

Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total		29,053,689,484.487	14,769,981,617.41
ALTERNATIVE INVESTMENTS		440,581,576.750	440,581,576.75
COATUE QUAL PARTNERS		20,913,708.820	20,913,708.82
DAVIDSON-KEMPNER LP		40,483,966.750	40,483,966.75
DSAM FUND LP		19,786,784.570	19,786,784.57
GLENVIEW INSTITUTION		17,276,397.000	17,276,397.00
HBK FUND II LP		41,010,783.000	41,010,783.00
JANA PARTNERS QUALIFIED LP		17,573,191.000	17,573,191.00
KNIGHTHEAD DOMESTIC FUND L P		18,568,171.000	18,568,171.00
LIBREMAX PARTNERS LP		19,932,595.000	19,932,595.00
LUXOR CAPITAL PARTNERS OFFSHORE LTDD		13,596,582.000	13,596,582.00
MAGNETAR MTP		88,866,034.000	88,866,034.00
MAGNETAR MTP EOF II		14,185,080.880	14,185,080.88
MYRIAD OPPORTUNITIES		35,319,044.000	35,319,044.00
PINE RIVER FUND LTD		19,371,040.490	19,371,040.49
QMS DIVERSIFIED		19,912,359.850	19,912,359.85
SCOPIA VII		19,238,536.130	19,238,536.13
TOURBILLON GLOBAL EQ		34,547,302.260	34,547,302.26
CASH & CASH EQUIVALENTS		424,859,311.600	487,096,775.51
BANK OF NY REPO REPO 0.590% 07/13/2016 DD 06/13/16		72,778,000.000	72,778,000.00
BLACKROCK MONEY MARKET FD B		3.000	3.00
BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97		4,843,626.170	4,843,626.17
CANTOR REPO A REPO 0.450% 07/01/2016 DD 06/30/16		117,400,000.000	117,400,000.00
CASH		0.000	4,813,957.91
CASH - BROKER		0.000	128,955.75
DIVIDENDS RECEIVABLE		0.000	12,607,184.52
DIVIDENDS RECEIVABLE RECLAIM		0.000	5,658,888.70
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		153,617,682.430	153,617,682.43
FFX CONTRACTS RECEIVABLE		0.000	295,451,300.86
FOREIGN TAXES PAYABLE - DIVIDENDS		0.000	-255,268.58
FOREIGN TAXES PAYABLE - INTEREST		0.000	-76,460.77
INSTITUTIONAL SEC DISC 07/01/2016		75,000,000.000	74,998,125.00
INTEREST RECEIVABLE		0.000	15,208,897.19
INTEREST RECEIVABLE RECLAIM		0.000	605,148.16
KENTUCKY ST PROPERTY & BLDGS C 0.600% 11/01/2016 DD 12/03/15		185,000.000	185,000.00
MISCELLANEOUS RECEIVABLES		0.000	61,851.00
NON-BASE CURRENCY		0.000	7,800,034.88
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		0.000	-297,239,640.73
PAYABLE FOR INVESTMENTS PURCHASED		0.000	-84,624,758.60

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PAYABLE FOR MGMT FEES (INCLUDED IN PERF VALUE)		0.000	-10,512,474.09	
PAYABLE FOR SEC LENDING AGENT FEES		0.000	-89,583.18	
PAYABLE FOR SEC LENDING BROKER REBATES		0.000	26,706.02	
PAYABLE FOR UNITS REDEEMED		0.000	-68,869,559.83	
RECEIVABLE FOR INVESTMENTS SOLD		0.000	97,774,843.66	
RECEIVABLE FOR UNITS ISSUED		0.000	83,200,000.00	
RECEIVABLE ON SECURITIES LENDING INCOME		0.000	570,515.04	
SECURITIES LENDING POOL		0.000	0.00	
U S TREASURY BILL 0.000% 09/15/2016 DD 09/17/15		1,035,000.000	1,033,551.00	
VAR MARGIN ON SWAPS		0.000	250.00	
CONVERTIBLE OR EXCHANGEABLE SECURITIES		1,503,016.000	14,179,381.40	
ALEXANDRIA REAL ESTATE EQUITIE PFD 7.000% CUMULATIVE		47,855.000	1,630,807.48	
AMERICAN TOWER CORP PFD 5.500%		32,377.000	3,636,584.64	
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12		815,000.000	1,483,809.38	
CATALYST BIOSCIENCES INC 0.000% 02/19/2018 DD 08/19/15		5,178.000	5,074.44	
CROWN CASTLE INTERNATIONAL COR PFD 4.500% CUMULATIVE		23,933.000	2,895,893.00	
EPR PROPERTIES PFD 5.750% CUMULATIVE		15,920.000	488,524.31	
EPR PROPERTIES PFD 9.000% CUMULATIVE		41,091.000	1,537,703.29	
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE		11,049.000	290,920.17	
FELCOR LODGING TRUST INC PFD 1.950% CUMULATIVE		851.000	21,354.82	
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE		4,470.000	225,455.63	
MGIC INVESTMENT CORP 2.000% 04/01/2020 DD 03/12/13		485,000.000	538,350.00	
RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE		20,292.000	1,424,904.24	
CONVERTIBLE SECURITIES		356,030.000	20,286,049.40	
ANADARKO PETROLEUM CORP PFD 7.500%		13,623.000	499,419.18	
BLACK HILLS CORP PFD 7.750%		6,020.000	424,951.80	
DOMINION RESOURCES INC/VA PFD 6.375%		83,813.000	4,333,970.23	
EXELON CORP PFD 6.500%		74,608.000	3,681,158.72	
KINDER MORGAN INC/DE PFD 9.750% CUMULATIVE		16,515.000	803,124.45	
NEXTERA ENERGY INC PFD 5.799%		5,144.000	342,281.76	
NEXTERA ENERGY INC PFD 6.371%		107,815.000	6,840,861.75	
SPIRE INC PFD 6.750%		19,115.000	1,189,908.75	
TYSON FOODS INC PFD 4.750%		29,377.000	2,170,372.76	
EQUITY		1,352,445,564.535	7,374,860,908.64	
1-800-FLOWERS.COM INC		4,224.000	38,100.48	
1ST SOURCE CORP		3,640.000	117,899.60	
3I INFRASTRUCTURE PLC		647.000	1,539.54	
3M CO		76,066.000	13,320,677.92	
4LICENSING CORP		1,848.000	50.82	

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8X8 INC		10,241.000	149,621.01
A H BELO CORP		1,885.000	9,425.00
A SCHULMAN INC		5,577.000	136,190.34
A-MARK PRECIOUS METALS INC		406.000	6,569.08
A-POWER ENERGY GENERATION SYS LTD		11,618.000	697.08
A. M. CASTLE & CO		2,284.000	3,745.76
AAC HOLDINGS INC		4,300.000	98,126.00
AAIPHARMA INC COM		13,700.000	0.00
AAON INC		19,000.000	522,690.00
AAR CORP		5,029.000	117,376.86
AARON'S INC		9,800.000	214,522.00
ABAXIS INC		3,261.000	154,017.03
ABBOTT LABORATORIES		287,554.000	11,303,747.74
ABBVIE INC		218,641.000	13,536,064.31
ABEONA THERAPEUTICS INC		4,700.000	11,092.00
ABERCROMBIE & FITCH CO		11,300.000	201,253.00
ABERTIS INFRAESTRUCTURAS SA		15,364.000	225,305.99
ABIOMED INC		7,532.000	823,172.28
ABLE LABRATORIES INC COM NEW		2,800.000	0.00
ABM INDUSTRIES INC		10,433.000	380,595.84
ABRAXAS PETROLEUM CORP		1,011.000	1,142.43
ACACIA RESEARCH CORP		7,429.000	32,687.60
ACADIA PHARMACEUTICALS INC		5,774.000	187,424.04
ACADIA REALTY TRUST		10,099.000	358,716.48
ACCELERATE DIAGNOSTICS INC		3,527.000	50,753.53
ACCENTURE PLC		78,233.000	8,863,016.57
ACCEPTANCE INSURANCE COS INC		9,099.000	20.93
ACCESS WORLDWIDE COMMUNICATION		4,593.000	5.05
ACCLAIM ENTMT INC PAR \$0.02		71,400.000	249.90
ACCO BRANDS CORP		18,277.000	188,801.41
ACCOM INC		306.000	0.61
ACCRETIVE HEALTH INC		7,668.000	15,336.00
ACCURAY INC		14,223.000	73,817.37
ACETO CORP		4,873.000	106,669.97
ACHILLION PHARMACEUTICALS INC		16,818.000	131,180.40
ACI WORLDWIDE INC		18,982.000	370,338.82
ACMAT CORP		2,100.000	36,351.00
ACME COMMUNICATIONS INC		3,612.000	119.20
ACME UNITED CORP		264.000	4,836.48

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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ACORDA THERAPEUTICS INC		6,189.000	157,850.45
ACORN ENERGY INC		2,343.000	468.48
ACTELION LTD		77,290.000	12,947,780.74
ACTIVE POWER INC		1,680.000	663.61
ACTIVISION BLIZZARD INC		104,743.000	4,150,965.09
ACTUA CORP		4,559.000	41,167.77
ACTUANT CORP		10,144.000	229,355.84
ACUITY BRANDS INC		5,497.000	1,363,036.12
ACURA PHARMACEUTICALS INC		1,951.000	3,609.35
ACXIOM CORP		11,703.000	257,348.97
ADAMAS PHARMACEUTICALS INC		2,200.000	33,308.00
ADAMIS PHARMACEUTICALS CORP		27.000	75.60
ADAMS RESOURCES & ENERGY INC		3,930.000	151,305.00
ADDUS HOMECARE CORP		5,559.000	96,893.37
ADEPTUS HEALTH INC		1,300.000	67,158.00
ADIDAS AG		82,520.000	11,775,730.05
ADMIRAL GROUP PLC		284,210.000	7,712,618.14
ADOBE SYSTEMS INC		62,734.000	6,009,289.86
ADTRAN INC		9,316.000	173,743.40
ADVANCE AUTO PARTS INC		9,225.000	1,491,036.75
ADVANCED DRAINAGE SYSTEMS INC		4,650.000	127,270.50
ADVANCED EMISSIONS SOLUTIONS I		3,600.000	25,830.00
ADVANCED ENERGY INDUSTRIES INC		5,621.000	213,373.16
ADVANCED ENVIRONMENTAL RECYCLI		4,484.000	313.88
ADVANSOURCE BIOMATERIALS CORP		2,778.000	194.46
ADVANTA CORP		17,350.000	0.00
ADVAXIS INC		3,200.000	25,856.00
ADVERUM BIOTECHNOLOGIES INC		1,300.000	4,108.00
ADVISORY BOARD CO/THE		7,329.000	259,373.31
AEGERION PHARMACEUTICALS INC		2,400.000	3,576.00
AEGION CORP		4,851.000	94,643.01
AEHR TEST SYSTEMS		2,371.000	3,817.31
AEOLUS PHARMACEUTICALS INC		328.000	57.40
AEON FINANCIAL SERVICE CO LTD		560,500.000	11,992,372.86
AEP INDUSTRIES INC		1,862.000	149,816.52
AERCAP HOLDINGS NV		63,840.000	2,144,385.60
AERIE PHARMACEUTICALS INC		2,100.000	36,960.00
AEROJET ROCKETDYNE HOLDINGS IN		10,283.000	187,973.24
AEROPOSTALE INC		8,809.000	678.29

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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AES CORP/VA		82,648.000	1,031,447.04
AETNA INC		75,070.000	9,168,299.10
AEW UK REIT PLC		309,640.000	399,439.33
AFFILIATED MANAGERS GROUP INC		6,749.000	950,056.73
AFFIRMATIVE INSURANCE HOLDINGS		1,612.000	4.84
AFFYMAX INC		1,106.000	82.95
AFLAC INC		69,121.000	4,987,771.36
AFRICAN BANK INVESTMENTS LTD		297,359.000	6,294.39
AG MORTGAGE INVESTMENT TRUST I		4,864.000	70,236.16
AG&E HOLDINGS INC		2,275.000	611.52
AGCO CORP		22,000.000	1,036,860.00
AGENUS INC		7,700.000	31,185.00
AGFEED INDUSTRIES INC NEVADA		5,237.000	0.00
AGILENT TECHNOLOGIES INC		41,107.000	1,823,506.52
AGILYSYS INC		5,147.000	53,889.09
AGL RESOURCES INC		15,135.000	998,455.95
AGREE REALTY CORP		9,433.000	455,047.92
AIA GROUP LTD		3,031,600.000	18,112,344.18
AIR METHODS CORP		8,135.000	291,477.05
AIR PRODUCTS & CHEMICALS INC		24,390.000	3,464,355.60
AIR TRANSPORT SERVICES GROUP I		3,194.000	41,394.24
AIRCASTLE LTD		98,733.000	1,931,217.48
AK STEEL HOLDING CORP		24,507.000	114,202.62
AKAMAI TECHNOLOGIES INC		22,022.000	1,231,690.46
AKORN INC		12,310.000	350,650.36
AKSA AKRILIK KIMYA SANAYII AS		904,500.000	2,418,794.01
AKSYS LTD		9,696.000	82,978.10
ALABAMA AIRCRAFT INDUSTRIES IN		919.000	22.98
ALAMO GROUP INC		1,742.000	114,919.74
ALASKA AIR GROUP INC		65,198.000	3,800,391.42
ALASKA COMMUNICATIONS SYSTEMS		4,151.000	7,056.70
ALBANY INTERNATIONAL CORP		4,959.000	198,012.87
ALBANY MOLECULAR RESEARCH INC		4,996.000	67,146.24
ALBEMARLE CORP		11,065.000	877,565.15
ALCOA INC		624,074.000	5,785,165.98
ALERE INC		4,200.000	175,056.00
ALEXANDER & BALDWIN INC		5,810.000	209,973.40
ALEXANDER'S INC		893.000	365,442.39
ALEXANDRIA REAL ESTATE EQUITIE		43,025.000	4,453,948.00

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ALEXION PHARMACEUTICALS INC		28,095.000	3,280,372.20
ALEXZA PHARMACEUTICALS INC		428.000	0.00
ALICO INC		1,142.000	34,545.50
ALJ REGIONAL HOLDINGS INC		675.000	3,368.25
ALKERMES PLC		232,000.000	10,027,040.00
ALLEGHENY TECHNOLOGIES INC		97,540.000	1,243,635.00
ALLEGIANTRAVEL CO		13,336.000	2,020,404.00
ALLEGION PLC		12,006.000	833,576.58
ALLERGAN PLC		49,608.000	11,463,912.72
ALLETE INC		8,084.000	522,468.92
ALLIANCE DATA SYSTEMS CORP		7,392.000	1,448,240.64
ALLIANCE FIBER OPTIC PRODUCTS		3,978.000	73,593.00
ALLIANCE HEALTHCARE SERVICES I		3,249.000	20,273.76
ALLIANCE ONE INTERNATIONAL INC		1,928.000	29,691.20
ALLIANCE PHARMACEUTICAL CORP		5,396.000	0.00
ALLIANCE SEMICONDUCTOR CORP		8,268.000	5,126.16
ALLIANZ SE		54,900.000	7,794,669.61
ALLIED HEALTHCARE PRODUCTS INC		250.000	130.00
ALLIED MOTION TECHNOLOGIES INC		3,455.000	80,363.30
ALLIED WORLD ASSURANCE CO HOLD		39,916.000	1,402,648.24
ALLIN CORP		7.000	147.00
ALLISON TRANSMISSION HOLDINGS		125,145.000	3,532,843.35
ALLSCRIPTS HEALTHCARE SOLUTION		11,800.000	149,860.00
ALLSTATE CORP/THE		114,746.000	8,026,482.70
ALMOST FAMILY INC		4,790.000	204,101.90
ALON USA ENERGY INC		9,247.000	59,920.56
ALPHA NATURAL RESOURCES INC		30,047.000	540.85
ALPHA TECHNOLOGIES GROUP INC		4,243.000	25.46
ALPHABET INC		88,346.000	61,653,290.22
ALPHATEC HOLDINGS INC		3,326.000	1,164.76
ALPINE GROUP INC/DE		5,287.000	978.10
ALSEA SAB DE CV		3,618,600.000	13,651,208.49
ALTAGAS LTD		14,045.000	339,580.35
ALTIGEN COMMUNICATIONS INC		1,737.000	434.25
ALTISOURCE ASSET MANAGEMENT CO		380.000	5,536.60
ALTISOURCE PORTFOLIO SOLUTIONS		2,778.000	77,339.52
ALTISOURCE RESIDENTIAL CORP		799.000	7,342.81
ALTRA INDUSTRIAL MOTION CORP		3,286.000	88,656.28
ALTRIA GROUP INC		245,364.000	16,920,301.44

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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ALTUS PHARMACEUTICALS INC		4,112.000	0.00
ALUPAR INVESTIMENTO SA		86,307.000	335,241.14
AMAG PHARMACEUTICALS INC		6,895.000	164,928.40
AMAZON.COM INC		53,586.000	38,347,213.32
AMB FINANCIAL CORP		627.000	5,580.30
AMBAC FINANCIAL GROUP INC		2,462.000	40,524.52
AMBASSADORS INTERNATIONAL INC		438.000	1.31
AMCAST INDL CORP COM		11,100.000	0.00
AMCOR LTD/AUSTRALIA		1,054,792.000	11,725,993.98
AMDOCS LTD		69,800.000	4,028,856.00
AMEC FOSTER WHEELER PLC		1,170,000.000	7,663,874.40
AMEDISYS INC		6,100.000	307,928.00
AMEN PROPERTIES INC		13.000	5,265.00
AMEREN CORP		50,635.000	2,713,023.30
AMERICA'S CAR-MART INC/TX		1,407.000	39,733.68
AMERICAN AIRLINES GROUP INC		72,512.000	2,052,814.72
AMERICAN ASSETS TRUST INC		5,254.000	222,979.76
AMERICAN AXLE & MANUFACTURING		10,512.000	152,213.76
AMERICAN BILTRITE INC		15.000	3,405.00
AMERICAN CAPITAL AGENCY CORP		14,300.000	283,426.00
AMERICAN CAPITAL MORTGAGE INVE		1,332.000	21,032.28
AMERICAN CARESOURCE HOLDINGS I		275.000	55.00
AMERICAN EAGLE OUTFITTERS INC		33,397.000	532,014.21
AMERICAN ELECTRIC POWER CO INC		61,618.000	4,318,805.62
AMERICAN EQUITY INVESTMENT LIF		11,445.000	163,091.25
AMERICAN EXPRESS CO		116,283.000	7,065,355.08
AMERICAN HOME MORTGAGE INVESTM		7,177.000	0.00
AMERICAN HOMES 4 RENT		3,199.000	65,515.52
AMERICAN INTERNATIONAL GROUP I		210,943.000	11,156,775.27
AMERICAN INTERNATIONAL GROUP INC		138,791.000	0.00
AMERICAN LOCKER GROUP INC		669.000	5.82
AMERICAN MEDICAL ALERT CORP CONTRA		2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C		700.000	2.32
AMERICAN NATIONAL BANKSHARES I		1,142.000	28,755.56
AMERICAN ORIENTAL BIOENGINEERI		22.000	1.28
AMERICAN PUBLIC EDUCATION INC		1,913.000	53,755.30
AMERICAN RAILCAR INDUSTRIES IN		2,637.000	104,082.39
AMERICAN REALTY INVESTORS INC		805.000	5,449.85
AMERICAN SCIENCE & ENGINEERING		1,373.000	51,363.93

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AMERICAN SHARED HOSPITAL SERVI		859.000	1,735.18
AMERICAN SKIING CO COM		20,300.000	324.80
AMERICAN SOFTWARE INC/GA		8,055.000	84,416.40
AMERICAN STATES WATER CO		6,456.000	282,901.92
AMERICAN SUPERCONDUCTOR CORP		791.000	6,676.04
AMERICAN TOWER CORP		53,246.000	6,049,278.06
AMERICAN VANGUARD CORP		3,292.000	49,742.12
AMERICAN VANTAGE COS		5,193.000	146.79
AMERICAN WATER WORKS CO INC		22,289.000	1,883,643.39
AMERICAN WOODMARK CORP		3,252.000	215,867.76
AMERIGAS PARTNERS LP		64,271.000	3,001,455.70
AMERIPRISE FINANCIAL INC		20,795.000	1,868,430.75
AMERIS BANCORP		2,184.000	64,864.80
AMERISAFE INC		2,836.000	173,619.92
AMERISERV FINANCIAL INC		4,472.000	13,505.44
AMERISOURCEBERGEN CORP		23,010.000	1,825,153.20
AMES NATIONAL CORP		599.000	16,065.18
AMETEK INC		29,273.000	1,353,290.79
AMGEN INC		121,624.000	18,505,091.60
AMICUS THERAPEUTICS INC		3,142.000	17,155.32
AMISTAR CORP		962.000	2.41
AMKOR TECHNOLOGY INC		21,812.000	125,419.00
AMN HEALTHCARE SERVICES INC		8,338.000	333,269.86
AMOREPACIFIC CORP		31,540.000	11,815,354.68
AMPAL-AMERICAN ISRAEL CORP		271.000	26,842.97
AMPCO-PITTSBURGH CORP		1,449.000	16,388.19
AMPHASTAR PHARMACEUTICALS INC		6,600.000	106,392.00
AMPHENOL CORP		38,618.000	2,213,969.94
AMPLIPHI BIOSCIENCES CORP		25.000	38.75
AMREP CORP		1,165.000	5,661.90
AMSURG CORP		90,511.000	7,018,222.94
AMTECH SYSTEMS INC		1,803.000	10,763.91
ANACOMP INC		3.000	3.48
ANACOR PHARMACEUTICALS INC		600.000	59,550.00
ANADARKO PETROLEUM CORP		64,015.000	3,408,798.75
ANALOG DEVICES INC		38,546.000	2,183,245.44
ANALOGIC CORP		1,609.000	127,818.96
ANC RENTAL CORP		1,750.000	1.75
ANDERSONS INC/THE		5,158.000	183,315.32

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ANDREA ELECTRONICS CORP		4,974.000	388.97	
ANEMOSTAT DOOR PRODS INC COM 144A		2,231.000	0.00	
ANEMOSTAT INC COM		2,231.000	0.00	
ANESIVA INC		4,789.000	14.36	
ANGIODYNAMICS INC		5,915.000	84,998.55	
ANHEUSER-BUSCH INBEV SA/NV		87,134.000	11,383,858.43	
ANI PHARMACEUTICALS INC		2,299.000	128,330.18	
ANIKA THERAPEUTICS INC		2,888.000	154,941.20	
ANNALY CAPITAL MANAGEMENT INC		246,200.000	2,725,434.00	
ANTERO MIDSTREAM PARTNERS LP		72,785.000	2,028,517.95	
ANTHEM INC		32,978.000	4,331,330.52	
ANTHERA PHARMACEUTICALS INC		4,100.000	12,669.00	
ANTHRACITE CAPITAL INC		6,549.000	6.15	
ANWORTH MORTGAGE ASSET CORP		23,720.000	111,484.00	
AON PLC		172,275.000	18,817,598.25	
AP THAILAND PCL		28,312,700.000	5,921,979.04	
APACHE CORP		50,974.000	2,837,722.58	
APARTMENT INVESTMENT & MANAGEM		19,641.000	867,346.56	
APEX SILVER MINES		22,900.000	0.00	
APHTON CORP		11,691.000	11.69	
APOGEE ENTERPRISES INC		36,877.000	1,709,248.95	
APOLLO COMMERCIAL REAL ESTATE		7,737.000	124,333.59	
APOLLO EDUCATION GROUP INC		13,357.000	121,815.84	
APOLLO INVESTMENT CORP		33,900.000	187,806.00	
APOLLO RESIDENTIAL MORTGAGE IN		6,539.000	87,622.60	
APOLLO TYRES LTD		2,781,400.000	6,243,160.11	
APPLE INC		817,890.000	78,190,284.00	
APPLIED ENERGETICS INC		7,099.000	540.02	
APPLIED EXTRUSION TECHNOLOGIES INC		34,500.000	0.00	
APPLIED INDUSTRIAL TECHNOLOGIE		7,144.000	322,480.16	
APPLIED MATERIALS INC		340,524.000	8,162,360.28	
APPLIED MICRO CIRCUITS CORP		6,999.000	44,933.58	
APPLIEDTHEORY CORP		5,601.000	0.00	
APPROACH RESOURCES INC		4,451.000	9,347.10	
AQUACELL TECHNOLOGIES INC		3,700.000	0.00	
ARADIGM CORP		116.000	493.00	
ARALEZ PHARMACEUTICALS INC		8,558.000	28,241.40	
ARBOR REALTY TRUST INC		3,611.000	25,963.09	
ARC DOCUMENT SOLUTIONS INC		5,836.000	22,702.04	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCA BIOPHARMA INC		3.000	8.70
ARCBEST CORP		4,080.000	66,300.00
ARCH COAL INC		3,258.000	977.40
ARCHER-DANIELS-MIDLAND CO		73,692.000	3,160,649.88
ARCHROCK INC		8,569.000	80,719.98
ARCTIC CAT INC		2,885.000	49,045.00
ARENA PHARMACEUTICALS INC		34,294.000	58,642.74
ARES COMMERCIAL REAL ESTATE CO		4,569.000	56,153.01
ARGO GROUP INTERNATIONAL HOLDI		8,119.100	421,381.29
ARI NETWORK SERVICES INC		810.000	3,402.00
ARIAD PHARMACEUTICALS INC		273,100.000	2,018,209.00
ARK RESTAURANTS CORP		1,034.000	23,078.88
ARLINGTON ASSET INVESTMENT COR		965.000	12,554.65
ARM HOLDINGS PLC		764,832.000	11,563,654.09
ARMADA HOFFLER PROPERTIES INC		136,811.000	1,879,783.14
ARMOUR RESIDENTIAL REIT INC		6,525.000	130,500.00
AROTECH CORP		493.000	1,385.33
ARQULE INC		3,692.000	7,014.80
ARRAY BIOPHARMA INC		11,373.000	40,487.88
ARRHYTHMIA RESEARCH TECHNOLOGY		1,925.000	8,585.50
ARRIS INTERNATIONAL PLC		5,922.000	124,125.12
ARROW FINANCIAL CORP		3,856.000	116,798.24
ARROW RESOURCES DEVELOPMENT IN		2,800.000	3.08
ARROWHEAD PHARMACEUTICALS INC		9,151.000	48,683.32
ARTESIAN RESOURCES CORP		4,901.000	166,241.92
ARTHUR J GALLAGHER & CO		22,215.000	1,057,434.00
ARTISAN PARTNERS ASSET MANAGEM		5,000.000	138,400.00
ASB FINANCIAL CORP		1,237.000	15,215.10
ASBURY AUTOMOTIVE GROUP INC		8,409.000	443,490.66
ASCENA RETAIL GROUP INC		25,513.000	178,335.87
ASCENDAS REAL ESTATE INVESTMEN		402,329.000	741,344.77
ASCENT CAPITAL GROUP INC		1,692.000	26,039.88
ASFG INC		44.000	0.04
ASHFORD HOSPITALITY PRIME INC		5,916.000	83,652.24
ASHFORD HOSPITALITY TRUST INC		11,799.000	63,360.63
ASHFORD INC		142.000	7,100.00
ASHTHAD GROUP PLC		762,984.000	10,852,342.60
ASICS CORP		382,400.000	6,396,319.49
ASPEN INSURANCE HOLDINGS LTD		41.000	1,901.58

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASPEN TECHNOLOGY INC		14,828.000	596,678.72
ASSA ABLOY AB		495,639.000	10,067,566.64
ASSEMBLY BIOSCIENCES INC		2,100.000	11,655.00
ASSICURAZIONI GENERALI SPA		423,200.000	4,960,125.12
ASSOCIATED BRITISH FOODS PLC		110,114.000	4,002,378.75
ASSOCIATED CAPITAL GROUP INC		3,055.000	87,617.40
ASSURANT INC		7,768.000	670,456.08
ASTA FUNDING INC		1,562.000	16,510.34
ASTEA INTERNATIONAL INC		1,855.000	3,821.30
ASTEC INDUSTRIES INC		2,455.000	137,848.25
ASTELLAS PHARMA INC		563,500.000	8,788,381.16
ASTERIAS BIOTHERAPEUTICS INC		391.000	934.49
ASTORIA FINANCIAL CORP		17,178.000	263,338.74
ASTRONICS CORP		6,693.000	222,114.08
ASTRONOVA INC		1,237.000	18,827.14
ASTROTECH CORP		537.000	907.53
ASURE SOFTWARE INC		1,661.000	7,823.31
AT&T INC		884,653.000	38,225,856.13
AT&T LATIN AMER CORP COM		30,700.000	33.77
ATLANTIC AMERICAN CORP		9,417.000	35,313.75
ATLANTIC COAST FINANCIAL CORP		148.000	885.04
ATLANTIC PREMIUM BRANDS LTD		3,850.000	115.50
ATLANTICA YIELD PLC		3,000.000	55,740.00
ATLANTICUS HOLDINGS CORP		1,786.000	5,197.26
ATLANTIS PLASTICS INC		1,094.000	0.01
ATLAS AIR WORLDWIDE HOLDINGS I		4,715.000	195,295.30
ATN INTERNATIONAL INC		4,307.000	335,127.67
ATNA RESOURCES LTD		1,222.000	0.12
ATOS SE		55,500.000	4,595,350.24
ATP OIL & GAS CORP/UNITED STAT		4,974.000	0.00
ATRICURE INC		4,159.000	58,766.67
ATRINSIC INC		1,592.000	1.59
ATRION CORP		730.000	312,337.80
ATRM HOLDINGS INC		197.000	433.40
ATWOOD OCEANICS INC		7,700.000	96,404.00
AUSNET SERVICES		1,262,474.000	1,541,662.55
AUTO TRADER GROUP PLC		2,506,720.000	11,842,374.96
AUTOBYTEL INC		1,060.000	14,702.20
AUTODESK INC		28,167.000	1,524,961.38

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AUTOMATIC DATA PROCESSING INC		57,131.000	5,248,624.97
AUTONATION INC		8,922.000	419,155.56
AUTOZONE INC		3,745.000	2,972,930.80
AV HOMES INC		3,010.000	36,782.20
AVADO BRANDS INC COM		40,600.000	0.00
AVALONBAY COMMUNITIES INC		17,202.000	3,103,068.78
AVAX TECHNOLOGIES INC		1,969.000	15.95
AVERY DENNISON CORP		11,185.000	836,078.75
AVG TECHNOLOGIES NV		2,600.000	49,374.00
AVIAT NETWORKS INC		1,244.000	9,678.32
AVID TECHNOLOGY INC		4,706.000	27,341.86
AVINCI MEDIA CORP		4,781.000	0.00
AVIRAGEN THERAPEUTICS INC		1,127.000	1,577.80
AVISTA CORP		11,038.000	494,502.40
AVIVA PLC		1,140,100.000	6,003,373.50
AVX CORP		4,937.000	67,044.46
AWARE INC		5,582.000	24,225.88
AXCELIS TECHNOLOGIES INC		11,032.000	29,676.08
AXCESS INTERNATIONAL INC		2,712.000	125.60
AXIALL CORP		11,915.000	388,548.15
AXION INTERNATIONAL HOLDINGS I		122.000	0.04
AXOGEN INC		469.000	3,217.34
AXT INC		5,876.000	18,744.44
AZIMUT HOLDING SPA		615,000.000	9,968,387.71
AZZ INC		5,000.000	299,900.00
B&G FOODS INC		7,845.000	378,129.00
BABCOCK & WILCOX ENTERPRISES I		9,100.000	133,679.00
BADGER METER INC		4,248.000	310,231.44
BADGER PAPER MILLS INC		2,800.000	19.60
BAE SYSTEMS PLC		1,112,700.000	7,794,276.57
BAIDU INC ADR		42,924.000	7,057,134.84
BAKER HUGHES INC		101,161.000	4,565,395.93
BALCHEM CORP		4,509.000	268,961.85
BALDWIN & LYONS INC		3,258.000	80,342.28
BALL CORP		36,433.000	2,633,741.57
BALLANTYNE STRONG INC		1,015.000	5,308.45
BANCA MEDIOLANUM SPA		714,414.000	4,869,215.96
BANCFIRST CORP		2,718.000	163,949.76
BANCO LATINOAMERICANO DE COMER		2,865.000	75,922.50

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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BANCORP INC/THE		2,026.000	12,196.52
BANCORPSOUTH INC		15,741.000	357,163.29
BANK HAPOALIM BM		1,239,700.000	6,245,015.69
BANK MANDIRI PERSERO TBK PT		10,811,979.000	7,794,454.59
BANK MUTUAL CORP		9,930.000	76,262.40
BANK NEGARA INDONESIA PERSERO		18,360,700.000	7,226,169.29
BANK OF AMERICA CORP		1,420,951.000	18,856,019.77
BANK OF FLORIDA CORP		1,663.000	6.65
BANK OF HAWAII CORP		6,641.000	456,900.80
BANK OF MARIN BANCORP		1,190.000	57,560.30
BANK OF NEW YORK MELLON CORP/T		135,082.000	5,247,935.70
BANK OF NOVA SCOTIA		141,700.000	6,907,697.70
BANK OF SOUTH CAROLINA CORP		1,591.000	25,201.44
BANK OF THE OZARKS INC		13,211.000	495,676.72
BANKFINANCIAL CORP		2,829.000	33,919.71
BANKRATE INC		7,077.000	52,935.96
BANKUNITED FINANCIAL CORP		4,941.000	23.21
BANNER CORP		2,972.000	126,428.88
BAR HARBOR BANKSHARES		1,483.000	52,053.30
BARCLAYS AFRICA GROUP LTD		628,200.000	6,180,338.37
BARNES & NOBLE EDUCATION INC		3,485.000	35,372.75
BARNES & NOBLE INC		5,516.000	62,606.60
BARNES GROUP INC		8,252.000	273,306.24
BARNWELL INDUSTRIES INC		2,345.000	3,611.30
BARRATT DEVELOPMENTS PLC		864,800.000	4,686,686.05
BARRETT BUSINESS SERVICES INC		4,924.000	203,459.68
BARRICK GOLD CORP		184,500.000	3,939,075.00
BASIC ENERGY SERVICES INC		6,831.000	11,476.08
BASSETT FURNITURE INDUSTRIES I		2,205.000	52,787.70
BAXANO SURGICAL INC		2,475.000	0.00
BAXTER INTERNATIONAL INC		69,262.000	3,132,027.64
BAY BANCORP INC		783.000	3,977.64
BAYER AG		60,800.000	6,079,118.40
BB LIQUIDATING INC		31,721.000	282.32
BB&T CORP		185,158.000	6,593,476.38
BBCN BANCORP INC		9,027.000	134,682.84
BBX CAPITAL CORP		57.000	876.09
BCB BANCORP INC		1,249.000	12,789.76
BEACON POWER CORP		2,067.000	16.95

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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BEACON ROOFING SUPPLY INC		7,303.000	332,067.41
BEARD CO		1,181.000	0.35
BEARINGPOINT INC		1,404.000	0.00
BEASLEY BROADCAST GROUP INC		505.000	2,126.05
BEAZER HOMES USA INC		709.000	5,494.75
BEBE STORES INC		4,472.000	2,249.86
BECTON DICKINSON AND CO		53,913.000	9,143,105.67
BED BATH & BEYOND INC		19,360.000	836,739.20
BEL FUSE INC		7,939.000	135,339.10
BELDEN INC		7,467.000	450,782.79
BELIEVING TODAY INC		3,700.000	0.00
BELLICUM PHARMACEUTICALS INC		2,300.000	29,808.00
BELMOND LTD		14,041.000	139,005.90
BEMIS CO INC		25,189.000	1,296,981.61
BENCHMARK ELECTRONICS INC		9,557.000	202,130.55
BENEFICIAL BANCORP INC		10,152.000	129,133.44
BERKSHIRE BANCORP INC/NY		2,461.000	19,072.75
BERKSHIRE HATHAWAY INC		253,908.000	36,763,339.32
BERKSHIRE HILLS BANCORP INC		2,670.000	71,876.40
BERRY PLASTICS GROUP INC		138,752.000	5,390,515.20
BEST BUY CO INC		133,860.000	4,096,116.00
BETTER ENVIRONMENT CONCEPTS IN		42.000	10.08
BFC FINANCIAL CORP		820.000	2,353.40
BGC PARTNERS INC		25,734.000	224,143.14
BICOASTAL COMMUNICATIONS INC		16.000	0.00
BIG 5 SPORTING GOODS CORP		1,114.000	10,326.78
BIG LOTS INC		42,503.000	2,129,825.33
BIGLARI HOLDINGS INC		357.000	143,992.38
BILL BARRETT CORP		7,120.000	45,496.80
BIOANALYTICAL SYSTEMS INC		1,002.000	1,172.34
BIOCRYST PHARMACEUTICALS INC		9,803.000	27,840.52
BIODEL INC		784.000	243.98
BIODELIVERY SCIENCES INTERNATI		10,690.000	25,228.40
BIOGEN INC		31,453.000	7,605,964.46
BIOJECT MEDICAL TECHNOLOGIES I		3,893.000	0.00
BIOLASE INC		4,186.000	4,897.62
BIOPURE CORP		374.000	4.49
BIOSCRIP INC		17,125.000	43,668.75
BIOSPECIFICS TECHNOLOGIES CORP		5,409.000	216,035.46

Mellon Security ID	Security Description	Shares/Par	Base Market Value
BIOSTAGE INC		1,384.000	1,577.76
BIOTELEMETRY INC		7,072.000	115,273.60
BIOTIME INC		2,853.000	7,389.27
BIRKS GROUP INC		473.000	250.69
BJ'S RESTAURANTS INC		4,681.000	205,168.23
BKF CAPITAL GROUP INC		175.000	131.25
BLACK BOX CORP		6,348.000	83,031.84
BLACK DIAMOND INC		2,411.000	9,981.54
BLACK HILLS CORP		58,184.000	3,667,919.36
BLACKBAUD INC		7,164.000	486,435.60
BLACKHAWK NETWORK HOLDINGS INC		8,979.000	300,706.71
BLACKROCK EMERGING MARKETS SMALL CAP		1,191,699.950	12,969,246.72
BLACKROCK INC		15,776.000	5,403,753.28
BLACKROCK MSCI CANADA SMALL CAP		373,346.600	4,346,345.43
BLACKROCK MSCI EAFE SMALL CAP		3,323,967.290	39,985,996.91
BLACKSTONE MORTGAGE TRUST INC		64,373.000	1,781,200.91
BLONDER TONGUE LABORATORIES IN		2,737.000	1,313.76
BLOOMIN' BRANDS INC		18,750.000	335,062.50
BLUCORA INC		671.000	6,951.56
BLUE NILE INC		2,331.000	63,822.78
BLUE RIVER BANCSHARES INC		962.000	24.05
BLUEPRINT MEDICINES CORP		2,100.000	42,525.00
BMB MUNAI INC		7,468.000	50.78
BMC INDS INC MINN COM		26,300.000	0.00
BNC BANCORP		450.000	10,219.50
BNCCORP INC		906.000	13,825.56
BNP PARIBAS SA		131,700.000	5,816,638.13
BNS HOLDING INC		94.000	14.10
BOB EVANS FARMS INC/DE		3,476.000	131,914.20
BOEING CO/THE		104,097.000	13,519,077.39
BOFI HOLDING INC		8,700.000	154,077.00
BOISE CASCADE CO		5,671.000	130,149.45
BOMBAY CO		19,600.000	0.00
BON-TON STORES INC/THE		2,049.000	2,889.09
BONANZA CREEK ENERGY INC		4,489.000	9,022.89
BONDED MTRS INC COM		200.000	0.00
BONTEX INC		350.000	17.50
BOOZ ALLEN HAMILTON HOLDING CO		135,707.000	4,022,355.48
BORDERS GROUP INC		7,555.000	0.00

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BORGWARNER INC		71,093.000	2,098,665.36
BOSTON BEER CO INC/THE		2,064.000	353,005.92
BOSTON PRIVATE FINANCIAL HOLDI		8,281.000	97,550.18
BOSTON PROPERTIES INC		22,065.000	2,910,373.50
BOSTON SCIENTIFIC CORP		436,599.000	10,203,318.63
BOTTOMLINE TECHNOLOGIES DE INC		4,730.000	101,836.90
BOVIE MEDICAL CORP		1,373.000	2,251.72
BOWL AMERICA INC		4,617.000	65,792.25
BOYD GAMING CORP		11,900.000	218,960.00
BOYDS COLLECTION LTD COM		52,800.000	0.00
BOYDS COLLECTION LTD/THE		833.000	0.08
BP PLC		1,277,800.000	7,484,316.36
BPO MANAGEMENT SERVICES INC		2,475.000	0.00
BPOST SA		132,784.000	3,375,912.47
BRADY CORP		8,496.000	259,637.76
BRANDYWINE REALTY TRUST		29,474.000	495,163.20
BRIDGE BANCORP INC		1,850.000	52,540.00
BRIDGFORD FOODS CORP		3,720.000	46,574.40
BRIGGS & STRATTON CORP		7,601.000	160,989.18
BRIGHT HORIZONS FAMILY SOLUTIO		4,365.000	289,443.15
BRIGHTSTAR INFORMATION TECHNOL		4,156.000	16,487.84
BRINK'S CO/THE		9,765.000	278,204.85
BRISTOL-MYERS SQUIBB CO		257,846.000	18,964,573.30
BRISTOW GROUP INC		5,714.000	65,196.74
BRITISH AMERICAN TOBACCO PLC		267,399.000	17,311,738.56
BROADCOM LTD		46,520.000	7,229,208.00
BROADSOFT INC		4,183.000	171,628.49
BROCADE COMMUNICATIONS SYSTEMS		3,525.000	32,359.50
BROOKFIELD INFRASTRUCTURE PART		16,959.000	767,564.34
BROOKFIELD RENEWABLE PARTNERS		69,958.000	2,073,534.06
BROOKLINE BANCORP INC		17,119.000	188,822.57
BROOKS AUTOMATION INC		9,068.000	101,742.96
BROWN-FORMAN CORP		12,604.000	1,257,375.04
BRT REALTY TRUST		948.000	6,778.20
BRUKER CORP		21,756.000	494,731.44
BRYN MAWR BANK CORP		1,076.000	31,419.20
BSML INC		1,459.000	0.00
BSQUARE CORP		1,871.000	10,440.18
BUCKEYE PARTNERS LP		82,200.000	5,781,126.00

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BUCKLE INC/THE		5,870.000	152,561.30
BUFFALO WILD WINGS INC		3,239.000	450,059.05
BUILDERS FIRSTSOURCE INC		4,652.000	52,335.00
BUILDING MATLS HLDG CORP COM		12,400.000	50.84
BURLINGTON STORES INC		11,450.000	763,829.50
BUTLER INTERNATIONAL INC		4,024.000	20.48
C&J ENERGY SERVICES LTD		5,348.000	3,221.10
CA INC		37,111.000	1,218,354.13
CABOT CORP		625.000	28,537.50
CABOT OIL & GAS CORP		58,318.000	1,501,105.32
CACHE INC		3,062.000	6.12
CACI INTERNATIONAL INC		4,291.000	387,949.31
CADIZ INC		250.000	1,467.50
CADUS CORP		2,634.000	2,713.02
CAGY INDUSTRIES INC		2,037.000	0.00
CAI INTERNATIONAL INC		2,137.000	16,027.50
CAL DIVE INTERNATIONAL INC		9,001.000	10.80
CALAMOS ASSET MANAGEMENT INC		7,159.000	52,332.29
CALAMP CORP		5,884.000	87,142.04
CALATLANTIC GROUP INC		11,835.000	434,462.85
CALBEE INC		279,000.000	11,585,340.01
CALERES INC		13,310.000	322,235.10
CALGON CARBON CORP		9,685.000	127,357.75
CALIFORNIA COASTAL COMMUNITIES		3,300.000	8.25
CALIFORNIA FIRST NATIONAL BANC		3,321.000	49,051.17
CALIFORNIA WATER SERVICE GROUP		6,593.000	230,293.49
CALIX INC		5,028.000	34,743.48
CALLAWAY GOLF CO		14,337.000	146,380.77
CALLIDUS SOFTWARE INC		3,638.000	72,687.24
CALLON PETROLEUM CO		9,558.000	107,336.34
CALMARE THERAPEUTICS INC		1,369.000	288.86
CALTEX AUSTRALIA LTD		377,014.000	8,955,115.51
CAMBEX CORP		5,237.000	23.57
CAMBIUM LEARNING GROUP INC		1,926.000	8,686.26
CAMBREX CORP		12,684.000	656,143.32
CAMBRIDGE HEART INC		5,193.000	0.00
CAMDEN NATIONAL CORP		2,077.000	87,234.00
CAMDEN PROPERTY TRUST		9,416.000	832,562.72
CAMPBELL SOUP CO		41,888.000	2,786,808.64

