3.750% 10/16/2023 DD 10/07/13			770,000.000	807,857.05
TRANSCANADA PIPELINES LTD 4.875% 01/15/2026 DD 01/27/16			240,000.000	268,450.56
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17			3,155,000.000	3,243,340.00
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15			2,995,000.000	3,163,648.45
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16			2,590,000.000	2,810,668.00

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TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16			2,600,000.000	3,345,037.81	
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13			41,000.000	41,820.00	
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14			397,000.000	408,910.00	
TRANSDIGM INC 6.375% 06/15/2026 DD 12/15/16			1,509,000.000	1,531,635.00	
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15			1,754,000.000	1,784,695.00	
TRANSDIGM INC 6.500% 07/15/2024 DD 06/04/14			330,000.000	340,725.00	
TRANSUNION 5/15 TLB2			988,192.680	993,835.26	
TRAPEZA CDO XIII 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07			1,270,000.000	787,400.00	
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07			376,000.000	229,986.80	
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07			407,932.141	200,396.66	
TRIBUNE 1/17 TLB			573,372.700	574,662.79	
TRIBUNE 6/15 TL			45,967.450	46,053.87	
TRIBUNE MEDIA CO 5.875% 07/15/2022 DD 01/15/16			1,115,000.000	1,167,962.50	
TRIBUNE PUBLISHING 7/14 COV-LITE TL			663,140.800	658,996.17	
TRICORBRAUN 11/16 COV-LITE DELAYED TL			45,909.090	46,253.41	
TRICORBRAUN 11/16 COV-LITE TL			457,943.180	461,377.75	
TRINIDAD DRILLING LTD 144A 6.625% 02/15/2025 DD 02/08/17			207,000.000	196,650.00	
TROPIC CDO II LTD 2A A4 144A VAR RT 04/15/2034 DD 10/15/03			603,000.000	265,320.00	
TROPIC CDO II LTD 2A A4L 144A VAR RT 04/15/2034 DD 10/15/03			434,000.000	190,960.00	
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03			314,000.000	75,360.00	
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04			709,000.000	311,960.00	
TRUST F/1401 144A 6.950% 01/30/2044 DD 01/30/14			690,000.000	731,400.00	
TTM TECHNOLOGIES 5/15 TLB			125,806.450	126,750.00	
TTM TECHNOLOGIES 9/16 TLB			100,000.000	100,625.00	
TUNISIA GOVERNMENT AID BONDS 1.416% 08/05/2021 DD 08/05/16			1,680,000.000	1,643,790.97	
TXU/TCEH 10/16 COV-LITE TLB			515,310.540	510,482.08	
TXU/TCEH 10/16 COV-LITE TLC			117,928.580	116,823.59	
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15			130,000.000	121,321.46	
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12			500,000.000	494,531.00	
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15			215,000.000	216,200.99	
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17			1,590,000.000	1,640,183.58	
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15			15,000.000	15,456.45	
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17			4,785,000.000	4,938,268.34	
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14			3,205,000.000	3,307,159.38	
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14			2,380,000.000	2,629,250.27	
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10			430,000.000	511,683.24	
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09			95,000.000	119,006.03	
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10			1,075,000.000	1,350,889.08	
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10			60,000.000	76,575.00	

### Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2017

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 4.500% 02/15/2036 DD 02/15/06			2,885,000.000	3,723,903.19
U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08			350,000.000	453,181.75
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10			4,760,000.000	6,276,507.44
U S TREASURY BOND 5.000% 05/15/2037 DD 05/15/07			4,440,000.000	6,091,990.80
U S TREASURY NOTE 0.750% 08/15/2019 DD 08/15/16			1,765,000.000	1,741,006.59
U S TREASURY NOTE 1.125% 01/31/2019 DD 01/31/17			1,245,000.000	1,240,476.92
U S TREASURY NOTE 1.125% 02/28/2021 DD 02/29/16			3,780,000.000	3,703,220.64