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Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CANADIAN TIRE CORP LTD CL A		92,800.000	10,057,442.06
CANO PETROLEUM INC		3,018.000	0.00
CANTEL MEDICAL CORP		6,580.000	452,243.40
CANTERBURY PARK HOLDING CORP		862.000	9,482.00
CAPELLA EDUCATION CO		1,725.000	90,804.00
CAPGEMINI SA		128,450.000	11,159,259.45
CAPITAL BANK FINANCIAL CORP		1,909.000	54,979.20
CAPITAL CITY BANK GROUP INC		1,993.000	27,742.56
CAPITAL ONE FINANCIAL CORP		64,225.000	4,078,929.75
CAPITAL SENIOR LIVING CORP		4,485.000	79,249.95
CAPITALAND MALL TRUST		45,536.000	72,064.55
CAPITOL BANCORP LTD		1,356.000	3.77
CAPITOL FEDERAL FINANCIAL INC		21,740.000	303,273.00
CAPRICOR THERAPEUTICS INC		62.000	244.90
CAPSTEAD MORTGAGE CORP		16,926.000	164,182.20
CAPSTONE THERAPEUTICS CORP		6,299.000	425.18
CAPSTONE TURBINE CORP		1,035.000	1,428.30
CARBO CERAMICS INC		3,141.000	41,147.10
CARDINAL FINANCIAL CORP		3,199.000	70,186.06
CARDINAL HEALTH INC		59,257.000	4,622,638.57
CARDIOVASCULAR SYSTEMS INC		5,702.000	104,774.25
CARDTRONICS INC		83,379.000	3,319,317.99
CARE CAPITAL PROPERTIES INC		696.000	18,242.16
CAREER EDUCATION CORP		5,503.000	32,742.85
CARETRUST REIT INC		43,647.000	601,455.66
CARLSBERG A/S		133,106.000	12,611,360.22
CARMAX INC		24,309.000	1,191,870.27
CARMIKE CINEMAS INC		1,326.000	39,939.12
CARNIVAL CORP		61,390.000	2,713,438.00
CARNIVAL PLC		207,448.000	9,179,175.70
CARPENTER TECHNOLOGY CORP		7,571.000	249,313.03
CARRIAGE SERVICES INC		5,426.000	128,487.68
CARRIZO OIL & GAS INC		7,375.000	264,393.75
CARTESIAN INC		1,461.000	1,461.00
CASCADE BANCORP		2,279.000	12,625.66
CASELLA WASTE SYSTEMS INC		4,786.000	37,570.10
CASEY'S GENERAL STORES INC		7,474.000	982,905.74
CASH AMERICA INTERNATIONAL INC		4,638.000	197,671.56
CASH TECHNOLOGIES INC		787.000	1.37

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CASI PHARMACEUTICALS INC		501.000	586.17
CASS INFORMATION SYSTEMS INC		2,557.000	132,196.90
CATALENT INC		11,700.000	268,983.00
CATALINA LIGHTING INC		910.000	0.91
CATALYST BIOSCIENCES INC		684.000	1,039.68
CATASYS INC		19.000	11.40
CATERPILLAR INC		73,226.000	5,551,263.06
CATHAY GENERAL BANCORP		10,216.000	288,091.20
CATO CORP/THE		6,386.000	240,879.92
CATSKILL LITIGATION TRUST		3,760.000	0.00
CAVCO INDUSTRIES INC		1,441.000	135,021.70
CAVIUM INC		9,143.000	352,919.80
CBIZ INC		18,419.000	191,741.79
CBRE GROUP INC		269,170.000	7,127,621.60
CBS CORP		90,621.000	4,933,407.24
CDI CORP		2,904.000	17,714.40
CEB INC		6,384.000	393,765.12
CECO ENVIRONMENTAL CORP		1,458.000	12,742.92
CEDAR REALTY TRUST INC		29,857.000	221,837.51
CEL-SCI CORP		643.000	295.78
CELADON GROUP INC		3,750.000	30,637.50
CELANESE CORP		55,160.000	3,610,222.00
CELGENE CORP		134,386.000	13,254,491.18
CELLDEX THERAPEUTICS INC		2,567.000	11,269.13
CELLULAR BIOMEDICINE GROUP INC		1,000.000	11,990.00
CEMEX SAB DE CV ADR		1,391,763.000	8,587,177.71
CENTENE CORP		91,164.000	6,506,374.68
CENTERPOINT ENERGY INC		103,330.000	2,479,920.00
CENTERSTATE BANKS INC		4,215.000	66,386.25
CENTRAL GARDEN & PET CO		7,421.000	164,615.51
CENTRAL PACIFIC FINANCIAL CORP		408.000	9,628.80
CENTRICA PLC		1,881,451.000	5,671,603.95
CENTRUE FINANCIAL CORP		17.000	289.00
CENTRUS ENERGY CORP		453.000	1,485.84
CENTURY ALUMINUM CO		556.000	3,519.48
CENTURY BANCORP INC/MA		538.000	22,773.54
CENTURY CASINOS INC		297.000	1,850.31
CENTURYLINK INC		111,683.000	3,239,923.83
CENVEO INC		9,065.000	7,396.13

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CEPHEID		9,810.000	301,657.50
CERBCO INC CL A		500.000	0.00
CERNER CORP		37,736.000	2,211,329.60
CERUS CORP		17,700.000	110,448.00
CESCA THERAPEUTICS INC		123.000	360.39
CEVA INC		1,633.000	44,368.61
CF BLACKROCK ACWI EX-US SUPERFUND A		51,753,411.800	1,090,302,582.28
CF INDUSTRIES HOLDINGS INC		29,234.000	704,539.40
CH ROBINSON WORLDWIDE INC		17,905.000	1,329,446.25
CHAMPION ENTERPRISES INC		21,400.000	149.80
CHAMPION INDUSTRIES INC/WV		4,250.000	624.75
CHANNELL COMMERCIAL CORP		3,181.000	9.84
CHARLES & COLVARD LTD		1,139.000	1,161.78
CHARLES RIVER LABORATORIES INT		34,806.000	2,869,406.64
CHARLES SCHWAB CORP/THE		150,841.000	3,817,785.71
CHART INDUSTRIES INC		7,350.000	177,355.50
CHARTER COMMUNICATIONS INC		13,294.210	3,039,588.17
CHARTER COMMUNICATIONS INC DEL CL A		61,241.000	440.94
CHARTER FINANCIAL CORP/MD		2,744.000	36,440.32
CHASE CORP		1,782.000	105,262.74
CHATHAM LODGING TRUST		7,289.000	160,212.22
CHAZAK VALUE CORP COM		216.000	0.00
CHECK POINT SOFTWARE TECHNOLOG		125,000.000	9,960,000.00
CHEESECAKE FACTORY INC/THE		7,698.000	370,581.72
CHEMED CORP		4,085.000	556,826.35
CHEMICAL FINANCIAL CORP		3,961.000	147,705.69
CHEMTURA CORP		17,492.000	461,438.96
CHEMTURA CORPORATION		1,269.000	0.00
CHENNAI SUPER KINGS CRICKET LTD		425,652.000	0.04
CHEROKEE INC		3,673.000	40,807.03
CHESAPEAKE ENERGY CORP		73,347.000	313,925.16
CHESAPEAKE LODGING TRUST		6,555.000	152,403.75
CHESAPEAKE UTILITIES CORP		3,607.000	238,711.26
CHESTER BANCORP INC		84.000	1,612.80
CHEVRON CORP		252,464.000	26,465,801.12
CHICAGO RIVET & MACHINE CO		235.000	6,396.70
CHICO'S FAS INC		21,600.000	231,336.00
CHIEF CONSOLIDATED MINING CO		1,300.000	0.00
CHILDREN'S PLACE INC/THE		5,195.000	416,535.10

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHIMERIX INC		2,887.000	11,345.91
CHINA CGAME INC		1,663.000	35.09
CHINA COMMUNICATIONS SERVICES		14,116,000.000	7,350,993.52
CHINA SKY ONE MEDICAL INC		581.000	33.67
CHIPOTLE MEXICAN GRILL INC		3,662.000	1,474,907.12
CHOICE PROPERTIES REIT TRUST UNIT		50,606.000	553,326.56
CHRISTOPHER & BANKS CORP		4,430.000	9,701.70
CHUBB LTD		90,252.000	11,796,838.92
CHURCH & DWIGHT CO INC		16,095.000	1,656,014.55
CHURCHILL DOWNS INC		2,422.000	306,043.92
CI FINANCIAL INC		415,000.000	8,611,881.12
CIBER INC		7,875.000	11,812.50
CIBL INC		22.000	0.00
CIE FINANCIERE RICHEMONT SA		106,854.000	6,224,558.10
CIENA CORP		18,010.000	337,687.50
CIFC CORP		541.000	3,835.69
CIGNA CORP		32,170.000	4,117,438.30
CIM COMMERCIAL TRUST CORP		385.000	6,252.40
CIMAREX ENERGY CO		11,891.000	1,418,834.12
CIMPRESS NV		5,167.000	477,844.16
CINCINNATI BELL INC		27,268.000	124,614.76
CINCINNATI FINANCIAL CORP		18,552.000	1,389,359.28
CINEMARK HOLDINGS INC		80,287.000	2,927,264.02
CINTAS CORP		10,870.000	1,066,673.10
CIPRICO INC		5,400.000	0.00
CIRCLE ENTERTAINMENT INC		8,246.000	20.62
CIRCOR INTERNATIONAL INC		2,531.000	144,241.69
CIRCUIT CITY STORES INC		21,085.000	0.00
CIRRUS LOGIC INC		9,997.000	387,783.63
CISCO SYSTEMS INC		787,800.000	22,601,982.00
CITI TRENDS INC		3,834.000	59,542.02
CITIGROUP INC		458,283.000	19,426,616.37
CITIZENS & NORTHERN CORP		621.000	12,556.62
CITIZENS FINANCIAL GROUP INC		66,342.000	1,325,513.16
CITIZENS INC/TX		4,796.000	36,449.60
CITRIX SYSTEMS INC		56,853.000	4,553,356.77
CITY BANK/LYNNWOOD WA		1,072.000	30.55
CITY HOLDING CO		2,758.000	125,406.26
CITY OFFICE REIT INC		114,226.000	1,482,653.48

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
	CIVEO CORP		7,789.000	14,020.20
	CIVITAS SOLUTIONS INC		1,522.000	31,703.26
	CLARCOR INC		7,927.000	482,199.41
	CLAYTON WILLIAMS ENERGY INC		1,373.000	37,702.58
	CLEAN ENERGY FUELS CORP		12,718.000	44,131.46
	CLEARSTORY SYSTEMS INC		219.000	0.02
	CLEARWATER PAPER CORP		3,413.000	223,107.81
	CLEVELAND BIOLABS INC		57.000	160.74
	CLIFFS NATURAL RESOURCES INC		21,500.000	121,905.00
	CLIFTON BANCORP INC		2,303.000	34,706.21
	CLOROX CO/THE		16,221.000	2,244,824.19
	CLOUD PEAK ENERGY INC		7,570.000	15,594.20
	CLOVIS ONCOLOGY INC		2,441.000	33,490.52
	CLST HOLDINGS INC		3,920.000	147.00
	CLUBCORP HOLDINGS INC		5,000.000	65,000.00
	CME GROUP INC/IL		87,645.000	8,536,623.00
	CMS ENERGY CORP		35,010.000	1,605,558.60
	CNA FINANCIAL CORP		27,489.000	863,704.38
	CNO FINANCIAL GROUP INC		45,098.000	787,411.08
	COACH INC		34,869.000	1,420,563.06
	COBIZ FINANCIAL INC		2,390.000	27,963.00
	COCA-COLA BOTTLING CO CONSOLID		1,483.000	218,698.01
	COCA-COLA CO/THE		488,313.000	22,135,228.29
	COCHLEAR LTD		80,000.000	7,222,620.00
	CODEXIS INC		1,109.000	4,469.27
	CODORUS VALLEY BANCORP INC		2,015.000	41,045.55
	COEUR MINING INC		20,479.000	218,306.14
	COFINIMMO SA		1,913.000	224,744.91
	COGENT COMMUNICATIONS HOLDINGS		12,151.000	486,769.06
	COGENTIX MEDICAL INC		416.000	400.19
	COGNEX CORP		13,481.000	581,031.10
	COGNIZANT TECHNOLOGY SOLUTIONS		75,985.000	4,349,381.40
	COHEN & STEERS INC		4,842.000	195,810.48
	COHERENT INC		25,840.000	2,371,595.20
	COHERUS BIOSCIENCES INC		2,302.000	38,880.78
	COHU INC		4,688.000	50,864.80
	COLDWATER CREEK INC		2,034.000	0.00
	COLGATE-PALMOLIVE CO		148,797.000	10,891,940.40
	COLLEGIUM PHARMACEUTICAL INC		1,900.000	22,515.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
COLOMBO BANK		495.000	163.35
COLONIAL BANCGROUP INC/THE		63,000.000	0.00
COLONY CAPITAL INC		55,805.000	856,606.75
COLONY STARWOOD HOMES		736.000	22,389.12
COLUMBIA BANKING SYSTEM INC		8,060.000	226,163.60
COLUMBIA PIPELINE GROUP INC		50,146.000	1,278,221.54
COLUMBIA PIPELINE PARTNERS LP		32,305.000	484,575.00
COLUMBIA SPORTSWEAR CO		5,952.000	342,478.08
COLUMBUS MCKINNON CORP/NY		3,783.000	53,529.45
COMARCO INC		3,575.000	196.63
COMBIMATRIX CORP		2.000	5.72
COMCAST CORP		429,121.000	27,974,397.99
COMDIAL CORP		222.000	0.44
COMERICA INC		21,964.000	903,379.32
COMFORT SYSTEMS USA INC		6,475.000	210,890.75
COMMERCIAL INTERNATIONAL BANK		282,625.000	1,267,682.11
COMMERCIAL METALS CO		18,135.000	306,481.50
COMMUNICATIONS SALES & LEASING		28,138.000	813,188.20
COMMUNICATIONS SYSTEMS INC		2,292.000	15,975.24
COMMUNITY BANK SYSTEM INC		6,385.000	262,359.65
COMMUNITY HEALTHCARE TRUST INC		65,735.000	1,389,637.90
COMMUNITY TRUST BANCORP INC		4,954.000	171,705.64
COMMUNITY WEST BANCSHARES		1,090.000	7,989.70
COMMUNITYONE BANCORP		107.000	1,352.48
COMMVault SYSTEMS INC		6,977.000	301,336.63
COMPASS DIVERSIFIED HOLDINGS		43,683.000	724,700.97
COMPASS GROUP PLC		585,036.000	11,121,122.49
COMPASS MINERALS INTERNATIONAL		29,898.000	2,218,132.62
COMPUTER PROGRAMS & SYSTEMS IN		2,386.000	95,249.12
COMPUTER SERVICES INC		2,152.000	80,592.40
COMPUTER TASK GROUP INC		6,561.000	32,608.17
COMPX INTERNATIONAL INC		1,221.000	14,041.50
COMSCORE INC		17,966.000	429,028.08
COMSTOCK RESOURCES INC		6,286.000	5,282.12
COMTECH TELECOMMUNICATIONS COR		4,368.000	56,085.12
COMTREX SYSTEMS CORP		367.000	678.95
CONAGRA FOODS INC		209,358.000	10,009,405.98
CONCERT PHARMACEUTICALS INC		2,378.000	26,704.94
CONCHO RESOURCES INC		16,348.000	1,949,825.96

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONCURRENT COMPUTER CORP		1,364.000	7,120.08
CONE MLS CORP N C		20,100.000	0.00
CONMED CORP		50,646.000	2,417,333.58
CONN'S INC		2,186.000	16,438.72
CONNECTICUT WATER SERVICE INC		3,111.000	174,838.20
CONNECTONE BANCORP INC		1,074.000	16,851.06
CONCOPHILLIPS		155,312.000	6,771,603.20
CONRAD INDUSTRIES INC		2,224.000	47,260.00
CONSOL ENERGY INC		29,900.000	481,091.00
CONSOLIDATED COMMUNICATIONS HO		13,339.000	363,354.36
CONSOLIDATED EDISON INC		38,146.000	3,068,464.24
CONSOLIDATED FREIGHTWAYS CORP		15,004.000	10.50
CONSOLIDATED WATER CO LTD		4,366.000	57,019.96
CONSOLIDATED-TOMOKA LAND CO		3,205.000	152,141.35
CONSTELLATION BRANDS INC		42,375.000	7,008,825.00
CONSUMER PORTFOLIO SERVICES IN		4,856.000	18,307.12
CONTACT ENERGY LTD		476,299.000	1,757,160.37
CONTANGO OIL & GAS CO		3,143.000	38,470.32
CONTINENTAL INFORMATION SYSTEM		1,312.000	0.13
CONTINENTAL MATERIALS CORP		831.000	12,714.30
CONTINENTAL RESOURCES INC/OK		9,900.000	448,173.00
CONTRA DYAX CORPORATION		21,687.000	0.00
CONVERGYS CORP		16,674.000	416,850.00
COOPER COS INC/THE		23,070.000	3,958,119.90
COOPER TIRE & RUBBER CO		12,934.000	385,691.88
COOPER-STANDARD HOLDING INC		2,300.000	181,585.00
CORCEPT THERAPEUTICS INC		1,268.000	6,923.28
CORE-MARK HOLDING CO INC		7,600.000	356,136.00
CORELOGIC INC/UNITED STATES		38,768.000	1,491,792.64
CORESITE REALTY CORP		3,050.000	270,504.50
CORINTHIAN COLLEGES INC		11,399.000	0.00
CORNERSTONE ONDEMAND INC		6,816.000	259,416.96
CORNING INC		269,324.000	5,515,755.52
CORNWALL RESOURCES INC		100.000	0.10
CORPORATE OFFICE PROPERTIES TR		12,973.000	383,611.61
CORUS BANKSHARES INC		10,586.000	190.55
CORVEL CORP		7,307.000	315,516.26
COSCO PACIFIC LTD		88,316.000	87,770.14
COSTCO WHOLESALE CORP		72,330.000	11,358,703.20

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
COUSINS PROPERTIES INC		592,896.000	6,166,118.40
COVANTA HOLDING CORP		66,628.000	1,096,030.60
COVENANT TRANSPORTATION GROUP		2,371.000	42,843.97
COVISINT CORP		5,432.000	11,841.76
COWEN GROUP INC		1,624.000	4,807.04
CPI AEROSTRUCTURES INC		1,261.000	7,755.15
CPI CORP		1,363.000	6.78
CR BARD INC		25,095.000	5,901,340.20
CRA INTERNATIONAL INC		4,612.000	116,314.64
CRACKER BARREL OLD COUNTRY STO		4,505.000	772,472.35
CRAFT BREW ALLIANCE INC		2,303.000	26,530.56
CRAWFORD & CO		8,449.000	71,732.01
CRAY INC		5,984.000	179,041.28
CRAZY WOMAN CREEK BANCORP INC		437.000	5,571.75
CREDIT SUISSE GROUP AG		236,696.000	2,504,963.82
CREXENDO INC		1,782.000	2,405.70
CRH PLC		201,328.000	5,815,298.88
CROCS INC		11,385.000	128,422.80
CROMBIE REAL ESTATE INVT TR UNIT		208,199.000	2,460,810.54
CROSS COUNTRY HEALTHCARE INC		7,209.000	100,349.28
CROSSROADS SYSTEMS INC		87.700	351.68
CROWN CASTLE INTERNATIONAL COR		42,252.000	4,285,620.36
CROWN CRAFTS INC		4,165.000	39,400.90
CROWN HOLDINGS INC		45,200.000	2,290,284.00
CRYOLIFE INC		3,652.000	43,130.12
CSG SYSTEMS INTERNATIONAL INC		34,928.000	1,407,947.68
CSL LTD		90,000.000	7,517,630.52
CSP INC		1,105.000	8,972.60
CSRA INC		17,204.000	403,089.72
CSS INDUSTRIES INC		2,574.000	69,008.94
CSX CORP		119,880.000	3,126,470.40
CTI BIOPHARMA CORP		5.000	1.70
CTI INDUSTRIES CORP		194.000	1,305.62
CTS CORP		5,419.000	97,108.48
CUBIC CORP		4,124.000	165,619.84
CULP INC		3,445.000	95,185.35
CUMMINS INC		19,870.000	2,234,182.80
CUMULUS MEDIA INC		6,016.000	1,864.96
CURIS INC		10,227.000	15,954.12

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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CURTISS-WRIGHT CORP		7,175.000	604,493.75
CUSTOMERS BANCORP INC		1,800.000	45,234.00
CUTERA INC		4,192.000	46,992.32
CV HOLDINGS INC/UNITED STATES		5,499.000	687.38
CVB FINANCIAL CORP		17,205.000	281,989.95
CVENT INC		1,400.000	50,008.00
CVS HEALTH CORP		134,699.000	12,896,082.26
CYBERCARE INC COM		5,500.000	0.00
CYBEROPTICS CORP		2,077.000	31,113.46
CYNOSURE INC		4,693.000	228,290.99
CYPRESS SEMICONDUCTOR CORP		46,836.000	494,119.80
CYRUSONE INC		7,909.000	440,214.94
CYS INVESTMENTS INC		18,226.000	152,551.62
CYTOKINETICS INC		4,773.000	45,295.77
CYTORI THERAPEUTICS INC		82.000	171.38
CYTORI THERAPEUTICS INC RTS		82.000	0.00
DAIMLER AG		108,500.000	6,451,197.77
DAIWA HOUSE INDUSTRY CO LTD		639,600.000	18,591,356.36
DAKTRONICS INC		8,231.000	51,443.75
DAN RIV INC GA CL A		18,700.000	0.00
DANA HOLDING CORP		22,425.000	236,808.00
DANAHER CORP		89,734.000	9,063,134.00
DARDEN RESTAURANTS INC		59,604.000	3,775,317.36
DARLING INGREDIENTS INC		18,714.000	278,838.60
DATA I/O CORP		4,212.000	9,898.20
DATA TRANSLATION ESCROW CONTRA		1,837.000	0.00
DATALINK CORP		2,206.000	16,545.00
DATARAM CORP		435.000	263.18
DATATEC SYS INC COM		25,900.000	0.00
DATATRAK INTERNATIONAL INC		67.000	335.00
DATAWATCH CORP		2,915.000	16,149.10
DAVE & BUSTER'S ENTERTAINMENT		3,700.000	173,123.00
DAVITA HEALTHCARE PARTNERS INC		20,460.000	1,581,967.20
DAWSON GEOPHYSICAL CO		5,656.000	46,096.40
DAXOR CORP		2,106.000	16,848.00
DCT INDUSTRIAL TRUST INC		12,884.000	618,947.36
DEAN FOODS CO		16,228.000	293,564.52
DECKERS OUTDOOR CORP		5,508.000	316,820.16
DECORATOR INDUSTRIES INC		831.000	7.31

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
	DEERE & CO		37,442.000	3,034,299.68
	DELCATH SYSTEMS INC		186.000	46.52
	DELEK US HOLDINGS INC		9,897.000	130,739.37
	DELIA*S INC		3,437.000	2.41
	DELPHAX TECHNOLOGIES INC		7,074.000	707.40
	DELPHI AUTOMOTIVE PLC		199,235.000	12,472,111.00
	DELTA AIR LINES INC		96,770.000	3,525,331.10
	DELTA APPAREL INC		3,982.000	89,794.10
	DELTA NATURAL GAS CO INC		2,783.000	74,974.02
	DELTAGEN INC		13,680.000	26.56
	DELTIC TIMBER CORP		1,791.000	120,229.83
	DELUXE CORP		8,180.000	542,906.60
	DEMANDWARE INC		5,212.000	390,378.80
	DENBURY RESOURCES INC		377,500.000	1,355,225.00
	DENNY'S CORP		11,569.000	124,135.37
	DENTSPLY SIRONA INC		61,032.000	3,786,425.28
	DEPOMED INC		7,337.000	143,951.94
	DERMA SCIENCES INC		3,794.000	14,986.30
	DESTINATION MATERNITY CORP		3,392.000	19,944.96
	DESTINATION XL GROUP INC		5,521.000	25,230.97
	DETERMINE INC		466.000	708.32
	DETREX CORP		990.000	25,740.00
	DEUTSCHE BANK AG		203,800.000	2,790,523.09
	DEUTSCHE BOERSE AG		82,000.000	6,699,339.57
	DEVON ENERGY CORP		219,858.000	7,969,852.50
	DEVRY EDUCATION GROUP INC		9,299.000	165,894.16
	DEX MEDIA INC		240.000	2.81
	DEXTERA SURGICAL INC		166.000	298.80
	DHI GROUP INC		19,620.000	122,232.60
	DHT HOLDINGS INC		1,263.000	6,352.89
	DIADEXUS INC		148.000	1.93
	DIAMOND HILL INVESTMENT GROUP		1,018.000	191,811.56
	DIAMOND OFFSHORE DRILLING INC		8,085.000	196,708.05
	DIAMOND RESORTS INTERNATIONAL		6,700.000	200,732.00
	DIAMONDROCK HOSPITALITY CO		39,113.000	353,190.39
	DICERNA PHARMACEUTICALS INC		3,201.000	9,603.00
	DIEBOLD INC		9,805.000	243,458.15
	DIFFERENTIAL BRANDS GROUP INC		44.000	131.56
	DIGI INTERNATIONAL INC		5,914.000	63,457.22

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIGIMARC CORP		2,459.000	78,589.64
DIGITAL INFO SECURITY CO		17.725	1.06
DIGITAL REALTY TRUST INC		18,413.000	2,006,832.87
DIGITAL VIDEO SYSTEMS INC		319.000	0.00
DIGITALGLOBE INC		12,231.000	261,621.09
DIME COMMUNITY BANCSHARES INC		7,168.000	121,927.68
DINEEQUITY INC		2,836.000	240,436.08
DIODES INC		5,150.000	96,768.50
DIPLOMAT PHARMACY INC		5,438.000	190,330.00
DIRECT LINE INSURANCE GROUP PL		724,300.000	3,338,506.14
DISCOVER FINANCIAL SERVICES		51,699.000	2,770,549.41
DISCOVERY COMMUNICATIONS INC		48,815.000	1,190,281.11
DISTRIBUIDORA INTERNACIONAL DE		1,401,000.000	8,096,605.82
DIVERSICARE HEALTHCARE SERVICE		2,393.000	19,263.65
DIVINE INC		6,229.000	3.92
DIXIE GROUP INC/THE		1,616.000	5,752.96
DOLL TECHNOLOGY GROUP INC		1.000	0.00
DOLLAR GENERAL CORP		35,590.000	3,345,460.00
DOLLAR TREE INC		57,123.000	5,383,271.52
DOLLARAMA INC		110,000.000	7,639,947.64
DOMINION RESOURCES INC/VA		119,653.000	9,324,558.29
DOMTAR CORP		11,400.000	399,114.00
DON QUIJOTE HOLDINGS CO LTD		436,100.000	16,068,408.64
DONEGAL GROUP INC		7,738.000	125,725.01
DORAL FINANCIAL CORP		243.000	89.91
DORMAN PRODUCTS INC		8,151.000	466,237.20
DOVER CORP		19,458.000	1,348,828.56
DOVER DOWNS GAMING & ENTERTAIN		4,949.000	5,245.94
DOVER MOTORSPORTS INC		7,550.000	16,383.50
DOW CHEMICAL CO/THE		250,609.000	12,457,773.39
DR HORTON INC		48,202.000	1,517,398.96
DR PEPPER SNAPPLE GROUP INC		42,804.000	4,136,150.52
DREAMWORKS ANIMATION SKG INC		8,478.000	346,495.86
DREW INDUSTRIES INC		3,322.000	281,838.48
DRI CORP		787.000	0.48
DRIL-QUIP INC		3,200.000	186,976.00
DRIVER HARRIS CO COM PAR \$0.83 1/3		100.000	0.00
DSP GROUP INC		3,239.000	34,365.79
DSV A/S		195,000.000	8,158,971.46

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
DSW INC		11,100.000	235,098.00
DTE ENERGY CO		72,704.000	7,206,420.48
DTS INC/CA		2,733.000	72,287.85
DUALSTAR TECHNOLOGIES CORP		3,937.000	7.87
DUCOMMUN INC		2,567.000	50,775.26
DUET GROUP		1,308,369.000	2,435,528.89
DUKE ENERGY CORP		86,399.000	7,412,170.21
DUN & BRADSTREET CORP/THE		4,547.000	554,006.48
DUPONT FABROS TECHNOLOGY INC		40,350.000	1,918,239.00
DURECT CORP		8,621.000	10,517.62
DYCOM INDUSTRIES INC		5,145.000	461,815.20
DYNACQ HEALTHCARE INC		16.000	1.12
DYNAMIC MATERIALS CORP		2,137.000	22,972.75
DYNAVAX TECHNOLOGIES CORP		3,562.000	51,933.96
DYNEGY INC		16,699.000	287,890.76
DYNEX CAPITAL INC		10,356.000	71,870.64
E*TRADE FINANCIAL CORP		336,457.000	7,903,374.93
EACO CORP		16.000	90.88
EAGLE BANCORP INC		4,200.000	202,062.00
EAGLE BULK SHIPPING INC		7.000	3.07
EAGLE BULK SHIPPING INC WT EXP 10/15/2021		103.000	4.12
EAGLE PHARMACEUTICALS INC/DE		1,000.000	38,790.00
EARTHCARE CO COM		12,400.000	0.00
EARTHLINK HOLDINGS CORP		21,820.000	139,648.00
EARTHSHELL CORP COM NEW		1,800.000	0.00
EAST WEST BANCORP INC		44,100.000	1,507,338.00
EASTERLY GOVERNMENT PROPERTIES		58,584.000	1,155,862.32
EASTERN CO/THE		935.000	15,502.30
EASTERN VIRGINIA BANKSHARES IN		106.000	800.30
EASTGROUP PROPERTIES INC		4,777.000	329,230.84
EASTMAN CHEMICAL CO		18,644.000	1,265,927.60
EASTMAN KODAK CO		1,380.000	22,190.40
EASYJET PLC		293,700.000	4,263,833.22
EATON CORP PLC		111,794.000	6,677,455.62
EBAY INC		260,262.000	6,092,733.42
EBIX INC		5,637.000	270,012.30
EBT INTL INC COM NEW		69.000	0.00
ECHELON CORP		902.000	4,293.52
ECOLAB INC		33,107.000	3,926,490.20

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ECOLOGY AND ENVIRONMENT INC		332.000	3,393.04
EDCI HOLDINGS INC		1,189.000	535.05
EDGEWATER TECHNOLOGY INC		7,939.000	68,592.96
EDISON INTERNATIONAL		40,861.000	3,173,673.87
EDP - ENERGIAS DE PORTUGAL SA		383,823.000	1,174,328.07
EDUCATION HOLDINGS 1 INC		4,413.000	0.00
EDUCATION REALTY TRUST INC		9,270.000	427,717.80
EDUCATIONAL DEVELOPMENT CORP		1,007.000	11,691.27
EDWARDS LIFESCIENCES CORP		26,558.000	2,648,629.34
EGAIN CORP		1,880.000	5,301.60
EHEALTH INC		4,450.000	62,389.00
EI DU PONT DE NEMOURS & CO		109,552.000	7,098,969.60
EL PASO ELECTRIC CO		9,884.000	467,216.68
ELDORADO RESORTS INC		3,259.000	49,520.51
ELECTRO RENT CORP		4,045.000	62,333.45
ELECTRO SCIENTIFIC INDUSTRIES		3,680.000	21,491.20
ELECTRO-SENSORS INC		224.000	707.84
ELECTRONIC ARTS INC		37,826.000	2,865,697.76
ELECTRONIC TELE-COMMUNICATIONS		1,662.000	83.10
ELECTRONICS FOR IMAGING INC		6,723.000	289,357.92
ELI LILLY & CO		121,825.000	9,593,718.75
ELIOR PARTICIPATIONS SCA		251,373.000	5,480,533.13
ELIZABETH ARDEN INC		2,936.000	40,399.36
ELLIE MAE INC		3,793.000	347,628.45
ELLINGTON RESIDENTIAL MORTGAGE		2,910.000	38,004.60
ELXSI CORP		3,025.000	77,137.50
EMAGIN CORP		6,943.000	13,330.56
EMAK WORLDWIDE INC		1,137.000	11.37
EMC CORP/MA		244,960.000	6,655,563.20
EMC INSURANCE GROUP INC		3,132.000	86,819.04
EMCOR GROUP INC		9,768.000	481,171.68
EMCORE CORP		1,466.000	8,708.04
EMERGENT BIOSOLUTIONS INC		9,269.000	260,644.28
EMERSON ELECTRIC CO		168,478.000	8,787,812.48
EMERSON RADIO CORP		6,016.000	3,459.21
EMISPHERE TECHNOLOGIES INC		6,412.000	4,360.16
EMPIRE CO LTD CL A NON-VTG		310,600.000	4,594,306.62
EMPIRE DISTRICT ELECTRIC CO/TH		6,687.000	227,157.39
EMPIRE RESORTS INC		117.000	1,848.60

Mellon Security ID	Security Description	Shares/Par	Base Market Value
EMPIRE RESOURCES INC		617.000	2,215.03
EMPIRE STATE REALTY TRUST INC		7,607.000	144,456.93
EMPLOYERS HOLDINGS INC		6,937.000	201,311.74
ENAGAS SA		18,170.000	551,177.68
ENANTA PHARMACEUTICALS INC		1,273.000	28,069.65
ENBRIDGE ENERGY MANAGEMENT LLC		304.000	6,995.04
ENBRIDGE ENERGY PARTNERS LP		85,578.000	1,985,409.60
ENBRIDGE INCOME FD HLDGS INC		41,571.000	1,026,231.04
ENCORE CAPITAL GROUP INC		3,849.000	90,566.97
ENCORE WIRE CORP		4,921.000	183,454.88
ENDEAVOUR INTERNATIONAL CORP		8,833.000	0.00
ENDESA SA		48,219.000	965,847.24
ENDO INTERNATIONAL PLC		25,691.000	400,522.69
ENDOCYTE INC		3,901.000	12,522.21
ENDOLOGIX INC		11,974.000	149,196.04
ENDURANCE INTERNATIONAL GROUP		9,950.000	89,450.50
ENDURANCE SPECIALTY HOLDINGS L		51,330.000	3,447,322.80
ENER1 INC		8,865.000	0.00
ENERGEN CORP		100,440.000	4,842,212.40
ENERGY CONVERSION DEVICES INC		3,568.000	0.00
ENERGY FOCUS INC		109.000	680.16
ENERGY RECOVERY INC		7,252.000	64,470.28
ENERGY TRANSFER EQUITY LP		236,202.000	3,394,222.74
ENERGY TRANSFER PARTNERS LP		112,763.000	4,292,887.41
ENERGY XXI LTD		13,334.000	600.04
ENERNOC INC		3,959.000	25,020.88
ENERSYS		9,020.000	536,419.40
ENGIE SA		121,119.000	1,952,424.29
ENGLOBAL CORP		4,822.000	5,786.40
ENHERENT CORP		9,218.000	7.37
ENNIS INC		4,606.000	88,343.08
ENOVA INTERNATIONAL INC		4,243.000	31,228.48
ENPRO INDUSTRIES INC		2,964.000	131,571.96
ENSIGN GROUP INC/THE		6,770.000	142,237.70
ENSTAR GROUP LTD		1,490.000	241,365.10
ENTEGRIS INC		29,290.000	423,826.30
ENTELLUS MEDICAL INC		1,200.000	21,924.00
ENTERCOM COMMUNICATIONS CORP		4,985.000	67,646.45
ENERGY CORP		22,417.000	1,823,622.95

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENTERPRISE BANCORP INC/MA		561.000	13,458.39
ENTERPRISE FINANCIAL SERVICES		501.000	13,972.89
ENTERPRISE PRODUCTS PARTNERS L		487,794.000	14,272,852.44
ENTRADE INC COM		13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR		9,591.000	64,451.52
ENTRPRIZE CORP		962.000	722.46
ENVESTNET INC		5,884.000	195,996.04
ENVIRONMENTAL TECHNOLOGIES INC		6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP		2,343.000	1,300.37
ENVIT CAPITAL GROUP INC		290.000	0.03
ENZO BIOCHEM INC		5,053.000	30,166.41
ENZON PHARMACEUTICALS INC		10,765.000	4,359.83
EOG RESOURCES INC		104,513.000	8,718,474.46
EPAM SYSTEMS INC		5,446.000	350,232.26
EPIQ SYSTEMS INC		7,653.000	111,733.80
EPIRUS BIOPHARMACEUTICALS INC		80.000	36.16
EPIX PHARMACEUTICALS INC		6,452.000	0.00
EPIZYME INC		5,761.000	58,992.64
EPL TECHNOLOGIES INC		19,700.000	0.00
EPLUS INC		3,506.000	286,755.74
EPR PROPERTIES		7,642.000	616,556.56
EQT CORP		58,564.000	4,534,610.52
EQT GP HOLDINGS LP		18,884.000	481,353.16
EQT MIDSTREAM PARTNERS LP		74,940.000	6,017,682.00
EQUIFAX INC		14,926.000	1,916,498.40
EQUIFIN INC		394.000	3.94
EQUINIX INC		8,707.000	3,375,965.11
EQUITY COMMONWEALTH		11,400.000	332,082.00
EQUITY ONE INC		12,535.000	403,376.30
EQUITY RESIDENTIAL		45,840.000	3,157,459.20
ERA GROUP INC		2,425.000	22,795.00
ERBA DIAGNOSTICS INC		3,427.000	2,741.60
EROOMSYSTEM TECHNOLOGIES INC		3,225.000	227.36
ERSTE GROUP BANK AG		420,800.000	9,494,676.41
ESC CONCORD CAMERA CORP		3,480.000	0.00
ESC GLOBIX CORPORATION		33,000.000	0.00
ESCALADE INC		2,400.000	24,576.00
ESCALERA RESOURCES CO		9,249.000	92.49
ESCO TECHNOLOGIES INC		4,933.000	197,024.02

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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ESCROW AMBASSADORS GROUP INC		6,341.000	0.00
ESCROW CDC LIQUIDATING TRUST		331.000	0.00
ESCROW CHROMCRAFT REVINGTON		2,356.000	0.00
ESPEY MANUFACTURING & ELECTRON		355.000	9,233.55
ESSENDANT INC		11,513.000	351,837.28
ESSENT GROUP LTD		6,036.000	131,645.16
ESSEX PROPERTY TRUST INC		8,206.000	1,871,706.54
ESTEE LAUDER COS INC/THE		27,915.000	2,540,823.30
ESTERLINE TECHNOLOGIES CORP		4,864.000	301,762.56
ETHAN ALLEN INTERIORS INC		3,004.000	99,252.16
EUROBANCSHARES INC		3,146.000	0.00
EUROCOMMERCIAL PROPERTIES NV		23,021.000	983,365.67
EURONET WORLDWIDE INC		7,533.000	521,208.27
EUROPRI ASA		571,479.000	2,444,917.59
EVANS & SUTHERLAND COMPUTER CO		4,156.000	2,909.20
EVERBANK FINANCIAL CORP		13,590.000	201,947.40
EVERCEL INC		2,662.000	3,034.68
EVERCORE PARTNERS INC		4,831.000	213,481.89
EVERGREEN ENERGY INC		1,552.000	1.09
EVERGREEN SOLAR INC		8,573.000	0.00
EVERI HOLDINGS INC		15,240.000	17,526.00
EVERSOURCE ENERGY		39,783.000	2,383,001.70
EVERTEC INC		7,150.000	111,111.00
EVINE LIVE INC		4,392.000	7,246.80
EVOLUTION PETROLEUM CORP		1,055.000	5,770.85
EVOLVING SYSTEMS INC		9,031.000	46,690.27
EW SCRIPPS CO/THE		7,775.000	123,156.00
EXACT SCIENCES CORP		14,343.000	175,701.75
EXACTECH INC		4,708.000	125,891.92
EXAMWORKS GROUP INC		5,183.000	180,627.55
EXAR CORP		20,336.000	163,704.80
EXELIXIS INC		19,833.000	154,895.73
EXELON CORP		332,083.000	12,074,537.88
EXLSERVICE HOLDINGS INC		5,004.000	262,259.64
EXPEDIA INC		14,701.000	1,562,716.30
EXPEDITORS INTERNATIONAL OF WA		34,533.000	1,693,498.32
EXPERIAN PLC		531,579.000	10,033,881.08
EXPONENT INC		10,334.000	603,608.94
EXPRESS INC		13,914.000	201,892.14

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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EXPRESS SCRIPTS HOLDING CO		86,363.000	6,546,315.40
EXTERRAN CORP		4,284.000	55,049.40
EXTRA SPACE STORAGE INC		15,704.000	1,453,248.16
EXTREME NETWORKS INC		13,886.000	47,073.54
EXXON MOBIL CORP		558,897.000	52,391,004.78
EZCORP INC		6,241.000	47,181.96
EZENIA! INC		5,456.000	218.24
F5 NETWORKS INC		8,400.000	956,256.00
FAB INDS INC COM		4,400.000	0.00
FABRINET		2,200.000	81,664.00
FACEBOOK INC		375,152.000	42,872,370.56
FACTORY 2-U STORES INC		5,731.000	16.05
FAIR ISAAC CORP		7,458.000	842,828.58
FAIRCHILD SEMICONDUCTOR INTERN		19,170.000	380,524.50
FAIRPOINT COMMUNICATIONS INC		34,126.000	22,401.68
FALCON PRODS INC		7,000.000	0.00
FALCONSTOR SOFTWARE INC		7,036.000	7,387.80
FAMOUS DAVE'S OF AMERICA INC		2,559.000	12,871.77
FANUC CORP		50,400.000	8,123,248.09
FARMER BROTHERS CO		2,498.000	80,085.88
FARMERS CAPITAL BANK CORP		2,686.000	73,462.10
FARO TECHNOLOGIES INC		2,781.000	94,081.23
FASTENAL CO		111,027.000	4,928,488.53
FBL FINANCIAL GROUP INC		4,689.000	284,481.63
FBR & CO		2,659.000	39,698.87
FCB FINANCIAL HOLDINGS INC		4,000.000	136,000.00
FEDDERS CORP COM NEW		23,100.000	9.24
FEDERAL AGRICULTURAL MORTGAGE		264.000	9,192.48
FEDERAL MOGUL CORP COM		2,400.000	0.00
FEDERAL REALTY INVESTMENT TRUS		8,893.000	1,472,236.15
FEDERAL SCREW WORKS		815.000	4,360.25
FEDERAL SIGNAL CORP		12,329.000	158,797.52
FEDERATED NATIONAL HOLDING CO		1,141.000	21,724.64
FEDEX CORP		31,307.000	4,751,776.46
FEI CO		7,276.000	777,658.88
FELCOR LODGING TRUST INC		19,605.000	122,139.15
FERRO CORP		13,285.000	177,753.30
FERROGLOBE PLC		10,771.000	92,738.31
FFD FINANCIAL CORP		676.000	20,280.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIBERCORE INC		7,424.000	4.45
FIBERMARK INC COM		6,800.000	0.00
FIDELITY & GUARANTY LIFE		1,400.000	32,452.00
FIDELITY NATIONAL INFORMATION		34,801.000	2,564,137.68
FIDELITY SOUTHERN CORP		2,915.000	45,678.05
FIFTH THIRD BANCORP		96,283.000	1,693,617.97
FINANCIAL ENGINES INC		6,278.000	162,411.86
FINANCIAL INSTITUTIONS INC		840.000	21,898.80
FINISAR CORP		15,166.000	265,556.66
FINISH LINE INC/THE		8,132.000	164,185.08
FINLAY ENTERPRISES INC COM NEW		4,800.000	0.00
FINOVA GROUP INC COM		50,900.000	0.00
FIRST ACCEPTANCE CORP		6,609.000	9,318.69
FIRST AMERICAN FINANCIAL CORP		14,029.000	564,246.38
FIRST BANCORP INC/ME		2,482.000	53,462.28
FIRST BANCORP/PUERTO RICO		737.000	2,925.89
FIRST BANCORP/SOUTHERN PINES N		2,671.000	46,956.18
FIRST BUSEY CORP		1,470.000	31,443.30
FIRST BUSINESS FINANCIAL SERVI		1,306.000	30,651.82
FIRST CASH FINANCIAL SERVICES		4,725.000	242,534.25
FIRST CITIZENS BANCSHARES INC/		1,853.000	479,760.23
FIRST COMMONWEALTH FINANCIAL C		17,071.000	157,053.20
FIRST COMMUNITY BANCSHARES INC		575.000	12,903.00
FIRST DEFIANCE FINANCIAL CORP		4,489.000	174,397.65
FIRST FINANCIAL BANCORP		12,811.000	249,173.95
FIRST FINANCIAL BANKSHARES INC		12,527.000	410,760.33
FIRST FINANCIAL CORP/IN		3,401.000	124,544.62
FIRST HORIZON NATIONAL CORP		16.932	233.33
FIRST HUMANICS G/O IL		5,000.000	0.00
FIRST INDUSTRIAL REALTY TRUST		16,648.000	463,147.36
FIRST MARBLEHEAD CORP/THE		335.000	1,628.10
FIRST MARINER BANCORP		4,813.000	72.20
FIRST MERCHANTS CORP		8,473.000	211,231.89
FIRST MIDWEST BANCORP INC/IL		15,526.000	272,636.56
FIRST NBC BANK HOLDING CO		1,250.000	20,987.50
FIRST OF LONG ISLAND CORP/THE		3,933.000	112,759.11
FIRST PLACE FINANCIAL CORP/OH		5,949.000	0.44
FIRST POTOMAC REALTY TRUST		9,005.000	82,846.00
FIRST SOLAR INC		41,102.000	1,992,624.96

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST SOUTH BANCORP INC/WASHIN		711.000	6,640.74
FIRST STATE BANCORPORATION/NM		2,669.000	3.21
FIRST UNITED CORP		1,655.000	16,285.20
FIRST VIRTUAL COMMUNICATIONS INC COM NEW		2,780.000	0.00
FIRSTENERGY CORP		53,266.000	1,859,516.06
FIRSTMERIT CORP		24,260.000	491,750.20
FISCHER IMAGING CORP		5,800.000	0.00
FISERV INC		27,883.000	3,031,718.59
FIVE BELOW INC		8,291.000	384,785.31
FIVE OAKS INVESTMENT CORP		4,092.000	22,424.16
FIVE PRIME THERAPEUTICS INC		2,550.000	105,442.50
FIVE STAR QUALITY CARE INC		3,942.000	9,224.28
FLAGSTAR BANCORP INC		103.000	2,514.23
FLANIGAN'S ENTERPRISES INC		107.000	2,212.76
FLEETMatics GROUP PLC		3,451.000	149,531.83
FLEETWOOD ENTERPRISES INC COM		17,000.000	0.00
FLEXION THERAPEUTICS INC		1,300.000	19,454.50
FLEXSTEEL INDUSTRIES INC		657.000	26,030.34
FLIR SYSTEMS INC		17,261.000	534,227.95
FLOTEK INDUSTRIES INC		7,702.000	101,666.40
FLOUR CITY INTL INC COM NEW		7,300.000	7.30
FLOWSERVE CORP		16,350.000	738,529.50
FLUIDIGM CORP		9,899.000	89,387.97
FLUOR CORP		30,762.000	1,515,951.36
FLUSHING FINANCIAL CORP		3,348.000	66,558.24
FLYI INC COM		29,300.000	87.90
FMC CORP		54,324.000	2,515,744.44
FMC TECHNOLOGIES INC		28,389.000	757,134.63
FNB CORP/PA		37,982.000	476,294.28
FOAMEX INTL INC COM NEW		9,459.000	37.84
FOCUS ENHANCEMENTS INC		19,974.000	15.98
FOOT LOCKER INC		17,068.000	936,350.48
FOOTBALL EQUITIES INC		5,500.000	0.00
FOOTSTAR INC		18,000.000	25,500.00
FORD MOTOR CO		552,175.000	6,940,839.75
FORESTAR GROUP INC		4,482.000	53,290.98
FORMFACTOR INC		7,181.518	64,561.85
FORRESTER RESEARCH INC		3,231.000	119,094.66
FORTUNE REAL ESTATE INVESTMENT		335,086.000	399,531.51

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORUM ENERGY TECHNOLOGIES INC		8,436.000	146,027.16
FORWARD AIR CORP		4,409.000	196,332.77
FOUNTAIN PWR BOAT INDS INC COM NEW		3,800.000	95.00
FOUR CORNERS PROPERTY TRUST IN		31,666.000	652,002.94
FRANCESCA'S HOLDINGS CORP		5,572.000	61,570.60
FRANKFORT TOWER INDUSTRIES INC COM ESCROW		61,300.000	0.00
FRANKLIN COVEY CO		6,978.000	106,972.74
FRANKLIN ELECTRIC CO INC		7,387.000	244,140.35
FRANKLIN FINANCIAL NETWORK INC		1,250.000	39,200.00
FRANKLIN RESOURCES INC		46,216.000	1,542,227.92
FRANKLIN STREET PROPERTIES COR		11,762.000	144,319.74
FRASERS CENTREPOINT TRUST		1,475,763.000	2,335,519.13
FRASERS LOGISTICS & INDUSTRIAL		3,616,265.000	2,552,531.20
FRED'S INC		4,429.000	71,351.19
FREEMPORT-MCMORAN INC		402,962.000	4,488,996.68
FREIGHTCAR AMERICA INC		836.000	11,745.80
FREQUENCY ELECTRONICS INC		3,548.000	32,996.40
FRESENIUS MEDICAL CARE AG & CO		121,740.000	10,553,327.54
FRESENIUS SE & CO KGAA		72,190.000	5,278,729.81
FRESH CHOICE INC		6,600.000	0.00
FRIEDMAN INDUSTRIES INC		3,017.000	17,589.11
FRIEDMANS INC CL A		10,900.000	0.00
FRONTIER COMMUNICATIONS CORP		147,121.000	726,777.74
FRONTIER FINANCIAL CORP		607.000	16.33
FRONTIER INS GROUP INC NEW		46,400.000	0.00
FRONTLINE CAP GROUP COM		30,400.000	3.04
FRP HOLDINGS INC		3,843.000	132,583.50
FTD COS INC		2,823.000	70,462.08
FTI CONSULTING INC		5,705.000	232,079.40
FUBON FINANCIAL HOLDING CO LTD		4,117,000.000	4,805,017.20
FUEL TECH INC		2,912.000	4,309.76
FUELCELL ENERGY INC		566.000	3,520.52
FULTON FINANCIAL CORP		26,946.000	363,771.00
FUQI INTERNATIONAL INC		2,793.000	0.00
FUTUREFUEL CORP		2,728.000	29,680.64
FVNB CORP COM		3,600.000	0.00
G&K SERVICES INC		3,621.000	277,259.97
G-III APPAREL GROUP LTD		5,878.000	268,742.16
GA EXPRESS INC		1,881.000	0.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GABS 114A AELTUS CBO		8,180.000	851.20
GAIAM INC		1,286.000	9,953.64
GAINSCO INC		435.000	6,912.15
GALENA BIOPHARMA INC		306.000	142.63
GAMCO INVESTORS INC		3,055.000	100,112.35
GAMETECH INTERNATIONAL INC		4,418.000	20.59
GAMING AND LEISURE PROPERTIES		56,142.000	1,935,776.16
GAMING PARTNERS INTERNATIONAL		224.000	2,083.20
GANNETT CO INC		18,500.000	255,485.00
GAP INC/THE		28,449.000	603,687.78
GARGOYLES INC		187.000	0.01
GARMIN LTD		14,711.000	624,040.62
GAS NATURAL INC		2,697.000	18,852.03
GASTAR EXPLORATION INC		3,378.000	3,715.80
GATX CORP		4,900.000	215,453.00
GEA GROUP AG		209,908.000	9,858,415.53
GENERAC HOLDINGS INC		11,117.000	388,650.32
GENERAL BEARING CORP ESCROW		2,162.000	0.00
GENERAL CABLE CORP		7,538.000	95,807.98
GENERAL COMMUNICATION INC		8,184.000	129,307.20
GENERAL DATACOMM INDUSTRIES IN		1,255.000	37.65
GENERAL DYNAMICS CORP		36,033.000	5,017,234.92
GENERAL ELECTRIC CO		1,183,471.000	37,255,667.08
GENERAL GROWTH PROPERTIES INC		73,105.000	2,179,991.10
GENERAL MILLS INC		133,647.000	9,531,704.04
GENERAL MOLY INC		5,187.000	1,789.52
GENERAL MOTORS CO		218,437.000	6,181,767.10
GENERAL STEEL HOLDINGS INC		1,145.000	1,213.70
GENESCO INC		3,551.000	228,364.81
GENESIS ENERGY LP		60,070.000	2,304,885.90
GENESIS HEALTHCARE INC		3,485.000	6,168.45
GENESIS WORLDWIDE INC		6,900.000	0.00
GENIE ENERGY LTD		2,200.000	14,894.00
GENMARK DIAGNOSTICS INC		4,219.000	36,705.30
GENOMIC HEALTH INC		6,269.000	162,335.76
GENTHERM INC		6,045.000	207,041.25
GENUINE PARTS CO		18,765.000	1,899,956.25
GENVEC INC		660.000	377.98
GENWORTH FINANCIAL INC		73,800.000	190,404.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GEO GROUP INC/THE		92,947.000	3,176,928.46
GEOGLOBAL RESOURCES INC		2,056.000	18.50
GEOMET INC		8,674.000	147.46
GEOPETRO RESOURCES CO		1,269.000	17.13
GEOSPACE TECHNOLOGIES CORP		2,901.000	47,489.37
GERBER SCIENTIFIC INC COM ESCROW		6,368.000	0.00
GERMAN AMERICAN BANCORP INC		866.000	27,686.02
GERON CORP		9,065.000	24,294.20
GETTY REALTY CORP		5,488.000	117,717.60
GIBRALTAR INDUSTRIES INC		3,680.000	116,177.60
GIGA-TRONICS INC		1,580.000	1,674.80
GIGAMON INC		1,900.000	71,041.00
GILEAD SCIENCES INC		214,230.000	17,871,066.60
GLACIER BANCORP INC		11,534.000	306,573.72
GLACIER WATER SERVICES INC		366.000	3,477.00
GLADSTONE COMMERCIAL CORP		4,773.000	80,615.97
GLAXOSMITHKLINE PLC		348,600.000	7,477,106.06
GLEACHER & CO INC		482.000	689.26
GLOBAL INDEMNITY PLC		965.000	26,566.45
GLOBAL NET LEASE INC		17,400.000	138,330.00
GLOBAL PAYMENTS INC		35,064.000	2,502,868.32
GLOBAL SOURCES LTD		2,603.000	23,869.51
GLOBAL TECHNOLOGIES LTD		4,068.000	8,151.41
GLOBALSTAR INC		52,902.000	64,011.42
GLOBANT SA		1,400.000	55,090.00
GLOBUS MEDICAL INC		11,426.000	272,281.58
GLOWPOINT INC		1,539.000	461.70
GN STORE NORD A/S		480,000.000	8,622,625.74
GODADDY INC		1,500.000	46,785.00
GOLAR LNG LTD		12,212.000	189,286.00
GOLDCORP INC		30,100.000	575,813.00
GOLDEN ENTERPRISES INC		10,480.000	75,560.80
GOLDEN OCEAN GROUP LTD		2,706.000	1,797.33
GOLDFIELD CORP/THE		2,686.000	8,810.08
GOLDMAN SACHS GROUP INC/THE		56,899.000	8,454,053.42
GOODRICH PETROLEUM CORP		2,952.000	88.56
GOODYEAR TIRE & RUBBER CO/THE		33,353.000	855,837.98
GOPRO INC		14,600.000	157,826.00
GORMAN-RUPP CO/THE		7,202.000	197,406.82

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOVERNMENT PROPERTIES INCOME T		8,672.000	199,976.32
GP STRATEGIES CORP		2,137.000	46,351.53
GRAHAM CORP		3,946.000	72,685.32
GRAMERCY PROPERTY TRUST		44,420.000	409,552.40
GRAN TIERRA ENERGY INC		45,151.000	152,610.38
GRAND CANYON EDUCATION INC		7,019.000	280,198.48
GRANITE BROADCASTING CORP		140.000	0.01
GRANITE CONSTRUCTION INC		6,269.000	285,552.95
GRAPHIC PACKAGING HOLDING CO		16,791.000	210,559.14
GRAY TELEVISION INC		11,442.000	122,099.90
GREAT AMERICAN BANCORP INC		144.000	1,440.00
GREAT ELM CAPITAL GROUP INC		998.000	6,576.82
GREAT LAKES DREDGE & DOCK CORP		14,627.000	63,773.72
GREAT SOUTHERN BANCORP INC		2,480.000	91,685.60
GREAT WALL MOTOR CO LTD		6,262,000.000	5,182,044.25
GREAT WESTERN BANCORP INC		6,965.000	219,676.10
GREATBATCH INC		4,063.000	125,668.59
GREATER ATLANTIC FINANCIAL COR		1,312.000	0.00
GREEN BRICK PARTNERS INC		188.000	1,366.76
GREEN DOT CORP		4,900.000	112,651.00
GREEN PLAINS INC		3,401.000	67,067.72
GREENBRIER COS INC/THE		5,943.000	173,119.59
GREENHILL & CO INC		4,019.000	64,705.90
GREENHUNTER RESOURCES INC		1,231.000	1.72
GREENLIGHT CAPITAL RE LTD		3,696.000	74,511.36
GREIF INC		3,937.000	146,731.99
GRIFFIN INDUSTRIAL REALTY INC		760.000	23,294.00
GRIFFON CORP		10,987.000	185,240.82
GROUP 1 AUTOMOTIVE INC		2,877.000	142,008.72
GROUPON INC		49,462.000	160,751.50
GRUBHUB INC		4,100.000	127,387.00
GSE SYSTEMS INC		3,099.000	6,879.78
GSV INC		770.000	3.47
GTX INC		16,768.000	9,222.40
GUARANTY BANCORP		1,106.000	18,470.20
GUESS? INC		10,571.000	159,093.55
GUIDED THERAPEUTICS INC		19.000	0.12
GUIDEWIRE SOFTWARE INC		11,211.000	692,391.36
GULF ISLAND FABRICATION INC		2,372.000	16,461.68

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GULFMARK OFFSHORE INC		8,251.000	25,825.63
GYRODYNE CO AMER INC		7,623.000	0.00
GYRODYNE LLC		1,409.000	28,208.18
H&E EQUIPMENT SERVICES INC		2,304.000	43,845.12
H&R BLOCK INC		28,144.000	647,312.00
HACKETT GROUP INC/THE		8,707.000	120,766.09
HAEMONETICS CORP		7,287.000	211,250.13
HAFSLUND ASA		3,085.000	25,069.46
HALCON RESOURCES CORP		7,142.000	3,313.89
HALLADOR ENERGY CO		2,855.000	13,190.10
HALLIBURTON CO		107,764.000	4,880,631.56
HALLMARK FINANCIAL SERVICES IN		1,210.000	14,023.90
HALOZYME THERAPEUTICS INC		14,693.000	126,800.59
HALYARD HEALTH INC		7,300.000	237,396.00
HAMPSHIRE GROUP LTD		2,587.000	59.50
HANCOCK FABRICS INC		3,981.000	11.94
HANCOCK HOLDING CO		11,849.000	309,377.39
HANDLEMAN CO DEL COM		6,680.000	0.00
HANDY & HARMAN LTD		690.000	18,071.10
HANESBRANDS INC		47,346.000	1,189,804.98
HANGER INC		6,395.000	47,514.85
HANMI FINANCIAL CORP		2,627.000	61,708.23
HANOVER INSURANCE GROUP INC/TH		6,463.000	546,899.06
HANSEN MEDICAL INC		208.000	825.76
HARBOR DIVERSIFIED INC		1,094.000	54.70
HARBOURTON CAPITAL GROUP INC		233.000	4.66
HARDINGE INC		3,091.000	31,095.46
HARLEY-DAVIDSON INC		22,712.000	1,028,853.60
HARMAN INTERNATIONAL INDUSTRIE		8,849.000	635,535.18
HARMONIC INC		10,279.000	29,295.15
HARRIS & HARRIS GROUP INC		2,009.000	3,234.49
HARRIS CORP		15,642.000	1,305,168.48
HARSCO CORP		12,384.000	82,229.76
HARTE-HANKS INC		7,443.000	11,834.37
HARTFORD FINANCIAL SERVICES GR		152,337.000	6,760,716.06
HARVARD BIOSCIENCE INC		11,047.000	31,594.42
HARVEST NATURAL RESOURCES INC		6,874.000	5,739.79
HASBRO INC		22,076.000	1,854,163.24
HASTINGS MANUFACTURING CO		262.000	0.16

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HATTERAS FINANCIAL CORP		14,863.000	243,753.20	
HAUPPAUGE DIGITAL INC		3,900.000	195.00	
HAVERTY FURNITURE COS INC		2,817.000	50,790.51	
HAWAIIAN HOLDINGS INC		8,405.000	319,053.80	
HAWAIIAN TELCOM HOLDCO INC		1,950.000	41,320.50	
HAWKINS INC		3,278.000	142,297.98	
HAYDEN HALL INC		1.000	0.00	
HAYNES INTERNATIONAL INC		2,380.000	76,350.40	
HB FULLER CO		9,903.000	435,632.97	
HC2 HOLDINGS INC		340.000	1,458.60	
HCA HOLDINGS INC		48,064.000	3,701,408.64	
HCP INC		74,068.000	2,620,525.84	
HD SUPPLY HOLDINGS INC		122,660.000	4,271,021.20	
HDFC BANK LTD ADR		128,090.000	8,498,771.50	
HEADWATERS INC		10,532.000	188,944.08	
HEALTHCARE REALTY TRUST INC		14,137.000	494,653.63	
HEALTHCARE SERVICES GROUP INC		12,307.000	509,263.66	
HEALTHEQUITY INC		5,750.000	174,713.75	
HEALTHSOUTH CORP		15,877.000	616,345.14	
HEALTHSTREAM INC		3,521.000	93,376.92	
HEALTHWAREHOUSE.COM INC		409.000	93.13	
HEALTHWATCH INC COM PAR \$0.05		2,100.000	0.00	
HEALTHWAYS INC		5,971.000	68,965.05	
HEARTLAND EXPRESS INC		14,601.000	253,911.39	
HEARTLAND FINANCIAL USA INC		938.000	33,102.02	
HEARTWARE INTERNATIONAL INC		2,993.000	172,845.75	
HECLA MINING CO		38,225.000	194,947.50	
HEDGEPTH PHARMACEUTICALS INC		1,225.000	250.27	
HEICO CORP		10,599.000	708,119.19	
HEIDRICK & STRUGGLES INTERNATI		1,782.000	30,080.16	
HELEN OF TROY LTD		5,024.000	516,668.16	
HELICOS BIOSCIENCES CORP		297.000	0.59	
HELIOS & MATHESON ANALYTICS IN		175.000	1,601.25	
HELIX ENERGY SOLUTIONS GROUP I		16,756.000	113,270.56	
HELM CAP GROUP INC COM		600.000	0.00	
HELMERICH & PAYNE INC		13,549.000	909,544.37	
HEMACARE CORP		437.000	297.16	
HEMISPHERX BIOPHARMA INC		6,255.000	720.58	
HENRY SCHEIN INC		10,293.000	1,819,802.40	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERCULES OFFSHORE INC		54.000	75.06
HERCULES OFFSHORE INC WTS EXP 11/08/2021		441.000	0.00
HERITAGE COMMERCE CORP		1,993.000	20,986.29
HERITAGE FINANCIAL CORP/WA		4,289.000	75,400.62
HERMAN MILLER INC		10,072.000	301,052.08
HERON THERAPEUTICS INC		2,389.000	43,097.56
HERSHA HOSPITALITY TRUST		6,388.000	109,554.20
HERSHEY CO/THE		17,625.000	2,000,261.25
HERTZ GLOBAL HOLDINGS INC		173,360.000	1,919,095.20
HESKA CORP		2,747.000	102,105.99
HESS CORP		117,076.000	7,036,267.60
HEWLETT PACKARD ENTERPRISE CO		208,404.000	3,807,541.08
HFF INC		5,321.000	153,670.48
HHGREGG INC		6,709.000	11,874.93
HIBBETT SPORTS INC		4,043.000	140,655.97
HIGHWOODS PROPERTIES INC		13,359.000	705,355.20
HIKMA PHARMACEUTICALS PLC		190,000.000	6,260,902.80
HILL INTERNATIONAL INC		5,108.000	20,789.56
HILL-ROM HOLDINGS INC		9,512.000	479,880.40
HILLENBRAND INC		10,141.000	304,635.64
HILLTOP HOLDINGS INC		10,790.000	226,482.10
HINES HORTICULTURE INC COM		21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING		146.000	17,946.32
HISPANIC EXPRESS INC		200.000	20.00
HK ELECTRIC INVESTMENTS & HK E		1,284,057.000	1,196,673.37
HKBN LTD		1,475,632.000	1,550,203.44
HKN INC		44.000	737.00
HMN FINANCIAL INC		1,557.000	21,144.06
HMS HOLDINGS CORP		13,557.000	238,738.77
HNI CORP		8,529.000	396,513.21
HOLLYSYS AUTOMATION TECHNOLOGI		7,052.000	122,493.24
HOLLYWOOD MEDIA CORP		3,839.000	2,303.40
HOLOGIC INC		100,724.000	3,485,050.40
HOLOGRAPHIC STORAGE LTD		43.000	215.00
HOME BANCSHARES INC/AR		17,978.000	355,784.62
HOME DEPOT INC/THE		204,457.000	26,107,114.33
HOMEBANC CORP GA COM		25,900.000	0.00
HOMESTREET INC		561.000	11,175.12
HON HAI PRECISION INDUSTRY CO		3,133,000.000	8,012,415.13

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
HONEYWELL INTERNATIONAL INC		95,581.000	11,117,981.92
HOOPER HOLMES INC		820.000	992.20
HOPEWELL HIGHWAY INFRASTRUCTUR		4,761,054.000	2,368,882.05
HOPFED BANCORP INC		1,685.000	19,529.15
HORACE MANN EDUCATORS CORP		9,407.000	317,862.53
HORIZON BANCORP/IN		1,254.000	31,525.56
HORMEL FOODS CORP		33,891.000	1,240,410.60
HORNBECK OFFSHORE SERVICES INC		5,469.000	45,611.46
HORSEHEAD HOLDING CORP		7,174.000	2,188.08
HORTONWORKS INC		2,300.000	24,587.00
HOST HOTELS & RESORTS INC		93,724.000	1,519,266.04
HOUGHTON MIFFLIN HARCOURT CO		18,991.000	296,829.33
HOUSTON AMERICAN ENERGY CORP		3,012.000	668.66
HOUSTON WIRE & CABLE CO		863.000	4,530.75
HOVNIANIAN ENTERPRISES INC		7,375.000	12,390.00
HP INC		314,535.000	3,947,414.25
HRG GROUP INC		4,021.000	55,208.33
HSN INC		12,076.000	590,878.68
HUANENG POWER INTERNATIONAL IN		6,496,000.000	4,002,459.43
HUDSON GLOBAL INC		643.000	1,266.71
HUDSON PACIFIC PROPERTIES INC		10,916.000	318,528.88
HUFFY CORP COM		5,000.000	0.00
HUMANA INC		18,692.000	3,362,316.96
HUNTINGTON BANCSHARES INC/OH		100,190.000	895,698.60
HUNTINGTON INGALLS INDUSTRIES		4,900.000	823,347.00
HURCO COS INC		1,536.000	42,746.88
HURON CONSULTING GROUP INC		3,382.000	204,340.44
HUTCHINSON TECHNOLOGY INC		3,405.000	11,542.95
HUTCHISON PORT HOLDINGS TRUST		3,636,052.000	1,654,403.66
HUTTIG BUILDING PRODUCTS INC		2,331.000	12,237.75
HYBRID ENERGY HOLDINGS INC		141.000	12.81
HYCROFT MNG CORP		659.000	0.00
HYPERDYNAMICS CORP		459.000	194.62
HYPERFEED TECHNOLOGIES INC		206.000	0.21
HYSTER-YALE MATERIALS HANDLING		1,613.000	95,957.37
IAC/INTERACTIVECORP		16,300.000	917,690.00
IBERIABANK CORP		5,427.000	324,154.71
ICAD INC		1,373.000	7,167.06
ICADE		6,397.000	452,486.59

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ICF INTERNATIONAL INC		1,668.000	68,221.20
ICONIX BRAND GROUP INC		10,074.000	68,100.24
ICTC GROUP INC		1.000	20.00
ICU MEDICAL INC		1,922.000	216,705.50
ID SYSTEMS INC		2,263.000	10,885.03
IDACORP INC		8,409.000	684,072.15
IDENTIV INC		411.000	735.69
IDERA PHARMACEUTICALS INC		11,370.000	17,396.10
IDNA INC		2,887.000	0.00
IDT CORP		5,962.000	84,600.78
IEC ELECTRONICS CORP		3,326.000	13,802.90
IENTERTAINMENT NETWORK INC		831.000	42.38
IES HOLDINGS INC		280.000	3,477.60
IGNYTA INC		1,300.000	7,046.00
IGO CORPORATIONS		26,400.000	0.00
II-VI INC		10,699.000	200,713.24
ILIAD SA		28,859.000	5,851,115.35
ILLINOIS TOOL WORKS INC		40,563.000	4,225,042.08
ILLUMINA INC		18,461.000	2,591,555.18
IMAGEWARE SYSTEMS INC		1,281.000	1,485.96
IMAGINON INC		667.000	0.67
IMATION CORP		9,196.000	11,495.00
IMAX CORP		8,200.000	241,736.00
IMMERSION CORP		3,344.000	24,544.96
IMMOBILIARE GRANDE DISTRIBUZIONE		111,037.000	90,543.71
IMMUNE DESIGN CORP		1,150.000	9,384.00
IMMUNE PHARMACEUTICALS INC		10.000	4.03
IMMUNOGEN INC		14,977.000	46,129.16
IMMUNOMEDICS INC		12,908.000	29,946.56
IMPAC MORTGAGE HOLDINGS INC		681.000	10,671.27
IMPATH INC COM		18,800.000	0.00
IMPAX LABORATORIES INC		15,856.000	456,969.92
IMPERVA INC		5,327.000	229,114.27
INC RESEARCH HOLDINGS INC		1,450.000	55,288.50
INCOMNET INC		300.000	0.00
INDEPENDENCE HOLDING CO		3,228.000	58,007.16
INDEPENDENCE REALTY TRUST INC		43,846.000	358,660.28
INDEPENDENT BANK CORP/MI		185.000	2,684.35
INDEPENDENT BANK CORP/ROCKLAND		6,666.000	304,636.20

Mellon Security ID	Security Description	Shares/Par	Base Market Value
INDYMAC BANCORP INC		25,800.000	260.58
INFINERA CORP		18,385.000	207,382.80
INFINITY ENERGY RESOURCES INC		204.000	12.24
INFINITY PHARMACEUTICALS INC		10,324.000	13,730.92
INFINITY PROPERTY & CASUALTY C		2,455.000	198,020.30
INFOBLOX INC		8,500.000	159,460.00
INFORMA PLC		1,289,918.000	12,561,979.96
INFRATIL LTD		1,057,055.000	2,405,306.45
ING GROEP NV		460,100.000	4,691,828.36
INGERSOLL-RAND PLC		74,835.000	4,765,492.80
INGLES MARKETS INC		9,649.000	359,907.70
INGREDION INC		11,800.000	1,527,038.00
INNERWORKINGS INC		876.000	7,244.52
INNODATA INC		5,036.000	12,338.20
INNOPHOS HOLDINGS INC		2,682.000	113,207.22
INNOSPEC INC		3,343.000	153,744.57
INNOVATIVE SOLUTIONS & SUPPORT		3,306.000	9,322.92
INNOVEX INC/MN		8,343.000	31.37
INNOVIVA INC		11,499.000	121,084.47
INNVEST REIT TRUST UNIT		93,153.000	499,943.34
INOGEN INC		1,700.000	85,187.00
INOVIO PHARMACEUTICALS INC		9,851.000	91,023.24
INPLAY TECHNOLOGIES INC COM		6,200.000	0.00
INSIGHT ENTERPRISES INC		5,777.000	150,202.00
INSIGNIA SYSTEMS INC		2,476.000	5,397.68
INSMED INC		10,357.000	102,120.02
INSPERITY INC		4,783.000	369,391.09
INSTEEL INDUSTRIES INC		4,371.000	124,966.89
INSTITUTIONAL FINANCIAL MARKET		376.000	307.12
INSULET CORP		9,462.000	286,130.88
INSYS THERAPEUTICS INC		2,000.000	25,880.00
INTEGRA BANK CORP		2,671.000	0.02
INTEGRA LIFESCIENCES HOLDINGS		3,529.000	281,543.62
INTEGRAL VISION INC		4,289.000	8.15
INTEGRATED DEVICE TECHNOLOGY I		20,474.000	412,141.62
INTEL CORP		842,390.000	27,630,392.00
INTELIQUENT INC		3,970.000	78,963.30
INTELLICHECK MOBILISA INC		176.000	242.88
INTER PARFUMS INC		4,245.000	121,279.65

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERACTIVE INTELLIGENCE GROUP		3,930.000	161,090.70
INTERCONTINENTAL EXCHANGE INC		14,930.000	3,821,482.80
INTERDIGITAL INC/PA		6,937.000	386,252.16
INTEREP NATIONAL RADIO SALES I		3,193.000	0.00
INTERFACE INC		86,184.000	1,314,306.00
INTERLINK ELECTRONICS INC		786.000	9,031.14
INTERMET CORP		20,500.000	0.00
INTERNAP CORP		6,360.000	13,101.60
INTERNATIONAL BANCSHARES CORP		8,579.000	223,826.11
INTERNATIONAL BUSINESS MACHINE		114,611.000	17,395,657.58
INTERNATIONAL FLAVORS & FRAGRA		9,998.000	1,260,447.86
INTERNATIONAL ISOTOPES INC		831.000	54.02
INTERNATIONAL PAPER CO		204,127.000	8,650,902.26
INTERNATIONAL SHIPHOLDING CORP		3,160.000	944.84
INTERNATIONAL SPEEDWAY CORP		4,181.000	139,854.45
INTERNET AMERICA INC		2,581.000	103.24
INTERPACE DIAGNOSTICS GROUP IN		3,697.000	1,220.01
INTERPHASE CORP		1,377.000	2.76
INTERPLAY ENTERTAINMENT CORP		12,923.000	129.23
INTERPUBLIC GROUP OF COS INC/T		50,468.000	1,165,810.80
INTERSECT ENT INC		3,904.000	50,478.72
INTERSIL CORP		19,153.000	259,331.62
INTERVAL LEISURE GROUP INC		11,143.000	177,173.70
INTERVISUAL BOOKS INC		5,600.000	5.60
INTEST CORP		1,660.000	6,324.60
INTEVAC INC		2,448.000	13,904.64
INTL. FCSTONE INC		3,648.000	99,553.92
INTRA-CELLULAR THERAPIES INC		1,900.000	73,758.00
INTREPID POTASH INC		8,171.000	11,766.24
INTRICON CORP		2,607.000	13,895.31
INTRUSION INC		1,848.000	462.18
INTUIT INC		32,090.000	3,581,564.90
INTUITIVE SURGICAL INC		4,774.000	3,157,571.34
INUVO INC		1,228.000	1,719.20
INVACARE CORP		9,663.000	117,212.19
INVENSENSE INC		8,528.000	52,276.64
INVERSIONES AGUAS METROPOLITAN		457,360.000	728,112.09
INVESCO LTD		216,452.000	5,528,184.08
INVESCO MORTGAGE CAPITAL INC		20,506.000	280,727.14

Mellon Security ID	Security Description	Shares/Par	Base Market Value
INVESTMENT TECHNOLOGY GROUP IN		5,778.000	96,608.16
INVESTORS BANCORP INC		61,592.000	682,439.36
INVESTORS REAL ESTATE TRUST		49,389.000	319,546.83
INVESTORS TITLE CO		897.000	84,963.84
INVIVO THERAPEUTICS HOLDINGS C		2,279.000	13,149.83
ION GEOPHYSICAL CORP		1,807.000	11,257.61
IPASS INC		7,205.000	8,934.20
IRADIMED CORP		3,050.000	66,368.00
IRIDEX CORP		2,567.000	37,965.93
IRIDIUM COMMUNICATIONS INC		5,780.000	51,326.40
IROBOT CORP		4,375.000	153,475.00
IRON MOUNTAIN INC		150,199.000	5,982,426.17
ISHARES CORE S&P MIDCAP ETF		2,819,686.000	421,232,891.54
ISIGN SOLUTIONS INC		2.000	2.58
ISLE OF CAPRI CASINOS INC		7,801.000	142,914.32
ISRAEL DISCOUNT BANK LTD		2,365,181.000	4,071,862.59
ISTAR INC		7,120.000	68,280.80
ITAU CORPBANCA		792,399,000.000	6,725,156.63
ITERIS INC		3,358.000	9,603.88
ITOCHU CORP		579,300.000	6,999,145.81
ITRON INC		7,058.000	304,199.80
ITT EDUCATIONAL SERVICES INC		3,773.000	7,244.16
ITT INC		148,040.000	4,734,319.20
ITUS CORP		1,696.000	5,308.48
ITV PLC		2,700,000.000	6,486,019.92
ITZYOURMALL INC		17.000	0.00
IXIA		23,366.000	229,454.12
IXYS CORP		6,087.000	62,391.75
J SAINSBURY PLC		1,573,900.000	4,887,567.66
J&J SNACK FOODS CORP		16,365.000	1,951,853.55
J2 GLOBAL INC		8,023.000	506,812.91
JACK IN THE BOX INC		11,544.000	991,860.48
JACLYN INC		337.000	1,853.50
JACO ELECTRONICS INC		1,562.000	101.53
JACOBS ENGINEERING GROUP INC		25,791.000	1,284,649.71
JAKKS PACIFIC INC		9,120.000	72,139.20
JAMES HARDIE INDUSTRIES PLC		406,541.000	6,190,428.27
JAMES RIVER COAL CO		5,152.000	0.00
JANUS CAPITAL GROUP INC		22,012.000	306,407.04

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
	JAPAN AIRLINES CO LTD		191,200.000	6,135,397.38
	JAPAN TOBACCO INC		264,585.000	10,581,852.85
	JAZZ PHARMACEUTICALS PLC		30,626.000	4,327,760.06
	JB HUNT TRANSPORT SERVICES INC		11,161.000	903,259.73
	JBS SA		1,561,700.000	4,850,227.08
	JER INVESTORS TRUST INC		786.000	31.44
	JERONIMO MARTINS SGPS SA		765,410.000	12,040,704.51
	JIANGSU EXPRESSWAY CO LTD		97,832.000	135,941.70
	JM SMUCKER CO/THE		27,509.000	4,192,646.69
	JOHN B SANFILIPPO & SON INC		784.000	33,421.92
	JOHN BEAN TECHNOLOGIES CORP		4,666.000	285,652.52
	JOHN LAING INFRASTRUCTURE		933,548.000	1,597,397.72
	JOHN WOOD GROUP PLC		657,700.000	6,048,987.91
	JOHNSON & JOHNSON		436,372.000	52,931,923.60
	JOHNSON CONTROLS INC		167,549.000	7,415,718.74
	JOHNSON OUTDOORS INC		2,069.000	53,173.30
	JOURNAL REGISTER CO COM		18,400.000	36.80
	JOY GLOBAL INC		10,300.000	217,742.00
	JPMORGAN CHASE & CO		532,149.000	33,067,738.86
	JUNIPER NETWORKS INC		111,600.000	2,509,884.00
	JUNIPER PHARMACEUTICALS INC		747.000	5,236.47
	K12 INC		3,085.000	38,531.65
	KA WANG HOLDING INC		2.000	0.42
	KADANT INC		2,316.000	119,297.16
	KAISER ALUMINUM CORP		2,620.000	236,874.20
	KAMAN CORP		4,164.000	177,053.28
	KANSAS CITY LIFE INSURANCE CO		1,703.000	67,302.56
	KANSAS CITY SOUTHERN		13,543.000	1,220,088.87
	KAPSTONE PAPER AND PACKAGING C		13,358.000	173,787.58
	KARYOPHARM THERAPEUTICS INC		2,042.000	13,701.82
	KATY INDUSTRIES INC		5,499.000	6,048.90
	KB FINANCIAL GROUP INC		158,900.000	4,497,236.97
	KB HOME		193,586.000	2,944,443.06
	KBC GROUP NV		165,000.000	8,050,832.46
	KBR INC		329,650.000	4,364,566.00
	KDDI CORP		388,400.000	11,785,644.13
	KEARNY FINANCIAL CORP/MD		11,398.000	143,386.84
	KELLOGG CO		61,669.000	5,035,273.85
	KELLY SERVICES INC		4,503.000	85,421.91

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
KEMET CORP		3,326.000	9,745.18
KEMPER CORP		6,504.000	201,493.92
KENNAMETAL INC		11,900.000	263,109.00
KENNEDY-WILSON HOLDINGS INC		13,012.000	246,707.52
KEPPEL DC REIT		745,273.000	614,646.73
KEPPEL INFRASTRUCTURE TRUST		9,408,703.000	3,460,367.04
KERRY GROUP PLC		114,947.000	10,198,151.52
KERYX BIOPHARMACEUTICALS INC		5,436.000	35,986.32
KEWAUNEE SCIENTIFIC CORP		538.000	10,157.44
KEY ENERGY SERVICES INC		21,021.000	4,874.77
KEY TECHNOLOGY INC		1,142.000	10,517.82
KEY TRONIC CORP		8,083.000	60,864.99
KEYCORP		579,391.000	6,402,270.55
KEYSTONE CONS INDS INC		5,800.000	0.00
KFORCE INC		7,893.000	133,312.77
KID BRANDS INC		2,768.000	4.15
KILLAM APT REAL ESTATE INVT TR TR UNIT		188,611.000	1,842,976.51
KIMBALL ELECTRONICS INC		5,276.000	65,686.20
KIMBALL INTERNATIONAL INC		7,036.000	80,069.68
KIMBERLY-CLARK CORP		50,581.000	6,953,875.88
KIMCO REALTY CORP		52,630.000	1,651,529.40
KINDER HOLDING CORP		300.000	12.15
KINDER MORGAN INC/DE		229,494.000	4,296,127.68
KINDRED HEALTHCARE INC		16,078.000	181,520.62
KINGS ROAD ENTERTAINMENT INC		4,000.000	0.40
KIRKLAND'S INC		412.000	6,048.16
KITE REALTY GROUP TRUST		12,248.000	343,311.44
KLA-TENCOR CORP		19,528.000	1,430,426.00
KLX INC		8,200.000	254,200.00
KMG CHEMICALS INC		463.000	12,033.37
KNIGHT TRANSPORTATION INC		10,889.000	289,429.62
KNOLL INC		12,191.000	295,997.48
KNOWLES CORP		9,300.000	127,224.00
KOC HOLDING AS		1,787,500.000	8,155,373.57
KOHL'S CORP		23,040.000	873,676.80
KONA GRILL INC		1,904.000	20,410.88
KONINKLIJKE AHOLD NV ADR		102,133.000	2,259,181.96
KOPIN CORP		11,587.000	25,723.14
KOPPERS HOLDINGS INC		4,903.000	150,669.19

Mellon Security ID	Security Description	Shares/Par	Base Market Value
KOREA ELECTRIC POWER CORP		157,580.000	8,263,086.69
KOREAN REINSURANCE CO		532,200.000	5,636,882.41
KORN/FERRY INTERNATIONAL		7,682.000	159,017.40
KOSS CORP		6,974.000	14,157.22
KRAFT HEINZ CO/THE		74,724.000	6,611,579.52
KRATON PERFORMANCE POLYMERS IN		3,500.000	97,755.00
KRATOS DEFENSE & SECURITY SOLU		3,477.000	14,255.70
KREISLER MANUFACTURING CORP		389.000	6,982.55
KRISPY KREME DOUGHNUTS INC		9,967.000	208,908.32
KROGER CO/THE		187,329.000	6,891,833.91
KRONOS WORLDWIDE INC		2,728.000	14,322.00
KRUNG THAI BANK PCL		12,995,400.000	6,028,031.27
KUBOTA CORP		691,100.000	9,212,196.85
KULICKE & SOFFA INDUSTRIES INC		6,982.000	84,970.94
KVH INDUSTRIES INC		3,754.000	28,905.80
L BRANDS INC		31,730.000	2,130,034.90
L-3 COMMUNICATIONS HOLDINGS IN		14,051.000	2,061,141.19
LA JOLLA PHARMACEUTICAL CO		1,950.000	31,200.00
LA QUINTA HOLDINGS INC		14,100.000	160,740.00
LA-Z-BOY INC		7,925.000	220,473.50
LABORATORY CORP OF AMERICA HOL		12,843.000	1,673,057.61
LADENBURG THALMANN FINANCIAL S		6,179.000	14,582.44
LAKE SUNAPEE BANK GROUP		975.000	16,682.25
LAKELAND BANCORP INC		1,208.000	13,747.04
LAKELAND FINANCIAL CORP		1,264.000	59,420.64
LAKELAND INDUSTRIES INC		1,079.000	9,354.93
LAM RESEARCH CORP		65,206.000	5,481,216.36
LANCASTER COLONY CORP		4,010.000	511,716.10
LANDAUER INC		2,921.000	120,228.36
LANDEC CORP		3,787.000	40,748.12
LANNETT CO INC		5,019.000	119,402.01
LANTRONIX INC		1,462.000	1,418.14
LAREDO PETROLEUM INC		10,350.000	108,468.00
LARGE SCALE BIOLOGY CORP COM NEW		4,040.000	0.00
LASALLE HOTEL PROPERTIES		20,299.000	478,650.42
LASERSIGHT INC COM NEW		413.000	0.00
LATTICE SEMICONDUCTOR CORP		19,854.000	106,218.90
LAWSON PRODUCTS INC/DE		1,742.000	34,596.12
LAYNE CHRISTENSEN CO		2,646.000	21,432.60

Mellon Security ID	Security Description	Shares/Par	Base Market Value
LAZARD EMERG MKT EQY-INST		10,085,318.659	154,406,228.67
LAZARD LTD		72,540.000	2,160,241.20
LAZARE KAPLAN INTERNATIONAL IN		4,018.000	3,013.50
LB FOSTER CO		3,210.000	34,956.90
LDR HOLDING CORP		3,000.000	110,850.00
LEAP WIRELESS INTL CONTRA		5,840.000	0.00
LEAR CORP		3,400.000	345,984.00
LEAR CORP COM		10,600.000	0.00
LEARNING TREE INTERNATIONAL IN		3,072.000	3,686.40
LECG CORP		659.000	3.30
LEGACYTEXAS FINANCIAL GROUP IN		11,819.000	318,049.29
LEGG MASON INC		13,219.000	389,828.31
LEGGETT & PLATT INC		16,847.000	861,050.17
LEIDOS HOLDINGS INC		16,700.000	799,429.00
LEMAITRE VASCULAR INC		4,227.000	60,319.29
LENDINGTREE INC		800.000	70,664.00
LENNAR CORP		23,001.000	1,060,346.10
LENNOX INTERNATIONAL INC		19,560.000	2,789,256.00
LENOX GROUP INC COM		6,400.000	112.00
LEUCADIA NATIONAL CORP		41,806.000	724,497.98
LEVEL 3 COMMUNICATIONS INC		207,900.000	10,704,771.00
LEXICON PHARMACEUTICALS INC		8,602.000	123,438.70
LEXINGTON REALTY TRUST		44,437.000	449,258.07
LEXMARK INTERNATIONAL INC		10,861.000	410,002.75
LGL GROUP INC/THE		498.000	1,633.44
LHC GROUP INC		4,819.000	208,566.32
LIBBEY INC		3,044.000	48,430.04
LIBERTY HOMES INC		1,312.000	2.62
LIBERTY INTERACTIVE CORP QVC G		83,250.000	2,112,052.50
LIBERTY PROPERTY TRUST		135,093.000	5,365,893.96
LIBERTY TRIPADVISOR HOLDINGS I		11,150.000	243,962.00
LICT CORP		10.000	49,000.00
LIFE PARTNERS HOLDINGS INC		1,668.000	10.01
LIFEPOINT HEALTH INC		7,019.000	458,832.03
LIFETIME BRANDS INC		2,244.000	32,739.96
LIGAND PHARMACEUTICALS INC		7,537.000	898,937.99
LIGHTPATH TECHNOLOGIES INC		791.000	1,376.34
LIMELIGHT NETWORKS INC		7,422.000	11,058.78
LINCOLN EDUCATIONAL SERVICES C		1,981.000	2,971.50