U S TREASURY NOTE 1.125% 06/30/2021 DD 06/30/16			4,120,000.000	4,021,025.25
U S TREASURY NOTE 1.250% 04/30/2019 DD 04/30/12			1,585,000.000	1,581,099.32
U S TREASURY NOTE 1.250% 05/31/2019 DD 05/31/17			3,230,000.000	3,222,176.94
U S TREASURY NOTE 1.250% 12/31/2018 DD 12/31/16			2,020,000.000	2,016,763.96
U S TREASURY NOTE 1.375% 04/30/2021 DD 04/30/16			3,155,000.000	3,114,701.19
U S TREASURY NOTE 1.375% 05/31/2021 DD 05/31/16			3,955,000.000	3,900,156.02
U S TREASURY NOTE 1.375% 09/30/2023 DD 09/30/16			595,000.000	571,037.57
U S TREASURY NOTE 1.375% 10/31/2020 DD 10/31/15			5,655,000.000	5,608,612.04
U S TREASURY NOTE 1.500% 01/31/2019 DD 01/31/14			490,000.000	490,995.20
U S TREASURY NOTE 1.500% 03/31/2023 DD 03/31/16			2,320,000.000	2,256,380.96
U S TREASURY NOTE 1.500% 05/15/2020 DD 05/15/17			2,820,000.000	2,816,804.94
U S TREASURY NOTE 1.500% 06/15/2020 DD 06/15/17			1,440,000.000	1,437,975.36
U S TREASURY NOTE 1.625% 05/15/2026 DD 05/15/16			795,000.000	753,697.37
U S TREASURY NOTE 1.625% 11/30/2020 DD 11/30/15			1,645,000.000	1,644,164.34
U S TREASURY NOTE 1.750% 05/31/2022 DD 05/31/17			800,000.000	795,312.80
U S TREASURY NOTE 1.875% 01/31/2022 DD 01/31/17			8,275,000.000	8,285,343.75
U S TREASURY NOTE 1.875% 08/31/2022 DD 08/31/15			1,850,000.000	1,846,386.96
U S TREASURY NOTE 2.000% 04/30/2024 DD 04/30/17			795,000.000	789,068.51
U S TREASURY NOTE 2.000% 11/15/2026 DD 11/15/16			1,925,000.000	1,877,025.15
U S TREASURY NOTE 2.000% 12/31/2021 DD 12/31/16			2,480,000.000	2,497,922.96
U S TREASURY NOTE 2.125% 02/29/2024 DD 02/28/17			5,825,000.000	5,832,054.08
U S TREASURY NOTE 2.375% 05/15/2027 DD 05/15/17			1,155,000.000	1,162,308.84
U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL			0.370	0.00
U.S.I. 4/17 COV-LITE TL			280,000.010	277,900.01
UBS GROUP FUNDING SWITZER 144A 3.491% 05/23/2023 DD 03/23/17			750,000.000	767,327.25
UKRAINE GOVERNMENT AID BONDS 1.471% 09/29/2021 DD 09/29/16			3,080,000.000	3,011,448.44
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15			246,000.000	246,309.71
UNIFRAX 3/17 (USD) TLB			245,000.000	245,612.50
UNILEVER CAPITAL CORP 2.200% 05/05/2022 DD 05/05/17			520,000.000	516,441.64
UNITED AIR LINES 3/17 TLB			1,153,750.000	1,157,499.69
UNITED RENTALS NORTH AMERICA I 4.625% 07/15/2023 DD 03/26/15			1,635,000.000	1,697,538.75
UNITED RENTALS NORTH AMERICA I 5.500% 05/15/2027 DD 11/07/16			1,959,000.000	2,017,770.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16			1,455,000.000	1,549,575.00
UNITED SURGICAL (ADD-ON) TL			0.070	0.00
UNITED TECHNOLOGIES CORP 2.800% 05/04/2024 DD 05/04/17			540,000.000	541,674.00
UNITEDHEALTH GROUP INC 1.900% 07/16/2018 DD 07/23/15			1,890,000.000	1,896,951.42
UNITEDHEALTH GROUP INC 3.750% 07/15/2025 DD 07/23/15			2,795,000.000	2,943,839.34
UNITEDHEALTH GROUP INC 6.000% 02/15/2018 DD 02/07/08			685,000.000	703,277.17
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14			1,905,000.000	2,043,112.50
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14			915,000.000	958,462.50
UNIVAR 1/17 (USD) COV-LITE TLB			404,361.560	404,551.61
UNIVERSAL SERVICES 7/15 COV-LITE TL			310,000.000	310,644.80
UNIVISION 3/17 C5 COV-LITE TL			995,585.960	975,256.09
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15			622,000.000	616,557.50
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12			274,000.000	284,960.00
UPC FINANCING 2/17 AP TL			330,000.000	330,343.20
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 2.800% 01/27/2025 DD 01/27/15			925,000.000	916,155.15
US CONCRETE INC 144A 6.375% 06/01/2024 DD 12/01/16			426,000.000	449,430.00
US CONCRETE INC 6.375% 06/01/2024 DD 06/07/16			143,000.000	150,865.00
US FOODS 6/16 COV-LITE TLB			202,939.480	203,684.27
US INFRASTRUCTURE 6/17 TLB			328,762.250	329,173.20
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12			7,561,820.005	7,550,507.52
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13			42,105,585.000	41,720,613.64
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			92,233,467.500	92,115,777.60