Mellon Security ID	Security Description	Shares/Par	Base Market Value
LINCOLN NATIONAL CORP		29,975.000	1,162,130.75
LINDSAY CORP		2,455.000	166,596.30
LINEAR TECHNOLOGY CORP		29,986.000	1,395,248.58
LINNCO LLC		13,796.000	993.31
LINTEC CORP		312,600.000	6,088,067.22
LION BIOTECHNOLOGIES INC		3,650.000	29,565.00
LIONBRIDGE TECHNOLOGIES INC		4,684.000	18,501.80
LIONS GATE ENTERTAINMENT CORP		56,100.000	1,134,903.00
LIPID SCIENCES INC		7,118.000	0.67
LIQUIDITY SERVICES INC		4,565.000	35,789.60
LIQUIDMETAL TECHNOLOGIES INC		12,923.000	1,925.53
LITHIA MOTORS INC		3,392.000	241,069.44
LITTELFUSE INC		3,499.000	413,546.81
LIVANOVA PLC		7,662.000	384,862.26
LIVE MICROSYSTEMS INC		1,765.000	617.75
LIVEPERSON INC		11,373.000	72,104.82
LKQ CORP		38,462.000	1,219,245.40
LMI AEROSPACE INC		2,487.000	19,995.48
LOCKHEED MARTIN CORP		49,177.000	12,204,256.09
LOEWS CORP		33,589.000	1,380,172.01
LOGIC DEVICES INC		306.000	1.56
LOGMEIN INC		3,145.000	199,487.35
LONDON STOCK EXCHANGE GROUP PL		536,137.000	18,139,878.01
LOOKSMART GROUP INC		1,377.000	186.17
LORAL SPACE & COMMUNICATIONS I		2,674.000	94,311.98
LOUISIANA-PACIFIC CORP		24,675.000	428,111.25
LOWE'S COS INC		111,130.000	8,798,162.10
LRAD CORP		2,339.000	4,186.81
LS STARRETT CO/THE		1,102.000	13,124.82
LSB INDUSTRIES INC		3,358.000	40,564.64
LSI INDUSTRIES INC		3,271.000	36,209.97
LTC PROPERTIES INC		28,607.000	1,479,840.11
LTV CORP		50,656.000	75.98
LUBY'S INC		5,936.000	29,798.72
LUKOIL PJSC ADR		211,300.000	8,817,549.00
LULULEMON ATHLETICA INC		54,260.000	4,007,643.60
LUMBER LIQUIDATORS HOLDINGS IN		7,873.000	121,401.66
LUMINENT MORTGAGE CAPITAL INC		17,500.000	0.00
LUMINEX CORP		7,497.000	151,664.31

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
LUMOS NETWORKS CORP		4,125.000	49,912.50
LUNA INNOVATIONS INC		1,719.000	2,062.80
LUNDIN PETROLEUM AB		772,170.000	13,916,503.48
LUXOFT HOLDING INC		2,512.000	130,674.24
LUXOTTICA GROUP SPA		126,677.000	6,141,536.33
LYDALL INC		3,680.000	141,900.80
LYONDELLBASELL INDUSTRIES NV		73,514.000	5,470,911.88
M&T BANK CORP		19,941.000	2,357,624.43
M/I HOMES INC		3,044.000	57,318.52
MABVAX THERAPEUTICS HOLDINGS I		23.000	12.42
MACATAWA BANK CORP		6,964.000	51,672.88
MACDONALD DETTWILER & ASSOC		77,920.000	5,056,070.23
MACERICH CO/THE		15,829.000	1,351,638.31
MACK-CALI REALTY CORP		14,092.000	380,484.00
MACQUARIE INFRASTRUCTURE CORP		25,469.000	1,885,979.45
MACROGENICS INC		2,964.000	79,998.36
MACY'S INC		38,677.000	1,299,933.97
MAGELLAN HEALTH INC		5,453.000	358,643.81
MAGELLAN MIDSTREAM PARTNERS LP		137,116.000	10,420,816.00
MAGELLAN PETROLEUM CORP		609.000	718.62
MAGNA ENTERTAINMENT CORP		225.000	0.00
MAGNA INTL INC		203,800.000	7,116,601.22
MAGNACHIP SEMICONDUCTOR CORP		2,963.000	16,770.58
MAIDEN HOLDINGS LTD		16,559.000	202,682.16
MAIN STREET CAPITAL CORP		7,500.000	246,375.00
MAINSOURCE FINANCIAL GROUP INC		3,065.000	67,583.25
MAJESCO		249.000	1,322.19
MAKITA CORP		113,000.000	7,445,950.09
MALLINCKRODT PLC		13,711.000	833,354.58
MANHATTAN ASSOCIATES INC		14,576.000	934,758.88
MANHATTAN BRIDGE CAPITAL INC		446.000	2,372.72
MANNATECH INC		282.000	5,707.68
MANNKIND CORP		38,921.000	45,148.36
MANPOWERGROUP INC		2,800.000	180,152.00
MANTECH INTERNATIONAL CORP/VA		3,752.000	141,900.64
MAPFRE SA		2,880,300.000	6,265,344.06
MAPLETREE GREATER CHINA COMMER		1,813,637.000	1,361,002.58
MAPLETREE LOGISTICS TRUST		279,794.000	207,886.17
MARATHON OIL CORP		106,308.000	1,595,683.08

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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MARATHON PETROLEUM CORP		66,449.000	2,522,404.04
MARCHEX INC		3,081.000	9,797.58
MARCUS & MILLICHAP INC		1,050.000	26,680.50
MARCUS CORP/THE		3,593.000	75,812.30
MARINA BIOTECH INC		38.000	5.89
MARINE PRODUCTS CORP		7,720.000	65,311.20
MARINEMAX INC		2,256.000	38,284.32
MARKETAXESS HOLDINGS INC		7,024.000	1,021,289.60
MARLIN BUSINESS SERVICES CORP		1,775.000	28,932.50
MARRIOTT INTERNATIONAL		194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD		23,914.000	1,589,324.44
MARRIOTT VACATIONS WORLDWIDE C		4,129.000	282,795.21
MARSH & MCLENNAN COS INC		65,371.000	4,475,298.66
MARTEN TRANSPORT LTD		3,799.000	75,220.20
MARTIN INDS INC DEL		9,400.000	0.00
MARTIN MARIETTA MATERIALS INC		7,967.000	1,529,664.00
MASCO CORP		53,531.000	1,656,249.14
MASIMO CORP		8,998.000	472,529.98
MASONITE INTERNATIONAL CORP		3,600.000	238,104.00
MASTEC INC		10,449.000	233,221.68
MASTECH HOLDINGS INC		745.000	4,730.75
MASTERCARD INC		146,383.000	12,890,486.98
MATADOR RESOURCES CO		8,640.000	171,072.00
MATAHARI DEPARTMENT STORE TBK		7,955,642.000	12,042,614.41
MATEON THERAPEUTICS INC		10.000	7.00
MATERION CORP		5,824.000	144,202.24
MATRIX SERVICE CO		3,839.000	63,305.11
MATSON INC		7,316.000	236,233.64
MATSUMOTOKIYOSHI HOLDINGS CO L		132,000.000	6,414,075.61
MATTEL INC		64,287.000	2,011,540.23
MATTERSIGHT CORP		1,398.000	5,410.26
MATTHEWS INTERNATIONAL CORP		5,714.000	317,926.96
MATTRESS FIRM HOLDING CORP		2,450.000	82,197.50
MAUI LAND & PINEAPPLE CO INC		355.000	2,563.10
MAXCO INC		3,300.000	0.00
MAXIMUS INC		11,013.000	609,789.81
MAXLINEAR INC		3,952.000	71,056.96
MAXUS TECHNOLOGY CORP COM		94.000	0.00
MAXWELL TECHNOLOGIES INC		3,209.000	16,943.52

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
MB FINANCIAL INC		10,527.000	381,919.56
MBIA INC		20,566.000	140,465.78
MBT FINANCIAL CORP		2,523.000	20,184.00
MCCLATCHY CO/THE		852.000	12,456.24
MCCORMICK & CO INC/MD		14,456.000	1,542,021.52
MCDERMOTT INTERNATIONAL INC		36,443.000	180,028.42
MCDONALD'S CORP		116,396.000	14,007,094.64
MCEWEN MINING INC		49,992.000	192,469.20
MCGRATH RENTCORP		4,359.000	133,341.81
MCKESSON CORP		28,221.000	5,267,449.65
MCRAE INDUSTRIES INC		1,002.000	24,048.00
MDC HOLDINGS INC		4,882.000	118,827.88
MEAD JOHNSON NUTRITION CO		23,411.000	2,124,548.25
MECHANICAL TECHNOLOGY INC		831.000	656.49
MECKLERMEDIA CORP		970.000	2.91
MEDCATH CORP		2,594.000	0.00
MEDIA GENERAL INC		12,649.000	217,436.31
MEDIASET SPA		1,518,362.000	5,283,133.59
MEDICAL PROPERTIES TRUST INC		80,458.000	1,223,766.18
MEDICAL STAFFING NETWORK HOLDI		6,387.000	19.16
MEDICINES CO/THE		9,869.000	331,894.47
MEDIDATA SOLUTIONS INC		9,362.000	438,796.94
MEDIS TECHNOLOGIES LTD		7,776.000	0.00
MEDTRONIC PLC		176,353.000	15,302,149.81
MEETME INC		87.000	463.71
MEGGITT PLC		1,228,000.000	6,663,215.43
MEI PHARMA INC		111.000	150.96
MENTOR GRAPHICS CORP		15,298.000	325,235.48
MERCADOLIBRE INC		47,000.000	6,611,490.00
MERCANTILE BANK CORP		864.000	20,615.04
MERCHANTS BANCSHARES INC/VT		1,437.000	43,799.76
MERCK & CO INC		406,151.000	23,398,359.11
MERCURY GENERAL CORP		1,691.000	89,893.56
MERCURY SYSTEMS INC		3,239.000	80,521.54
MEREDITH CORP		5,439.000	282,338.49
MERIDIAN BANCORP INC		2,250.000	33,255.00
MERIDIAN BIOSCIENCE INC		7,473.000	145,723.50
MERIT MEDICAL SYSTEMS INC		5,258.000	104,266.14
MERITAGE HOMES CORP		5,543.000	208,084.22

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERITOR INC		10,144.000	73,036.80
MERRIMACK PHARMACEUTICALS INC		234,661.000	1,264,822.79
MESA AIR GROUP INC		29,700.000	98.01
MESTEK INC		2,231.000	45,512.40
META FINANCIAL GROUP INC		3,811.000	194,208.56
METABOLIX INC		323.000	268.09
METAWAVE COMMNS CORP OC-COM		17,800.000	0.00
METHODE ELECTRONICS INC		5,896.000	201,820.08
METLIFE INC		137,789.000	5,488,135.87
METRO AG		252,000.000	7,690,484.72
METRO ONE TELECOMMUNICATIONS		4,577.000	29.75
METTLER-TOLEDO INTERNATIONAL I		6,979.000	2,546,776.68
MEXCO ENERGY CORP		119.000	293.93
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND		1,583,448.910	35,684,604.64
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL		8,797,153.110	122,676,300.12
MFRI INC		3,123.000	23,297.58
MGE ENERGY INC		4,687.000	264,885.81
MGIC INVESTMENT CORP		47,717.000	283,916.15
MGM GROWTH PROPERTIES LLC		38,596.000	1,029,741.28
MGM RESORTS INTERNATIONAL		182,985.000	4,140,950.55
MGP INGREDIENTS INC		3,652.000	139,615.96
MICHAEL KORS HOLDINGS LTD		59,332.000	2,935,747.36
MICRO COMPONENT TECHNOLOGY INC		10,388.000	8.31
MICROCHIP TECHNOLOGY INC		26,942.000	1,367,575.92
MICROLOG CORP		831.000	0.00
MICRON TECHNOLOGY INC		130,061.000	1,789,639.36
MICROSEMI CORP		101,675.000	3,322,739.00
MICROSOFT CORP		1,240,680.000	63,485,595.60
MICROSTRATEGY INC		1,453.000	254,304.06
MICROVISION INC		251.000	421.68
MICROWAVE FILTER CO INC		1,944.000	1,166.40
MIDDLESEX WATER CO		6,375.000	276,547.50
MIDSOUTH BANCORP INC		471.000	4,728.84
MILLER INDUSTRIES INC/TN		2,348.000	48,345.32
MIMEDX GROUP INC		11,966.000	95,369.02
MINERALS TECHNOLOGIES INC		6,561.000	372,664.80
MIRANT CORPORATION COM		51,800.000	0.00
MIRATI THERAPEUTICS INC		950.000	5,187.00
MISONIX INC		1,644.000	8,285.76

Mellon Security ID	Security Description	Shares/Par	Base Market Value
MISSISSIPPI CHEM CORP NEW COM		25,140.000	0.00
MITCHAM INDUSTRIES INC		2,140.000	8,025.00
MITEK SYSTEMS INC		1,742.000	12,385.62
MITSUBISHI GAS CHEMICAL CO INC		1,286,000.000	6,656,262.97
MITSUBISHI UFJ FINANCIAL GROUP		1,310,100.000	5,821,957.36
MKS INSTRUMENTS INC		7,391.000	318,256.46
MOBILE MINI INC		6,969.000	241,406.16
MOCON INC		1,941.000	27,484.56
MODINE MANUFACTURING CO		2,520.000	22,176.00
MODUSLINK GLOBAL SOLUTIONS INC		21,561.000	26,520.03
MOHAWK INDUSTRIES INC		7,991.000	1,516,372.16
MOLECULAR INSIGHT PHARMACEUTIC		3,910.000	16.03
MOLINA HEALTHCARE INC		6,102.000	304,489.80
MOLSON COORS BREWING CO		45,123.000	4,563,288.99
MOMENTA PHARMACEUTICALS INC		8,318.000	89,834.40
MONARCH CASINO & RESORT INC		2,559.000	56,221.23
MONARCH SERVICES INC		350.000	5.60
MONDELEZ INTERNATIONAL INC		194,651.000	8,858,567.01
MONEYGRAM INTERNATIONAL INC		239.000	1,637.15
MONMOUTH REAL ESTATE INVESTMEN		9,752.000	129,311.52
MONOLITHIC POWER SYSTEMS INC		33,437.000	2,284,415.84
MONOTYPE IMAGING HOLDINGS INC		4,266.000	105,071.58
MONRO MUFFLER BRAKE INC		4,810.000	305,723.60
MONSANTO CO		54,786.000	5,665,420.26
MONSTER BEVERAGE CORP		18,906.000	3,038,383.26
MONSTER WORLDWIDE INC		11,188.000	26,739.32
MOODY'S CORP		21,200.000	1,986,652.00
MOOG INC		7,389.000	398,414.88
MOORE HANDLEY INC		612.000	0.06
MORGAN GROUP HOLDING CO		481.000	72.15
MORGAN STANLEY		189,487.000	4,922,872.26
MORGANS HOTEL GROUP CO		1,735.000	3,712.90
MOSAIC CO/THE		43,872.000	1,148,568.96
MOSSIMO INC		12,487.000	96,274.77
MOSYS INC		6,895.000	2,792.48
MOTORCAR PARTS OF AMERICA INC		600.000	16,308.00
MOTOROLA SOLUTIONS INC		74,731.000	4,930,004.07
MOVADO GROUP INC		4,874.000	105,668.32
MOVIE GALLERY INC COM		15,125.000	30.25

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
MPLX LP		167,040.000	5,617,555.20
MRC GLOBAL INC		16,000.000	227,360.00
MRV COMMUNICATIONS INC		1,131.000	12,780.30
MSA SAFETY INC		6,609.000	347,170.77
MSC INDUSTRIAL DIRECT CO INC		22,484.000	1,586,471.04
MSG NETWORKS INC		8,526.000	130,788.84
MTR CORP LTD		32,031.000	161,848.84
MTS SYSTEMS CORP		3,850.000	168,784.00
MTU AERO ENGINES AG		71,215.000	6,629,155.13
MUELLER INDUSTRIES INC		13,058.000	416,289.04
MUELLER WATER PRODUCTS INC		26,550.000	303,201.00
MUENCHENER RUECKVERSICHERUNGS-		42,200.000	7,044,034.02
MULTI-COLOR CORP		1,427.000	90,471.80
MULTI-FINELINE ELECTRONIX INC		4,311.000	100,015.20
MURPHY OIL CORP		20,300.000	644,525.00
MURPHY USA INC		2,400.000	177,984.00
MUTUALFIRST FINANCIAL INC		2,401.000	65,667.35
MYERS INDUSTRIES INC		5,472.000	78,796.80
MYLAN NV		53,556.000	2,315,761.44
MYR GROUP INC		3,927.000	94,562.16
MYREXIS INC		3,666.000	216.29
MYRIAD GENETICS INC		12,475.000	381,735.00
N-VIRO INTERNATIONAL CORP		846.000	846.00
NABORS INDUSTRIES LTD		332,950.000	3,346,147.50
NACCO INDUSTRIES INC		892.000	49,952.00
NANOGEN INC		7,205.000	0.00
NANOMETRICS INC		4,270.000	88,773.30
NANOPHASE TECHNOLOGIES CORP		2,437.000	1,608.42
NANOSPHERE INC		100.000	169.00
NANOSTRING TECHNOLOGIES INC		1,850.000	23,310.00
NAPCO SECURITY TECHNOLOGIES IN		3,942.000	25,071.12
NASB FINANCIAL INC		2,121.000	63,630.00
NASDAQ INC		14,443.000	934,028.81
NATIONAL BANK HOLDINGS CORP		7,538.000	153,473.68
NATIONAL BEVERAGE CORP		12,622.000	792,787.82
NATIONAL CINEMEDIA INC		80,520.000	1,246,449.60
NATIONAL FUEL GAS CO		45,021.000	2,560,794.48
NATIONAL GRID PLC ADR		66,289.000	4,927,261.37
NATIONAL HEALTH INVESTORS INC		4,925.000	369,818.25

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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NATIONAL HEALTHCARE CORP		2,575.000	166,705.50
NATIONAL HOLDINGS CORP		83.000	256.47
NATIONAL INTERSTATE CORP		2,264.000	68,486.00
NATIONAL OILWELL VARCO INC		47,289.000	1,591,274.85
NATIONAL PRESTO INDUSTRIES INC		1,392.000	131,335.20
NATIONAL RECORD MART INC		8,200.000	0.00
NATIONAL RESEARCH CORP		5,698.000	93,167.35
NATIONAL WESTERN LIFE GROUP IN		453.000	88,457.31
NATURAL ALTERNATIVES INTERNATI		2,932.000	32,369.28
NATURAL GAS SERVICES GROUP INC		1,866.000	42,731.40
NATURE'S SUNSHINE PRODUCTS INC		3,183.000	30,397.65
NATUS MEDICAL INC		9,822.000	371,271.60
NAUTILUS INC		4,597.000	82,010.48
NAVIDEA BIOPHARMACEUTICALS INC		525.000	278.51
NAVIENT CORP		56,551.000	675,784.45
NAVIGANT CONSULTING INC		6,654.000	107,462.10
NAVIGATORS GROUP INC/THE		1,658.000	152,486.26
NAVISTAR INTERNATIONAL CORP		7,547.000	88,224.43
NBT BANCORP INC		7,668.000	219,534.84
NCI BUILDING SYSTEMS INC		863.000	13,799.37
NCI INC		1,747.000	24,545.35
NEENAH PAPER INC		4,139.000	299,539.43
NEKTAR THERAPEUTICS		19,923.000	283,504.29
NELNET INC		6,699.000	232,790.25
NEOGEN CORP		5,083.000	285,918.75
NEOMAGIC CORP		1,790.000	14.86
NEOPHOTONICS CORP		5,100.000	48,603.00
NEOSE TECHNOLOGIES INC		9,800.000	107.80
NESCO INC COM		5,500.000	0.00
NET 1 UEPS TECHNOLOGIES INC		5,845.000	58,391.55
NETAPP INC		99,455.000	2,445,598.45
NETBANK INC COM		43,611.000	0.00
NETFLIX INC		53,715.000	4,913,848.20
NETGEAR INC		4,300.000	204,422.00
NETLIST INC		1,400.000	1,638.00
NETSCOUT SYSTEMS INC		9,051.000	201,384.75
NETSOL TECHNOLOGIES INC		6,463.000	37,743.92
NETWORK-1 TECHNOLOGIES INC		1,870.000	5,086.40
NEUROBIOLOGICAL TECHNOLOGIES I		936.000	16.38

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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	NEUROCRINE BIOSCIENCES INC		12,123.000	550,990.35
	NEUROMETRIX INC		13.000	21.58
	NEUSTAR INC		10,497.000	246,784.47
	NEW GENERATION BIOFUELS HOLDIN		569.000	191,821.00
	NEW JERSEY RESOURCES CORP		12,836.000	494,827.80
	NEW MEDIA INVESTMENT GROUP INC		1,850.000	33,429.50
	NEW RESIDENTIAL INVESTMENT COR		33,602.000	465,051.68
	NEW SENIOR INVESTMENT GROUP IN		29,480.000	314,846.40
	NEW YORK & CO INC		4,667.000	6,953.83
	NEW YORK REIT INC		22,217.000	205,507.25
	NEW YORK TIMES CO/THE		21,367.000	258,540.70
	NEWCASTLE INVESTMENT CORP		5,605.000	25,726.95
	NEWELL BRANDS INC		253,589.000	12,316,817.73
	NEWFIELD EXPLORATION CO		81,109.000	3,583,395.62
	NEWLINK GENETICS CORP		2,623.000	29,534.98
	NEWMONT MINING CORP		66,536.000	2,602,888.32
	NEWPARK RESOURCES INC		15,962.000	92,419.98
	NEWS CORP		61,249.000	699,502.55
	NEWSTAR FINANCIAL INC		1,398.000	11,771.16
	NEWTEK BUSINESS SERVICES CORP		1,072.000	13,635.84
	NEXPRISE INC		1,644.000	0.16
	NEXSTAR BROADCASTING GROUP INC		4,576.000	217,726.08
	NEXTERA ENERGY INC		57,872.000	7,546,508.80
	NEXTERA ENERGY PARTNERS LP		19,205.000	583,447.90
	NEXTERA ENTERPRISES INC		29,140.000	27.54
	NIC INC		10,942.000	240,067.48
	NIELSEN HOLDINGS PLC		45,250.000	2,351,642.50
	NIKE INC		166,986.000	9,217,627.20
	NIMBLE STORAGE INC		3,800.000	30,248.00
	NIPPON TELEGRAPH & TELEPHONE C		249,200.000	11,659,616.25
	NISOURCE INC		40,326.000	1,069,445.52
	NITCHES INC		1,080.000	2.16
	NL INDUSTRIES INC		7,395.000	19,005.15
	NMT MEDICAL INC		2,641.000	0.24
	NN INC		2,646.000	37,017.54
	NOBILITY HOMES INC		1,411.000	19,754.00
	NOBLE CORP PLC		243,200.000	2,003,968.00
	NOBLE ENERGY INC		53,749.000	1,927,976.63
	NOBLE GROUP LTD		63,000,000.000	6,787,279.89

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
NOBLE INTL LTD		5,650.000	84.75
NORD RESOURCES CORP		1,694.000	0.51
NORDIC AMERICAN OFFSHORE LTD		87.000	409.77
NORDIC AMERICAN TANKERS LTD		8,857.000	123,023.73
NORDSTROM INC		16,096.000	612,452.80
NORFOLK SOUTHERN CORP		37,090.000	3,157,471.70
NORTECH SYSTEMS INC		1,018.000	3,797.14
NORTHEAST INDIANA BANCORP INC		1,075.000	28,487.50
NORTHERN OIL AND GAS INC		8,489.000	39,219.18
NORTHERN STATES FINANCIAL CORP		144.000	87.98
NORTHERN TECHNOLOGIES INTERNAT		184.000	2,031.36
NORTHERN TRUST CORP		26,898.000	1,782,261.48
NORTHFIELD BANCORP INC		11,221.000	166,407.43
NORTHRIM BANCORP INC		1,204.000	31,653.16
NORTHROP GRUMMAN CORP		22,631.000	5,030,418.68
NORTHSTAR ASSET MANAGEMENT GRO		14,575.000	148,810.75
NORTHWEST BANCSHARES INC		14,176.000	210,230.08
NORTHWEST BIOTHERAPEUTICS INC		6,550.000	3,807.52
NORTHWEST HEALTHCARE PPTYS TRUST UNIT		166,281.000	1,284,206.07
NORTHWEST NATURAL GAS CO		4,780.000	309,839.60
NORTHWEST PIPE CO		1,703.000	18,358.34
NORTHWESTERN CORP		7,750.000	488,792.50
NOVATEL WIRELESS INC		3,627.000	5,513.04
NOVATION COS INC		1,726.000	107.01
NOVAVAX INC		41,307.000	300,301.89
NOW INC		12,700.000	230,378.00
NRG ENERGY INC		39,494.000	592,015.06
NRG YIELD INC		5,746.000	88,517.13
NTN BUZZTIME INC		165.980	1,427.43
NUANCE COMMUNICATIONS INC		223,035.000	3,486,037.05
NUCOR CORP		111,878.000	5,527,891.98
NUMEREX CORP		5,000.000	37,450.00
NUTRACEUTICAL INTERNATIONAL CO		3,692.000	85,469.80
NUTRISYSTEM INC		5,077.000	128,752.72
NUTROGANICS INC		831.000	141.27
NUVASIVE INC		7,561.000	451,542.92
NUVECTRA CORP		1,354.000	10,019.60
NVE CORP		2,021.000	118,531.65
NVIDIA CORP		137,823.000	6,479,059.23

Mellon Security ID	Security Description	Shares/Par	Base Market Value	
NXP SEMICONDUCTORS NV		87,156.000	6,827,801.04	
NXSTAGE MEDICAL INC		10,416.000	225,818.88	
NXXI INC		11,261.000	12.79	
O'REILLY AUTOMOTIVE INC		12,097.000	3,279,496.70	
OCCIDENTAL PETROLEUM CORP		213,109.000	16,102,516.04	
OCEANFIRST FINANCIAL CORP		4,165.000	75,678.05	
OCLARO INC		2,354.000	11,487.52	
OCULAR THERAPEUTIX INC		1,831.000	9,063.45	
OCWEN FINANCIAL CORP		10,650.000	18,211.50	
ODYSSEY MARINE EXPLORATION INC		63.000	127.26	
OESTERREICHISCHE POST AG		20,126.000	648,522.20	
OFFICE DEPOT INC		28,412.000	94,043.72	
OFG BANCORP		3,913.000	32,477.90	
OGX PETROLEO E GAS SA ADR		72,008.000	26,210.91	
OHIO VALLEY BANC CORP		1,573.000	34,354.32	
OIL STATES INTERNATIONAL INC		6,500.000	213,720.00	
OIL-DRI CORP OF AMERICA		2,168.000	74,861.04	
OILSANDS QUEST INC		6,899.000	0.00	
OLD NATIONAL BANCORP/IN		23,844.000	298,765.32	
OLD SECOND BANCORP INC		471.000	3,216.93	
OLIN CORP		14,270.000	354,466.80	
OLYMPIC STEEL INC		2,176.000	59,426.56	
OMEGA FLEX INC		1,297.000	49,337.88	
OMEGA HEALTHCARE INVESTORS INC		31,936.000	1,084,227.20	
OMEGA PROTEIN CORP		5,036.000	100,669.64	
OMEROS CORP		7,550.000	79,426.00	
OMNICELL INC		5,514.000	188,744.22	
OMNICOM GROUP INC		73,835.000	6,016,814.15	
OMNOVA SOLUTIONS INC		6,923.000	50,191.75	
OMTOOL LTD		2,818.000	5,945.98	
ON ASSIGNMENT INC		8,330.000	307,793.50	
ON SEMICONDUCTOR CORP		228,240.000	2,013,076.80	
ONCOCYTE CORP		142.000	505.52	
ONCOGENEX PHARMACEUTICALS INC		4,084.000	4,084.00	
ONCOMED PHARMACEUTICALS INC		3,678.000	45,276.18	
ONE GAS INC		7,955.000	529,723.45	
ONE LIBERTY PROPERTIES INC		5,182.000	123,590.70	
ONE PRICE CLOTHING STORES INC		2,557.000	0.00	
ONEBEACON INSURANCE GROUP LTD		7,378.000	101,816.40	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
ONEOK INC		98,613.000	4,679,186.85
ONEOK PARTNERS LP		129,259.000	5,178,115.54
ONEREIT TR UNIT		70,298.000	211,646.40
ONVIA INC		525.000	1,869.00
OPPENHEIMER HOLDINGS INC		1,250.000	19,325.00
OPTI INC		5,424.000	2,983.20
OPTICAL CABLE CORP		1,499.000	3,327.78
ORACLE CORP		390,341.000	15,976,657.13
ORASURE TECHNOLOGIES INC		15,563.000	91,977.33
ORBCOMM INC		6,500.000	64,675.00
ORBIT INTERNATIONAL CORP		645.000	2,347.80
ORBIT/FR INC		4,350.000	14,355.00
ORBOTECH LTD		55,175.000	1,409,721.25
ORCHID ISLAND CAPITAL INC		3,910.000	40,233.90
OREXIGEN THERAPEUTICS INC		3,356.000	1,443.08
ORGANOVO HOLDINGS INC		11,007.000	40,946.04
ORICA LTD		504,000.000	4,627,182.68
ORION GROUP HOLDINGS INC		6,213.000	32,991.03
ORITANI FINANCIAL CORP		6,698.000	107,101.02
ORIX CORP		884,200.000	11,273,356.37
ORLEANS HOMEBUILDERS INC		2,200.000	220.00
ORMAT TECHNOLOGIES INC		5,435.000	237,835.60
ORTHOFIX INTERNATIONAL NV		5,403.000	229,087.20
OSCIENT PHARMACEUTICALS CORP COM NEW		1,863.000	0.00
OSI SYSTEMS INC		4,774.000	277,512.62
OSIRIS THERAPEUTICS INC		7,086.000	36,067.74
OTONOMY INC		1,250.000	19,850.00
OTTER TAIL CORP		5,743.000	192,333.07
OUTERWALL INC		5,681.000	238,602.00
OVASCIENCE INC		2,000.000	10,420.00
OVERSEAS SHIPHOLDING GROUP INC		600.834	6,603.17
OVERSTOCK.COM INC		4,026.000	64,858.86
OWENS & MINOR INC		63,717.000	2,381,741.46
OWENS CORNING		68,920.000	3,550,758.40
OWENS-ILLINOIS INC		125,167.000	2,254,257.67
OXFORD INDUSTRIES INC		2,455.000	139,002.10
P&F INDUSTRIES INC		2,259.000	21,121.65
PAB BANKSHARES INC		1,304.000	4.56
PACCAR INC		43,954.000	2,279,893.98

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
PACIFIC BIOSCIENCES OF CALIFOR		4,800.000	33,768.00
PACIFIC CONTINENTAL CORP		810.000	12,725.10
PACIFIC ETHANOL INC		69.000	376.05
PACIFIC MERCANTILE BANCORP		1,202.000	8,534.20
PACIFIC SUNWEAR OF CALIFORNIA		11,226.000	150.09
PACIFICNET INC		245.000	0.00
PACIRA PHARMACEUTICALS INC/DE		6,018.000	202,987.14
PACKAGED HOME SOLUTIONS INC		13.000	1.30
PAIN THERAPEUTICS INC		5,473.000	11,985.87
PALM HARBOR HOMES INC		3,688.000	7.67
PALO ALTO NETWORKS INC		19,505.000	2,392,093.20
PAM TRANSPORTATION SERVICES IN		1,822.000	28,951.58
PANDORA A/S		120,472.000	16,316,465.20
PANHANDLE OIL AND GAS INC		7,504.000	125,091.68
PAPA JOHN'S INTERNATIONAL INC		9,307.000	632,876.00
PAR TECHNOLOGY CORP		3,485.000	16,693.15
PARAGON TECHNOLOGIES INC		2,194.000	3,971.14
PARATEK PHARMACEUTICALS INC		1,134.000	15,773.94
PAREXEL INTERNATIONAL CORP		8,843.000	556,047.84
PARK ELECTROCHEMICAL CORP		2,845.000	41,337.85
PARK NATIONAL CORP		1,718.000	157,678.04
PARK-OHIO HOLDINGS CORP		1,989.000	56,248.92
PARKER DRILLING CO		12,641.000	28,947.89
PARKER-HANNIFIN CORP		34,068.000	3,681,047.40
PARKERVISION INC		250.000	785.00
PARKWAY LIFE REAL ESTATE INVES		454,049.000	816,404.32
PARKWAY PROPERTIES INC/MD		8,869.000	148,378.37
PARSLEY ENERGY INC		8,312.000	224,922.72
PATRICK INDUSTRIES INC		4,990.000	300,847.10
PATRIOT TRANSPORTATION HOLDING		1,149.000	22,348.05
PATTERN ENERGY GROUP INC		12,092.000	277,753.24
PATTERSON COS INC		10,439.000	499,923.71
PATTERSON-UTI ENERGY INC		14,100.000	300,612.00
PAUL MUELLER CO		119.000	3,082.10
PAYCHEX INC		40,196.000	2,391,662.00
PAYCOM SOFTWARE INC		4,650.000	200,926.50
PAYLOCITY HOLDING CORP		1,200.000	51,840.00
PAYPAL HOLDINGS INC		138,326.000	5,050,282.26
PBF ENERGY INC		10,256.000	243,887.68

Mellon Security ID	Security Description	Shares/Par	Base Market Value
PC CONNECTION INC		4,658.000	110,860.40
PC-TEL INC		3,004.000	14,148.84
PCD INC COM		12,400.000	0.00
PCM INC		1,377.000	15,339.78
PDC ENERGY INC		5,607.000	323,019.27
PDF SOLUTIONS INC		5,076.000	71,013.24
PDL BIOPHARMA INC		23,097.000	72,524.58
PEAPACK GLADSTONE FINANCIAL CO		1,548.000	28,653.48
PEBBLEBROOK HOTEL TRUST		9,719.000	255,123.75
PEGASUS COS INC/THE		36.000	7,992.00
PEGASYSTEMS INC		12,617.000	340,028.15
PEGATRON CORP		2,667,000.000	5,605,338.04
PENDRELL CORP		26,111.000	13,173.00
PENN OCTANE CORP		5,906.000	0.00
PENN TREATY AMERICAN CORP		5,499.000	4,315.17
PENN VIRGINIA CORP		6,381.000	331.82
PENNSYLVANIA REAL ESTATE INVES		13,230.000	283,783.50
PENNYMAC MORTGAGE INVESTMENT T		9,338.000	151,555.74
PENSKE AUTOMOTIVE GROUP INC		9,639.000	303,242.94
PENSON WORLDWIDE INC		4,020.000	0.00
PENTAIR PLC		22,665.000	1,321,142.85
PEOPLE'S UNITED FINANCIAL INC		38,987.000	571,549.42
PEOPLES BANCORP INC/OH		1,168.000	25,450.72
PEOPLES FINANCIAL CORP/MS		850.000	8,755.00
PEOPLES FINANCIAL SERVICES COR		650.000	25,447.50
PEPSICO INC		224,698.000	23,804,506.12
PERCEPTRON INC		2,817.000	13,183.56
PEREGRINE PHARMACEUTICALS INC		3,720.000	1,354.45
PERFICIENT INC		5,603.000	113,796.93
PERFUMANIA HOLDINGS INC		2,290.000	5,152.50
PERKINELMER INC		13,674.000	716,791.08
PERMA-FIX ENVIRONMENTAL SERVIC		1,554.000	7,909.86
PERMANENT TSB GROUP HOLDINGS P		804,240.000	1,498,349.91
PERNIX THERAPEUTICS HOLDINGS I		8,800.000	3,942.40
PERRIGO CO PLC		17,962.000	1,628,614.54
PERRY ELLIS INTERNATIONAL INC		1,290.000	25,954.80
PERSEON CORP		865.000	15.57
PERVASIP CORP		276.000	7,342.42
PETMED EXPRESS INC		5,936.000	111,359.36

Mellon Security ID	Security Description	Shares/Par	Base Market Value
PETROCORP INC ESCROW SHARES COM		10,574.000	0.00
PETROQUEST ENERGY INC		1,582.000	5,268.06
PFENEX INC		1,200.000	10,044.00
PFF BANCORP INC		6,255.000	8.78
PFIZER INC		760,622.000	26,781,500.62
PFSWEB INC		1,845.000	17,527.50
PG&E CORP		147,441.000	9,424,428.72
PH GLATFELTER CO		5,416.000	105,936.96
PHARMANETICS INC COM		6,690.000	16.73
PHARMATHENE INC		494.000	1,205.36
PHARMCHEM INC		1,619.000	226.66
PHARMERICA CORP		6,374.000	157,182.84
PHARMOS CORP		2,143.000	45.00
PHH CORP		11,212.000	149,343.84
PHI INC		3,137.000	56,089.56
PHIBRO ANIMAL HEALTH CORP		2,350.000	43,851.00
PHILIP MORRIS INTERNATIONAL IN		194,551.000	19,789,727.72
PHILLIPS 66		58,665.000	4,654,481.10
PHILLIPS 66 PARTNERS LP		60,656.000	3,388,850.72
PHOENIX FOOTWEAR GROUP INC		1,137.000	397.38
PHOENIX GOLD INTERNATIONAL INC		200.000	1.00
PHOTRONICS INC		6,969.000	62,093.79
PHYSICIANS REALTY TRUST		114,151.000	2,398,312.51
PICO HOLDINGS INC		2,009.000	19,005.14
PIEDMONT NATURAL GAS CO INC		11,964.000	719,275.68
PIER 1 IMPORTS INC		15,227.000	78,266.78
PILGRIM'S PRIDE CORP		43,400.000	1,105,832.00
PINNACLE ENTERTAINMENT INC		7,889.000	87,410.12
PINNACLE FINANCIAL PARTNERS IN		5,295.000	258,660.75
PINNACLE FOODS INC		146,820.000	6,796,297.80
PINNACLE WEST CAPITAL CORP		13,938.000	1,129,814.28
PIONEER ENERGY SERVICES CORP		7,884.000	36,266.40
PIONEER NATURAL RESOURCES CO		20,513.000	3,101,770.73
PIPER JAFFRAY COS		3,355.000	126,483.50
PITNEY BOWES INC		166,556.000	2,964,696.80
PIXELWORKS INC		1,840.000	3,385.60
PJT PARTNERS INC		2,000.000	46,000.00
PLA ADMINISTRADORA INDUSTRIAL		648,622.000	1,093,737.16
PLAINS ALL AMERICAN PIPELINE L		264,892.000	7,281,881.08

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
PLAINS GP HOLDINGS LP		49,210.000	513,260.30
PLANTRONICS INC		6,949.000	305,756.00
PLATFORM SPECIALTY PRODUCTS CO		12,800.000	113,664.00
PLAZA RETAIL REIT TRUST UNIT		437,820.000	1,638,411.65
PLEXUS CORP		6,133.000	264,945.60
PLUG POWER INC		770.000	1,432.20
PNC FINANCIAL SERVICES GROUP I		107,634.000	8,760,331.26
PNM RESOURCES INC		12,724.000	450,938.56
POINT BLANK SOLUTIONS INC		5,587.000	670.44
POINT.360		3,662.000	2,505.79
POLYCOM INC		25,959.000	292,038.75
POLYONE CORP		6,463.000	227,756.12
PONIARD PHARMACEUTICALS INC		80.000	8.00
POOL CORP		7,194.000	676,451.82
POPEYES LOUISIANA KITCHEN INC		2,916.000	159,330.24
POPULAR INC		14,543.000	426,109.90
PORTER BANCORP INC		1,130.000	1,717.60
PORTLAND GENERAL ELECTRIC CO		14,715.000	649,225.80
POST HOLDINGS INC		4,105.000	339,442.45
POST PROPERTIES INC		8,135.000	496,641.75
POTLATCH CORP		5,238.000	178,615.80
POWELL INDUSTRIES INC		1,742.000	68,530.28
POWER INTEGRATIONS INC		4,004.000	200,480.28
POWERWAVE TECHNOLOGIES INC		3,664.000	0.00
PPG INDUSTRIES INC		33,368.000	3,475,277.20
PPL CORP		84,899.000	3,204,937.25
PRA GROUP INC		9,798.000	236,523.72
PRA HEALTH SCIENCES INC		3,050.000	127,368.00
PRAXAIR INC		60,834.000	6,837,133.26
PRECISION AUTO CARE INC		1,312.000	801.63
PRECISION DRILLING CORP		573,145.000	3,037,668.50
PREFERRED APARTMENT COMMUNITIE		8,350.000	122,912.00
PREFERRED BANK/LOS ANGELES CA		572.000	16,516.51
PREMIER FINANCIAL BANCORP INC		391.000	6,588.35
PREMIER INC		4,950.000	161,865.00
PREMIER LASER SYS INC CL A COM		15,000.000	1.50
PRESTIGE BRANDS HOLDINGS INC		8,486.000	470,124.40
PRGX GLOBAL INC		913.000	4,765.86
PRICELINE GROUP INC/THE		7,579.000	9,461,699.39

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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PRICESMART INC		2,719.000	254,416.83
PRIMECARE SYSTEMS INC		1,444.000	0.58
PRIMEENERGY CORP		3,214.000	192,840.00
PRIMERICA INC		7,947.000	454,886.28
PRIMORIS SERVICES CORP		3,934.000	74,470.62
PRIMUS GUARANTY LTD		5,606.000	885.75
PRINCETON NATIONAL BANCORP INC		3,531.000	10.59
PRINCIPAL FINANCIAL GROUP INC		33,807.000	1,389,805.77
PRISM TECHNOLOGIES GROUP INC		294.000	78.65
PRIVATEBANCORP INC		10,960.000	482,568.80
PROCTER & GAMBLE CO/THE		333,835.000	28,265,809.45
PROGENICS PHARMACEUTICALS INC		13,026.000	54,969.72
PROGRESS SOFTWARE CORP		9,814.000	269,492.44
PROGRESSIVE CORP/THE		73,117.000	2,449,419.50
PROLIANCE INTERNATIONAL INC		4,794.000	4.79
PROLOGIS INC		78,189.000	3,834,388.56
PROLOGIS PROPERTY MEXICO SA DE		434,345.000	700,395.07
PROOFPOINT INC		5,108.000	322,263.72
PROS HOLDINGS INC		3,163.000	55,131.09
PROSOFT LEARNING CORP COM		3,150.000	0.32
PROSPERITY BANCSHARES INC		9,974.000	508,574.26
PROTALIX BIOTHERAPEUTICS INC		18,692.000	11,962.88
PROTEON THERAPEUTICS INC		1,600.000	12,848.00
PROTO LABS INC		3,794.000	218,382.64
PROVIDENCE AND WORCESTER RAILR		657.000	10,709.10
PROVIDENCE SERVICE CORP/THE		2,069.000	92,856.72
PROVIDENT FINANCIAL HOLDINGS I		1,239.000	22,673.70
PROVIDENT FINANCIAL SERVICES I		9,819.000	192,845.16
PRUDENTIAL FINANCIAL INC		77,734.000	5,545,543.56
PRUDENTIAL PLC		717,171.000	12,051,037.40
PS BUSINESS PARKS INC		2,849.000	302,221.92
PSYCHEMEDICS CORP		1,457.000	20,019.18
PTC INC		12,016.000	451,561.28
PTC THERAPEUTICS INC		2,001.000	14,047.02
PUBLIC SERVICE ENTERPRISE GROU		190,041.000	8,857,811.01
PUBLIC STORAGE		31,232.000	7,982,586.88
PULTEGROUP INC		39,491.000	769,679.59
PURCHASEPRO COM INC COM NEW		44.000	0.44
PURE BIOSCIENCE INC		247.000	259.35

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PURE INDUSTRIAL REAL ESTATE TR UNIT		352,593.000	1,398,208.94
PVH CORP		89,753.000	8,457,425.19
PYXIS TANKERS INC		222.000	674.88
PZENA INVESTMENT MANAGEMENT IN		7,248.000	55,157.28
QAD INC		2,758.000	52,132.11
QC HOLDINGS INC		1,838.000	1,764.48
QEP CO INC		538.000	9,086.82
QLIK TECHNOLOGIES INC		13,681.000	404,683.98
QLOGIC CORP		10,808.000	159,309.92
QLT INC		2,570.000	3,649.40
QORVO INC		75,679.000	4,182,021.54
QTS REALTY TRUST INC		3,664.000	205,110.72
QUAD SYSTEMS CORP		8,400.000	0.00
QUAKER CHEMICAL CORP		4,164.000	371,428.80
QUAKER FABRIC CORP NEW		8,200.000	8.20
QUALCOMM INC		307,818.000	16,489,810.26
QUALITY SYSTEMS INC		11,179.000	133,141.89
QUALSTAR CORP		369.334	1,248.34
QUALYS INC		2,600.000	77,506.00
QUANEX BUILDING PRODUCTS CORP		5,874.000	109,197.66
QUANTA SERVICES INC		31,442.000	726,939.04
QUANTUM CORP		16,330.000	6,858.60
QUEST DIAGNOSTICS INC		60,444.000	4,920,746.04
QUICKLOGIC CORP		3,405.000	3,302.85
QUIDEL CORP		6,373.000	113,821.78
QUMU CORP		2,850.000	12,654.00
QUORUM HEALTH CORP		15,400.000	164,934.00
RADIAN GROUP INC		32,801.000	341,786.42
RADIO ONE INC		14,184.000	44,395.92
RADIOIO INC		9.000	0.27
RADISYS CORP		2,932.000	13,135.36
RADNET INC		10,870.000	58,045.80
RAINMAKER SYSTEMS INC		1,456.000	2.18
RAIT FINANCIAL TRUST		14,772.000	46,236.36
RALPH LAUREN CORP		7,151.000	640,872.62
RAMBUS INC		15,057.000	181,888.56
RAMCO-GERSHENSON PROPERTIES TR		9,802.000	192,217.22
RAND WORLDWIDE INC		442.000	870.74
RANGE RESOURCES CORP		21,289.000	918,407.46

Mellon Security ID	Security Description	Shares/Par	Base Market Value
RAPTOR PHARMACEUTICAL CORP		9,250.000	49,672.50
RASER TECHNOLOGIES INC		6,049.000	0.00
RAVEN INDUSTRIES INC		8,485.000	160,705.90
RAYTHEON CO		77,906.000	10,591,320.70
RBC BEARINGS INC		3,922.000	284,345.00
RCM TECHNOLOGIES INC		3,612.000	18,818.52
READING INTERNATIONAL INC		5,338.000	66,671.62
REALNETWORKS INC		5,194.000	22,386.14
REALPAGE INC		6,969.000	155,617.77
REALTY INCOME CORP		32,310.000	2,241,021.60
RECKITT BENCKISER GROUP PLC		273,353.000	27,369,829.95
RED HAT INC		55,495.000	4,028,937.00
RED LION HOTELS CORP		2,411.000	17,503.86
RED ROBIN GOURMET BURGERS INC		4,096.000	194,273.28
REDWOOD TRUST INC		11,256.000	155,445.36
REGENCY CENTERS CORP		5,900.000	494,007.00
REGENERON PHARMACEUTICALS INC		9,782.000	3,416,167.86
REGENT ASSISTED LIVING INC		2,362.000	0.00
REGIONS FINANCIAL CORP		394,540.000	3,357,535.40
REGIS CORP		10,769.000	134,074.05
REGULUS THERAPEUTICS INC		2,100.000	6,069.00
REIS INC		5,167.000	128,658.30
RELIV INTERNATIONAL INC		1,432.000	887.84
RELM WIRELESS CORP		1,450.000	7,380.50
RELYPSA INC		2,976.000	55,056.00
REN - REDES ENERGETICAS NACION		578,877.000	1,628,980.92
RENASANT CORP		4,442.000	143,609.86
RENEWABLE ENERGY GROUP INC		1,412.000	12,467.96
RENEWABLES INFRASTRUCTURE GROU		393,018.000	510,938.33
RENOVA HEALTH INC		19.000	11.97
RENT-A-CENTER INC/TX		7,859.000	96,508.52
RENTOKIL INITIAL PLC		984,761.000	2,543,339.87
REPLIGEN CORP		8,587.000	234,940.32
REPROS THERAPEUTICS INC		10,444.000	16,814.84
REPUBLIC AIRWAYS HOLDINGS INC		2,567.000	1,771.23
REPUBLIC BANCORP INC/KY		3,717.000	102,700.71
REPUBLIC SERVICES INC		84,930.000	4,357,758.30
RESEARCH FRONTIERS INC		2,567.000	9,369.55
RESOLUTE ENERGY CORP		1,180.200	3,505.19

Mellon Security ID	Security Description	Shares/Par	Base Market Value
RESOLUTE FOREST PRODUCTS INC		10,422.000	55,132.38
RESONA HOLDINGS INC		1,395,700.000	5,060,926.15
RESOURCE AMERICA INC		5,780.000	56,181.60
RESOURCE CAPITAL CORP		3,799.000	48,855.14
RESOURCES CONNECTION INC		6,964.000	102,927.92
RESPIRERX PHARMACEUTICALS INC		12,836.000	218.21
RESTORATION HARDWARE HOLDINGS		5,412.000	155,216.16
RETAIL OPPORTUNITY INVESTMENTS		11,402.000	247,081.34
REUNION INDUSTRIES INC		1,969.000	187.06
REVANCE THERAPEUTICS INC		950.000	12,920.00
REVLON INC		1,411.000	45,405.98
REX AMERICAN RESOURCES CORP		3,877.000	231,960.91
REX ENERGY CORP		5,431.000	3,587.18
REXAHN PHARMACEUTICALS INC		4,700.000	1,180.64
REXFORD INDUSTRIAL REALTY INC		6,693.000	141,155.37
REXNORD CORP		15,066.000	295,745.58
REYNOLDS AMERICAN INC		103,825.000	5,599,282.25
RF INDUSTRIES LTD		1,822.000	3,990.18
RICHARDSON ELECTRONICS LTD/UNI		1,742.000	9,180.34
RICOH CO LTD		559,600.000	4,821,974.98
RIGEL PHARMACEUTICALS INC		8,415.000	18,765.45
RIGNET INC		1,110.000	14,862.90
RING ENERGY INC		2,088.000	18,416.16
RIVERVIEW BANCORP INC		4,432.000	20,963.36
RLI CORP		8,158.000	561,107.24
RLJ ENTERTAINMENT INC		21.000	41.79
RLJ LODGING TRUST		19,800.000	424,710.00
RMR GROUP INC/THE		161.000	4,986.17
ROADHOUSE GRILL INC COM CASH MERGER		5,534.000	0.55
ROBERT HALF INTERNATIONAL INC		16,469.000	628,457.04
ROCHE HOLDING AG		102,610.000	26,974,359.47
ROCK CREEK PHARMACEUTICALS INC		413.000	4.75
ROCKFORD CORP/ARIZONA		4,168.000	32,718.80
ROCKWELL AUTOMATION INC		16,337.000	1,875,814.34
ROCKWELL COLLINS INC		16,328.000	1,390,165.92
ROCKWELL MEDICAL INC		7,888.000	59,712.16
ROCKY BRANDS INC		492.000	5,618.64
ROCKY MOUNTAIN CHOCOLATE FACTO		4,004.000	40,640.60
ROFIN-SINAR TECHNOLOGIES INC		4,153.000	132,646.82

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROGERS CORP		5,039.000	307,882.90
ROPER TECHNOLOGIES INC		12,692.000	2,164,747.52
ROSETTA STONE INC		5,320.000	41,230.00
ROSS STORES INC		50,393.000	2,856,779.17
ROUSE PROPERTIES INC		3,839.000	70,061.75
ROVI CORP		17,021.000	266,208.44
ROWAN COS PLC		11,950.000	211,037.00
ROWE COS/THE		5,035.000	0.00
ROYAL BANCSHARES OF PENNSYLVAN		2,235.000	5,051.10
ROYAL CARIBBEAN CRUISES LTD		41,305.000	2,773,630.75
ROYALE ENERGY INC		2,193.000	932.03
RR DONNELLEY & SONS CO		4,984.000	84,329.28
RSP PERMIAN INC		75,900.000	2,648,151.00
RTI SURGICAL INC		9,846.000	35,347.14
RUBICON TECHNOLOGY INC		3,820.000	2,597.60
RUBY TUESDAY INC		9,273.000	33,475.53
RUDOLPH TECHNOLOGIES INC		9,418.000	146,261.54
RURAL ELECTRIFICATION CORP LTD		1,214,600.000	3,121,303.29
RUSH ENTERPRISES INC		13,625.000	292,557.03
RUTH'S HOSPITALITY GROUP INC		3,321.000	52,969.95
RXI PHARMACEUTICALS CORP		1.000	2.40
RYANAIR HOLDINGS PLC ADR		70,980.000	4,935,949.20
RYDER SYSTEM INC		6,735.000	411,777.90
RYMAN HOSPITALITY PROPERTIES I		6,862.000	347,560.30
RYOHIN KEIKAKU CO LTD		70,100.000	17,000,565.80
S FOODS INC		242,000.000	6,484,628.30
S&P GLOBAL INC		33,185.000	3,559,423.10
S&T BANCORP INC		7,069.000	172,837.05
SABINE OIL & GAS CORP		12,549.000	101.65
SABRA HEALTH CARE REIT INC		118,489.000	2,445,020.54
SAETA YIELD SA		121,079.000	1,208,865.78
SAFEGUARD SCIENTIFICS INC		2,264.000	28,277.36
SAFETY INSURANCE GROUP INC		1,855.000	114,230.90
SAFEWAY CASA LEY CVR		25,314.000	25,691.18
SAFEWAY PDC LLC CVR		25,314.000	1,235.33
SAGA COMMUNICATIONS INC		927.000	36,653.58
SAGE GROUP PLC/THE		1,120,000.000	9,664,529.28
SAGENT PHARMACEUTICALS INC		7,332.000	109,833.36
SAIA INC		3,647.000	91,685.58

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
	SALEM MEDIA GROUP INC		2,817.000	20,338.74
	SALESFORCE.COM INC		120,410.000	9,561,758.10
	SAMPO OYJ		392,407.000	15,925,054.66
	SAMSUNG ELECTRONICS CO LTD		9,800.000	12,123,980.09
	SANCHEZ ENERGY CORP		8,720.000	61,563.20
	SANDERSON FARMS INC		4,777.000	413,879.28
	SANDY SPRING BANCORP INC		2,267.000	65,879.02
	SANGAMO BIOSCIENCES INC		12,891.000	74,638.89
	SANMINA CORP		11,761.000	315,312.41
	SANOFI		126,000.000	10,487,279.12
	SANTANDER CONSUMER USA HOLDING		39,900.000	412,167.00
	SANTEN PHARMACEUTICAL CO LTD		560,000.000	8,733,794.94
	SAP SE		95,000.000	7,088,083.19
	SAREPTA THERAPEUTICS INC		3,970.000	75,707.90
	SAS AB		1,890,800.000	3,570,620.94
	SATCON TECHNOLOGY CORP		1,198.000	3.00
	SAUL CENTERS INC		2,465.000	152,115.15
	SAVIENT PHARMACEUTICALS INC		19,061.000	0.00
	SCAN OPTICS		8,600.000	0.00
	SCANA CORP		17,924.000	1,356,129.84
	SCANSOURCE INC		3,637.000	134,969.07
	SCHEID VINEYARDS INC		660.000	18,288.60
	SCHLOTZSKY'S INC		2,581.000	19.36
	SCHLUMBERGER LTD		174,267.000	13,781,034.36
	SCHNITZER STEEL INDUSTRIES INC		5,012.000	88,211.20
	SCHOLASTIC CORP		5,382.000	213,181.02
	SCHWEITZER-MAUDUIT INTERNATION		6,674.000	235,458.72
	SCICLONE PHARMACEUTICALS INC		7,577.000	98,955.62
	SCIENCE APPLICATIONS INTERNATI		5,271.000	307,562.85
	SCIENTIFIC GAMES CORP		10,503.000	96,522.57
	SCIQUEST INC		3,934.000	69,474.44
	SCO GROUP INC/THE		6,400.000	128.00
	SCOPE INDUSTRIES		304.000	35,270.08
	SCORPIO TANKERS INC		6,900.000	28,980.00
	SCRIPPS NETWORKS INTERACTIVE I		11,918.000	742,133.86
	SEABOARD CORP		75.000	215,298.00
	SEACHANGE INTERNATIONAL INC		4,185.000	13,350.15
	SEACOAST BANKING CORP OF FLORI		401.000	6,512.24
	SEACOR HOLDINGS INC		3,182.000	184,396.90

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEAGATE TECHNOLOGY PLC		37,434.000	911,892.24
SEALED AIR CORP		49,674.000	2,283,513.78
SEASPINE HOLDINGS CORP		1,176.000	12,324.48
SEAWORLD ENTERTAINMENT INC		10,400.000	149,032.00
SECURE ENERGY SERVICES INC 144A		6,800.000	60,255.42
SECURITY NATIONAL FINANCIAL CO		1,387.000	6,782.43
SED INTERNATIONAL HOLDINGS INC		2,356.000	0.00
SELECT COMFORT CORP		8,777.000	187,652.26
SELECT INCOME REIT		9,184.000	238,692.16
SELECT MEDICAL HOLDINGS CORP		13,623.000	148,082.01
SELECTIVE INSURANCE GROUP INC		8,421.000	321,766.41
SEMGROUP CORP		6,554.000	213,398.24
SEMPRA ENERGY		29,726.000	3,389,358.52
SEMTECH CORP		10,703.000	255,373.58
SENOMYX INC		2,464.000	6,776.00
SENSIENT TECHNOLOGIES CORP		8,664.000	615,490.56
SEQUENOM INC		8,895.000	8,127.36
SEQUENTIAL BRANDS GROUP INC		571.000	4,556.58
SERVISFIRST BANCSHARES INC		2,798.000	138,193.22
SERVOTRONICS INC		280.000	2,749.60
SES SA		30,145.000	650,032.90
SEVCON INC		896.000	8,090.88
SEVERN BANCORP INC		1,190.000	7,009.10
SGS SA		3,700.000	8,454,321.49
SHANGHAI PHARMACEUTICALS HOLDI		3,191,100.000	7,025,565.80
SHARPER IMAGE CORP		2,100.000	5.51
SHELL MIDSTREAM PARTNERS LP		80,803.000	2,730,333.37
SHELLS SEAFOOD RESTAURANTS		44.000	0.02
SHENANDOAH TELECOMMUNICATIONS		9,488.000	370,601.28
SHERWIN-WILLIAMS CO/THE		14,460.000	4,246,468.20
SHILOH INDUSTRIES INC		3,998.000	29,145.42
SHIP FINANCE INTERNATIONAL LTD		6,849.000	100,954.26
SHIRE PLC		488,798.000	30,325,461.98
SHIRE PLC ADR		1.400	257.71
SHOE CARNIVAL INC		2,615.000	65,531.90
SHO LODGE INC		1,650.000	7.75
SHORE BANCSHARES INC		1,976.000	23,218.00
SHORETEL INC		1,820.000	12,175.80
SHUTTERFLY INC		5,890.000	274,532.90

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SHUTTERSTOCK INC		3,550.000	162,590.00
SIEBERT FINANCIAL CORP		5,735.000	6,824.65
SIEMENS AG		94,600.000	9,648,851.82
SIENNA SENIOR LIVING INC SUBS RCPT		75,509.000	993,646.58
SIENTRA INC		1,100.000	7,238.00
SIERRA BANCORP		424.000	7,076.56
SIFCO INDUSTRIES INC		1,221.000	12,051.27
SIGA TECHNOLOGIES INC		1,413.000	1,412.86
SIGHT RESOURCE CORP		200.000	0.00
SIGMA DESIGNS INC		3,926.000	25,244.18
SIGMATRON INTERNATIONAL INC		585.000	3,556.80
SIGNET JEWELERS LTD		76,150.000	6,275,521.50
SILICON GRAPHICS INC COM		11,800.000	0.00
SILICON GRAPHICS INTERNATIONAL		3,512.000	17,665.36
SILICON LABORATORIES INC		7,380.000	359,701.20
SILVER BAY REALTY TRUST CORP		4,724.000	80,449.72
SILVER SPRING NETWORKS INC		3,400.000	41,310.00
SIMCLAR INC		700.000	2.10
SIMMONS FIRST NATIONAL CORP		4,171.000	192,637.64
SIMON PROPERTY GROUP INC		61,704.000	13,383,597.60
SIMPSON MANUFACTURING CO INC		7,475.000	298,775.75
SINCLAIR BROADCAST GROUP INC		8,756.000	261,454.16
SINGAPORE TELECOMMUNICATIONS L		340,118.000	1,043,678.84
SIZMEK INC		7,253.000	16,609.37
SJW CORP		3,793.000	149,368.34
SK TELECOM CO LTD		38,400.000	7,184,272.11
SKF AB		440,400.000	6,970,344.75
SKY NETWORK TELEVISION LTD		1,531,200.000	5,201,783.45
SKYLINE CORP		3,554.000	33,407.60
SKYWEST INC		9,361.000	247,692.06
SKYWORKS SOLUTIONS INC		23,858.000	1,509,734.24
SL GREEN REALTY CORP		70,771.000	7,534,988.37
SM ENERGY CO		8,800.000	237,600.00
SMART REIT VARIABLE VTG UNIT		40,434.000	1,189,326.86
SMF ENERGY CORP		441.000	32.80
SMITH & WESSON HOLDING CORP		8,156.000	221,680.08
SMITH MICRO SOFTWARE INC		3,286.000	1,944.33
SMURFIT-STONE CONTAINER CORP CONTRA		9,700.000	0.00
SNAM SPA		890,979.000	5,305,505.52

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SNAP-ON INC		7,293.000	1,150,981.26
SNYDER'S-LANCE INC		10,672.000	361,674.08
SOCKET MOBILE INC		564.000	2,143.20
SOFTBANK GROUP CORP		185,500.000	10,467,487.36
SOFTECH INC		157.000	221.37
SOJITZ CORP		3,186,800.000	7,486,293.21
SOLAREEDGE TECHNOLOGIES INC		2,200.000	43,120.00
SOLIGENIX INC		57.000	11.40
SOLITARIO EXPLORATION & ROYALT		40.000	20.82
SONIC AUTOMOTIVE INC		12,483.000	213,584.13
SONIC CORP		8,633.000	233,522.65
SONUS NETWORKS INC		6,109.000	53,087.21
SORRENTO THERAPEUTICS INC		4,100.000	22,960.00
SOTHEBY'S		10,907.000	298,851.80
SOUTH JERSEY INDUSTRIES INC		10,620.000	335,804.40
SOUTH STATE CORP		4,114.000	279,957.70
SOUTHERN CO/THE		192,941.000	10,347,425.83
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP		211.000	0.00
SOUTHSIDE BANCSHARES INC		3,228.750	99,832.95
SOUTHWEST AIRLINES CO		80,101.000	3,140,760.21
SOUTHWEST BANCORP INC		2,049.000	34,689.57
SOUTHWEST GAS CORP		8,039.000	632,749.69
SOUTHWESTERN ENERGY CO		48,574.000	611,060.92
SOVRAN SELF STORAGE INC		5,819.000	610,529.48
SP PLUS CORP		2,487.000	56,156.46
SPAN-AMERICA MEDICAL SYSTEMS I		1,742.000	31,164.38
SPANISH BROADCASTING SYSTEM IN		375.000	1,335.00
SPARK ENERGY INC		1,100.000	36,355.00
SPARK INFRASTRUCTURE GROUP		2,068,176.000	3,757,511.79
SPARTAN MOTORS INC		5,691.000	35,625.66
SPARTANNASH CO		11,187.000	342,098.46
SPARTON CORP		4,534.000	98,705.18
SPECIAL DIVERSIFIED OPPORTUNIT		4,862.000	4,667.52
SPECTRA ENERGY CORP		114,542.000	4,195,673.46
SPECTRA ENERGY PARTNERS LP		116,491.000	5,496,045.38
SPECTRANETICS CORP/THE		6,687.000	125,113.77
SPECTRUM GROUP INTERNATIONAL I		1.456	931.84
SPECTRUM PHARMACEUTICALS INC		15,587.000	102,406.59
SPEED COMMERCE INC		303.000	15.15

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPEEDUS CORP		1,690.000	25.35
SPEEDWAY MOTORSPORTS INC		6,051.000	107,405.25
SPHERE 3D CORP		73.000	57.46
SPIRE CORP		3,525.000	71.21
SPIRE HEALTHCARE GROUP PLC		1,340,321.000	5,984,415.31
SPIRE INC		7,212.000	510,898.08
SPIRIT AEROSYSTEMS HOLDINGS IN		47,600.000	2,046,800.00
SPIRIT REALTY CAPITAL INC		112,778.000	1,440,175.06
SPOK HOLDINGS INC		6,270.000	120,164.55
SPORT-HALEY HOLDINGS INC		1,950.000	0.00
SPS COMMERCE INC		2,364.000	143,258.40
SPS TECHNOLOGIES INC		6,300.000	0.00
SPX FLOW INC		28,050.000	731,263.50
SSE PLC		64,666.000	1,343,363.21
ST JAMES'S PLACE PLC		782,061.000	8,206,854.29
ST JOE CO/THE		7,700.000	136,444.00
ST JUDE MEDICAL INC		35,652.000	2,780,856.00
STAAR SURGICAL CO		8,700.000	47,937.00
STADA ARZNEIMITTEL AG		107,200.000	5,530,717.93
STAG INDUSTRIAL INC		64,673.000	1,539,864.13
STAGE STORES INC		7,601.000	37,092.88
STAMPS.COM INC		3,422.000	299,151.24
STANDARD MOTOR PRODUCTS INC		1,989.000	79,122.42
STANDEX INTERNATIONAL CORP		5,390.000	445,375.70
STANLEY BLACK & DECKER INC		28,757.000	3,198,353.54
STANLEY FURNITURE CO INC		2,848.000	6,977.60
STANTEC INC		1,059.000	25,659.57
STAPLES INC		81,054.000	698,685.48
STAR BUFFET INC		762.000	609.60
STAR STRUCK LTD		262.000	3.93
STARBUCKS CORP		222,610.000	12,715,483.20
START TODAY CO LTD		110,000.000	5,768,593.58
STARTEK INC		1,532.000	6,694.84
STARWOOD EUROPEAN REAL ESTAT		512,149.000	724,007.63
STARWOOD HOTELS & RESORTS WORL		21,139.000	1,563,229.05
STARWOOD PROPERTY TRUST INC		81,110.000	1,680,599.20
STATE AUTO FINANCIAL CORP		5,820.000	127,516.20
STATE STREET CORP		49,657.000	2,677,505.44
STATOIL ASA		646,656.000	11,135,717.77

Mellon Security ID	Security Description	Shares/Par	Base Market Value
STEELCASE INC		19,344.000	262,498.08
STEELCLOUD INC		3,106.000	0.00
STEIN MART INC		6,186.000	47,755.92
STEMCELLS INC		62.000	24.95
STEMLINE THERAPEUTICS INC		2,880.000	19,497.60
STEPAN CO		2,716.000	161,683.48
STEPHAN CO/THE		1,912.000	2,323.08
STEREOTAXIS INC		158.000	148.54
STERICYCLE INC		10,650.000	1,108,878.00
STERIS PLC		49,820.000	3,425,125.00
STERLING BANCORP/DE		244,450.000	3,837,865.00
STERLING CONSTRUCTION CO INC		582.000	2,857.62
STEVEN MADDEN LTD		9,989.000	341,424.02
STEWART INFORMATION SERVICES C		6,508.000	269,496.28
STIFEL FINANCIAL CORP		9,717.000	305,599.65
STILLWATER MINING CO		15,550.000	184,423.00
STOCK YARDS BANCORP INC		48,300.000	1,363,509.00
STONE ENERGY CORP		937.700	11,308.66
STONERIDGE INC		3,919.000	58,549.86
STORAGE ENGINE INC COM		1,650.000	0.50
STRAIGHT PATH COMMUNICATIONS I		2,890.000	79,966.30
STRASBAUGH INC		204.000	4.08
STRATA SKIN SCIENCES INC		236.000	143.99
STRATASYS LTD		7,100.000	162,519.00
STRATTEC SECURITY CORP		664.000	27,071.28
STRATUS PROPERTIES INC		2,106.000	39,192.66
STRAYER EDUCATION INC		1,796.000	88,237.48
STREAMLINE HEALTH SOLUTIONS IN		2,646.000	3,175.20
STRYKER CORP		39,398.000	4,721,062.34
STURM RUGER & CO INC		4,191.000	268,265.91
STYLECLICK INC		3,762.000	3.76
SUCAMPO PHARMACEUTICALS INC		6,060.000	66,478.20
SUFFOLK BANCORP		1,655.000	51,818.05
SUGARMADE INC		80.000	0.82
SUGGESTION BOX INC		208.000	0.62
SULPHCO INC		2,843.000	0.00
SUMITOMO MITSUI FINANCIAL GROU		154,600.000	4,409,392.84
SUMMIT HOTEL PROPERTIES INC		7,451.000	98,651.24
SUN BANCORP INC/NJ		512.000	10,577.92

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUN COMMUNITIES INC		6,573.000	503,754.72
SUN HYDRAULICS CORP		4,406.000	130,814.14
SUN LIFE FINANCIAL INC		8,900.000	292,187.00
SUNCOKE ENERGY INC		5,399.000	31,422.18
SUNLINK HEALTH SYSTEMS INC		1,775.000	834.25
SUNOCO LOGISTICS PARTNERS LP		212,308.000	6,103,855.00
SUNPOWER CORP		5,283.000	81,833.67
SUNRISE TELECOM INC		8,049.000	221.35
SUNSTONE HOTEL INVESTORS INC		287,767.000	3,473,347.69
SUNTORY BEVERAGE & FOOD LTD		140,000.000	6,304,708.22
SUNTRUST BANKS INC		62,849.000	2,581,836.92
SUPER MICRO COMPUTER INC		4,600.000	114,310.00
SUPERCONDUCTOR TECHNOLOGIES IN		79.000	14.93
SUPERIOR BANCORP		1,987.000	1.97
SUPERIOR ENERGY SERVICES INC		213,350.000	3,927,773.50
SUPERIOR INDUSTRIES INTERNATIO		4,165.000	111,538.70
SUPERIOR UNIFORM GROUP INC		1,792.000	34,209.28
SUPERNUS PHARMACEUTICALS INC		7,450.000	151,756.50
SUPERVALU INC		25,369.000	119,741.68
SUPPORT.COM INC		3,641.000	3,062.08
SUPREME INDUSTRIES INC		2,404.000	32,934.80
SURGICAL CARE AFFILIATES INC		3,400.000	162,078.00
SURMODICS INC		3,899.000	91,548.52
SWEDBANK AB		245,746.000	5,096,081.79
SWIFT ENERGY CO		71.000	1,688.00
SWIFT ENERGY CO WTS EXP 04/15/2019		379.000	0.00
SWIFT ENERGY CO WTS EXP 04/15/2020		379.000	0.00
SWIFT TRANSPORTATION CO		11,792.000	181,714.72
SWISS LIFE HOLDING AG		36,100.000	8,296,848.69
SWK HOLDINGS CORP		713.000	7,137.13
SYCAMORE NETWORKS INC		3,701.000	468.18
SYDNEY AIRPORT		463,709.000	2,396,227.39
SYKES ENTERPRISES INC		11,973.000	346,738.08
SYMANTEC CORP		76,790.000	1,577,266.60
SYMMETRY SURGICAL INC		2,603.000	34,177.39
SYMRISE AG		420,005.000	28,532,868.53
SYNALLOY CORP		2,020.000	15,473.20
SYNAPTICS INC		5,513.000	296,323.75
SYNCHRONOSS TECHNOLOGIES INC		12,177.000	387,959.22

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYNCHRONY FINANCIAL		251,706.000	6,363,127.68
SYNERGETICS USA INC COM		2,498.000	0.00
SYNERGY PHARMACEUTICALS INC		2,800.000	10,640.00
SYNERGY RESOURCES CORP		6,400.000	42,560.00
SYNERON MEDICAL LTD		1,640.000	12,611.60
SYNNEX CORP		3,654.000	346,472.28
SYNOVUS FINANCIAL CORP		4,715.000	136,687.85
SYNTA PHARMACEUTICALS CORP		3,281.000	853.72
SYNTEL INC		6,395.000	289,437.70
SYNTHESIS ENERGY SYSTEMS INC		5,399.000	5,668.95
SYNTROLEUM CORP		1,138.000	0.00
SYNUTRA INTERNATIONAL INC		555.000	2,114.55
SYPRIS SOLUTIONS INC		3,998.000	3,398.30
SYSCO CORP		87,826.000	4,456,291.24
SYSTEMAX INC		5,289.000	45,115.17
T ROWE PRICE GROUP INC		31,128.000	2,271,410.16
T2 BIOSYSTEMS INC		1,950.000	15,385.50
TAILORED BRANDS INC		8,167.000	103,394.22
TAITRON COMPONENTS INC		3,971.000	4,010.71
TAKE-TWO INTERACTIVE SOFTWARE		11,113.000	421,404.96
TAL EDUCATION GROUP ADR		111,000.000	6,888,660.00
TAL INTERNATIONAL GROUP INC		7,264.000	97,410.24
TALANX AG		229,300.000	6,783,748.44
TALLGRASS ENERGY PARTNERS LP		40,500.000	1,863,810.00
TALMER BANCORP INC		2,800.000	53,676.00
TALON INTERNATIONAL INC		3,150.000	315.00
TANDY BRANDS ACCESSORIES INC		1,325.000	1.33
TANGOE INC		2,694.000	20,797.68
TARGA RESOURCES CORP		100,850.000	4,249,819.00
TARGANTA THERAPEUTICS ESCROW		1,200.000	0.00
TARGET CORP		154,768.000	10,805,901.76
TARRAGON CORP		10,464.000	0.00
TASER INTERNATIONAL INC		7,418.000	184,559.84
TASSAL GROUP LTD		2,402,800.000	7,120,717.02
TATA MOTORS LTD ADR		202,140.000	7,008,193.80
TAXUS CARDIUM PHARMACEUTICALS		65.000	3.93
TAYLOR DEVICES INC		545.000	9,755.50
TCF FINANCIAL CORP		23,968.000	303,195.20
TCL COMMUNICATION TECHNOLOGY H		5,545,000.000	5,103,319.84

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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TE CONNECTIVITY LTD		80,241.000	4,582,563.51
TEAM FINANCIAL INC		4,300.000	0.00
TEAM HEALTH HOLDINGS INC		10,868.000	442,001.56
TEAM INC		5,885.000	146,124.55
TECH DATA CORP		5,921.000	425,423.85
TECHNICAL COMMUNICATIONS CORP		144.000	352.80
TECHNOLOGY SOLUTIONS CO		920.000	8.28
TECO ENERGY INC		29,542.000	816,540.88
TEEKAY TANKERS LTD		1,941.000	5,784.18
TEGNA INC		187,899.000	4,353,619.83
TEJON RANCH CO		4,276.000	101,084.64
TEKNOWLEDGE CORP		2,012.000	0.00
TELEDYNE TECHNOLOGIES INC		5,936.000	587,960.80
TELENOR ASA		524,316.000	8,621,691.27
TELEPHONE & DATA SYSTEMS INC		2,637.000	78,213.42
TELETECH HOLDINGS INC		8,609.000	233,562.17
TELETOUCH COMMUNICATIONS INC		3,106.000	1.24
TELEVIDEO INC/CA		2,143.000	0.40
TELIGENT INC		657.000	4,690.98
TENAGA NASIONAL BHD		2,439,900.000	8,533,446.61
TENCENT HOLDINGS LTD		735,600.000	16,697,601.87
TENGASCO INC		340.000	255.00
TENNANT CO		2,218.000	119,483.66
TENNECO INC		8,953.000	417,299.33
TERADATA CORP		29,804.000	747,186.28
TERRAFORM POWER INC		5,600.000	61,040.00
TERRENO REALTY CORP		4,770.000	123,399.90
TESARO INC		4,430.000	372,341.50
TESORO CORP		77,637.000	5,816,564.04
TESORO LOGISTICS LP		84,845.000	4,202,372.85
TESSCO TECHNOLOGIES INC		6,872.000	95,452.08
TESSERA TECHNOLOGIES INC		6,602.000	202,285.28
TETON ENERGY CORP COM		4,100.000	0.00
TETRA TECH INC		10,228.000	314,459.86
TETRA TECHNOLOGIES INC		10,885.000	69,337.45
TETRAPHASE PHARMACEUTICALS INC		6,689.000	28,762.70
TEVA PHARMACEUTICAL INDUSTRIES ADR		257,380.000	12,928,197.40
TEXAS CAPITAL BANCSHARES INC		6,117.000	286,030.92
TEXAS INSTRUMENTS INC		125,945.000	7,890,454.25

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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TEXAS ROADHOUSE INC		11,495.000	524,172.00
TEXTAINER GROUP HOLDINGS LTD		7,799.000	86,880.86
TEXTMUNICATION HOLDINGS INC		167.000	6.68
TEXTRON INC		33,716.000	1,232,656.96
TG THERAPEUTICS INC		3,950.000	23,897.50
THERAPEUTICSMD INC		10,930.000	92,686.40
THERMO FISHER SCIENTIFIC INC		49,352.000	7,292,251.52
THESTREET INC		7,824.000	8,841.12
THIRD POINT REINSURANCE LTD		4,236.000	49,645.92
THOMAS GROUP INC		367.000	4.59
THOMSON REUTERS CORP		61,161.000	2,472,127.62
THOR INDUSTRIES INC		4,944.000	320,074.56
THQ INC		896.000	12.32
TIDEWATER INC		273.000	1,203.93
TIFFANY & CO		13,750.000	833,800.00
TIMBERLAND BANCORP INC/WA		3,633.000	54,495.00
TIME INC		129,578.000	2,132,853.88
TIME WARNER INC		158,981.000	11,691,462.74
TIMKENSTEEL CORP		2,700.000	25,974.00
TITAN INTERNATIONAL INC		7,743.000	48,006.60
TITAN MACHINERY INC		2,137.000	23,827.55
TITAN PHARMACEUTICALS INC		1,907.000	10,355.01
TIVO INC		16,791.000	166,230.90
TJX COS INC/THE		153,380.000	11,845,537.40
TL ADMIN CORP COM		29,100.000	0.00
TOMPKINS FINANCIAL CORP		1,534.000	99,710.00
TONGDA GROUP HOLDINGS LTD		30,830,000.000	6,000,721.86
TONIX PHARMACEUTICALS HOLDING		3,200.000	6,400.00
TOOTSIE ROLL INDUSTRIES INC		7,446.000	286,894.38
TOPBUILD CORP		6,200.000	224,440.00
TOR MINERALS INTERNATIONAL INC		260.000	1,120.60
TORCHMARK CORP		14,072.000	869,931.04
TOROTEL INC		525.000	351.75
TOTAL SA		599,983.000	28,914,987.32
TOTAL SYSTEM SERVICES INC		21,186.000	1,125,188.46
TOWA PHARMACEUTICAL CO LTD		104,100.000	5,408,451.25
TOWER AUTOMOTIVE INC		33,100.000	0.00
TOWNE BANK/PORTSMOUTH VA		4,127.000	89,349.55
TRACTOR SUPPLY CO		16,733.000	1,525,714.94

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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TRANS WORLD ENTERTAINMENT CORP		7,403.000	27,761.25
TRANS-INDUSTRIES INC		1,700.000	1.70
TRANSACT TECHNOLOGIES INC		2,916.000	23,386.32
TRANSALTA RENEWABLES INC		19,005.000	195,508.43
TRANSCAT INC		3,210.000	32,260.50
TRANSCOASTAL CORP		23.000	0.58
TRANSDIGM GROUP INC		17,294.000	4,560,254.86
TRANSENERIX INC		166.000	200.86
TRANSGENOMIC INC		619.000	340.45
TRANSMISSORA ALIANCA DE ENERGI		147,028.000	888,478.22
TRANSMONTAIGNE PARTNERS LP		36,355.000	1,493,826.95
TRANSNET CORP		481.000	0.00
TRANSOCEAN LTD		332,554.000	3,954,067.06
TRANSURBAN GROUP		534,949.000	4,775,893.07
TRANSWITCH CORP		1,935.000	0.97
TRAVELERS COS INC/THE		45,471.000	5,412,867.84
TRAVELPORT WORLDWIDE LTD		15,900.000	204,951.00
TRAVELZOO INC		5,804.000	46,548.08
TRC COS INC		2,128.000	13,448.96
TRECORA RESOURCES		1,290.000	13,454.70
TREDEGAR CORP		6,011.000	96,897.32
TREEHOUSE FOODS INC		5,676.000	582,641.40
TREX CO INC		33,132.000	1,488,289.44
TRI POINTE GROUP INC		13,546.000	160,113.72
TRI-VALLEY CORP		1,094.000	0.10
TRIAD GUARANTY INC		2,231.000	61.35
TRIAN ACQUISITION I		7,030.000	0.00
TRIANGLE PETROLEUM CORP		7,001.000	2,009.99
TRICO BANCSHARES		833.000	22,990.80
TRICO MARINE SERVICES INC/UNIT		1,890.000	0.00
TRINITY PLACE HOLDINGS INC		2,476.000	19,040.44
TRINSEO SA		785.000	33,700.05
TRIO-TECH INTERNATIONAL		859.000	3,092.40
TRIPADVISOR INC		14,335.000	921,740.50
TRIPLE CROWN MEDIA INC		983.000	0.20
TRIPLE-S MANAGEMENT CORP		9,959.000	243,298.37
TRIUMPH GROUP INC		7,400.000	262,700.00
TROPICAL SPORTSWEAR INTL CORP COM		10,340.000	0.00
TROVAGENE INC		4,400.000	19,932.00

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TRUEBLUE INC		6,337.000	119,896.04
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		10,851.000	69,554.91
TRUSTMARK CORP		11,001.000	273,374.85
TS TECH CO LTD		269,000.000	6,526,377.01
TSR INC		795.000	2,973.30
TTM TECHNOLOGIES INC		20,667.000	155,622.51
TUESDAY MORNING CORP		4,703.000	33,015.06
TUMI HOLDINGS INC		7,273.000	194,480.02
TURKIYE SINAI KALKINMA BANKASI		8,293,993.000	3,836,006.02
TURTLE BEACH CORP		1,960.000	1,901.20
TUTOR PERINI CORP		4,799.000	113,016.45
TWENTY-FIRST CENTURY FOX INC		336,769.000	9,120,417.25
TWIN DISC INC		1,688.000	18,129.12
TWO RIVERS WATER & FARMING CO		199.000	53.93
TYCO INTERNATIONAL PLC		53,363.000	2,273,263.80
TYLER TECHNOLOGIES INC		7,024.000	1,170,971.04
TYSON FOODS INC		87,192.000	5,823,553.68
UBIQUITI NETWORKS INC		4,673.000	180,658.18
UDR INC		33,503.000	1,236,930.76
UFP TECHNOLOGIES INC		2,624.000	59,144.96
ULTA SALON COSMETICS & FRAGRAN		7,833.000	1,908,432.12
ULTIMATE LIFESTYLE CORP		20.000	0.01
ULTRA CLEAN HOLDINGS INC		2,674.000	15,215.06
ULTRA PETROLEUM CORP		12,934.000	22,763.84
ULTRAGENYX PHARMACEUTICAL INC		909.000	44,459.19
ULTRALIFE CORP		2,108.000	10,561.08
ULTRAPETROL BAHAMAS LTD		1,582.000	501.18
ULTRATECH INC		4,192.000	96,290.24
UMB FINANCIAL CORP		7,179.000	381,994.59
UMH PROPERTIES INC		2,915.000	32,793.75
UMICORE SA		196,794.000	10,115,931.17
UMPQUA HOLDINGS CORP		31,028.000	480,003.16
UNDER ARMOUR INC		46,054.120	1,762,044.34
UNICO AMERICAN CORP		844.000	8,870.44
UNICORP INC COMPAR \$0.01 NEW		7,800.000	0.98
UNIFIRST CORP/MA		3,376.000	390,670.72

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UNIGENE LABORATORIES INC		9,893.000	1.98
UNILEVER PLC ADR		48,382.000	2,317,981.62
UNION BANKSHARES CORP		5,452.000	134,718.92
UNION PACIFIC CORP		191,725.000	16,728,006.25
UNISYS CORP		6,641.000	48,346.48
UNIT CORP		4,200.000	65,352.00
UNITED AMERICAN HEALTHCARE COR		1,094.000	5.86
UNITED ARROWS LTD		129,100.000	3,737,469.64
UNITED BANKSHARES INC/WV		9,400.000	352,594.00
UNITED COMMUNITY BANKS INC/GA		7,453.000	136,315.37
UNITED COMMUNITY FINANCIAL COR		6,947.000	42,237.76
UNITED CONTINENTAL HOLDINGS IN		86,152.000	3,535,678.08
UNITED FINANCIAL BANCORP INC		5,075.000	65,873.50
UNITED FIRE GROUP INC		4,204.000	178,375.72
UNITED NATURAL FOODS INC		7,622.000	356,709.60
UNITED ONLINE INC		2,030.000	22,330.00
UNITED OVERSEAS BANK LTD		545,800.000	7,469,823.91
UNITED PARCEL SERVICE INC		156,168.000	16,822,416.96
UNITED RENTALS INC		11,099.000	744,742.90
UNITED SECURITY BANCSHARES/FRE		990.000	6,355.80
UNITED STATES LIME & MINERALS		2,339.000	137,977.61
UNITED STATES STEEL CORP		21,600.000	364,176.00
UNITED TECHNOLOGIES CORP		97,609.000	10,009,802.95
UNITED THERAPEUTICS CORP		8,900.000	942,688.00
UNITED WESTERN BANCORP INC		2,275.000	79.63
UNITED-GUARDIAN INC		657.000	10,557.99
UNITEDHEALTH GROUP INC		119,245.000	16,837,394.00
UNITIL CORP		3,869.000	165,090.23
UNITY BANCORP INC		1,662.000	21,124.02
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW		3,380.000	0.00
UNIVERSAL AMERICAN CORP		11,220.000	85,047.60
UNIVERSAL CORP/VA		3,395.000	196,027.30
UNIVERSAL DISPLAY CORP		9,878.000	669,728.40
UNIVERSAL ELECTRONICS INC		2,292.000	165,665.76
UNIVERSAL FOREST PRODUCTS INC		2,975.000	275,752.75
UNIVERSAL HEALTH INTERNATIONAL		5,769,000.000	330,912.81
UNIVERSAL HEALTH REALTY INCOME		13,582.000	776,618.76
UNIVERSAL HEALTH SERVICES INC		11,257.000	1,509,563.70
UNIVERSAL LOGISTICS HOLDINGS I		2,085.000	26,896.50