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15			28,387,700.000	27,883,534.45
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13			29,680,297.497	29,871,438.61
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14			29,602,327.498	30,024,012.66
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			6,370,890.000	6,615,538.55
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			6,054,048.000	6,311,314.77
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			12,154,595.000	12,597,435.51
US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08			7,002,480.000	7,034,026.17
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			10,763,940.000	11,218,781.05
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09			10,192,260.000	10,522,672.68
UTILITY ONE 4/17 COV-LITE TLB 0.000% 04/18/2023 DD 03/24/17			175,000.000	177,406.25
VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16			180,000.000	194,175.00
VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09			240,000.000	257,400.00
VALEANT 3/15 F1 TLB			970,711.870	983,457.31
VALEANT PHARMACEUTICALS I 144A 5.500% 03/01/2023 DD 01/30/15			398,000.000	337,798.52
VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13			351,000.000	316,777.50

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VALEANT PHARMACEUTICALS I 144A 5.875% 05/15/2023 DD 03/27/15			2,379,000.000	2,039,992.50
VALEANT PHARMACEUTICALS I 144A 6.125% 04/15/2025 DD 03/27/15			1,532,000.000	1,296,455.00
VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12			298,000.000	288,687.50
VALEANT PHARMACEUTICALS I 144A 6.500% 03/15/2022 DD 03/21/17			268,000.000	281,065.00
VALEANT PHARMACEUTICALS I 144A 7.000% 03/15/2024 DD 03/21/17			1,061,000.000	1,115,376.25
VALEANT PHARMACEUTICALS I 144A 7.500% 07/15/2021 DD 07/12/13			39,000.000	37,781.25
VALVOLINE INC 144A 5.500% 07/15/2024 DD 07/20/16			877,000.000	927,427.50
VANTAGE DRILLING 11/13 TL			0.010	0.00
VENATOR FINANCE SARL / VE 144A 5.750% 07/15/2025 DD 07/14/17			148,000.000	149,480.00
VENTURE VIII CDO LTD 8A E 144A VAR RT 07/22/2021 DD 06/14/07			300,000.000	298,386.00
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16			450,000.000	469,377.00
VERISIGN INC 144A 4.750% 07/15/2027 DD 07/05/17			482,000.000	487,422.50
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			428,000.000	438,700.00
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15			1,377,000.000	1,469,947.50
VERISK ANALYTICS 5/16 TL			317,824.430	317,029.87
VERISK ANALYTICS INC 4.000% 06/15/2025 DD 05/15/15			770,000.000	796,945.38
VERIZON COMMUNICATIONS IN 144A 2.946% 03/15/2022 DD 02/03/17			403,000.000	405,800.05
VERIZON COMMUNICATIONS IN 144A 4.812% 03/15/2039 DD 02/03/17			1,090,000.000	1,101,791.62
VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12			510,000.000	444,671.04
VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15			90,000.000	84,256.92
VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15			495,000.000	487,137.42
VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16			3,124,000.000	3,108,545.88
VERIZON OWNER TRUST 2A A 144A 1.920% 12/20/2021 DD 06/20/17			1,830,000.000	1,829,719.65
VERTAFORE 12/16 COV-LITE TL			327,750.000	327,271.49
VERTIV 3/17 COV-LITE TLB			578,200.430	580,125.84
VIBRANT CLO III LTD 3A D 144A VAR RT 04/20/2026 DD 03/12/15			250,000.000	237,092.50
VIDEOTRON LTD 144A 5.125% 04/15/2027 DD 04/13/17			513,000.000	527,107.50
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12			1,354,000.000	1,431,855.00
VIKING CRUISES LTD 144A 8.500% 10/15/2022 DD 10/19/12			425,000.000	446,250.00
VIRGIN MEDIA 12/16 COV-LT TL1			2,395,000.000	2,394,401.25
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15			2,353,000.000	2,441,237.50
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15			657,000.000	683,812.17
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16			453,000.000	474,517.50
VIRGINIA ELECTRIC & POWER CO 2.950% 11/15/2026 DD 11/16/16			340,000.000	336,393.63