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UNIVERSAL STAINLESS & ALLOY PR		2,436.000	26,552.40
UNIVERSAL TECHNICAL INSTITUTE		5,737.000	12,965.62
UNIVEST CORP OF PENNSYLVANIA		354.000	7,441.08
UNUM GROUP		37,119.000	1,180,013.01
UPM-KYMMENE OYJ		475,700.000	8,667,054.21
UQM TECHNOLOGIES INC		3,665.000	2,308.95
URANIUM ENERGY CORP		2,205.000	1,935.55
URANIUM RESOURCES INC		97.000	155.20
URBAN EDGE PROPERTIES		1,844.000	55,061.84
URBAN OUTFITTERS INC		19,869.000	546,397.50
UROLOGIX INC		2,793.000	5.59
URSTADT BIDDLE PROPERTIES INC		19,670.000	487,422.60
US BANCORP		348,862.000	14,069,604.46
US CONCRETE INC		2,100.000	127,827.00
US ECOLOGY INC		2,995.000	137,620.25
US ENERGY CORP WYOMING		401.834	683.11
US GEOTHERMAL INC		6,387.000	5,227.76
US GLOBAL INVESTORS INC		475.000	807.50
US PHYSICAL THERAPY INC		4,821.000	290,272.41
US PLASTIC LMBR CORP COM		29,600.000	0.00
US SILICA HOLDINGS INC		8,731.000	300,957.57
USA TRUCK INC		1,742.000	30,502.42
USANA HEALTH SCIENCES INC		3,348.000	373,067.64
USG CORP		66,600.000	1,795,536.00
UTAH MEDICAL PRODUCTS INC		1,837.000	115,731.00
UTG INC		513.000	7,618.05
UTSTARCOM HOLDINGS CORP		5,646.000	10,812.10
V ONE CORP COM		2,000.000	0.25
VAALCO ENERGY INC		7,924.000	8,399.44
VAIL RESORTS INC		16,982.000	2,347,421.86
VALENCE TECHNOLOGY INC		14,867.000	0.00
VALEO SA		387,715.000	17,285,274.33
VALERO ENERGY CORP		108,220.000	5,519,220.00
VALERO ENERGY PARTNERS LP		44,414.000	2,087,902.14
VALLEY MEDIA INC COM		11,100.000	2.22
VALLEY NATIONAL BANCORP		29,026.000	264,717.12
VALUE AMER INC COM		290.000	0.29
VALUE LINE INC		2,953.000	48,281.55
VANDA PHARMACEUTICALS INC		6,151.000	68,829.69

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
VANTIV INC		29,400.000	1,664,040.00
VARIAN MEDICAL SYSTEMS INC		11,941.000	981,908.43
VASCO DATA SECURITY INTERNATIO		3,525.000	57,774.75
VASCULAR SOLUTIONS INC		2,792.000	116,314.72
VASOMEDICAL INC		17,910.000	2,785.01
VCAMPUS CORP		271.000	0.17
VECTOR GROUP LTD		11,712.000	262,583.04
VECTOR LTD		962,863.000	2,256,120.89
VECTREN CORP		14,099.000	742,594.33
VEECO INSTRUMENTS INC		8,569.000	141,902.64
VENAXIS INC		7.000	24.57
VENTAS INC		82,158.000	5,982,745.56
VEREIT INC		133,539.000	1,354,085.46
VERESEN INC		95,511.000	805,301.81
VERICEL CORP		101.000	227.25
VERINT SYSTEMS INC		8,073.000	267,458.49
VERISIGN INC		36,772.000	3,179,307.12
VERISK ANALYTICS INC		19,403.000	1,573,195.24
VERIZON COMMUNICATIONS INC		735,245.000	41,056,080.80
VERSAR INC		1,098.000	1,185.84
VERSARTIS INC		3,150.000	34,839.00
VERSO CORP		6,614.000	132.28
VERTEX PHARMACEUTICALS INC		31,021.000	2,668,426.42
VESTIN REALTY MORTGAGE II INC		400.000	936.00
VF CORP		84,212.000	5,178,195.88
VIACOM INC		43,470.000	1,802,700.90
VIAD CORP		6,386.000	197,966.00
VIASAT INC		6,186.000	441,680.40
VIAVI SOLUTIONS INC		23,689.000	157,058.07
VICAL INC		405.000	1,834.65
VICINITY CENTRES		111,915.000	276,661.94
VICON INDUSTRIES INC		1,318.000	652.41
VICOR CORP		5,955.000	59,966.85
VIDEO DISPLAY CORP		2,455.000	2,540.93
VIEWCAST.COM INC		6,812.000	1.36
VIEWTRAN GROUP INC		2,440.000	1,342.00
VILLAGE SUPER MARKET INC		1,377.000	39,781.53
VIPSHOP HOLDINGS LTD ADR		660,000.000	7,372,200.00
VIRCO MANUFACTURING CORP		4,459.000	19,396.65

Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIRGIN AMERICA INC		3,800.000	213,598.00
VIRNETX HOLDING CORP		5,367.000	21,468.00
VIRTUS INVESTMENT PARTNERS INC		888.000	63,207.84
VIRTUSA CORP		3,626.000	104,718.88
VISA INC		280,099.000	20,774,942.83
VISHAY INTERTECHNOLOGY INC		20,512.000	254,143.68
VISHAY PRECISION GROUP INC		913.000	12,252.46
VISTA OUTDOOR INC		3,600.000	171,828.00
VITAL THERAPIES INC		2,810.000	17,422.00
VITAMIN SHOPPE INC		3,851.000	117,725.07
VIVENDI SA		427,763.000	8,031,273.86
VIVUS INC		9,029.000	10,112.48
VL DISSOLUTION CORP COM		1,293.000	0.00
VOCERA COMMUNICATIONS INC		6,768.000	86,968.80
VOESTALPINE AG		204,000.000	6,803,546.67
VOLT INFORMATION SCIENCES INC		5,852.000	34,585.32
VONAGE HOLDINGS CORP		21,367.000	130,338.70
VORNADO REALTY TRUST		22,255.000	2,228,170.60
VOXX INTERNATIONAL CORP		5,219.000	14,561.01
VOYA FINANCIAL INC		187,570.000	4,644,233.20
VULCAN INTERNATIONAL CORP		583.000	28,858.50
VULCAN MATERIALS CO		38,434.000	4,625,916.24
W&T OFFSHORE INC		8,422.000	19,539.04
WABASH NATIONAL CORP		10,834.000	137,591.80
WADDELL & REED FINANCIAL INC		12,500.000	215,250.00
WAGeworks INC		6,059.000	362,388.79
WAL-MART STORES INC		288,305.000	21,052,031.10
WALGREENS BOOTS ALLIANCE INC		108,383.000	9,025,052.41
WALKER & DUNLOP INC		1,700.000	38,726.00
WALKING CO HOLDINGS INC/THE		3,656.000	17,731.60
WALT DISNEY CO/THE		187,199.000	18,311,806.18
WALTER ENERGY INC		11,600.000	928.00
WALTER INVESTMENT MANAGEMENT C		5,119.000	14,128.44
WANDERPORT CORP		82.000	0.09
WARREN RESOURCES INC		7,704.000	173.34
WASHINGTON FEDERAL INC		15,260.000	370,207.60
WASHINGTON REAL ESTATE INVESTM		10,641.000	334,765.86
WASHINGTON TRUST BANCORP INC		14,802.000	561,291.84
WASTE MANAGEMENT INC		69,617.000	4,613,518.59

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
WATERS CORP		10,151.000	1,427,738.15
WATERSTONE FINANCIAL INC		3,036.000	46,541.88
WATTS WATER TECHNOLOGIES INC		4,777.000	278,308.02
WAVE SYSTEMS CORP		137.000	5.83
WAXMAN INDUSTRIES INC		400.000	1,000.00
WAYNE SAVINGS BANCSHARES INC		4,204.000	53,138.56
WAYSIDE TECHNOLOGY GROUP INC		3,017.000	54,487.02
WD-40 CO		2,579.000	302,903.55
WEB.COM GROUP INC		9,124.000	165,874.32
WEBCO INDUSTRIES INC		241.000	9,158.00
WEBMD HEALTH CORP		3,971.000	230,754.81
WEBSTER FINANCIAL CORP		14,308.000	485,756.60
WEC ENERGY GROUP INC		39,587.000	2,585,031.10
WEGENER CORP		4,812.000	74.59
WEIGHT WATCHERS INTERNATIONAL		4,129.000	48,020.27
WEIR GROUP PLC/THE		649,455.000	12,510,638.71
WEIS MARKETS INC		3,622.000	183,092.10
WELLCARE HEALTH PLANS INC		6,660.000	714,484.80
WELLMAN INC COM		15,700.000	0.00
WELLS FARGO & CO		728,690.000	34,488,897.70
WELLS FINANCIAL CORP		141.000	4,839.12
WELLTOWER INC		44,772.000	3,410,283.24
WENDY'S CO/THE		43,445.000	417,940.90
WERELDHAVE NV		30,127.000	1,363,885.82
WERNER ENTERPRISES INC		9,936.000	228,229.92
WESBANCO INC		36,309.000	1,127,394.45
WESCO AIRCRAFT HOLDINGS INC		10,400.000	139,568.00
WEST BANCORPORATION INC		571.000	10,614.89
WEST CORP		7,092.000	139,428.72
WEST MARINE INC		2,176.000	18,256.64
WEST PHARMACEUTICAL SERVICES I		12,894.000	978,396.72
WESTAMERICA BANCORPORATION		4,706.000	231,817.56
WESTELL TECHNOLOGIES INC		11,276.000	7,893.20
WESTERN ALLIANCE BANCORP		49,802.000	1,626,035.30
WESTERN ASSET MORTGAGE CAPITAL		7,117.000	66,828.63
WESTERN DIGITAL CORP		35,295.751	1,668,077.19
WESTERN GAS EQUITY PARTNERS LP		28,114.000	1,075,360.50
WESTERN GAS PARTNERS LP		92,717.000	4,672,936.80
WESTERN METALS CORP		3,193.000	240.43

Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTERN REFINING INC		12,858.000	265,260.54
WESTERN UNION CO/THE		197,451.000	3,787,110.18
WESTERN WTR CO		9,200.000	0.00
WESTFIELD FINANCIAL INC		4,806.000	37,006.20
WESTMORELAND COAL CO		2,715.000	25,846.80
WESTPORT FUEL SYSTEMS INC		13,698.000	22,875.66
WESTROCK CO		31,681.000	1,231,440.47
WESTWOOD HOLDINGS GROUP INC		2,685.000	139,083.00
WET SEAL INC/THE		24,433.000	0.00
WEX INC		6,585.000	583,891.95
WEYCO GROUP INC		2,049.000	56,921.22
WEYERHAEUSER CO		230,871.000	6,873,029.67
WGL HOLDINGS INC		9,106.000	644,613.74
WHIRLPOOL CORP		9,527.000	1,587,579.28
WHITBREAD PLC		180,000.000	8,402,590.08
WHITESTONE REIT		5,738.000	86,529.04
WHOLE FOODS MARKET INC		40,261.000	1,289,157.22
WHX CORP COM NEW		6,933.000	0.00
WICKES INC COM		7,200.000	0.00
WILAND INC		58.672	0.00
WILHELMINA INTERNATIONAL INC		1,196.000	8,491.60
WILLBROS GROUP INC		6,106.000	15,448.18
WILLIAMS COS INC/THE		189,778.000	4,104,898.14
WILLIAMS PARTNERS LP		13,597.000	471,000.08
WILLIS LEASE FINANCE CORP		2,343.000	52,084.89
WILLIS TOWERS WATSON PLC		17,363.000	2,158,394.53
WILSHIRE BANCORP INC		1,911.000	19,912.62
WINDTREE THERAPEUTICS INC		25.000	48.25
WINLAND ELECTRONICS INC		1,099.000	2,307.90
WINMARK CORP		538.000	53,622.46
WINNEBAGO INDUSTRIES INC		6,146.000	140,866.32
WINTHROP REALTY TRUST		7,990.000	70,232.10
WINTRUST FINANCIAL CORP		6,285.000	320,535.00
WIRELESS TELECOM GROUP INC		4,135.000	5,540.90
WIRELESS XCESSORIES GROUP		1,262.000	177.94
WISDOMTREE INVESTMENTS INC		14,543.000	142,375.97
WOLSELEY PLC		425,610.000	22,018,575.84
WOLTERS KLUWER NV		167,831.000	6,816,679.62
WOLVERINE WORLD WIDE INC		17,709.000	359,846.88

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
WOODWARD INC		9,992.000	575,938.88
WORLD ACCEPTANCE CORP		4,737.000	216,007.20
WORLD FUEL SERVICES CORP		11,131.000	528,611.19
WORLD WRESTLING ENTERTAINMENT		8,264.000	152,140.24
WORLDGATE COMMUNICATIONS		6,943.000	0.82
WORLDPAY GROUP PLC		7,873,334.000	28,596,623.04
WORLDTEX INC		47.000	0.00
WORTHINGTON INDUSTRIES INC		13,195.000	558,148.50
WP GLIMCHER INC		25,213.000	282,133.47
WPT INDUSTRIAL REIT TRUST UNIT		50,088.000	550,968.00
WPX ENERGY INC		17,000.000	158,270.00
WQN INC		656.000	0.98
WR GRACE & CO		19,910.000	1,457,611.10
WRIGHT INVESTORS' SERVICE HOLD		2,575.000	2,987.00
WRIGHT MEDICAL GROUP NV		6,794.000	118,011.78
WSFS FINANCIAL CORP		8,855.000	285,042.45
WSI INDUSTRIES INC		545.000	1,635.00
WW GRAINGER INC		12,875.000	2,925,843.75
WYNDHAM WORLDWIDE CORP		37,255.000	2,653,673.65
WYNN RESORTS LTD		10,213.000	925,706.32
XBIOTECH INC		1,350.000	28,242.00
XCEL ENERGY INC		63,705.000	2,852,709.90
XCERRA CORP		3,595.000	20,671.25
XENCOR INC		2,900.000	55,071.00
XENOPORT INC		2,560.000	18,022.40
XEROX CORP		169,923.000	1,612,569.27
XILINX INC		75,371.000	3,476,864.23
XL GROUP PLC		35,702.000	1,189,233.62
XO GROUP INC		3,767.000	65,658.81
XPO LOGISTICS INC		10,729.000	281,743.54
XURA INC		2,528.000	61,759.04
XYLEM INC/NY		22,436.000	1,001,767.40
YADKIN FINANCIAL CORP		6,383.000	160,149.47
YAHOO! INC		109,603.000	4,116,688.68
YARA INTERNATIONAL ASA		182,800.000	5,762,778.21
YOKOHAMA RUBBER CO LTD/THE		441,800.000	5,477,820.59
YORK WATER CO/THE		538.000	17,237.52
YOUR COMMUNITY BANKSHARES INC		33.000	1,226.28
YUE YUEN INDUSTRIAL HOLDINGS L		1,733,500.000	6,848,687.49

Mellon Security ID	Security Description	Shares/Par	Base Market Value
YUM! BRANDS INC		51,099.000	4,237,129.08
YUMA ENERGY INC		425.000	123.97
Z ENERGY LTD		1,838,455.000	10,592,622.50
ZAFGEN INC		1,700.000	10,183.00
ZALANDO SE		342,950.000	9,033,517.17
ZANETT INC		154.000	0.00
ZAP.COM CORP		330.000	82.50
ZAZA ENERGY CORP		342.000	23.26
ZEDGE INC		1,986.000	9,115.74
ZELTIQ AESTHETICS INC		5,046.000	137,907.18
ZHEJIANG EXPRESSWAY CO LTD		274,699.000	258,129.50
ZHONE TECHNOLOGIES INC		1,438.000	1,711.22
ZIMMER BIOMET HOLDINGS INC		22,489.000	2,707,225.82
ZION OIL & GAS INC		527.000	732.53
ZIONS BANCORPORATION		25,663.000	644,911.19
ZIOPHARM ONCOLOGY INC		12,928.000	70,974.72
ZIX CORP		3,171.000	11,891.25
ZOETIS INC		57,252.000	2,717,179.92
ZOGENIX INC		4,849.000	39,034.45
ZUMIEZ INC		2,361.000	33,785.91
ZYNGA INC		88,859.000	221,258.91
FIXED INCOME SECURITIES		23,091,596,111.744	2,218,491,795.51
1-800 CONTACTS 1/16 COV-LITE TL		214,462.500	213,836.27
1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15		3,726,000.000	3,753,945.00
1011778 BC ULC / NEW RED 144A 6.000% 04/01/2022 DD 10/08/14		560,000.000	580,826.40
21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11		715,000.000	892,879.85
21ST CENTURY FOX AMERICA INC 6.200% 12/15/2034 DD 12/03/04		1,090,000.000	1,366,670.34
3M CO 3.000% 08/07/2025 DD 08/07/15		1,710,000.000	1,863,982.08
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04		1,351,202.490	249,972.46
ABB CONCISE 6/16 COV-LITE TLB		175,000.000	175,437.50
ABBOTT LABORATORIES 2.950% 03/15/2025 DD 03/10/15		3,150,000.000	3,213,374.85
ABBVIE INC 1.800% 05/14/2018 DD 05/14/15		1,575,000.000	1,586,054.93
ABBVIE INC 2.300% 05/14/2021 DD 05/12/16		440,000.000	445,347.76
ABBVIE INC 2.500% 05/14/2020 DD 05/14/15		460,000.000	470,268.59
ABBVIE INC 2.850% 05/14/2023 DD 05/12/16		515,000.000	521,998.85
ABBVIE INC 2.900% 11/06/2022 DD 05/06/13		535,000.000	545,496.70
ABBVIE INC 3.600% 05/14/2025 DD 05/14/15		1,755,000.000	1,838,941.65
ABRA AUTO BODY 9/14 COV-LITE TL		422,848.040	419,325.71
ACADIA HEALTHCARE 1/15 COV-LITE TL		99,746.840	97,876.59

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACADIA HEALTHCARE 2/16 (USD) 0.000% 02/16/2023 DD 02/16/16		457,700.000	453,123.00
ACADIA HEALTHCARE CO INC 144A 6.500% 03/01/2024 DD 02/16/16		915,000.000	928,725.00
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15		630,000.000	617,400.00
ACCESS CIG 10/14 TL		694,715.600	688,345.06
ACTAVIS FUNDING SCS 3.000% 03/12/2020 DD 03/12/15		750,000.000	773,496.75
ACTAVIS FUNDING SCS 3.450% 03/15/2022 DD 03/12/15		2,615,000.000	2,715,834.40
ACTAVIS FUNDING SCS 3.800% 03/15/2025 DD 03/12/15		815,000.000	849,089.82
ACTAVIS FUNDING SCS 3.850% 06/15/2024 DD 06/19/14		1,350,000.000	1,412,757.46
ACTIVISION BLIZZARD INC 144A 5.625% 09/15/2021 DD 09/19/13		1,744,000.000	1,824,660.00
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13		879,000.000	955,912.50
ADVANCE PIERRE FOODS 5/16 COV-LITE TL		105,000.000	104,562.15
ADVANCED DISPOSAL 2/14 COV-LITE TLB		1,161,040.020	1,140,721.82
ADVANCED DISPOSAL SERVICES INC 8.250% 10/01/2020 DD 10/01/13		1,195,000.000	1,206,950.00
ADVANTAGE SALES 7/14 TL		933,375.000	908,099.21
AECOM 5.750% 10/15/2022 DD 10/15/15		2,408,000.000	2,456,160.00
AERCAP IRELAND CAPITAL LTD / A 3.950% 02/01/2022 DD 05/23/16		422,000.000	422,000.00
AERCAP IRELAND CAPITAL LTD / A 4.500% 05/15/2021 DD 05/15/15		3,775,000.000	3,862,768.75
AERCAP IRELAND CAPITAL LTD / A 4.625% 10/30/2020 DD 10/21/15		85,000.000	88,123.75
AERCAP IRELAND CAPITAL LTD / A 5.000% 10/01/2021 DD 04/01/15		696,000.000	723,840.00
AEROPUERTO INTERNACIONAL DE TO 5.750% 10/09/2023		735,000.000	768,075.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13		435,000.000	429,562.50
AES CORP/VA 6.000% 05/15/2026 DD 05/25/16		463,000.000	472,838.75
AES CORP/VA 7.375% 07/01/2021 DD 07/01/12		669,000.000	754,297.50
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13		1,660,000.000	1,755,450.00
AETNA INC 2.800% 06/15/2023 DD 06/09/16		760,000.000	776,343.04
AETNA INC 3.500% 11/15/2024 DD 11/10/14		140,000.000	147,700.99
AGRIUM INC 3.375% 03/15/2025 DD 03/02/15		130,000.000	132,236.78
AIR MEDICAL 4/15 COV-LITE TLB		569,250.000	554,483.66
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16		91,000.000	92,474.20
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14		330,000.000	343,200.00
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15		629,000.000	654,160.00
ALBANY MOLECULAR 7/15 TLB		88,000.000	86,900.00
ALBERTSON'S 12/15 COV-LITE B5 TL		247,561.360	247,098.42
ALBERTSON'S 8/14 COV-LITE TLB4		529,065.540	527,933.34
ALCATEL 1/13 (USD) TLC 0.000% 01/29/2019 DD 01/09/13		0.020	0.02
ALERE INC 144A 6.375% 07/01/2023 DD 06/24/15		326,000.000	339,855.00
ALESCO PREFERRED F 12A C1 144A VAR RT 07/15/2037 DD 10/12/06		557,313.820	217,352.39
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06		755,000.000	354,850.00
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04		507,017.654	173,970.43

Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04		859,016.135	369,376.94	
ALESCO PREFERRED FU 8A C1 144A VAR RT 12/23/2035 DD 08/04/05		275,576.078	97,829.51	
ALIXPARTNERS 7/15 TLB		867,813.440	865,860.86	
ALLEGION PLC 5.875% 09/15/2023 DD 09/16/15		982,000.000	1,040,920.00	
ALLEGION US HOLDING CO INC 5.750% 10/01/2021 DD 04/01/14		92,000.000	96,140.00	
ALLFLEX 7/13 TL		1,021,875.000	1,011,022.69	
ALLIANCE DATA SYSTEMS COR 144A 5.375% 08/01/2022 DD 07/29/14		970,000.000	928,775.00	
ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12		888,000.000	894,660.00	
ALLIEDBARTON 2/14 COV-LITE TL		144,458.340	143,374.90	
ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02		240,000.000	327,710.65	
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15		472,000.000	468,460.00	
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15		2,209,000.000	2,173,103.75	
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15		1,349,000.000	1,359,117.50	
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14		1,018,000.000	1,037,087.50	
ALLY FINANCIAL INC SUBORDINATED		644,000.000	645,610.00	
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15		782,000.000	776,135.00	
ALTICE US FINANCE I CORP 144A 5.500% 05/15/2026 DD 04/26/16		1,226,000.000	1,226,000.00	
AMAYA 7/14 (USD) COV-LITE TL		1,201,538.350	1,161,983.71	
AMC NETWORKS INC 5.000% 04/01/2024 DD 03/30/16		428,000.000	423,666.50	
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024		24,720,000.000	1,304,116.75	
AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2021 DD 02/28/13		248,000.000	257,300.00	
AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13		1,154,000.000	1,191,505.00	
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15		398,000.000	411,930.00	
AMERICAN EXPRESS CREDIT AC 3 A 1.490% 04/15/2020 DD 09/22/14		1,010,000.000	1,017,769.94	
AMERICAN HONDA FINANCE CO 144A 1.600% 02/16/2018 DD 02/19/13		535,000.000	540,129.05	
AMERICAN INTERNATIONAL GROUP I 4.125% 02/15/2024 DD 10/02/13		505,000.000	532,740.16	
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15		40,000.000	36,982.84	
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06		340,000.000	404,385.46	
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09		3,804,000.000	4,781,376.94	
AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL		348,236.780	335,397.29	
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12		785,000.000	866,267.91	
AMERICAN WATER CAPITAL CORP 3.400% 03/01/2025 DD 08/14/14		2,377,000.000	2,577,338.32	
AMERIGAS FINANCE LLC / AMERIGA 7.000% 05/20/2022 DD 01/12/12		640,000.000	675,596.80	
AMGEN INC 144A 4.663% 06/15/2051 DD 06/14/16		390,000.000	407,477.07	
AMHERST COLLEGE 4.100% 11/01/2045 DD 12/16/15		1,290,000.000	1,477,216.41	
AMPLIT TRUST 2015-A A B 144A 6.750% 09/15/2021 DD 11/19/15		279,000.000	282,578.65	
AMRESKO INDEPENDENCE 1A A 144A VAR RT 07/15/2026 DD 09/29/99		266,236.970	242,171.81	
AMSURG CORP 5.625% 07/15/2022 DD 01/15/15		108,000.000	110,970.00	
AMSURG CORP 5.625% 11/30/2020 DD 05/30/13		753,000.000	777,472.50	

Mellon Security ID	Security Description	Shares/Par	Base Market Value	
ANADARKO PETROLEUM CORP 5.550% 03/15/2026 DD 03/17/16		595,000.000	657,046.60	
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06		5,525,187.960	1,049,785.72	
ANCESTRY.COM 8/15 COV-LITE TLB		604,851.440	600,696.11	
ANCESTRY.COM INC 11.000% 12/15/2020 DD 06/15/13		155,000.000	165,850.00	
ANCHOR GLASS 6/15 COV-LITE TL		279,300.000	278,079.46	
ANHEUSER-BUSCH INBEV FINANCE I 3.650% 02/01/2026 DD 01/25/16		3,835,000.000	4,108,228.41	
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16		705,000.000	792,228.24	
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16		790,000.000	925,755.18	
ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14		997,000.000	957,120.00	
ANTERO RESOURCES CORP 5.625% 06/01/2023 DD 12/01/15		290,000.000	281,300.00	
ANTHEM INC 3.300% 01/15/2023 DD 09/10/12		635,000.000	655,907.38	
ANTHEM INC 3.500% 08/15/2024 DD 08/12/14		755,000.000	781,668.87	
ANTHEM INC 4.350% 08/15/2020 DD 08/12/10		455,000.000	493,469.34	
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15		435,000.000	432,304.00	
AON CORP 6.250% 09/30/2040 DD 09/10/10		495,000.000	629,429.13	
APOLLO AVIATION SECURITIZA 1 B VAR RT 12/15/2029 DD 12/02/14		2,460,185.900	2,429,433.57	
APPLE INC 1.050% 05/05/2017 DD 05/06/14		760,000.000	761,790.56	
APPLE INC 3.200% 05/13/2025 DD 05/13/15		4,840,000.000	5,131,474.48	
APPLE INC 3.450% 05/06/2024 DD 05/06/14		425,000.000	461,913.38	
APPLEBEE'S FUNDING L 1 A2 144A 4.277% 09/05/2044 DD 09/30/14		3,433,000.000	3,494,020.54	
APT PIPELINES LTD VAR RT 09/30/2072		8,332.000	630,699.37	
APX GROUP INC 144A 7.875% 12/01/2022 DD 05/26/16		976,000.000	983,320.00	
APX GROUP INC 6.375% 12/01/2019 DD 06/01/13		331,000.000	327,690.00	
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13		645,000.000	591,787.50	
ARAMARK 2/14 (USD) TLF		620,241.130	619,658.10	
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15		750,000.000	765,000.00	
ARCELORMITTAL STEP 02/25/2022 DD 02/28/12		250,000.000	263,125.00	
ARCELORMITTAL VAR RT 03/01/2021 DD 03/07/11		694,000.000	713,085.00	
ARCH COAL (5/12) TLB		0.010	0.00	
ARDAGH PACKAGING FINANCE 144A 6.750% 01/31/2021 DD 02/05/14		874,000.000	879,462.50	
ARDAGH PACKAGING FINANCE 144A 7.250% 05/15/2024 DD 05/16/16		397,000.000	405,188.13	
ARISTOCRAT LEISURE 9/14 (USD) COV LITE TL		1,045,984.260	1,046,549.09	
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15		446,000.000	431,505.00	
ASBURY AUTOMOTIVE GROUP INC 6.000% 12/15/2024 DD 12/04/14		538,000.000	542,035.00	
ASCENA RETAIL 7/15 COV-LITE TLB		671,498.560	638,930.88	
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16		2,515,000.000	2,712,412.41	
ASIAN DEVELOPMENT BANK 3.250% 07/20/2017		2,250,000.000	1,614,229.61	
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019		1,665,000.000	1,246,306.06	
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022		1,400,000.000	1,187,719.66	

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98		105,000.000	114,885.23
ASSUREDPARTNERS 10/15 TL		632,526.600	626,599.82
ASTRAZENECA PLC 1.750% 11/16/2018 DD 11/16/15		625,000.000	633,251.88
ASURION 2/13 COV-LITE TLB1 0.000% 05/24/2019 DD 02/05/13		404,507.060	402,063.84
ASURION 7/15 COV-LITE TLB4		783,000.000	771,059.25
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07		3,000,000.000	2,423,520.00
ATKORE 4/14 COV-LITE 2ND LN TL		450,000.000	444,937.50
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07		190,000.000	114,000.00
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07		1,223,057.690	528,972.46
AUTHENTIC BRANDS 5/14 COV-LITE TL		988,404.610	970,287.15
AVAGO 2/16 (USD) COV-LITE TLB		1,197,000.000	1,197,562.59
AVALONBAY COMMUNITIES INC 2.950% 05/11/2026 DD 05/11/16		515,000.000	517,041.46
AVANT LOANS FUNDING T B B 144A 7.800% 09/15/2020 DD 04/28/16		2,481,000.000	2,532,251.01
AVANT LOANS FUNDING T B C 144A 10.600% 04/15/2022 DD 04/28/16		1,380,000.000	1,388,774.87
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15		469,000.000	424,445.00
AZURE 11/13 COV-LITE TL		247,180.840	160,049.60
B&G FOODS 10/15 TLB		320,018.310	320,258.32
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13		279,000.000	279,000.00
BALL CORP 4.000% 11/15/2023 DD 05/16/13		2,545,000.000	2,506,825.00
BALL CORP 4.375% 12/15/2020 DD 12/14/15		1,077,000.000	1,132,869.38
BALL CORP 5.250% 07/01/2025 DD 06/25/15		206,000.000	214,755.00
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15		935,000.000	863,064.66
BAMLL RE-REMIC FRR5 B502 144A 0.000% 03/27/2045 DD 04/01/14		1,501,000.000	1,332,137.50
BAMLL RE-REMIC TR FRR1 A1 144A 0.000% 12/26/2020 DD 01/01/13		183,000.000	139,537.50
BAMLL RE-REMIC TR FRR1 A2 144A 0.000% 04/26/2020 DD 01/01/13		463,000.000	372,715.00
BAMLL RE-REMIC TR FRR1 B1 144A 0.000% 12/26/2020 DD 01/01/13		3,079,000.000	1,624,172.50
BAMLL RE-REMIC TR FRR1 B2 144A 0.000% 05/26/2020 DD 01/01/13		1,167,000.000	717,705.00
BAMLL RE-REMIC TRU FRR9 C 144A VAR RT 12/26/2046 DD 11/25/14		580,000.000	524,288.28
BANC OF AMERICA COMMERCIA 4 AM 5.675% 07/10/2046 DD 08/01/06		227,380.530	227,159.72
BANC OF AMERICA COMMERCIA 5 AM 5.448% 09/10/2047 DD 10/01/06		130,000.000	130,684.84
BANC OF AMERICA COMMERCIAL 6 C 5.510% 10/10/2045 DD 11/01/06		673,000.000	645,345.15
BANCO NACIONAL DE COMERCI 144A 4.375% 10/14/2025 DD 10/14/15		1,455,000.000	1,518,438.00
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13		805,000.000	828,463.34
BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16		155,000.000	160,175.14
BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14		1,210,000.000	1,291,424.54
BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12		25,000.000	31,556.58
BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07		100,000.000	118,694.90
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06		805,000.000	687,124.66
BANK OF MONTREAL 1.400% 09/11/2017 DD 09/11/12		1,070,000.000	1,075,424.90

Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANK OF NOVA SCOTIA/THE 1.250% 04/11/2017 DD 04/11/14		1,540,000.000	1,542,282.28
BANK OF NOVA SCOTIA/THE VAR RT 07/15/2016 DD 07/17/13		220,000.000	220,037.40
BANK OF TOKYO-MITSUBISHI 144A 1.700% 03/05/2018 DD 03/05/15		80,000.000	80,410.24
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15		1,940,000.000	2,014,350.50
BAPTIST HEALTH SOUTH FLORIDA I 4.590% 08/15/2021 DD 05/25/11		290,000.000	323,541.40
BARCLAYS PLC 2.750% 11/08/2019 DD 11/10/14		310,000.000	307,812.34
BARCLAYS PLC 4.375% 01/12/2026 DD 01/12/16		100,000.000	100,970.00
BARCLAYS PLC 5.200% 05/12/2026 DD 05/12/16		125,000.000	126,295.38
BAXALTA INC 3.600% 06/23/2022 DD 12/23/15		395,000.000	407,667.26
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10		85,000.000	135,153.40
BAYER US FINANCE LLC 144A 1.500% 10/06/2017 DD 10/08/14		60,000.000	60,055.92
BBCMS TRUST 2015- RRMZ M2 144A VAR RT 05/15/2020 DD 06/04/15		1,691,789.000	1,632,576.39
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15		1,255,000.000	1,311,472.87
BE AEROSPACE 12/14 COV-LITE TL		285,000.000	285,213.75
BEACON ROOFING SUPPLY INC 6.375% 10/01/2023 DD 04/01/16		724,000.000	758,390.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07		816,000.000	448,800.00
BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05		124,995.860	117,978.91
BEAR STEARNS ALT-A TRUST 7 1A1 VAR RT 08/25/2034 DD 07/01/04		225,993.680	227,449.53
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04		163,648.310	160,161.73
BEAR STEARNS ALT-A TRUST 8 2A VAR RT 09/25/2034 DD 07/30/04		913,963.520	860,796.52
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04		908,601.410	826,907.69
BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05		83,061.280	83,254.09
BEAR STEARNS ARM TRUST 20 5 A2 VAR RT 08/25/2035 DD 07/01/05		922,743.390	919,259.39
BEAR STEARNS ASSET BACK AC5 A1 VAR RT 10/25/2034 DD 09/01/04		436,826.420	435,639.26
BEAR STEARNS COMME PW14 B 144A 5.333% 12/11/2038 DD 12/01/06		1,738,000.000	1,556,262.55
BEAR STEARNS COMMERCIA PW10 AJ VAR RT 12/11/2040 DD 12/01/05		4,005,247.178	4,012,188.68
BEAR STEARNS COMMERCIA PW14 AJ 5.273% 12/11/2038 DD 12/01/06		652,000.000	638,958.38
BEAR STEARNS COMMERCIAL PW10 B VAR RT 12/11/2040 DD 12/01/05		174,000.000	151,317.60
BEAR STEARNS COS LLC/THE 7.250% 02/01/2018 DD 02/01/08		480,000.000	523,245.60
BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14		80,000.000	70,486.97
BENEFIT STREET PART IIA D 144A VAR RT 07/15/2024 DD 06/13/13		736,000.000	552,000.00
BERKSHIRE HATHAWAY ENERGY CO 2.400% 02/01/2020 DD 12/04/14		590,000.000	606,027.36
BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14		265,000.000	297,473.90
BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13		575,000.000	696,916.68
BERKSHIRE HATHAWAY INC 2.750% 03/15/2023 DD 03/15/16		440,000.000	454,622.08
BERRY PLASTICS 2/13 COV-LT TLD 0.000% 02/08/2020 DD 02/04/13		377,076.920	374,248.85
BERRY PLASTICS 6/16 COV-LITE TLH		338,348.210	335,621.12
BERRY PLASTICS CORP 5.125% 07/15/2023 DD 06/05/15		688,000.000	688,000.00
BERRY PLASTICS CORP 5.500% 05/15/2022 DD 05/12/14		775,000.000	793,406.25

Mellon Security ID	Security Description	Shares/Par	Base Market Value
BERRY PLASTICS CORP 6.000% 10/15/2022 DD 04/15/16		558,000.000	576,832.50
BIOGEN INC 2.900% 09/15/2020 DD 09/15/15		390,000.000	406,441.24
BIOGEN INC 6.875% 03/01/2018 DD 03/04/08		185,000.000	201,354.74
BJ'S WHOLESALE CLUB 11/13 COV-LITE TL		1,135,030.250	1,122,465.47
BLUE COAT SYSTEMS 5/15 COV-LITE TL		374,060.150	373,476.62
BMC SOFTWARE 8/13 (US 0.000% 09/10/2020 DD 08/09/13		706,514.640	624,968.72
BOARD OF TRUSTEES OF THE LELAN 3.460% 05/01/2047 DD 04/28/15		1,575,000.000	1,717,036.65
BOARDWALK PIPELINES LP 5.875% 11/15/2016 DD 11/21/06		300,000.000	304,153.20
BOEING CO/THE 2.250% 06/15/2026 DD 05/18/16		390,000.000	391,791.28
BOEING CO/THE 8.750% 08/15/2021 DD 08/15/91		450,000.000	601,005.60
BOSTON PROPERTIES LP 3.650% 02/01/2026 DD 01/20/16		665,000.000	708,701.14
BOYD GAMING CORP 144A 6.375% 04/01/2026 DD 03/28/16		722,000.000	754,490.00
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15		577,000.000	614,505.00
BRAND ENERGY 11/13 COV-LITE TL		865,345.240	840,466.57
BRICKMAN GROUP 12/13 COV-LITE TL		1,200,190.930	1,178,059.41
BRIXMOR OPERATING PARTNERSHIP 4.125% 06/15/2026 DD 06/13/16		520,000.000	533,494.00
BURGER KING 5/15 TLB		828,445.200	826,995.42
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95		355,000.000	478,911.33
BUSH BUSINESS ENTE AA A 144A 5.000% 02/25/2016 DD 02/28/11		41,481.040	30,799.67
BUSH BUSINESS ENTE AA B 144A 5.000% 02/25/2016 DD 02/28/11		143,377.930	59,762.36
BUSH TRUCK LEASING L AA C 144A 5.000% 09/25/2018 DD 02/28/11		176,958.970	175,904.79
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13		264,000.000	244,928.17
BWAY 8/14 COV-LITE TLB		265,568.650	264,240.80
CABLEVISION SYSTEMS 9/15 COV-LITE TL		575,000.000	575,143.75
CALATLANTIC GROUP INC 6.250% 12/15/2021 DD 08/06/13		963,000.000	1,023,187.50
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09		275,000.000	417,296.00
CALPINE 5/15 B5 COV-LITE TL		1,017,312.500	1,005,440.46
CALPINE CORP 144A 6.000% 01/15/2022 DD 10/31/13		504,000.000	527,940.00
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15		936,000.000	903,240.00
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13		1,065,000.000	753,487.50
CAMERON INTERNATIONAL CORP 1.150% 12/15/2016 DD 12/16/13		740,000.000	741,289.82
CAMPING WORLD 11/13 COV-LT TL		429,545.450	425,653.76
CANADA HOUSING TRUST NO.1 1.700% 15-DEC-2017		2,170,000.000	1,696,349.50
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15		575,000.000	716,864.00
CAPITAL ONE BANK USA NA 2.250% 02/13/2019 DD 02/13/14		315,000.000	319,026.96
CAPITAL ONE MULTI-ASSET A1 A1 1.390% 01/15/2021 DD 03/31/15		880,000.000	886,040.32
CAPITAL ONE MULTI-ASSET A2 A2 1.260% 01/15/2020 DD 04/10/14		895,000.000	897,843.87
CAPITAL ONE MULTI-ASSET A5 A5 1.480% 07/15/2020 DD 10/14/14		1,290,000.000	1,298,405.13
CAPITAL ONE NA/MCLEAN VA 2.350% 08/17/2018 DD 08/18/15		600,000.000	608,384.40

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITAL SAFETY 3/14 COV-LITE TL		0.010	0.01
CAPSUGEL SA 144A 7.000% 05/15/2019 DD 11/14/13		179,000.000	179,447.50
CARDINAL HEALTH INC 3.750% 09/15/2025 DD 06/23/15		2,165,000.000	2,355,379.28
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15		2,193,000.000	2,110,762.50
CASELLA WASTE SYSTEMS INC 7.750% 02/15/2019 DD 08/15/11		623,000.000	635,849.38
CATALENT PHARMA 5/14 (USD) TLB		0.050	0.05
CATALINA MARKETING 4/14 COV-LITE TL		882,000.000	735,737.94
CBRE SERVICES INC 5.000% 03/15/2023 DD 03/14/13		36,000.000	37,269.97
CBRE SERVICES INC 5.250% 03/15/2025 DD 09/26/14		336,000.000	349,895.29
CBS CORP 3.500% 01/15/2025 DD 01/12/15		2,765,000.000	2,842,937.06
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2023 DD 04/21/15		69,000.000	69,388.13
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15		549,000.000	557,235.00
CCO HOLDINGS LLC / CCO HO 144A 5.500% 05/01/2026 DD 04/21/16		136,000.000	138,040.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 02/15/2026 DD 11/20/15		546,000.000	562,380.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16		2,125,000.000	2,204,687.50
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15		211,000.000	217,857.50
CCO HOLDINGS LLC / CCO HOLDING 5.250% 03/15/2021 DD 09/15/13		436,000.000	452,350.00
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12		286,000.000	293,507.50
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13		2,642,000.000	2,780,440.80
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07		3,419,556.057	2,718,031.05
CEDAR FAIR LP / CANADA'S WONDE 5.250% 03/15/2021 DD 09/15/13		135,000.000	138,314.93
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12		62,000.000	65,875.00
CELANESE US HOLDINGS LLC 5.875% 06/15/2021 DD 05/06/11		1,364,000.000	1,524,270.00
CELGENE CORP 3.625% 05/15/2024 DD 05/15/14		230,000.000	239,534.19
CELGENE CORP 5.000% 08/15/2045 DD 08/12/15		350,000.000	385,468.66
CEMEX FINANCE LLC 144A 9.375% 10/12/2022 DD 10/12/12		2,085,000.000	2,293,500.00
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15		2,490,000.000	2,421,525.00
CENTENE CORP 144A 6.125% 02/15/2024 DD 02/11/16		1,032,000.000	1,097,145.01
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14		620,000.000	632,400.00
CENTRICA PLC REGS VAR RT 04/10/2075		1,080,000.000	1,360,728.72
CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13		363,000.000	376,612.50
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15		483,000.000	429,870.00
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12		705,000.000	684,512.70
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11		288,000.000	292,680.00
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16		513,000.000	517,488.75
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13		780,000.000	742,950.00
CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12		657,000.000	668,037.60
CEQUEL COMMUNICATIONS HOL 144A 7.750% 07/15/2025 DD 06/12/15		544,000.000	567,120.00
CF BLACKROCK EX US SUPERFUND B FD		20,276,712.480	468,085,737.99

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CF INDUSTRIES INC 4.950% 06/01/2043 DD 05/23/13		350,000.000	321,838.66
CHANGE HEALTHCARE HOLDING 144A 6.000% 02/15/2021 DD 08/12/15		281,000.000	298,211.25
CHANGE HEALTHCARE HOLDINGS INC 11.000% 12/31/2019 DD 06/30/12		560,000.000	595,700.00
CHARTER COMM OPERATING 5/16 TLI		648,375.000	648,375.00
CHASE ISSUANCE TRUST A2 A2 1.590% 02/18/2020 DD 03/13/15		3,535,000.000	3,571,574.17
CHASE ISSUANCE TRUST A5 A5 1.360% 04/15/2020 DD 05/06/15		575,000.000	578,438.22
CHEMOURS CO/THE 6.625% 05/15/2023 DD 05/15/16		714,000.000	606,900.00
CHEMOURS CO/THE 7.000% 05/15/2025 DD 05/15/16		1,240,000.000	1,040,050.00
CHEVRON CORP 1.365% 03/02/2018 DD 03/03/15		785,000.000	789,311.22
CHEVRON CORP 2.355% 12/05/2022 DD 12/05/12		170,000.000	172,555.78
CHG HEALTHCARE 5/16 TLB		49,875.000	49,844.08
CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12		1,096,000.000	1,174,802.40
CHRYSLER CAPITAL AUT AA R 144A 0.000% 01/18/2022 DD 04/15/15		1,283,000.000	506,785.00
CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/01/2021 DD 08/01/14		1,059,000.000	1,051,057.50
CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14		1,904,000.000	1,666,000.00
CHUBB CORP/THE 5.750% 05/15/2018 DD 05/06/08		190,000.000	206,115.42
CHUBB INA HOLDINGS INC 2.300% 11/03/2020 DD 11/03/15		975,000.000	1,002,433.58
CHUBB INA HOLDINGS INC 3.350% 05/03/2026 DD 11/03/15		1,420,000.000	1,513,576.59
CIENA 4/16 COV-LITE TLB		235,000.000	234,412.50
CIFC FUNDING 2007-II 3A D 144A VAR RT 07/26/2021 DD 07/31/07		1,000,000.000	995,260.00
CIFC FUNDING 2011-I 1A E 144A VAR RT 01/19/2023 DD 01/19/12		668,000.000	634,600.00
CIFC FUNDING 2012- 3A B3L 144A VAR RT 01/29/2025 DD 01/08/13		544,000.000	413,976.93
CIFC FUNDING 2013-II 3A D 144A VAR RT 10/24/2025 DD 09/12/13		684,000.000	523,260.00
CINCINNATI BELL 9/13 TLB		948,187.500	941,550.19
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12		188,000.000	191,290.00
CIRQUE DU SOLEIL 6/15 COV-LITE 0.000% 07/08/2022 DD 06/10/15		696,000.000	676,644.25
CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12		1,075,000.000	1,124,718.75
CIT GROUP INC 144A 6.625% 04/01/2018 DD 03/30/11		575,000.000	606,625.00
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12		365,000.000	371,387.50
CIT GROUP INC 5.250% 03/15/2018 DD 03/15/12		335,000.000	345,143.80
CIT GROUP INC 5.375% 05/15/2020 DD 05/04/12		559,000.000	582,757.50
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99		516,940.088	31,016.40
CITI HELD FOR ASSET PM1 C 144A 10.260% 04/15/2025 DD 03/31/16		894,000.000	903,173.70
CITI HELD FOR ASSET PM2 B 144A 4.000% 03/15/2022 DD 10/23/15		348,000.000	344,649.21
CITIBANK CREDIT CARD ISS A8 A8 1.730% 04/09/2020 DD 09/24/14		1,690,000.000	1,711,883.64
CITIBANK CREDIT CARD ISS A8 A8 5.650% 09/20/2019 DD 09/20/07		1,465,000.000	1,548,777.20
CITIGROUP INC 2.150% 07/30/2018 DD 07/30/15		710,000.000	718,654.19
CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16		365,000.000	374,252.39
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15		1,110,000.000	1,143,423.22

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITIGROUP INC 4.600% 03/09/2026 DD 03/09/16		520,000.000	551,294.12
CITIGROUP INC 6.250% 06/29/2017		1,870,000.000	1,368,303.04
CKE RESTAURANT HOLD 1A A2 144A 4.474% 03/20/2043 DD 04/01/13		3,243,762.500	3,246,337.40
CLEAR CHANNEL 12/13 EXTENDED TLE		0.020	0.01
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06		1,029,306.591	602,144.35
COBALT CMBS COMMERCIAL MO C3 C VAR RT 05/15/2046 DD 08/01/07		121,000.000	96,959.76
COBB-MARIETTA COLISEUM & EXHIB 4.500% 01/01/2047 DD 09/09/15		295,000.000	319,281.45
COCA-COLA CO/THE 1.150% 04/01/2018 DD 03/05/13		1,345,000.000	1,354,338.34
COINMACH 5/13 COV-LITE TLB		918,014.790	899,268.92
COMM 2006-C7 MORTGAGE TR C7 AJ VAR RT 06/10/2046 DD 06/01/06		146,607.570	134,878.97
COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07		272,788.430	281,240.13
COMM 2007-C9 MORTGAGE TRU C9 F VAR RT 12/10/2049 DD 08/01/07		115,000.000	115,023.51
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13		1,555,000.000	1,550,464.07
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06		653,232.500	652,600.43
COMMIT TO PUR FHLMC GOLD SFM 3.500% 07/01/2046 DD 07/01/16		725,000.000	764,308.63
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15		526,000.000	539,226.28
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15		265,000.000	301,086.38
COMMSCOPE 8/15 TRANCHE 5 TL		570,064.070	569,710.63
COMMUNICATIONS SALES 4/15 COV-LITE TLB		742,500.000	733,218.75
COMPASS BANK 2.750% 09/29/2019 DD 09/29/14		720,000.000	711,043.93
COMPASS BANK 3.875% 04/10/2025 DD 04/10/15		185,000.000	177,530.81
CONCHO RESOURCES INC 5.500% 04/01/2023 DD 08/17/12		1,727,000.000	1,731,317.50
CONCHO RESOURCES INC 5.500% 10/01/2022 DD 03/12/12		17,000.000	17,085.00
CONCHO RESOURCES INC 6.500% 01/15/2022 DD 05/23/11		1,267,000.000	1,297,091.25
CONCORDIA 10/15 (USD) TL		918,085.000	878,607.35
CONCORDIA INTERNATIONAL C 144A 7.000% 04/15/2023 DD 04/21/15		255,000.000	217,387.50
CONNECTICUT ST 5.090% 10/01/2030 DD 10/19/10		910,000.000	1,086,276.10
CONSOLIDATED CONTAINER 7/12 B		0.010	0.01
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15		350,000.000	397,810.35
CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13		1,470,000.000	1,519,245.00
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13		2,969,000.000	3,087,760.00
CONSTELLATION BRANDS INC 4.750% 11/15/2024 DD 11/03/14		482,000.000	507,305.00
CONSTELLATION BRANDS INC 4.750% 12/01/2025 DD 12/04/15		1,098,000.000	1,157,017.50
CONTIMORTGAGE HOME EQUIT 4 B1F VAR RT 10/15/2028 DD 09/13/97		88,598.340	89,423.41
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14		1,008,000.000	879,480.00
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13		339,000.000	316,117.50
CONVATEC FINANCE INTERNAT 144A 8.250% 01/15/2019 DD 08/12/13		362,000.000	355,212.50
COOPERATIEVE RABOBANK UA 3.950% 11/09/2022 DD 11/09/12		155,000.000	160,298.06
COOPERATIEVE RABOBANK UA 4.375% 08/04/2025 DD 08/04/15		165,000.000	172,347.12

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12		1,200,000.000	120.00
CORPORATE OFFICE PROPERTIES LP 5.000% 07/01/2025 DD 06/29/15		915,000.000	964,593.92
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04		345,860.051	334,354.95
COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14		1,530,000.000	1,484,100.00
COVENANT SURGICAL PARTNER 144A 8.750% 08/01/2019 DD 07/16/14		230,000.000	220,800.00
CPG INTERNATIONAL 9/13 COV-LITE TLB		657,507.320	645,179.06
CREDIT SUISSE COMMER C2 C 144A VAR RT 01/15/2049 DD 05/01/07		529,000.000	285,239.66
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07		3,197,426.000	3,046,927.32
CREDIT SUISSE COMMERCIAL C1 AJ VAR RT 02/15/2040 DD 03/01/07		7,181,000.000	3,686,695.24
CREDIT SUISSE COMMERCIAL C2 AJ VAR RT 01/15/2049 DD 05/01/07		757,000.000	758,854.95
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07		7,661,000.000	6,689,245.06
CREDIT SUISSE FIRS CKN5 H 144A VAR RT 09/15/2034 DD 11/01/01		151.460	149.51
CREDIT SUISSE FIRS CPN1 G 144A VAR RT 03/15/2035 DD 03/01/03		3,321.120	3,269.89
CREDIT SUISSE GROUP FUNDI 144A 3.800% 06/09/2023 DD 06/10/16		400,000.000	398,973.60
CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01		185,812.910	136,057.79
CRESTWOOD MIDSTREAM PARTNERS L 6.125% 03/01/2022 DD 03/01/14		370,000.000	342,250.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13		1,505,000.000	1,535,100.00
CROWN CASTLE TOWERS LLC 144A 4.883% 08/15/2040 DD 08/16/10		990,000.000	1,079,231.76
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96		968,000.000	1,064,800.00
CROWNROCK LP / CROWNROCK 144A 7.125% 04/15/2021 DD 04/15/13		66,000.000	67,650.00
CROWNROCK LP / CROWNROCK 144A 7.750% 02/15/2023 DD 02/06/15		1,145,000.000	1,196,525.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14		85,000.000	77,350.00
CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11		457,000.000	466,140.00
CSI COMPRESSCO LP / CSI COMPRE 7.250% 08/15/2022 DD 02/15/15		380,000.000	311,600.00
CSMC TRUST 2015-GL GLPB A 144A 3.639% 11/15/2034 DD 12/01/15		1,810,000.000	1,955,852.16
CUMULUS MEDIA 12/13 TLB		963,012.280	672,904.83
CUTWATER 2015-I LTD 1A E 144A VAR RT 07/15/2027 DD 06/03/15		272,000.000	197,648.80
CVS HEALTH CORP 3.875% 07/20/2025 DD 07/20/15		3,295,000.000	3,624,424.22
CVS HEALTH CORP 4.750% 12/01/2022 DD 06/01/16		315,000.000	359,797.10
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04		434,741.059	388,831.32
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04		37,394.759	33,111.81
CWABS REVOLVING HOME EQUI U 2A VAR RT 03/15/2034 DD 12/30/04		170,430.362	131,978.68
CWABS REVOLVING HOME EQUI I A VAR RT 02/15/2034 DD 09/29/04		455,450.235	418,024.75
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05		113,146.960	97,734.98
CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06		1,422,235.580	1,213,671.70
CWHEQ REVOLVING HOME EQUI G 2A VAR RT 12/15/2035 DD 09/30/05		677,999.206	589,704.25
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 01/15/2037 DD 12/29/06		402,413.612	355,097.98
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05		40,498.690	35,740.31
CYRUSONE LP / CYRUSONE FINANCE 6.375% 11/15/2022 DD 05/15/13		1,513,000.000	1,573,520.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
DAVITA 6/14 TLB		854,445.290	855,513.35
DAVITA HEALTHCARE PARTNERS INC 5.125% 07/15/2024 DD 06/13/14		3,603,000.000	3,642,993.30
DAVITA HEALTHCARE PARTNERS INC 5.750% 08/15/2022 DD 08/28/12		1,413,000.000	1,478,351.25
DAYTON POWER & LIGHT CO/THE 1.875% 09/15/2016 DD 03/15/14		1,085,000.000	1,086,411.59
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15		4,130,712.500	4,241,828.67
DCP MIDSTREAM LLC 144A VAR RT 05/21/2043 DD 05/21/13		1,205,000.000	867,600.00
DEALER TIRE 12/14 TLB		295,500.010	296,238.76
DELL 12/15 COV-LITE TLB 0.000% 06/02/2023 DD 12/14/15		230,000.000	229,040.90
DELL 6/15 (USD) COV-LITE TLB2		1,217,704.980	1,213,710.91
DELTA AIR LINES (4/11) TLB 0.000% 04/20/2017 DD 04/15/11		0.010	0.01
DENBURY RESOURCES INC 144A 9.000% 05/15/2021 DD 05/10/16		457,000.000	457,000.00
DENVER CO PUBLIC SCHS COPS 3.098% 12/15/2024 DD 04/23/13		1,940,000.000	2,097,489.20
DIAMOND 1 FINANCE CORP / 144A 5.450% 06/15/2023 DD 06/01/16		580,000.000	601,792.34
DIAMOND 1 FINANCE CORP / 144A 5.875% 06/15/2021 DD 06/22/16		442,000.000	450,739.23
DIAMOND 1 FINANCE CORP / 144A 6.020% 06/15/2026 DD 06/01/16		1,140,000.000	1,188,435.19
DIAMOND 1 FINANCE CORP / 144A 7.125% 06/15/2024 DD 06/22/16		493,000.000	514,899.56
DIAMONDBACK ENERGY INC 7.625% 10/01/2021 DD 10/01/14		126,000.000	133,087.50
DIEBOLD 4/16 (USD) TL		460,000.000	457,506.80
DIGITAL REALTY TRUST LP 4.750% 10/01/2025 DD 10/01/15		755,000.000	810,866.23
DIGITALGLOBE INC 144A 5.250% 02/01/2021 DD 01/31/13		793,000.000	737,490.00
DISCOVER CARD EXECUTION A3 A3 1.220% 10/15/2019 DD 05/05/14		1,465,000.000	1,468,873.61
DISCOVER FINANCIAL SERVICES 5.200% 04/27/2022 DD 10/27/12		730,000.000	800,785.18
DISH DBS CORP 144A 7.750% 07/01/2026 DD 06/13/16		1,091,000.000	1,123,730.00
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12		45,000.000	40,950.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12		1,260,000.000	1,225,350.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14		310,000.000	288,300.00
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11		215,000.000	222,793.75
DISTRIBUTION FINANCIAL SER 1 D 7.730% 11/15/2022 DD 11/27/01		1,106,096.513	220,113.21
DOLLAR TREE 6/15 TLB1 0.000% 07/06/2022 DD 05/26/15		319,697.950	319,231.19
DOLLAR TREE INC 144A 5.750% 03/01/2023 DD 02/23/15		799,000.000	848,937.50
DOMINION GAS HOLDINGS LLC 3.600% 12/15/2024 DD 12/08/14		165,000.000	174,430.58
DOMINION RESOURCES INC/VA 3.625% 12/01/2024 DD 11/25/14		495,000.000	520,639.52
DOMINION RESOURCES INC/VA VAR RT 10/01/2054 DD 10/03/14		1,195,000.000	1,189,025.00
DOOSAN INFRACORE 5/14 COV-LITE TLB		356,140.940	356,140.94
DR HORTON INC 4.000% 02/15/2020 DD 02/09/15		253,000.000	260,590.00
DR HORTON INC 4.375% 09/15/2022 DD 09/14/12		127,000.000	130,810.00
DR HORTON INC 4.750% 02/15/2023 DD 02/05/13		500,000.000	518,125.00
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13		25,000.000	27,750.00
DUKE ENERGY CAROLINAS LLC 2.500% 03/15/2023 DD 03/11/16		815,000.000	843,619.54

Mellon Security ID	Security Description	Shares/Par	Base Market Value
DUKE ENERGY FLORIDA PROJECT FI 1.196% 03/01/2022 DD 06/22/16		670,000.000	670,490.44
DUKE ENERGY FLORIDA PROJECT FI 1.731% 09/01/2024 DD 06/22/16		1,595,000.000	1,621,193.09
DUKE ENERGY FLORIDA PROJECT FI 2.538% 09/01/2031 DD 06/22/16		315,000.000	322,965.41
DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16		1,955,000.000	2,003,100.82
DUKE UNIVERSITY 4.077% 10/01/2048 DD 10/27/15		1,045,000.000	1,195,725.58
DUPONT (E.I.) DE NEMOURS 5/15 COV-LITE TLB		347,375.000	334,522.13
DUPONT FABROS TECHNOLOGY LP 5.625% 06/15/2023 DD 06/09/15		1,190,000.000	1,222,725.00
DYNEGY 4/13 TLB2		0.040	0.04
DYNEGY 6/16 INCREMENTAL TRANCHE C TLB		230,000.000	225,832.40
E*TRADE FINANCIAL CORP 4.625% 09/15/2023 DD 03/05/15		1,095,000.000	1,108,687.50
E*TRADE FINANCIAL CORP 5.375% 11/15/2022 DD 11/17/14		654,000.000	689,970.00
E.ON INTERNATIONAL FINANCE BV 6.000% 10/30/2019		100,000.000	151,835.62
ECO SERVICES OPERATIONS L 144A 8.500% 11/01/2022 DD 10/24/14		609,000.000	609,000.00
EDP - ENERGIAS DE PORTUGA REGS VAR RT 09/16/2075		1,300,000.000	1,432,363.39
EFIH 6/14 DIP TL		925,000.000	922,687.50
ELI LILLY & CO 2.750% 06/01/2025 DD 03/05/15		2,560,000.000	2,711,216.64
EMAC OWNER TRUST 200 1 A1 144A VAR RT 001/15/2027 DD 02/01/00		69,341.620	58,767.02
EMAC OWNER TRUST 200 1 A2 144A VAR RT 001/15/2027 DD 02/01/00		439,342.610	370,146.15
EMERA INC VAR RT 06/15/2076 DD 06/16/16		5,030,000.000	5,100,420.00
EMERA US FINANCE LP 144A 3.550% 06/15/2026 DD 06/16/16		1,306,000.000	1,336,350.13
EMI MUSIC PUBLISHING 8/15 TL		545,687.500	543,302.85
ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2024 DD 11/15/15		500,000.000	445,662.51
ENDO LTD / ENDO FINANCE L 144A 6.000% 02/01/2025 DD 01/27/15		503,000.000	436,352.50
ENDO LTD / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15		490,000.000	428,750.00
ENDO PHARMACEUTICALS 6/15 TLB		995,000.000	977,338.75
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13		1,475,000.000	1,679,656.25
ENEL SPA REGS VAR RT 09/10/2075		100,000.000	141,814.70
ENERGIZER 5/15 TLB 0.000% 06/30/2022 DD 05/06/15		248,125.000	246,884.38
ENERGY N W WA ELEC REVENUE 2.814% 07/01/2024 DD 05/06/15		1,805,000.000	1,919,437.00
ENERGY TRANSFER EQUITY LP 5.500% 06/01/2027 DD 05/22/15		1,747,000.000	1,642,180.00
ENTEGRIS 4/14 COV-LITE TLB		751,347.790	748,214.67
ENTEGRIS INC 144A 6.000% 04/01/2022 DD 04/01/14		715,000.000	731,981.25
ENTERGY MISSISSIPPI INC 3.100% 07/01/2023 DD 12/11/12		380,000.000	393,561.44
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15		125,000.000	134,665.63
ENTERPRISE PRODUCTS OPERATING VAR RT 01/15/2068 DD 05/24/07		1,900,000.000	2,002,588.60
ENVISION HEALTHCARE 11/15 COV-LITE TLB2		288,550.000	288,261.45
EOG RESOURCES INC 4.150% 01/15/2026 DD 01/14/16		580,000.000	634,966.02
EPR PROPERTIES 4.500% 04/01/2025 DD 03/16/15		190,000.000	188,424.72
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05		1,344,066.680	1,309,549.17

Mellon Security ID	Security Description	Shares/Par	Base Market Value
EQUINIX 11/15 (USD) TLB 0.000% 12/07/2022 DD 11/20/15		229,425.000	228,277.88
EQUINIX INC 4.875% 04/01/2020 DD 03/05/13		631,000.000	654,662.50
EQUINIX INC 5.375% 01/01/2022 DD 11/20/14		155,000.000	160,037.50
EQUINIX INC 5.750% 01/01/2025 DD 11/20/14		610,000.000	631,350.00
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15		1,117,000.000	1,163,774.38
EXAMWORKS GROUP INC 5.625% 04/15/2023 DD 04/16/15		451,000.000	500,610.00
EXPORT DEVELOPMENT CANADA 3.250% 08/08/2017		230,000.000	173,469.97
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018		925,000.000	667,978.35
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019		2,050,000.000	1,538,374.58
EXPRESS SCRIPTS HOLDING CO 3.000% 07/15/2023 DD 07/05/16		1,115,000.000	1,116,248.80
EXPRESS SCRIPTS HOLDING CO 3.500% 06/15/2024 DD 06/05/14		2,293,000.000	2,367,187.73
EXXON MOBIL CORP 2.709% 03/06/2025 DD 03/06/15		2,270,000.000	2,370,197.80
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12		4,418,320.000	4,549,172.97
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14		692,952.560	688,219.55
FANNIE MAE CONNECTICUT C03 1M1 VAR RT 10/25/2028 DD 04/21/16		961,465.890	968,144.33
FANNIE MAE CONNECTICUT C04 1M1 VAR RT 04/25/2028 DD 10/27/15		1,102,635.890	1,100,974.66
FANNIE MAE CONNECTICUT C04 2M1 VAR RT 04/25/2028 DD 10/27/15		630,802.540	629,847.95
FEDERAL HOME LN BK CONS BD 1.375% 02/18/2021 DD 02/18/16		1,905,000.000	1,927,463.76
FEDERAL NATL MTG ASSN 2.125% 04/24/2026 DD 04/26/16		1,365,000.000	1,401,927.35
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00		855,000.000	1,309,978.85
FEDEX CORP 4.100% 04/15/2043 DD 04/11/13		305,000.000	309,914.47
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14		445,000.000	518,511.33
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14		1,015,000.000	923,650.00
FFCA SECURED FRANCHI 2 B1 144A 8.270% 05/18/2026 DD 09/01/99		478,000.000	487,560.00
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09		2,899,171.290	3,176,353.98
FHLMC POOL #A9-1518 4.500% 03/01/2040 DD 03/01/10		406,630.900	446,345.33
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10		12,604.120	14,135.18
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10		99,643.040	107,132.30
FHLMC POOL #B1-0151 5.000% 10/01/2018 DD 10/01/03		6,969.000	7,154.16
FHLMC POOL #B1-3067 4.500% 03/01/2019 DD 03/01/04		2,464.740	2,525.95
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02		63,303.770	77,548.12
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02		298,914.160	337,563.00
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02		32,122.830	37,589.06
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04		86,036.960	94,141.77
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02		12,389.120	13,328.30
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02		21,588.070	22,256.12
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02		3,533.240	3,642.81
FHLMC POOL #C7-0091 7.000% 08/01/2032 DD 08/01/02		16,213.370	19,353.66
FHLMC POOL #D6-0685 9.000% 06/01/2025 DD 06/01/95		640.300	643.26

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #E0-1641 4.500% 05/01/2019 DD 05/01/04		40,777.690	41,786.80
FHLMC POOL #E9-0419 6.000% 07/01/2017 DD 06/01/02		899.570	907.03
FHLMC POOL #E9-0531 6.000% 07/01/2017 DD 07/01/02		3,807.340	3,865.37
FHLMC POOL #E9-0532 6.000% 07/01/2017 DD 07/01/02		4,510.280	4,576.50
FHLMC POOL #E9-0560 6.000% 07/01/2017 DD 07/01/02		395.640	398.38
FHLMC POOL #E9-0683 6.000% 08/01/2017 DD 07/01/02		16,138.840	16,310.01
FHLMC POOL #E9-0689 6.000% 08/01/2017 DD 07/01/02		2,343.550	2,381.19
FHLMC POOL #E9-1434 6.000% 09/01/2017 DD 09/01/02		2,629.270	2,674.48
FHLMC POOL #E9-7197 5.000% 06/01/2018 DD 06/01/03		26,874.970	27,589.84
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95		3,350.170	3,763.66
FHLMC POOL #G0-1644 5.500% 02/01/2034 DD 01/01/04		160,131.880	181,335.61
FHLMC POOL #G0-1740 5.500% 12/01/2034 DD 11/01/04		177,506.580	200,575.98
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05		128,487.690	143,088.83
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05		650,024.870	728,086.33
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09		310,290.100	351,137.04
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10		145,904.780	161,223.74
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13		83,780.290	90,028.98
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05		105,172.660	118,802.63
FHLMC POOL #G0-8502 3.000% 08/01/2042 DD 08/01/12		538,922.810	560,212.62
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13		1,397,480.220	1,474,177.88
FHLMC POOL #G0-8537 3.000% 07/01/2043 DD 07/01/13		689,735.840	716,271.12
FHLMC POOL #G0-8655 4.000% 07/01/2045 DD 07/01/15		289,981.440	310,546.65
FHLMC POOL #G0-8686 3.000% 01/01/2046 DD 01/01/16		2,130,000.220	2,210,227.32
FHLMC POOL #G1-1565 4.500% 01/01/2019 DD 05/01/04		97,359.840	99,648.83
FHLMC POOL #G1-1776 4.500% 09/01/2020 DD 09/01/05		47,174.500	49,486.69
FHLMC POOL #G1-1999 4.500% 03/01/2021 DD 05/01/06		57,100.290	59,681.82
FHLMC POOL #G1-3826 4.000% 05/01/2025 DD 04/01/10		84,315.250	89,778.44
FHLMC POOL #G1-4399 4.000% 06/01/2025 DD 02/01/12		143,741.320	152,465.76
FHLMC POOL #G1-8380 3.500% 03/01/2026 DD 03/01/11		1,119,085.680	1,185,898.52
FHLMC POOL #G1-8484 3.000% 10/01/2028 DD 10/01/13		1,094,216.200	1,149,276.98
FHLMC POOL #G1-8527 3.000% 10/01/2029 DD 10/01/14		707,801.800	743,314.83
FHLMC POOL #G1-8558 3.500% 06/01/2030 DD 06/01/15		326,147.740	345,860.06
FHLMC POOL #J2-2021 2.500% 01/01/2028 DD 01/01/13		822,693.890	853,964.04
FHLMC POOL #J2-3440 2.500% 04/01/2028 DD 04/01/13		983,983.170	1,019,181.26
FHLMC POOL #Q0-0093 4.000% 04/01/2041 DD 04/01/11		515,435.210	554,187.84
FHLMC POOL #Q0-1813 4.500% 07/01/2041 DD 07/01/11		137,348.950	150,263.65
FHLMC POOL #Q0-2144 4.000% 07/01/2041 DD 07/01/11		715,288.540	765,590.91
FHLMC POOL #Q0-4649 3.500% 11/01/2041 DD 11/01/11		2,696,738.070	2,848,449.22
FHLMC POOL #Q0-6290 3.500% 02/01/2042 DD 02/01/12		851,943.860	899,596.30

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #Q1-4756 3.000% 01/01/2043 DD 01/01/13		673,283.210	699,599.43
FHLMC POOL #Q1-7638 3.000% 04/01/2043 DD 04/01/13		2,916,562.420	3,073,142.21
FHLMC POOL #Q2-0856 3.000% 08/01/2043 DD 08/01/13		298,177.770	309,587.97
FHLMC POOL #Q4-0105 3.000% 04/01/2046 DD 04/01/16		945,233.410	980,835.91
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12		725,000.000	750,632.59
FHLMC MULTICLASS MTG K042 A2 2.670% 12/25/2024 DD 01/01/15		955,000.000	1,003,540.17
FHLMC MULTICLASS MTG K043 X3IO VAR RT 02/25/2043 DD 03/01/15		1,114,000.000	115,798.07
FIGUEROA CLO 2013-1 1A D 144A VAR RT 03/21/2024 DD 03/21/13		812,500.000	540,312.50
FILTRATION GRP COV-LT TLB 0.000% 11/23/2020 DD 11/04/13		522,316.540	517,908.19
FINN SQUARE CLO LTD 1A D 144A VAR RT 12/24/2023 DD 12/20/12		503,000.000	414,057.18
FIRST DATA 1/14 (USD) EXTENDED TL		500,000.000	497,710.00
FIRST DATA CORP 144A 5.000% 01/15/2024 DD 11/25/15		600,000.000	601,500.00
FIRST DATA CORP 144A 5.375% 08/15/2023 DD 08/11/15		919,000.000	933,253.69
FIRST DATA CORP 144A 5.750% 01/15/2024 DD 11/25/15		1,973,000.000	1,958,202.50
FIRST DATA CORP 144A 7.000% 12/01/2023 DD 11/18/15		1,196,000.000	1,210,950.00
FIRST NIAGARA FINANCIAL GROUP 7.250% 12/15/2021 DD 12/13/11		450,000.000	531,505.80
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14		3,600,000.000	3,806,028.00
FIRSTMERIT CORP 4.350% 02/04/2023 DD 02/04/13		160,000.000	167,656.64
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04		915,000.000	984,512.55
FLOATEL 5/14 COV-LITE TL		1,151,771.450	697,973.50
FLORIDA ST BRD OF ADMIN FIN CO 2.638% 07/01/2021 DD 03/08/16		2,390,000.000	2,495,112.20
FNMA POOL #0129940 8.000% 11/01/2018 DD 08/01/91		331.100	332.17
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93		15,159.410	17,379.58
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94		22,761.800	26,149.01
FNMA POOL #0250998 7.500% 07/01/2017 DD 06/01/97		310.880	313.41
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98		730.910	841.12
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98		1,877.010	2,190.98
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98		1,061.840	1,239.28
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99		1,905.770	2,248.17
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99		6,611.770	7,608.73
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99		2,605.600	2,998.49
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99		1,892.430	2,177.78
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00		1,097.930	1,335.06
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02		2,242.030	2,677.54
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02		47,544.600	58,772.89
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02		60,077.300	74,375.21
FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03		174,244.530	195,586.15
FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04		122,155.640	137,087.69
FNMA POOL #0268416 7.000% 01/01/2024 DD 01/01/94		611.940	632.68

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97		144.760	170.36
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97		844.250	971.55
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98		1,813.630	2,087.10
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98		5,332.280	6,295.72
FNMA POOL #0345158 9.000% 06/01/2026 DD 06/01/96		1,779.440	1,817.45
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96		247.340	256.36
FNMA POOL #0354869 9.000% 08/01/2026 DD 08/01/96		4,624.310	4,644.47
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02		552.930	645.81
FNMA POOL #0390557 7.000% 08/01/2027 DD 08/01/97		195.960	196.53
FNMA POOL #0441550 6.500% 09/01/2028 DD 08/01/98		4,138.830	4,762.91
FNMA POOL #0447954 6.500% 10/01/2028 DD 10/01/98		3,701.710	4,259.88
FNMA POOL #0452026 6.500% 11/01/2028 DD 11/01/98		5,016.570	5,897.71
FNMA POOL #0456832 6.500% 02/01/2029 DD 01/01/99		2,229.730	2,565.94
FNMA POOL #0479506 6.500% 04/01/2029 DD 04/01/99		614.750	707.45
FNMA POOL #0484719 6.500% 03/01/2029 DD 03/01/99		474.470	546.01
FNMA POOL #0484940 6.500% 06/01/2029 DD 06/01/99		4,088.040	4,704.46
FNMA POOL #0485336 6.500% 02/01/2029 DD 02/01/99		259.040	298.10
FNMA POOL #0489888 6.500% 05/01/2029 DD 06/01/99		2,145.520	2,469.04
FNMA POOL #0490102 6.500% 03/01/2029 DD 03/01/99		5,068.190	5,832.40
FNMA POOL #0493076 7.000% 06/01/2029 DD 06/01/99		1,020.740	1,023.71
FNMA POOL #0493511 6.500% 04/01/2029 DD 04/01/99		3,520.630	4,051.49
FNMA POOL #0497991 6.500% 06/01/2029 DD 06/01/99		542.260	624.03
FNMA POOL #0504304 7.000% 08/01/2029 DD 07/01/99		240.960	247.11
FNMA POOL #0505049 6.500% 07/01/2016 DD 07/01/01		13.730	13.71
FNMA POOL #0516846 7.000% 10/01/2029 DD 10/01/99		198.260	203.55
FNMA POOL #0518303 6.500% 10/01/2029 DD 10/01/99		2,626.290	3,022.30
FNMA POOL #0535701 6.500% 11/01/2030 DD 01/01/01		7,711.560	9,119.23
FNMA POOL #0535915 7.000% 04/01/2031 DD 04/01/01		2,540.450	3,092.71
FNMA POOL #0555254 6.500% 01/01/2033 DD 01/01/03		6,716.780	7,923.23
FNMA POOL #0555445 5.000% 05/01/2018 DD 04/01/03		2,048.620	2,106.35
FNMA POOL #0555515 6.500% 12/01/2017 DD 05/01/03		12,879.510	13,099.90
FNMA POOL #0555800 5.500% 10/01/2033 DD 09/01/03		101,454.270	115,047.45
FNMA POOL #0572254 6.500% 03/01/2031 DD 03/01/01		594.840	684.53
FNMA POOL #0578052 7.000% 05/01/2031 DD 05/01/01		2,059.140	2,327.46
FNMA POOL #0580882 8.000% 05/01/2031 DD 05/01/01		43,602.070	51,225.28
FNMA POOL #0585074 6.500% 06/01/2031 DD 06/01/01		1,394.790	1,605.11
FNMA POOL #0586697 6.500% 06/01/2031 DD 06/01/01		1,071.090	1,232.60
FNMA POOL #0588938 6.500% 06/01/2031 DD 06/01/01		3,772.770	4,341.65
FNMA POOL #0589448 6.500% 07/01/2031 DD 07/01/01		838.010	964.37

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0593152 6.500% 07/01/2031 DD 07/01/01		519.300	597.60
FNMA POOL #0599671 6.500% 09/01/2031 DD 08/01/01		3,579.460	4,119.19
FNMA POOL #0605492 6.500% 08/01/2016 DD 09/01/01		57.200	57.23
FNMA POOL #0606552 7.000% 09/01/2031 DD 09/01/01		22,979.690	26,982.28
FNMA POOL #0609848 6.500% 10/01/2031 DD 10/01/01		1,861.130	2,141.76
FNMA POOL #0619179 8.000% 11/01/2031 DD 11/01/01		6,019.360	6,383.58
FNMA POOL #0623713 6.500% 02/01/2032 DD 02/01/02		25.620	29.48
FNMA POOL #0626798 6.500% 03/01/2017 DD 03/01/02		227.950	229.12
FNMA POOL #0635897 7.000% 04/01/2032 DD 03/01/02		30,524.560	32,780.45
FNMA POOL #0637583 7.000% 03/01/2032 DD 03/01/02		4,563.590	5,193.18
FNMA POOL #0638957 6.500% 04/01/2032 DD 04/01/02		513.590	591.03
FNMA POOL #0639055 6.500% 05/01/2032 DD 05/01/02		707.630	814.33
FNMA POOL #0639722 8.000% 03/01/2032 DD 03/01/02		6,558.820	6,710.93
FNMA POOL #0641208 7.000% 06/01/2032 DD 06/01/02		15,346.560	16,756.72
FNMA POOL #0643137 7.000% 05/01/2032 DD 05/01/02		9,318.670	10,487.67
FNMA POOL #0645570 7.000% 06/01/2032 DD 05/01/02		5,908.140	6,159.83
FNMA POOL #0647416 7.000% 09/01/2032 DD 09/01/02		8,071.140	8,356.43
FNMA POOL #0647998 7.000% 06/01/2032 DD 06/01/02		36,959.590	42,035.93
FNMA POOL #0649186 7.000% 07/01/2032 DD 07/01/02		13,122.520	13,863.66
FNMA POOL #0654349 7.000% 06/01/2032 DD 07/01/02		5,892.700	6,098.72
FNMA POOL #0655013 7.000% 08/01/2032 DD 08/01/02		31,243.210	35,844.19
FNMA POOL #0655083 6.500% 08/01/2032 DD 08/01/02		704.400	810.61
FNMA POOL #0656355 7.000% 08/01/2032 DD 08/01/02		8,348.950	8,652.44
FNMA POOL #0665647 6.500% 10/01/2032 DD 10/01/02		2,709.480	3,118.03
FNMA POOL #0688386 6.500% 02/01/2033 DD 02/01/03		5,243.940	6,034.65
FNMA POOL #0725228 6.000% 03/01/2034 DD 02/01/04		530,151.880	615,268.47
FNMA POOL #0725232 5.000% 03/01/2034 DD 02/01/04		804,136.960	897,791.59
FNMA POOL #0725773 5.500% 09/01/2034 DD 08/01/04		104,009.760	118,115.97
FNMA POOL #0726938 4.500% 08/01/2033 DD 08/01/03		4,689.220	5,134.89
FNMA POOL #0727286 5.000% 10/01/2033 DD 09/01/03		1,192,659.280	1,331,191.45
FNMA POOL #0735230 5.500% 02/01/2035 DD 01/01/05		136,980.700	155,410.28
FNMA POOL #0735503 6.000% 04/01/2035 DD 04/01/05		226,346.290	261,787.83
FNMA POOL #0738582 7.000% 10/01/2032 DD 09/01/03		3,512.470	4,115.61
FNMA POOL #0740040 7.000% 09/01/2033 DD 09/01/03		31,917.810	36,022.61
FNMA POOL #0740597 7.000% 12/01/2030 DD 09/01/03		1,396.180	1,420.67
FNMA POOL #0743381 7.000% 08/01/2028 DD 10/01/03		9,397.560	10,172.53
FNMA POOL #0743515 7.000% 10/01/2033 DD 10/01/03		13,719.620	15,959.72
FNMA POOL #0745524 5.000% 04/01/2020 DD 04/01/06		155,918.820	161,384.59
FNMA POOL #0745814 6.500% 07/01/2036 DD 08/01/06		63,364.420	74,322.05

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0745932 6.500% 11/01/2036 DD 10/01/06		58,476.260	67,667.23
FNMA POOL #0745948 6.500% 10/01/2036 DD 10/01/06		67,729.560	78,904.42
FNMA POOL #0753118 4.500% 12/01/2033 DD 12/01/03		11,909.010	13,046.63
FNMA POOL #0763704 5.000% 04/01/2034 DD 04/01/04		70,829.450	79,559.77
FNMA POOL #0776738 4.500% 05/01/2034 DD 05/01/04		2,141.080	2,346.91
FNMA POOL #0787486 6.500% 06/01/2034 DD 06/01/04		38,932.590	44,871.90
FNMA POOL #0888632 5.000% 04/01/2036 DD 08/01/07		80,707.180	90,026.52
FNMA POOL #0888743 6.000% 01/01/2036 DD 09/01/07		246,464.240	283,568.21
FNMA POOL #0909686 6.500% 02/01/2037 DD 01/01/07		3,707.990	4,267.10
FNMA POOL #0931135 4.500% 05/01/2039 DD 05/01/09		133,429.530	146,910.12
FNMA POOL #0AB1388 4.500% 08/01/2040 DD 07/01/10		473,762.980	519,426.46
FNMA POOL #0AB1389 4.500% 08/01/2040 DD 07/01/10		2,392,084.190	2,622,362.08
FNMA POOL #0AB5716 3.000% 07/01/2027 DD 06/01/12		871,777.490	915,447.88
FNMA POOL #0AB7615 3.500% 01/01/2043 DD 12/01/12		1,004,864.790	1,062,797.37
FNMA POOL #0AD4775 4.000% 03/01/2025 DD 03/01/10		282,873.830	301,544.01
FNMA POOL #0AD9816 4.000% 07/01/2025 DD 07/01/10		95,929.990	100,069.02
FNMA POOL #0AE0828 3.500% 02/01/2041 DD 01/01/11		524,594.980	554,817.64
FNMA POOL #0AE0968 4.000% 07/01/2019 DD 02/01/11		67,120.020	69,509.24
FNMA POOL #0AH0351 4.500% 02/01/2041 DD 02/01/11		1,064,197.460	1,166,567.38
FNMA POOL #0AH3804 4.000% 02/01/2041 DD 01/01/11		900,592.230	968,623.07
FNMA POOL #0AH5849 4.500% 02/01/2041 DD 02/01/11		1,057,584.200	1,169,530.13
FNMA POOL #0AI8485 5.000% 07/01/2041 DD 07/01/11		146,761.230	163,622.22
FNMA POOL #0AJ1589 4.000% 10/01/2041 DD 09/01/11		2,301,061.340	2,473,628.22
FNMA POOL #0AL1059 5.000% 10/01/2041 DD 11/01/11		152,262.820	169,578.55
FNMA POOL #0AL2598 4.000% 10/01/2042 DD 10/01/12		2,019,648.060	2,175,607.87
FNMA POOL #0AL3576 4.000% 05/01/2043 DD 04/01/13		4,103,423.380	4,410,475.25
FNMA POOL #0AL6847 3.500% 05/01/2045 DD 05/01/15		3,919,158.770	4,191,153.25
FNMA POOL #0AL7083 6.500% 10/01/2039 DD 07/01/15		493,889.760	586,672.85
FNMA POOL #0AL7118 4.000% 08/01/2045 DD 07/01/15		345,488.990	377,345.55
FNMA POOL #0AL7366 4.500% 08/01/2042 DD 09/01/15		2,171,852.490	2,378,069.36
FNMA POOL #0AL8153 3.000% 03/01/2031 DD 02/01/16		873,628.090	921,675.73
FNMA POOL #0AO1013 3.500% 04/01/2042 DD 04/01/12		363,437.280	384,877.91
FNMA POOL #0AO4137 3.500% 06/01/2042 DD 06/01/12		2,415,520.720	2,556,194.39
FNMA POOL #0AO4641 3.500% 06/01/2042 DD 05/01/12		826,105.060	874,896.30
FNMA POOL #0AO5540 3.000% 07/01/2042 DD 07/01/12		831,582.920	864,927.56
FNMA POOL #0AQ7920 3.000% 12/01/2042 DD 12/01/12		328,400.110	341,568.84
FNMA POOL #0AR7400 3.000% 06/01/2043 DD 05/01/13		1,621,874.940	1,686,462.59
FNMA POOL #0AR7525 3.000% 03/01/2043 DD 03/01/13		794,476.690	826,180.22
FNMA POOL #0AR9198 3.000% 03/01/2043 DD 03/01/13		953,200.650	991,389.45

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0AS2523 5.000% 05/01/2044 DD 04/01/14		1,877,120.550	2,087,881.24
FNMA POOL #0AS4315 2.500% 01/01/2030 DD 01/01/15		866,909.240	897,746.87
FNMA POOL #0AS4522 3.500% 03/01/2045 DD 02/01/15		5,149,998.180	5,441,073.61
FNMA POOL #0AS4953 3.000% 05/01/2030 DD 04/01/15		1,187,009.560	1,251,548.52
FNMA POOL #0AS5938 3.500% 10/01/2045 DD 09/01/15		1,524,614.420	1,609,314.63
FNMA POOL #0AS6320 3.000% 12/01/2030 DD 12/01/15		1,508,903.370	1,591,828.16
FNMA POOL #0AT2015 3.000% 04/01/2043 DD 04/01/13		1,390,793.710	1,446,441.71
FNMA POOL #0AU1632 3.000% 07/01/2043 DD 07/01/13		146,331.810	152,179.39
FNMA POOL #0AX0126 4.500% 09/01/2044 DD 08/01/14		232,240.870	253,401.71
FNMA POOL #0AY5322 2.500% 04/01/2030 DD 03/01/15		1,754,925.790	1,817,351.87
FNMA POOL #0AZ0867 4.000% 07/01/2045 DD 07/01/15		332,053.550	362,122.84
FNMA POOL #0BD0124 2.500% 06/01/2031 DD 06/01/16		335,000.000	346,916.59
FNMA POOL #0MA0614 4.000% 01/01/2041 DD 12/01/10		790,734.980	850,350.46
FNMA POOL #0MA0765 4.000% 06/01/2026 DD 05/01/11		105,473.730	112,463.64
FOLIO FDG FOUR LLC0159 VAR RT 01/01/2059 DD 04/11/13		7,800,000.000	3,044,144.14
FORD CREDIT AUTO OWNER TR A A3 1.280% 09/15/2019 DD 03/24/15		900,000.000	903,612.33
FORD CREDIT AUTO OWNER TR B A3 1.160% 11/15/2019 DD 05/26/15		890,000.000	891,659.67
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13		1,670,000.000	1,767,666.61
FORD MOTOR CO 6.625% 10/01/2028 DD 09/30/98		1,470,000.000	1,858,157.92
FORD MOTOR CREDIT CO LLC 1.461% 03/27/2017 DD 03/27/15		150,000.000	150,265.80
FORD MOTOR CREDIT CO LLC 1.500% 01/17/2017 DD 11/12/13		880,000.000	880,871.20
FORD MOTOR CREDIT CO LLC 3.000% 06/12/2017 DD 06/12/12		215,000.000	218,275.10
FORD MOTOR CREDIT CO LLC 3.336% 03/18/2021 DD 03/18/16		1,110,000.000	1,151,210.98
FOREST LABORATORIES LLC 144A 4.875% 02/15/2021 DD 01/31/14		2,195,000.000	2,436,296.35
FOREST LABORATORIES LLC 144A 5.000% 12/15/2021 DD 12/10/13		2,615,000.000	2,926,532.80
FORMULA ONE 8/14 (USD) EXTENDED COV-LITE TLB3		1,491,474.550	1,432,277.93
FORTESCUE 11/13 COV-LITE TL		0.020	0.02
FORTIVE CORP 144A 2.350% 06/15/2021 DD 06/20/16		855,000.000	867,541.14
FOUR SEASONS 12/13 TL		0.010	0.01
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15		1,150,000.000	1,148,906.46
FREDDIE MAC STRUCTURED DNA2 M1 VAR RT 10/25/2028 DD 05/10/16		1,868,727.680	1,868,727.30
FREDDIE MAC STRUCTURED HQA1 B VAR RT 03/25/2028 DD 09/28/15		506,999.990	433,114.53
FREEMPORT-MCMORAN INC 3.550% 03/01/2022 DD 02/13/12		264,000.000	232,320.00
FREEMPORT-MCMORAN INC 3.875% 03/15/2023 DD 09/15/13		534,000.000	467,250.00
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14		1,346,000.000	1,177,750.00
FREMF 2012-K708 K708 X2A 144A 0.200% 02/25/2045 DD 06/01/12		46,763,807.570	198,928.56
FREMF 2012-K708 K708 X2B 144A 0.200% 02/25/2045 DD 06/01/12		10,000,006.000	49,193.03
FREMF 2012-K708 MO K708 D 144A 0.000% 02/25/2045 DD 06/01/12		4,615,391.000	3,881,770.45
FREMF 2015-K720 MO K720 C 144A VAR RT 07/25/2022 DD 11/01/15		219,000.000	182,099.22