VIRGINIA ELECTRIC & POWER CO 3.150% 01/15/2026 DD 01/14/16			270,000.000	271,507.14
VIRTU 10/16 TLB 0.000% 10/27/2022 DD 10/06/16			258,700.000	260,076.28
VISA INC 2.800% 12/14/2022 DD 12/14/15			220,000.000	223,990.14
VISA INC 3.150% 12/14/2025 DD 12/14/15			150,000.000	152,290.06
VISTRA 12/16 TCHE TLB1			224,262.500	224,094.30

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VODAFONEZIGGO 1/17 (USD) TLE			760,000.000	759,260.90
VULCAN MATERIALS CO 4.500% 06/15/2047 DD 06/15/17			215,000.000	217,403.49
WABASH NATIONAL 2/17 COV-LITE TLB			258,975.000	259,837.38
WACHOVIA BANK COMME C23 G 144A VAR RT 01/15/2045 DD 03/01/06			1,210,000.000	1,191,438.60
WACHOVIA BANK COMMERCIA C29 AJ VAR RT 11/15/2048 DD 12/01/06			150,230.286	150,981.44
WACHOVIA BANK COMMERCIA C32 AJ VAR RT 06/15/2049 DD 06/01/07			7,926,766.000	8,005,003.18
WACHOVIA BANK COMMERCIAL C24 D VAR RT 03/15/2045 DD 03/01/06			394,000.000	391,074.98
WACHOVIA BANK COMMERCIAL C29 B VAR RT 11/15/2048 DD 12/01/06			1,336,000.000	1,346,020.00
WACHOVIA BANK COMMERCIAL C29 C VAR RT 11/15/2048 DD 12/01/06			2,619,273.000	2,566,887.54
WACHOVIA BANK COMMERCIAL C30 B VAR RT 12/15/2043 DD 03/01/07			1,128,000.000	1,139,098.62
WACHOVIA BANK COMMERCIAL C31 C VAR RT 04/15/2047 DD 05/01/07			726,000.000	736,599.60
WACHOVIA BANK COMMERCIAL C31 D VAR RT 04/15/2047 DD 05/01/07			2,502,000.000	2,451,159.36
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14			2,520,000.000	2,617,279.56
WALGREENS INFUSION 4/15 TL			353,700.000	351,047.25
WALTER INVESTMENT 12/13 COV-LITE TL			222,296.230	201,178.09
WAMU MORTGAGE PASS-T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05			131,157.900	125,799.34
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05			308,673.260	294,376.16
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03			1,192,538.440	1,203,885.44
WARNER MUSIC 5/17 COV-LITE TL			780,000.000	779,266.80
WASHINGTON REAL ESTATE INVESTM 3.950% 10/15/2022 DD 09/17/12			35,000.000	35,549.68
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13			420,000.000	437,850.00
WAVEDIVISION 8/12 TLB			468,784.710	469,037.85
WEATHERFORD INTERNATIONAL LTD 7.750% 06/15/2021 DD 06/17/16			504,000.000	506,520.00
WEATHERFORD INTERNATIONAL LTD 8.250% 06/15/2023 DD 06/17/16			1,068,000.000	1,068,000.00
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15			510,000.000	514,554.30
WELBILT INC 9.500% 02/15/2024 DD 08/15/16			169,000.000	196,040.00
WELLCARE HEALTH PLANS INC 5.250% 04/01/2025 DD 03/22/17			1,038,000.000	1,087,305.00
WELLS FARGO & CO 3.000% 02/19/2025 DD 02/19/15			285,000.000	280,576.52
WELLS FARGO & CO 3.250% 04/27/2022			1,090,000.000	830,042.95
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16			1,030,000.000	1,042,773.03
WELLS FARGO & CO VAR RT 07/27/2021			915,000.000	709,576.03
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			427,691.830	433,631.53
WELLTOWER INC 4.250% 04/01/2026 DD 03/01/16			670,000.000	700,614.98
WENDYS FUNDING LL 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15			2,451,337.500	2,512,939.61
WESCO DISTRIBUTION INC 5.375% 06/15/2024 DD 12/15/16			271,000.000	282,856.25
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16			185,000.000	180,950.72
WEST CORP 12/16 B12 TLB			257,404.880	257,245.29
WESTAR ENERGY INC 3.100% 04/01/2027 DD 03/06/17			610,000.000	609,197.24
WESTERN AUSTRALIAN TREASURY CO 2.500% 07/23/2024			1,925,000.000	1,431,162.26



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WESTERN DIGITAL 3/17 (USD) TLB2			416,128.900	417,535.42
WESTMORELAND COAL 12/14 TLB			394,269.230	347,942.60
WESTPAC BANKING CORP 7.250% 02/11/2020			1,400,000.000	1,198,051.25
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			615,000.000	872,216.23
WEX INC 144A 4.750% 02/01/2023 DD 01/30/13			345,000.000	346,725.00
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL			324,702.500	321,455.48
WHEELABRATOR TECHNOLOGIES 10/14 TLB			755,015.320	757,846.62
WHEELABRATOR TECHNOLOGIES 10/14 TLC			18,718.250	18,788.45
WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13			337,000.000	316,780.00
WHITING PETROLEUM CORP 6.250% 04/01/2023 DD 03/27/15			527,000.000	483,522.50
WIDOPENWEST 8/16 TLB 0.000% 08/18/2023 DD 08/05/16			937,912.500	936,318.05
WILLIAMS COS INC/THE 3.700% 01/15/2023 DD 12/18/12			656,000.000	646,160.00
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			3,039,000.000	3,122,572.50
WILLIAMS PARTNERS LP / ACMP FI 4.875% 05/15/2023 DD 12/19/12			1,420,000.000	1,473,420.40
WILLIAMS PARTNERS LP 3.750% 06/15/2027 DD 06/05/17			1,585,000.000	1,568,871.04
WILLIAMS PARTNERS LP 4.300% 03/04/2024 DD 03/04/14			410,000.000	426,471.34
WIND ACQUISITION FINANCE 144A 6.500% 04/30/2020 DD 04/29/13			269,000.000	278,415.00
WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14			300,000.000	312,000.00
WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11			2,209,000.000	2,186,910.00
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14			722,000.000	774,345.00
WTG HOLDINGS 12/13 COV-LITE TL			956,466.200	960,052.95
WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17			395,000.000	407,176.27
WYNN LAS VEGAS LLC / WYNN 144A 5.250% 05/15/2027 DD 05/11/17			925,000.000	947,546.88
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15			590,000.000	620,606.25
XPLORNET 9/16 TL			268,824.670	272,184.98
XPO LOGISTICS 3/17 TLB			440,000.000	440,818.40
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			1,588,200.000	1,592,567.55
ZAYO GROUP LLC / ZAYO CAP 144A 5.750% 01/15/2027 DD 01/27/17			2,024,000.000	2,117,610.00
ZAYO GROUP LLC / ZAYO CAPITAL 6.000% 04/01/2023 DD 10/01/15			407,000.000	428,367.50
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15			1,098,000.000	1,185,148.26
ZEBRA 5/16 TLB			2,132,820.110	2,138,685.37
ZEBRA TECHNOLOGIES CORP 7.250% 10/15/2022 DD 10/15/14			3,345,000.000	3,554,062.50
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16			399,000.000	448,376.25
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15			229,000.000	240,450.00
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15			182,000.000	192,010.00
ZIGGO BOND FINANCE BV 144A 6.000% 01/15/2027 DD 09/23/16			504,000.000	509,670.00
ZIGGO SECURED FINANCE BV 144A 5.500% 01/15/2027 DD 09/23/16			1,734,000.000	1,770,847.50
ZIONS BANCORPORATION VAR RT 12/29/2049 DD 05/21/13			1,440,000.000	1,440,000.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZUFFA 8/16 2ND LIEN TL			62,000.000	63,085.00
ZUFFA 8/16 TL			432,374.120	432,992.42
<b>FUTURES CONTRACTS</b>			<b>-829.000</b>	<b>66,889.46</b>
RUSSELL 2000 MINI FUTURE (NYF) EXP SEP 17			215.000	-8,033.22
US 10 YR TREAS NTS FUTURE(CBT) EXP SEP 17			-602.000	138,975.26
US 5YR TREAS NTS FUTURE (CBT) EXP SEP 17			-348.000	82,845.28
US TREAS BD FUTURE (CBT) EXP SEP 17			-85.000	-119,186.45
US ULTRA BOND (CBT) EXP SEP 17			-9.000	-27,711.41
<b>NATURAL RESOURCES</b>			<b>87,606,074.170</b>	<b>87,606,074.17</b>
BTG PACTUAL BRAZIL TIMBERLAND IB LP			13,723,205.170	13,723,205.17
KAYNE ANDERSON ENER FD VII LP			56,346,966.000	56,346,966.00
TAURUS MINING FINANCE FD LLC			17,535,903.000	17,535,903.00
<b>OTHER</b>			<b>38,148,684.107</b>	<b>450,154,472.46</b>
PIMCO ALL ASSET FUND-INST			38,148,684.107	450,154,472.46
<b>PREFERRED SECURITIES</b>			<b>26,451,546.000</b>	<b>114,802,970.30</b>
AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE			51,233.000	1,460,441.60
AMERICAN HOMES 4 RENT PFD 5.500% CUMULATIVE			21,011.000	588,308.00
AMERICAN HOMES 4 RENT PFD 5.875% CUMULATIVE			33,985.000	851,324.25
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE			41,877.000	1,082,101.68
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE			19,609.000	507,677.01
APOLLO COMMERCIAL REAL ESTATE PFD 8.625% CUMULATIVE			9,229.000	237,646.75
ARBOR REALTY TRUST INC PFD 7.375%			32,952.000	838,628.40
BAC CAPITAL TRUST XIV VAR RT 09/29/2049 DD 02/16/07			3,190,000.000	2,781,680.00
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9			27,147.000	545,364.77
CBL & ASSOCIATES PROPERTIES IN PFD 6.625% CUMULATIVE			3,677.000	85,490.25
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE			58,167.000	1,352,964.42
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE			74,505.000	1,890,936.90
CHESAPEAKE LODGING TRUST PFD 7.750% CUMULATIVE			19,048.000	475,819.04
CIA DE GAS DE SAO PAULO - COMG			43,900.000	609,492.19
CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12			100,000.000	106,375.00
CITIGROUP INC VAR RT 12/29/2049 DD 12/13/12			1,070,000.000	1,145,167.50
CITY OFFICE REIT INC PFD 6.625% CUMULATIVE			79,500.000	2,008,170.00
COLONY NORTHSTAR INC PFD 7.125% CUMULATIVE			51,282.000	1,320,511.50
COLONY NORTHSTAR INC PFD 7.500% CUMULATIVE			18,338.000	483,389.68
COLONY NORTHSTAR INC PFD 8.500% CUMULATIVE			20,121.000	511,073.40
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03			1,075,000.000	1,151,462.60
DDR CORP PFD 6.250% CUMULATIVE			6,453.000	161,841.24
DDR CORP PFD 6.375% CUMULATIVE			46,749.000	1,222,953.84
DOMINION ENERGY INC PFD 5.250% CUMULATIVE			144,492.000	3,636,863.64

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DTE ENERGY CO 5.250% 12/01/2062 DD 05/15/17			27,371.000	6,908.44
DTE ENERGY CO 5.375% 06/01/2076 DD 08/15/17			74,138.000	1,876,432.78
DTE ENERGY CO PFD 6.000%			65,726.000	1,800,892.40
DUKE ENERGY CORP PFD 5.125% CUMULATIVE			277.000	7,243.55
ENTERGY ARKANSAS INC PFD 4.875%			68,421.000	1,645,525.05
ENTERGY LOUISIANA LLC PFD 4.875%			11,818.000	283,868.36
ENTERGY NEW ORLEANS INC PFD 5.500%			18,254.000	473,508.76
ENTERGY TEXAS INC PFD 5.625%			16,758.000	447,941.34
EQUITY LIFESTYLE PROPERTIES IN PFD 6.750% CUMULATIVE			10,659.000	271,271.55
FIFTH THIRD BANCORP VAR RT 12/29/2049 DD 05/16/13			2,990,000.000	3,042,325.00
FIRST TENNESSEE BANK NA 144A PFD 3.750% NON-CUMULATIVE			1,920.000	1,456,440.00
GATX CORP PFD 5.625% CUMULATIVE			10,983.000	284,679.36
GENERAL ELECTRIC CO VAR RT 12/29/2049 DD 01/20/16			3,690,000.000	3,916,566.00
GGP INC PFD 6.375% CUMULATIVE			31,314.000	797,254.44
GLADSTONE COMMERCIAL CORP PFD 7.000% CUMULATIVE			12,861.000	335,029.05
GRAMERCY PROPERTY TRUST PFD 7.125% CUMULATIVE			40,443.000	1,091,961.00
HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE			88,207.000	2,712,365.25
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE			130,747.000	3,295,011.51
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE			42,668.000	1,093,154.16
INTEGRYS HOLDING INC PFD 6.000%			58,212.000	1,568,813.40
INVESTORS REAL ESTATE TRUST PFD 7.950% CUMULATIVE			52,406.000	1,316,962.78
ITAU UNIBANCO HOLDING SA			729,100.000	8,087,051.98
LANDMARK INFRASTRUCTURE PARTNE PFD 7.900% CUMULATIVE			30,158.000	758,172.12
LASALLE HOTEL PROPERTIES PFD 6.300% CUMULATIVE			31,482.000	797,439.06
LASALLE HOTEL PROPERTIES PFD 6.375% CUMULATIVE			1,762.000	44,559.22
M&T BANK CORP PFD 6.375% CUMULATIVE			798.000	862,181.96
MID-AMERICA APARTMENT COMMUNIT PFD 8.500% CUMULATIVE			1,529.000	99,690.80
MONMOUTH REAL ESTATE INVESTMEN PFD 6.125% CUMULATIVE			66,319.000	1,705,393.09
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE			24,712.000	630,156.00
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE			75,786.000	1,919,659.38
NGL ENERGY PARTNERS LP PFD 9.000% CUMULATIVE			22,501.000	557,574.78
NUSTAR ENERGY LP PFD 7.625% CUMULATIVE			20,439.000	514,040.85
NUSTAR ENERGY LP PFD 8.500% CUMULATIVE			85,033.000	2,221,912.29
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PACIFIC GAS & ELECTRIC CO PFD 6.000% CUMULATIVE			46,154.000	1,495,389.60
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE			40,918.000	1,040,544.74
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE			58,885.000	1,481,546.60
PEMBINA PIPELINE CORP CUM RED CL A PFD SER 13			27,081.000	559,886.70
PPL CAPITAL FUNDING INC PFD 5.900% CUMULATIVE			87,331.000	2,305,538.40

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PREFERRED TERM SECURITIES 144A VAR RT 09/24/2033 DD 09/17/03			559,000.000	366,258.47
REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE			61,173.000	1,561,807.87
RETAIL PROPERTIES OF AMERICA I PFD 7.000% CUMULATIVE			5,824.000	148,861.44
REXFORD INDUSTRIAL REALTY INC PFD 5.875% CUMULATIVE			176.000	4,433.44
SCE TRUST I PFD 5.625% CUMULATIVE			24,644.000	619,057.28
SCE TRUST VI PFD 5.000% CUMULATIVE			20,364.000	506,859.96
SENIOR HOUSING PROPERTIES TRUS 6.250% 02/01/2046 DD 05/11/17			10,691.000	288,443.18
SOUTHERN CO/THE PFD 5.250%			83,397.000	2,085,758.97
SOUTHERN CO/THE PFD 6.250% CUMULATIVE			1,705.000	46,648.80
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE			21,445.000	570,437.00
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE			20,986.000	540,599.36
SUMMIT HOTEL PROPERTIES INC PFD 7.125% CUMULATIVE			89,246.000	2,311,471.40
SUMMIT HOTEL PROPERTIES INC PFD 7.875% CUMULATIVE			19,556.000	505,327.04
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE			56,758.000	1,464,072.62
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE			15,034.000	389,079.92
SUNTRUST BANKS INC VAR RT 12/31/2049 DD 05/02/17			1,220,000.000	1,238,300.00
SUNTRUST PREFERRED CAPITAL I VAR RT 06/29/2049 DD 10/25/06			52,000.000	44,785.00
SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE			66,332.000	1,834,079.80
TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE			12,989.000	329,141.26
TAUBMAN CENTERS INC PFD 6.500% CUMULATIVE			7,298.000	183,398.74
UMH PROPERTIES INC PFD 8.000% CUMULATIVE			38,901.000	1,069,777.50
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE			54,346.000	1,434,734.40
URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE			24,068.000	621,868.98
US BANCORP PFD 3.500% NON-CUMULATIVE			2,874.000	2,559,440.70
US BANCORP PFD 6.500% NON-CUMULATIVE			54,032.000	1,604,210.08
USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06			3,925,000.000	3,485,007.50
VENTAS REALTY LP / VENTAS CAPI PFD 5.450%			20,274.000	515,770.56
WACHOVIA CAPITAL TRUST III VAR RT 03/29/2049 DD 02/01/06			4,725,000.000	4,750,987.50
WASHINGTON PRIME GROUP INC PFD 6.875% CUMULATIVE			6,564.000	168,563.52
WASHINGTON PRIME GROUP INC PFD 7.500% CUMULATIVE			7,036.000	176,392.52
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			68,549.000	1,896,065.34
WELLS FARGO & CO PFD 6.625% NON-CUMULATIVE			72,238.000	2,183,754.74
ZIONS BANCORPORATION PFD 6.950%			47,900.000	1,437,000.00
<b>PRIVATE EQUITY</b>			<b>2,829,828,348.544</b>	<b>2,840,477,555.24</b>
AMERRA AGRI FUND II			36,693,508.470	36,693,508.47
AMERRA-KRS AGRI HOLDING CO LP			63,265,560.520	63,265,560.52
ARBOR INVESTMENTS II LP			8,177,357.700	8,177,357.70
ARCANO FUND LP			32,090,656.820	32,090,656.82
ARES SPECIAL SIT IV LP			12,204,675.260	12,204,675.26

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AVENUE SPECIAL SITUATIONS V			9,321.000	9,321.00	
BAY HILLS EMERGING PARTNERS I LP			29,962,543.670	29,962,543.67	
BAY HILLS EMERGING PARTNERS II LP			110,333,484.910	110,333,484.91	
BAY HILLS EMERGING PARTNERS III LP			54,801,625.500	54,801,625.50	
BDCM OPPORTUNITY FD IV LP			31,926,316.000	31,926,316.00	
BLACKSTONE CAPITAL PARTNERS VI			89,837,058.750	89,837,058.75	
BLACKSTONE CAPITAL V LP			7,601,008.700	7,601,008.70	
BLACKSTONE HENRY CLAY FUND LLC			44,660,531.350	44,660,531.35	
BROOKFIELD INFRA PARTNERS LP CL A PFD LP UNIT SER 5			53,820.000	1,063,801.80	
CAMELOT ACQUISITIONS SECONDARY OPP LP			13,322,131.000	13,322,131.00	
CERBERUS KRS LEVERED LOAN OPP			129,675,898.710	129,675,898.71	
COLUMBIA CAP EQUITY PTRS IV			6,432,110.120	6,432,110.12	
CRESTVIEW CAPITAL PARTNERS II LP			70,217,041.000	70,217,041.00	
CRESTVIEW PARTNERS III LP			18,194,788.000	18,194,788.00	
CVC CAPITAL PARTNERS VI LP			21,205,597.310	24,186,044.01	
DAG VENTURE II			7,639,787.570	7,639,787.57	
DAG VENTURES III LP			6,346,587.240	6,346,587.24	
DAG VENTURES IV LP			81,434,775.560	81,434,775.56	
DAG VENTURES V LP			52,085,703.110	52,085,703.11	
DANIEL BOONE LLC			578,911,381.650	578,911,381.65	
DCM VI LP			14,767,888.000	14,767,888.00	
ESSEX WOODLANDS HEALTH VENT FD VIII LP			22,394,465.000	22,394,465.00	
GREEN EQUITY INVESTORS IV LP			5,227,995.290	5,227,995.29	
GREEN EQUITY INVESTORS V LP			60,716,098.780	60,716,098.78	
GREEN EQUITY INVESTORS VI LP			61,285,320.030	61,285,320.03	
GREEN EQUITY INVESTORS VII LP			5,115,998.000	5,115,998.00	
GTCR FUND IX			6,037,249.000	6,037,249.00	
HARVEST PARTNERS V LP			17,443,139.000	17,443,139.00	
HARVEST PARTNERS VI LP			33,724,367.000	33,724,367.00	
HARVEST PARTNERS VII LP			11,462,634.000	11,462,634.00	
HELLMAN & FRIEDMAN VI L P			6,035,893.000	6,035,893.00	
HIG BIOVENTURES II			9,743,505.260	9,743,505.26	
HIG CAPITAL PARTNERS V L P			4,587,328.920	4,587,328.92	
HIG VENTURE PARTNERS II LP			9,326,638.000	9,326,638.00	
HORSLEY BRIDGE INTERNATIONAL V			63,042,622.000	63,042,622.00	
INSTITUTIONAL VENTURE PARTNERS XI LP			48,321.000	48,321.00	
INSTITUTIONAL VENTURE PARTNERS XII LP			14,779,616.000	14,779,616.00	
JW CHILDS EQUITY PARTNERS III L P			3,499.000	3,499.00	
KEYHAVEN CAPITAL PARTNERS III GP LP			16,991,685.200	19,379,866.55	

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KEYHAVEN CAPITAL PARTNERS IV			5,897,892.000	6,726,840.72
KEYHAVEN IV CO-INVEST LP			4,510,772.000	5,144,761.01
LEVINE LEICHTMAN CAP PTNRS VI LP			215,754.000	215,754.00
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			58,188,478.990	58,188,478.99
MARATHON BLUEGRASS LP			433,890,778.770	433,890,778.77
MATLIN PATTERSON GLOB PTRS III			30,805,059.160	30,805,059.16
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,525,898.000	1,525,898.00
MERIT MEZZANINE FUND IV LP			6,418,483.250	6,418,483.25
MHR INSTITUTIONAL PARTNERS III			1,753,246.000	1,753,246.00
MILL ROAD CAPITAL I LP			24,053,249.564	24,053,249.56
NEW MOUNTAIN PARTNERS II LP			580,942.000	580,942.00
NEW MOUNTAIN PARTNERS III			29,001,281.000	29,001,281.00
NEW MOUNTAIN PARTNERS IV LP			42,518,890.000	42,518,890.00
NEWPORT COLONELS LLC			1,314,026.000	1,314,026.00
OAK HILL CAP PT II			4,757,575.440	4,757,575.44
OAK HILL III			28,202,667.410	28,202,667.41
OBERLAND CAP HEALTHCARE LP			490,660.000	490,660.00
OCM OPP FUND VIIB (CAYMAN) LTD			542,206.130	542,206.13
RIVERSIDE CAPITAL APPREC FUND VI LP			44,384,058.000	44,384,058.00
SECONDARY OPP FUND III LP			50,149,920.310	50,149,920.31
SUN CAPITAL PARTNERS IV LP			641,935.000	641,935.00
TCV VI LP			622,719.170	622,719.17
TPF II LP			1,098,018.000	1,098,018.00
TRITON FUND IV LP			19,976,229.950	22,783,889.07
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			12,579,654.000	12,579,654.00
VANTAGEPOINT VENTURE PART IV-Q			4,002,060.000	4,002,060.00
VISTA EQUITY PARTNERS FUND III			21,653,563.000	21,653,563.00
VISTA EQUITY PARTNERS FUND IV LP			46,990,280.000	46,990,280.00
VISTA EQUITY PTNRS FD VI LP			23,422,900.000	23,422,900.00
WARBURG PINCUS PE IX LP			7,442,789.000	7,442,789.00
WARBURG PINCUS PRIVATE EQUITY X LP			23,825,521.000	23,825,521.00
WAYZATA OPP FUND OFFSHORE LP			853,325.000	853,325.00
WAYZATA OPPORTUNITIES FUND II			11,947,673.000	11,947,673.00
WAYZATA OPPORTUNITIES FUND III			15,752,311.000	15,752,311.00
<b>REAL ESTATE</b>			<b>764,018,502.980</b>	<b>764,749,155.11</b>
DIVCOWEST FUND IV REIT LLC			11,545,382.310	11,545,382.31
FUNDAMENTAL PARTNERS III			36,789,475.000	36,789,475.00
GREENFIELD ACQUI PTNRS VI LP			15,451,903.000	15,451,903.00
GREENFIELD ACQUI RTNRS VII LP			34,179,524.000	34,179,524.00

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H/2 CREDIT PARTNERS LP			114,263,192.940	114,263,192.94	
HARRISON STREET CORE PROPERTY FUND LP			107,597,167.000	107,597,167.00	
LUBERT-ADLER RE FD VII LP			49,006,946.240	49,006,946.24	
MESA WEST CORE LENDING FUND LP			90,956,751.590	90,956,751.59	
MESA WEST FUND IV			6,636,551.170	6,636,551.17	
PATRON CAPITAL V LP			5,198,521.000	5,929,173.13	
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00	
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			89,297,255.470	89,297,255.47	
RUBENSTEIN PROPERTIES FUND II LP			20,888,206.140	20,888,206.14	
STOCKBRIDGE FUND LP			116,187,146.330	116,187,146.33	
WALTON STREET RE FD VII-Q LP			41,009,808.780	41,009,808.78	
WALTON STREET REAL ESTATE FUND VI LP			17,710,672.010	17,710,672.01	