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
FREMF 2015-KF11 MO KF11 B 144A VAR RT 09/25/2025 DD 11/24/15		1,792,448.680	1,792,448.68
FREMF 2015-KF11 MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15		5,377,431.580	4,705,252.64
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14		201,000.000	207,532.50
FRESENIUS MEDICAL CARE US 144A 5.625% 07/31/2019 DD 01/26/12		48,000.000	52,049.76
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12		1,312,000.000	1,438,280.00
FRONTIER COMMUNICATIONS CORP 10.500% 09/15/2022 DD 03/15/16		349,000.000	369,285.63
FRONTIER COMMUNICATIONS CORP 11.000% 09/15/2025 DD 03/15/16		2,275,000.000	2,354,625.00
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14		405,000.000	339,946.88
FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13		507,000.000	448,695.00
FRONTIER COMMUNICATIONS CORP 8.750% 04/15/2022 DD 04/12/10		399,000.000	400,995.00
FRONTIER COMMUNICATIONS CORP 8.875% 09/15/2020 DD 03/15/16		1,290,000.000	1,377,075.00
FRONTIER COMMUNICATIONS CORP 9.250% 07/01/2021 DD 05/22/12		48,000.000	50,820.00
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2034 DD 02/01/15		1,150,000.000	1,144,701.72
GARDA WORLD 11/13 (USD) TLB		233,700.560	226,455.84
GARDA WORLD TRANCHE B DD TL		40,596.110	39,337.64
GARDNER DENVER 7/13 (USD) TL		261,123.820	239,797.84
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14		331,000.000	289,625.00
GCI 7/15 COV-LITE TLB		1,087,125.000	1,080,330.47
GCI INC 6.750% 06/01/2021 DD 05/20/11		1,000,000.000	1,012,500.00
GE CAPITAL INTERNATIONAL 144A 4.418% 11/15/2035 DD 10/26/15		400,000.000	448,634.40
GENERAL ELECTRIC CO 4.250% 01/17/2018		240,000.000	173,445.08
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02		551,000.000	773,301.50
GENERAL ELECTRIC CO REGS 6.250% 09/29/2020		520,000.000	834,580.99
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14		140,000.000	155,519.43
GENERAL MOTORS FINANCIAL CO IN 3.450% 04/10/2022 DD 04/10/15		800,000.000	799,435.20
GENERAL MOTORS FINANCIAL CO IN 3.700% 05/09/2023 DD 05/09/16		660,000.000	663,428.70
GENERAL MOTORS FINANCIAL CO IN 4.375% 09/25/2021 DD 09/25/14		1,445,000.000	1,524,834.81
GENERAL MOTORS FINANCIAL CO IN 5.250% 03/01/2026 DD 03/01/16		165,000.000	179,369.03
GENESYS 2/13 COV-LITE (USD) TL 0.000% 02/08/2020 DD 01/18/13		765,388.660	757,734.77
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11		970,000.000	771,150.00
GEO GROUP INC/THE 6.000% 04/15/2026 DD 04/18/16		775,000.000	782,750.00
GEORGIA ST 4.250% 02/01/2030 DD 07/09/15		1,085,000.000	1,203,232.45
GEORGIA ST 4.503% 11/01/2025 DD 11/24/09		1,575,000.000	1,819,755.00
GFL ENVIRONMENTAL INC 144A 9.875% 02/01/2016 DD 02/01/16		1,055,000.000	1,123,575.00
GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13		605,000.000	601,975.00
GILEAD SCIENCES INC 3.050% 12/01/2016 DD 12/13/11		1,210,000.000	1,220,294.68
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15		500,000.000	416,250.00
GLOBAL PARTNERS LP / GLP FINAN 7.000% 06/15/2023 DD 06/04/15		35,000.000	29,225.00
GLOBAL PAYMENTS 3/16 TLB		690,000.000	692,932.50

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16		323,000.000	332,690.00
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14		134,000.000	139,862.50
GLS AUTO RECEIVABLES 1A C 144A 6.900% 10/15/2021 DD 05/19/16		350,000.000	350,269.22
GMACM HOME EQUIT HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04		266,969.382	237,845.91
GNMA POOL #0202982 10.500% 07/15/2017 DD 08/01/87		1,167.850	1,174.02
GNMA POOL #0233738 10.500% 11/15/2017 DD 11/01/87		1,272.960	1,279.89
GNMA POOL #0236244 10.500% 10/15/2017 DD 11/01/87		5,619.810	5,649.85
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93		10,766.160	11,833.39
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92		534.550	536.77
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94		2,700.930	3,025.72
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94		611.000	681.99
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94		2,336.330	2,346.10
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93		394.530	396.16
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94		626.540	700.06
GNMA POOL #0380219 9.000% 09/15/2025 DD 09/01/95		4,953.510	4,977.82
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94		3,108.910	3,244.13
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94		12,957.630	13,460.11
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97		1,494.010	1,520.63
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99		268.180	271.95
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00		503.030	519.90
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99		5,494.650	5,657.32
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00		1,921.300	2,043.02
GNMA POOL #0540962 8.000% 10/15/2030 DD 10/01/00		1,318.890	1,345.57
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01		9,647.220	10,174.16
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00		10,892.250	11,717.88
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02		3,965.280	3,989.47
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02		23,289.670	27,198.43
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01		12,835.700	13,454.86
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01		1,134.160	1,167.19
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01		23,462.480	26,757.81
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01		1,353.860	1,587.83
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01		7,597.050	8,588.18
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02		14,591.000	18,132.41
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02		41,620.470	48,758.56
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02		24,077.090	30,104.47
GNMA POOL #0569906 8.000% 06/15/2032 DD 06/01/02		2,765.580	2,777.20
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02		3,923.110	4,493.67
GNMA POOL #0572392 7.000% 11/15/2031 DD 11/01/01		4,444.250	4,616.87
GNMA POOL #0574456 7.000% 02/15/2032 DD 02/01/02		2,968.400	3,315.73

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA POOL #0579718 7.000% 08/15/2032 DD 08/01/02		5,183.170	5,560.05
GNMA POOL #0582364 7.000% 10/15/2032 DD 10/01/02		19,593.240	22,915.51
GNMA POOL #0594858 7.000% 08/15/2032 DD 08/01/02		25,081.180	30,204.49
GNMA POOL #0604086 5.500% 03/15/2033 DD 03/01/03		315,344.910	362,186.36
GNMA POOL #0618549 8.000% 12/15/2033 DD 12/01/03		8,903.830	9,406.40
GNMA POOL #0714109 4.500% 08/15/2039 DD 08/01/09		483,594.220	533,190.17
GNMA POOL #0726139 4.500% 01/15/2040 DD 01/01/10		189,657.450	209,295.75
GNMA POOL #0726323 5.000% 09/15/2039 DD 09/01/09		315,642.910	356,705.09
GNMA POOL #0780115 8.500% 04/15/2025 DD 04/01/95		8,907.370	10,711.75
GNMA POOL #0780397 8.000% 12/15/2022 DD 07/01/96		7,263.140	8,304.96
GNMA POOL #0781213 8.000% 12/15/2017 DD 11/01/00		9,394.330	9,581.91
GNMA POOL #0781252 8.000% 12/15/2030 DD 03/01/01		8,031.340	10,201.41
GNMA POOL #0781334 8.000% 08/15/2031 DD 10/01/01		30,988.270	38,849.57
GNMA POOL #0781430 8.000% 09/15/2031 DD 04/01/02		13,511.620	17,369.49
GNMA POOL #0782448 6.000% 10/15/2038 DD 10/01/08		323,859.560	370,403.93
GNMA POOL #0783292 6.000% 12/15/2040 DD 04/01/11		89,471.930	102,330.46
GNMA GTD REMIC P/T 11-121 FA VAR RT 03/16/2043 DD 09/16/11		1,459,063.660	1,446,759.52
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02		189.690	220.33
GNMA II POOL #0003276 7.500% 08/20/2032 DD 08/01/02		331.260	375.59
GNMA II POOL #0003288 7.500% 09/20/2032 DD 09/01/02		221.810	253.24
GNMA II POOL #0004696 4.500% 05/20/2040 DD 05/01/10		852,093.760	927,974.78
GNMA II POOL #0004833 4.000% 10/20/2040 DD 10/01/10		364,031.170	392,266.25
GNMA II POOL #0004853 4.000% 11/20/2040 DD 11/01/10		627,995.480	676,704.24
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11		79,270.080	87,958.74
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11		162,290.910	177,184.72
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11		206,334.200	225,270.46
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12		671,421.900	704,354.09
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12		1,492,113.220	1,565,289.81
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12		4,102,636.300	4,372,781.77
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13		701,091.680	735,464.49
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13		565,403.340	593,128.92
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13		650,538.080	682,438.24
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13		703,258.070	737,754.25
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14		621,620.410	667,931.48
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15		250,974.280	266,528.56
GNMA II POOL #0MA2754 4.045% 04/20/2045 DD 04/01/15		1,678,152.860	1,782,492.45
GNMA II POOL #0MA2755 4.000% 04/20/2045 DD 04/01/15		1,591,918.910	1,702,374.25
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15		482,008.730	512,029.03
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15		1,744,872.390	1,854,062.11

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA3173 10.045% 10/20/2045 DD 10/01/15		1,764,982.340	1,875,794.16
GNMA II POOL #0MA3735 3.000% 06/20/2046 DD 06/01/16		970,000.000	1,015,512.65
GOLDCORP INC 3.625% 06/09/2021 DD 06/09/14		140,000.000	144,212.47
GOLDMAN SACHS GROUP INC/THE 3.500% 01/23/2025 DD 01/23/15		1,385,000.000	1,423,098.58
GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10		105,000.000	124,162.50
GOVERNMENT OF CANADA 1.250% 01-MAR-2018 SER A875		5,315,000.000	4,141,951.22
GOVERNMENT OF CANADA 1.500% 01-FEB-2017 SER B600		11,380,000.000	8,811,767.00
GRAMERCY REAL ESTA 1A BFX 144A 6.000% 08/15/2056 DD 08/08/07		867,000.000	42,157.88
GRAMERCY REAL ESTAT 1A A1 144A VAR RT 08/15/2056 DD 08/08/07		5,468,171.029	5,003,376.49
GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05		178,181.270	111,363.30
GRATON RESORT 8/15 TLB		244,002.150	244,307.15
GRAY TELEVISION 6/14 TL		743,995.000	743,995.00
GRAY TELEVISION INC 7.500% 10/01/2020 DD 10/09/12		100,000.000	104,250.00
GREATBATCH 10/15 TLB 0.000% 10/27/2022 DD 09/04/15		478,800.000	474,012.00
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98		16,659.590	10,204.00
GRIFOLS WORLDWIDE OPERATIONS L 5.250% 04/01/2022 DD 04/01/15		2,672,000.000	2,718,760.00
GROUP 1 AUTOMOTIVE INC 144A 5.250% 12/15/2023 DD 12/08/15		441,000.000	433,282.50
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06		59,647.855	21,473.23
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06		1,648,522.527	660,167.33
GS MORTGAGE SECURI ICE2 A 144A VAR RT 02/15/2033 DD 03/22/16		2,690,000.000	2,708,403.09
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06		5,315,533.132	3,003,276.22
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05		2,684,736.410	2,497,950.71
GSR MORTGAGE LOAN TRUS AR6 4A5 VAR RT 09/25/2035 DD 09/01/05		1,008,272.030	1,004,366.29
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04		459,671.400	456,325.91
HALCYON LOAN INVESTO 1A D 144A VAR RT 11/20/2020 DD 10/25/06		1,999,999.980	1,839,999.98
HALLIBURTON CO 3.800% 11/15/2025 DD 11/13/15		360,000.000	376,001.64
HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13		612,000.000	547,740.00
HANESBRANDS INC 144A 4.625% 05/15/2024 DD 05/06/16		390,000.000	390,975.00
HANESBRANDS INC 144A 4.875% 05/15/2026 DD 05/06/16		391,000.000	392,407.60
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05		613,977.020	555,213.83
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05		122,350.450	108,508.84
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04		540,304.820	530,432.05
HARLAND CLARKE 6/16 COV-LITE B5 TLB		160,000.000	154,800.00
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06		240,000.000	296,185.44
HARVEY GULF 6/13 COV-LITE TLB		654,598.700	385,394.99
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15		980,000.000	1,068,494.00
HCA HOLDINGS INC 6.250% 02/15/2021 DD 12/06/12		1,080,000.000	1,152,900.00
HCA INC 4.750% 05/01/2023 DD 10/23/12		1,652,000.000	1,693,300.00
HCA INC 5.000% 03/15/2024 DD 03/17/14		2,270,000.000	2,349,450.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value	
HCA INC 5.250% 04/15/2025 DD 10/17/14		1,575,000.000	1,645,875.00	
HCA INC 5.375% 02/01/2025 DD 01/16/15		3,121,000.000	3,199,025.00	
HCA INC 7.500% 02/15/2022 DD 08/01/11		2,285,000.000	2,598,045.00	
HD SUPPLY 8/15 COV-LITE TLB		597,561.090	596,563.16	
HD SUPPLY INC 144A 5.250% 12/15/2021 DD 12/04/14		317,000.000	330,868.75	
HD SUPPLY INC 144A 5.750% 04/15/2024 DD 04/11/16		606,000.000	630,240.00	
HD SUPPLY INC 7.500% 07/15/2020 DD 10/15/13		847,000.000	887,147.80	
HEADWATERS 6/16 TLB		660,000.000	659,175.00	
HEALTHSOUTH CORP 5.750% 09/15/2025 DD 09/16/15		100,000.000	99,000.00	
HEALTHSOUTH CORP 5.750% 11/01/2024 DD 09/11/12		829,000.000	832,316.00	
HEINZ 3/13 (USD) COV-LITE TLB2 0.000% 06/05/2020 DD 03/13/13		0.010	0.01	
HERTZ 6/16 COV-LITE TLB		440,000.000	439,313.60	
HERTZ CORP/THE 6.250% 10/15/2022 DD 10/16/12		140,000.000	144,200.00	
HERTZ CORP/THE 7.375% 01/15/2021 DD 07/15/11		370,000.000	382,025.00	
HILL-ROM HOLDINGS 7/15 TLB		358,324.480	358,324.48	
HILTON HOTELS 9/13 COV-LITE TL		152,818.620	152,818.62	
HILTON USA TRUST HLF EFL 144A VAR RT 11/05/2030 DD 12/12/13		149,607.870	149,076.39	
HILTON USA TRUST HLT DFX 144A 4.407% 11/05/2030 DD 12/01/13		1,590,000.000	1,599,436.01	
HILTON WORLDWIDE FINANCE LLC / 5.625% 10/15/2021 DD 10/15/14		252,000.000	260,820.00	
HOFFMASTER 5/14 COV-LITE TL		633,508.910	630,341.37	
HOLOGIC INC 144A 5.250% 07/15/2022 DD 07/02/15		578,000.000	604,010.00	
HOME DEPOT INC/THE 2.700% 04/01/2023 DD 04/05/13		1,620,000.000	1,699,776.90	
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03		65,809.420	63,437.24	
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06		228,894.710	200,462.03	
HONDA AUTO RECEIVABLES 20 2 A3 1.040% 02/21/2019 DD 05/20/15		885,000.000	885,738.71	
HONDA AUTO RECEIVABLES 20 3 A3 1.270% 04/18/2019 DD 08/19/15		875,000.000	878,685.59	
HOSPITALITY PROPERTIES TRUST 4.500% 03/15/2025 DD 09/12/14		480,000.000	482,544.96	
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12		1,195,000.000	1,313,763.88	
HOUSTON TX 6.290% 03/01/2032 DD 01/08/09		1,930,000.000	2,477,541.00	
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97		110,000.000	146,828.44	
HUB INTERNATIONAL 10/13 (USD) TL		333,065.370	326,680.51	
HUB INTERNATIONAL LTD 144A 7.875% 10/01/2021 DD 10/02/13		1,547,000.000	1,485,120.00	
HUB INTERNATIONAL LTD 144A 9.250% 02/15/2021 DD 02/03/16		635,000.000	663,575.00	
HUBBARD RADIO 5/15 TLB		491,126.770	475,985.33	
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15		2,335,000.000	2,522,131.11	
HUNT COS INC 144A 9.625% 03/01/2021 DD 02/25/14		830,000.000	834,150.00	
HUNTINGTON BANCSHARES INC/OH 3.150% 03/14/2021 DD 03/14/16		300,000.000	310,775.40	
HUNTINGTON INGALLS INDUST 144A 5.000% 12/15/2021 DD 12/02/14		3,600,000.000	3,766,500.00	
HUNTINGTON NATIONAL BANK/THE 1.700% 02/26/2018 DD 02/26/15		1,030,000.000	1,035,123.22	

Mellon Security ID	Security Description	Shares/Par	Base Market Value
HUNTINGTON NATIONAL BANK/THE 2.200% 11/06/2018 DD 11/06/15		240,000.000	242,938.08
HUNTSMAN INTERNATIONAL LLC 5.125% 11/15/2022 DD 11/15/15		717,000.000	709,830.00
IASIS HEALTHCARE LLC / IASIS C 8.375% 05/15/2019 DD 11/15/11		725,000.000	696,453.13
ICAHN ENTERPRISES LP / ICAHN E 5.875% 02/01/2022 DD 01/29/14		76,000.000	71,639.88
ICAHN ENTERPRISES LP / ICAHN E 6.000% 08/01/2020 DD 08/01/13		635,000.000	627,062.50
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04		423,322.042	313,258.31
IHS INC 5.000% 11/01/2022 DD 05/01/15		880,000.000	908,600.00
ILLINOIS ST SALES TAX REVENUE 4.620% 06/15/2038 DD 03/25/14		125,000.000	140,496.25
IMG WORLDWIDE 3/14 COV-LITE 0.000% 05/06/2022 DD 03/21/14		350,000.000	339,500.00
IMG WORLDWIDE 5/14 COV-LITE TL		824,272.280	818,914.51
INCAPS FUNDING II LTD/INC 144A VAR RT 01/15/2034 DD 12/16/03		4,421,437.110	3,874,284.27
INDONESIA TREASURY BOND 8.250% 07/15/2021		20,191,000,000.000	1,590,687.59
INEOS 3/15 (USD) COV-LITE TL		296,248.090	290,323.13
INEOS GROUP HOLDINGS SA 144A 5.875% 02/15/2019 DD 02/18/14		543,000.000	542,321.25
INEOS GROUP HOLDINGS SA 144A 6.125% 08/15/2018 DD 05/14/13		235,000.000	237,203.13
INFOR (LAWSON) 1/14 B5 TLB		830,338.860	809,065.58
INFOR US INC 144A 5.750% 08/15/2020 DD 08/25/15		104,000.000	108,940.00
INFORMATICA 6/15 (USD) COV-LITE TL		322,562.500	313,230.76
INFORMATICA LLC 144A 7.125% 07/15/2023 DD 06/16/15		146,000.000	138,335.00
INFORMATION RESOURCES(IRI) 9/13 COV-LITE TLB		473,785.170	473,192.94
INMARSAT FINANCE PLC 144A 4.875% 05/15/2022 DD 06/04/14		1,125,000.000	1,026,562.50
INTEL CORP 1.350% 12/15/2017 DD 12/11/12		610,000.000	613,614.86
INTEL CORP 3.700% 07/29/2025 DD 07/29/15		1,620,000.000	1,799,356.68
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019		1,620,000.000	1,365,403.69
INTERGEN NV 144A 7.000% 06/30/2023 DD 06/13/13		560,000.000	396,200.00
INTERNATIONAL BANK FOR RECONST 2.375% 03/02/2017		8,300,000.000	1,000,564.63
INTERNATIONAL BANK FOR RECONST 2.800% 01/13/2021		1,220,000.000	930,351.97
INTERNATIONAL BANK FOR RECONST 3.500% 01/22/2021		2,000,000.000	1,464,264.69
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020		7,450,000.000	983,293.69
INTERNATIONAL BANK FOR RECONST 3.750% 01/23/2019		560,000.000	434,561.13
INTERNATIONAL BANK FOR RECONST 4.500% 08/16/2016		670,000.000	478,292.97
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019		1,778,000.000	1,329,907.56
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021		2,935,000.000	2,269,379.42
INTERNATIONAL BUSINESS MACHINE 1.950% 02/12/2019 DD 02/12/14		789,000.000	808,399.93
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020		920,000.000	1,315,208.01
INTERNATIONAL FINANCE CORP 3.250% 07/22/2019		3,185,000.000	2,451,251.72
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020		2,530,000.000	1,860,057.27
INTERNATIONAL FINANCE CORP 3.875% 02/26/2018		310,000.000	225,470.08
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15		425,000.000	431,906.25

Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15		1,013,000.000	1,020,597.50
INTERNATIONAL LEASE FINANCE CO 4.625% 04/15/2021 DD 03/11/13		461,000.000	474,830.00
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10		95,000.000	112,320.40
INTERVAL ACQUISITION CORP 5.625% 04/15/2023 DD 04/15/16		1,395,000.000	1,398,487.50
ION MEDIA 12/14 TLB		688,353.860	686,632.98
IPREO 7/14 COV-LITE TLB		371,250.000	354,543.75
ISLE OF CAPRI CASINOS INC 5.875% 03/15/2021 DD 03/05/13		150,000.000	155,625.00
ISLE OF CAPRI CASINOS INC 8.875% 06/15/2020 DD 08/07/12		50,000.000	52,125.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03		225,000.000	314,760.15
ISTAR FINANCIAL 10/12 TL		0.010	0.01
J. CREW 2/14 COV-LITE TLB 0.000% 03/05/2021 DD 02/21/14		189,583.730	129,095.15
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15		1,238,000.000	1,265,855.00
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09		75,000.000	84,585.90
JP MORGAN CHASE COM INN F 144A VAR RT 06/15/2029 DD 06/27/14		150,000.000	141,720.93
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15		1,420,000.000	1,419,110.80
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15		1,325,000.000	1,377,607.01
JP MORGAN CHASE COMME CB20 ASB 5.688% 02/12/2051 DD 09/01/07		249,342.280	252,188.97
JP MORGAN CHASE COMMER CB13 AJ VAR RT 01/12/2043 DD 11/01/05		1,867,195.393	1,857,229.43
JP MORGAN CHASE COMMER CB18 A4 5.440% 06/12/2047 DD 03/01/07		717,534.380	728,437.17
JP MORGAN CHASE COMMER LD11 AJ VAR RT 06/15/2049 DD 07/01/07		5,778,000.000	3,311,210.02
JP MORGAN CHASE COMMER LDP7 AM VAR RT 04/17/2045 DD 06/01/06		238,906.300	238,588.72
JP MORGAN CHASE COMMER LDP8 AM 5.440% 05/15/2045 DD 09/01/06		105,000.000	105,050.23
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07		983,058.710	973,788.17
JPMORGAN CHASE & CO 2.400% 06/07/2021 DD 06/07/16		440,000.000	446,149.44
JPMORGAN CHASE & CO 3.200% 06/15/2026 DD 06/07/16		495,000.000	508,774.86
JPMORGAN CHASE & CO 3.300% 04/01/2026 DD 03/23/16		640,000.000	662,287.36
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04		236,985.510	126,787.25
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06		3,395,255.038	1,307,173.19
KANSAS ST DEV FIN AUTH REVENUE 3.491% 04/15/2023 DD 08/20/15		1,250,000.000	1,353,737.50
KANSAS ST DEV FIN AUTH REVENUE 3.641% 04/15/2024 DD 08/20/15		1,440,000.000	1,541,721.60
KAR AUCTION 3/16 TLB3		508,725.000	509,783.14
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14		935,000.000	911,625.00
KFC HOLDING CO/PIZZA HUT 144A 5.000% 06/01/2024 DD 06/16/16		1,068,000.000	1,086,690.00
KFC HOLDING CO/PIZZA HUT 144A 5.250% 06/01/2026 DD 06/16/16		2,971,000.000	3,045,275.00
KFW 3.750% 05/29/2020		1,045,000.000	769,592.16
KFW 6.000% 03/28/2017		450,000.000	344,797.08
KFW 6.000% 08/20/2020		3,300,000.000	2,815,626.06
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL		719,562.500	707,610.57
KINDRED HEALTHCARE INC 6.375% 04/15/2022 DD 10/15/14		960,000.000	856,800.00

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KINETIC CONCEPTS INC / KC 144A 7.875% 02/15/2021 DD 02/09/16		186,000.000	197,740.32
KINETIC CONCEPTS INC / KCI USA VAR RT 11/01/2018 DD 11/01/12		328,000.000	326,360.00
KODIAK CDO I LTD 1A A2 144A VAR RT 08/07/2037 DD 09/19/06		1,721,000.000	1,155,221.25
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06		1,619,000.000	534,270.00
KOMMUNINVEST I SVERIGE AB 2.500% 12/01/2020		12,180,000.000	1,572,545.00
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13		530,000.000	544,157.89
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2017		28,750,000.000	24,742.73
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2018		28,750,000.000	24,425.62
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2016		28,750,000.000	24,899.31
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2017		28,750,000.000	24,580.87
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018		28,750,000.000	24,268.84
KRAFT HEINZ FOODS CO 144A 3.950% 07/15/2025 DD 07/02/15		3,085,000.000	3,354,252.63
KRAFT HEINZ FOODS CO 144A 4.375% 06/01/2046 DD 05/24/16		420,000.000	444,159.24
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15		1,128,000.000	1,237,079.86
KRAFT HEINZ FOODS CO 6.125% 08/23/2018 DD 08/23/12		2,065,000.000	2,264,627.68
KRONOS 2/13 TL		505,011.420	503,243.88
L BRANDS INC 5.625% 10/15/2023 DD 10/16/13		2,370,000.000	2,553,675.00
L BRANDS INC 6.875% 11/01/2035 DD 10/30/15		840,000.000	850,500.00
L BRANDS INC 6.950% 03/01/2033 DD 02/19/03		1,575,000.000	1,563,187.50
LAMAR MEDIA CORP 144A 5.750% 02/01/2026 DD 01/28/16		504,000.000	524,477.52
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12		1,370,000.000	1,411,100.00
LANDMARK IX CDO LTD 9A E 144A VAR RT 04/15/2021 DD 04/10/07		3,596,000.000	3,195,117.92
LANDWIRTSCHAFTLICHE RENTENBANK 6.500% 04/12/2017		2,425,000.000	1,867,626.89
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14		1,114,000.000	1,041,590.00
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15		1,869,000.000	1,775,550.00
LAREDO PETROLEUM INC 7.375% 05/01/2022 DD 04/27/12		439,000.000	440,097.50
LB-UBS COMMERCIAL MORTGA C6 AM 5.413% 09/15/2039 DD 09/11/06		2,145,000.000	2,152,467.39
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13		555,000.000	535,575.00
LEAF RECEIVABLES FUN 1 E2 144A 6.000% 09/15/2021 DD 09/26/13		861,000.000	858,586.61
LEGG MASON INC 4.750% 03/15/2026 DD 03/22/16		620,000.000	653,790.00
LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14		195,000.000	200,344.76
LENDMARK FUNDING TRUS A B 144A 7.830% 08/21/2023 DD 03/08/16		855,000.000	844,107.55
LENNAR CORP 4.500% 11/15/2019 DD 11/25/14		700,000.000	729,155.00
LEVEL 3 5/15 TLB2		750,000.000	746,625.00
LEVEL 3 FINANCING INC 144A 5.250% 03/15/2026 DD 03/22/16		531,000.000	520,380.00
LEVEL 3 FINANCING INC 5.375% 01/15/2024 DD 01/15/16		800,000.000	803,000.00
LEVEL 3 FINANCING INC 5.375% 08/15/2022 DD 11/15/14		360,000.000	363,600.00
LEVEL 3 FINANCING INC 6.125% 01/15/2021 DD 10/15/14		315,000.000	328,226.85
LIBERTY CABLEVISION 6/14 TL		375,000.000	365,625.00

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LIFE TIME FITNESS 6/15 COV-LITE TLB		371,250.000	361,968.75
LIFEPOINT HEALTH INC 5.500% 12/01/2021 DD 06/01/14		535,000.000	557,737.50
LIFEPOINT HEALTH INC 5.875% 12/01/2023 DD 12/04/15		430,000.000	447,200.00
LIGHTOWER 4/13 TL		725,215.860	716,607.55
LIN TELEVISION CORP 5.875% 11/15/2022 DD 11/15/15		795,000.000	798,975.00
LINEAGE LOGISTICS 3/14 0.000% 04/07/2021 DD 03/18/14		389,156.280	367,752.68
LOCKHEED MARTIN CORP 2.900% 03/01/2025 DD 02/20/15		2,800,000.000	2,892,730.40
LOCKHEED MARTIN CORP 3.100% 01/15/2023 DD 11/23/15		990,000.000	1,043,445.15
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02		128,104.520	136,400.35
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02		71,506.860	44,417.56
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04		1,798,989.300	1,798,989.30
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09		265,000.000	351,024.30
LOWE'S COS INC 2.500% 04/15/2026 DD 04/20/16		294,000.000	299,440.17
LOWE'S COS INC VAR RT 09/14/2018 DD 09/16/15		710,000.000	716,092.52
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15		636,000.000	601,020.00
MACDERMID 1/15 COV-LITE TLB2		392,139.150	386,504.11
MACDERMID 6/13 COV-LITE TL		144,383.640	142,308.85
MACY'S RETAIL HOLDINGS INC 7.875% 08/15/2036 DD 08/15/96		1,015,000.000	1,021,087.97
MALLINCKRODT 3/14 COV-LITE TL		979,861.710	963,693.99
MALLINCKRODT INTERNATIONA 144A 5.500% 04/15/2025 DD 04/15/15		158,000.000	140,954.96
MALLINCKRODT INTERNATIONA 144A 5.625% 10/15/2023 DD 09/24/15		454,000.000	422,787.50
MANITOWOC 2/16 TLB		644,051.300	647,677.31
MANITOWOC FOODSERVICE INC 144A 9.500% 02/15/2024 DD 02/18/16		169,000.000	188,857.50
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14		410,000.000	349,618.07
MARSH & MCLENNAN COS INC 3.300% 03/14/2023 DD 03/14/16		825,000.000	861,254.63
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13		725,000.000	670,625.00
MARYLAND ST 4.400% 03/01/2023 DD 03/09/10		890,000.000	1,051,588.40
MASSACHUSETTS INSTITUTE OF TEC 3.308% 07/01/2026 DD 09/29/14		1,490,000.000	1,655,381.06
MASSACHUSETTS INSTITUTE OF TEC 3.959% 07/01/2038 DD 09/29/14		1,540,000.000	1,757,400.26
MATCH GROUP 11/15 TLB		269,100.000	270,222.14
MATCH GROUP INC 144A 6.375% 06/01/2024 DD 06/01/16		719,000.000	747,760.00
MAUSER 6/14 (USD) COV-LITE TL		748,844.540	732,931.60
MCDONALD'S CORP 3.700% 01/30/2026 DD 12/09/15		25,000.000	27,011.10
MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15		615,000.000	689,258.79
MCGRAW-HILL 5/16 COV-LITE TLB		500,000.000	498,625.00
MDC PARTNERS INC 144A 6.500% 05/01/2024 DD 03/23/16		2,038,000.000	2,022,715.00
MEDCO HEALTH SOLUTIONS INC 4.125% 09/15/2020 DD 09/10/10		100,000.000	107,851.00
MEDNAX INC 144A 5.250% 12/01/2023 DD 12/08/15		1,230,000.000	1,245,375.00
MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15		10,000.000	11,311.40

Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15		110,000.000	124,347.20
MERCK & CO INC 2.750% 02/10/2025 DD 02/10/15		2,870,000.000	3,000,926.53
MERCK & CO INC VAR RT 05/18/2018 DD 05/20/13		1,233,000.000	1,237,509.08
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15		453,000.000	455,265.00
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12		300,000.000	324,000.00
MERITAGE HOMES CORP 7.150% 04/15/2020 DD 04/13/10		110,000.000	117,975.00
MERRILL LYNCH MORTGAGE FF1 A1 VAR RT 08/25/2036 DD 12/27/06		690,972.420	688,877.74
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04		57,885.920	57,804.65
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06		72,828.910	71,058.46
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05		110,488.180	110,171.16
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05		850,280.900	821,010.32
METHANOL HOLDINGS 6/15 TLB		372,187.500	364,743.75
METLIFE INC 4.600% 05/13/2046 DD 11/13/15		555,000.000	596,660.52
METLIFE INC 4.875% 11/13/2043 DD 11/13/13		90,000.000	99,484.29
METLIFE INC 6.400% 12/15/2066 DD 12/21/06		1,805,000.000	1,926,873.60
METLIFE INC VAR RT 12/15/2017 DD 09/15/14		810,000.000	817,335.36
MEXICAN BONOS 10.000% 12/05/2024		87,254,500.000	6,064,320.72
MEXICAN BONOS 4.750% 06/14/2018		12,663,000.000	685,074.18
MEXICAN BONOS 6.500% 06/10/2021		37,923,500.000	2,148,099.01
MEXICAN BONOS 7.750% 05/29/2031		24,851,000.000	1,535,583.47
MEXICAN BONOS 8.000% 12/07/2023		39,565,500.000	2,437,674.85
MEXICAN BONOS 8.500% 12/13/2018		25,063,500.000	1,467,866.52
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15		2,947,000.000	3,109,085.00
MGM GROWTH PROPERTIES OPE 144A 5.625% 05/01/2024 DD 04/20/16		303,000.000	320,422.50
MGM RESORT 4/16 COV-LITE TLB		513,712.500	514,354.64
MGM RESORTS INTERNATIONAL 11.375% 03/01/2018 DD 09/22/09		1,375,000.000	1,564,062.50
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14		585,000.000	617,175.00
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12		806,000.000	876,525.00
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13		352,000.000	384,560.00
MICROCONNECTIONS 7/15 (USD) COV-LITE TL		298,500.000	296,261.25
MICRON TECHNOLOGY INC 5.875% 02/15/2022 DD 02/10/14		2,468,000.000	2,319,920.00
MICROSEMI 12/15 TLB		526,936.450	525,292.41
MICROSEMI CORP 144A 9.125% 04/15/2023 DD 01/15/16		780,000.000	858,000.00
MICROSOFT CORP 3.125% 11/03/2025 DD 11/03/15		2,580,000.000	2,763,247.08
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01		1,762,243.000	144,503.93
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01		637,000.000	144,235.91
MIDOCEAN CREDIT CLO 2A E 144A VAR RT 01/29/2025 DD 01/29/14		292,000.000	211,700.00
MILACRON 4/15 COV-LITE TLB		132,054.790	131,229.45
MISSOURI ST HLTH & EDUCTNL FAC 3.471% 01/15/2036 DD 02/26/16		1,960,000.000	2,120,445.60

Mellon Security ID	Security Description	Shares/Par	Base Market Value	
MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16		285,000.000	312,428.40	
MITEL NETWORKS 4/15 TL		364,857.470	364,744.36	
ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07		2,386,000.000	2,224,712.61	
ML-CFC COMMERCIAL MOR 3 F 144A VAR RT 07/12/2046 DD 09/01/06		7,467.960	139.17	
ML-CFC COMMERCIAL MORTGAG 3 A4 VAR RT 07/12/2046 DD 09/01/06		143,085.180	143,125.15	
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07		1,267,000.000	748,947.39	
ML-CFC COMMERCIAL MORTGAGE 4 C VAR RT 12/12/2049 DD 12/01/06		666,000.000	504,653.24	
MMCAPS FUNDING XIX LTD/MM 144A VAR RT 01/12/2038 DD 07/12/07		155,170.000	0.00	
MOHEGAN TRIBAL 11/13 TLB 0.000% 11/19/2019 DD 10/21/13		686,042.110	680,382.26	
MOLINA HEALTHCARE INC 144A 5.375% 11/15/2022 DD 11/10/15		938,000.000	935,655.00	
MOLSON COORS BREWING CO 2.100% 07/15/2021 DD 07/07/16		790,000.000	792,401.60	
MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16		1,190,000.000	1,188,826.66	
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13		487,503.030	460,232.11	
MONSANTO CO 5.500% 08/15/2025 DD 08/25/05		417,000.000	483,267.97	
MONTEFIORE MEDICAL CENTER 2.895% 04/20/2032 DD 05/12/16		1,240,000.000	1,283,247.49	
MORGAN STANLEY 3.700% 10/23/2024 DD 10/23/14		470,000.000	491,795.78	
MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15		640,000.000	685,304.96	
MORGAN STANLEY CAPITAL HQ10 C VAR RT 11/12/2041		705,000.000	656,316.37	
MORGAN STANLEY CAPITAL IQ13 A4 5.364% 03/15/2044 DD 03/01/07		748,470.780	761,626.42	
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10		1,080,000.000	1,179,429.12	
MOTORSPORT AFTERMARKET 5/14 COV-LITE TL		637,000.000	326,991.21	
MPH ACQUISITION HOLDINGS 144A 7.125% 06/01/2024 DD 06/07/16		746,000.000	783,300.00	
MPLX LP 144A 4.500% 07/15/2023 DD 07/15/15		137,000.000	132,784.64	
MPLX LP 144A 4.875% 12/01/2024 DD 12/01/15		3,422,000.000	3,333,578.94	
MPLX LP 144A 5.500% 02/15/2023 DD 08/15/15		875,000.000	888,997.37	
MRC 11/13 COV-LITE TL		400,436.280	384,418.83	
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14		944,000.000	965,240.00	
MSCI INC 144A 5.750% 08/15/2025 DD 08/13/15		422,000.000	437,825.00	
MT SPOKANE 2007-A AA CERT 144A VAR RT 12/15/2034 DD 08/31/07		149,677.550	148,293.03	
MT SPOKANE 2007-A LL AA E 144A VAR RT 12/15/2034 DD 08/31/07		667,326.810	658,484.73	
MTS SYSTEM 4/16 COV-LITE TLB		510,000.000	508,725.00	
MUFG UNION BANK NA 2.125% 06/16/2017 DD 06/18/12		220,000.000	222,028.62	
MULTIPLAN 5/16 COV-LITE TLB		1,390,000.000	1,393,127.50	
N-STAR REAL ESTATE 5A A1 144A VAR RT 09/22/2045 DD 09/22/05		261,526.835	227,528.35	
N-STAR REAL ESTATE 5A A2 144A VAR RT 09/22/2045 DD 09/22/05		431,105.645	34,488.45	
NAPA MANAGEMENT 4/16 TL		266,419.770	266,419.77	
NATIONAL AUSTRALIA BANK L REGS 6.000% 02/15/2017		1,820,000.000	1,386,748.86	
NATIONAL COLLEGIATE 1 B2 144A VAR RT 08/25/2037 DD 12/11/03		3,170,000.000	1,109,500.00	
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04		344,248.000	120,486.80	

Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04		2,124,000.000	743,400.00
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03		1,709,000.000	598,150.00
NATIONAL FINANCIAL 7/14 TLB		928,480.990	918,230.56
NATIONAL FINANCIAL PARTNE 144A 9.000% 07/15/2021 DD 07/01/13		427,000.000	411,521.25
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	182,129.22
NATIONAL RURAL UTILITIES COOPE VAR RT 04/20/2046 DD 04/20/16		860,000.000	880,425.00
NATIONAL VISION 3/14 COV-LITE TL		379,476.370	368,092.08
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14		538,000.000	504,375.00
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14		9,000.000	7,695.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12		314,000.000	299,085.00
NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10		97,000.000	99,122.36
NAVIOS SOUTH AMERICAN LOG 144A 7.250% 05/01/2022 DD 04/22/14		695,000.000	489,975.00
NAVISTAR INTERNATIONAL 8/12		457,700.810	431,003.12
NBTY 4/16 (USD) TLB		310,000.000	307,231.70
NCT 2013-VI FUNDI 6A IMM2 144A VAR RT 04/25/2040 DD 11/01/13		258,767.390	251,004.37
NCUA GUARANTEED NOTES 2.350% 06/12/2017 DD 06/16/11		2,000,000.000	2,030,100.00
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11		335,000.000	355,954.25
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11		1,340,000.000	1,451,876.60
NCUA GUARANTEED NOTES T C1 APT 2.650% 10/29/2020 DD 11/10/10		235,160.800	235,314.62
NCUA GUARANTEED NOTES TR R2 1A VAR RT 11/06/2017 DD 11/17/10		1,583,592.970	1,583,946.74
NEIMAN MARCUS 3/14 COV-LITE TL		767,198.890	687,686.40
NEPTUNE FINCO CORP 144A 10.125% 01/15/2023 DD 10/09/15		337,000.000	377,440.00
NEPTUNE FINCO CORP 144A 10.875% 10/15/2025 DD 10/09/15		1,976,000.000	2,258,805.12
NEPTUNE FINCO CORP 144A 6.625% 10/15/2025 DD 10/09/15		1,676,000.000	1,759,800.00
NETFLIX INC 5.500% 02/15/2022 DD 02/05/15		670,000.000	698,475.00
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15		2,387,000.000	2,503,366.25
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01		370,000.000	552,017.43
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10		110,000.000	166,477.30
NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022		1,110,000.000	1,007,954.65
NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020		6,760,000.000	5,820,372.36
NEW YORK AND PRESBYTERIAN HOSP 4.063% 08/01/2056 DD 06/28/16		190,000.000	204,201.74
NEW YORK AND PRESBYTERIAN HOSP 4.763% 08/01/2046 DD 06/28/16		315,000.000	332,525.66
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10		270,000.000	354,102.30
NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/2033 DD 10/14/10		85,000.000	108,947.05
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09		15,000.000	20,158.65
NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10		175,000.000	230,063.75
NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020		4,715,000.000	3,473,465.11
NEW ZEALAND GOVERNMENT BO REGS 5.000% 03/15/2019		8,660,000.000	6,645,256.47

Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021		7,995,000.000	6,730,012.45
NEW ZEALAND GOVERNMENT BO REGS 6.000% 12/15/2017		9,450,000.000	7,108,101.56
NEW ZEALAND LOCAL GOVERNMENT F 6.000% 12/15/2017		3,190,000.000	2,383,875.85
NEWELL BRANDS INC 3.850% 04/01/2023 DD 03/30/16		1,160,000.000	1,230,376.04
NEWELL BRANDS INC 5.500% 04/01/2046 DD 03/30/16		155,000.000	184,407.69
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12		870,000.000	870,000.00
NEWPAGE 1/16 (ROLL-UP TL) DIP DELAYED TL		188,955.210	104,870.14
NEWPAGE 2/14 TLB		828,750.010	111,881.25
NEXEO 5/16 COV-LITE TLB 0.000% 05/17/2023 DD 05/05/16		640,000.000	638,931.20
NGG FINANCE PLC REGS VAR RT 06/18/2073		2,090,000.000	2,923,130.43
NGL ENERGY PARTNERS LP / NGL E 5.125% 07/15/2019 DD 01/15/15		743,000.000	676,130.00
NGL ENERGY PARTNERS LP / NGL E 6.875% 10/15/2021 DD 10/15/14		290,000.000	254,475.00
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13		365,000.000	376,862.50
NISOURCE FINANCE CORP 5.650% 02/01/2045 DD 10/10/13		2,050,000.000	2,576,060.75
NISSAN AUTO RECEIVABLES 2 A A3 1.050% 10/15/2019 DD 04/14/15		1,780,000.000	1,781,872.20
NORDIC INVESTMENT BANK 1.375% 07/15/2020		11,330,000.000	1,377,483.31
NORTEK INC 8.500% 04/15/2021 DD 10/15/11		1,314,000.000	1,363,275.00
NORTHERN STATES POWER CO/MN 2.150% 08/15/2022 DD 08/13/12		375,000.000	382,329.38
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15		550,000.000	568,359.56
NORTHERN TIER ENERGY LLC / NOR 7.125% 11/15/2020 DD 05/15/13		655,000.000	666,462.50
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15		255,000.000	278,647.68
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021		15,110,000.000	2,077,619.35
NORWAY GOVERNMENT BOND 144A 4.250% 05/19/2017		21,500,000.000	2,652,647.72
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019		27,850,000.000	3,711,647.05
NOVELIS 5/15 COV-LITE TLB		370,443.620	366,431.72
NRG ENERGY INC 144A 7.250% 05/15/2026 DD 05/23/16		740,000.000	736,300.00
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14		162,000.000	154,204.56
NRG ENERGY INC 6.250% 07/15/2022 DD 07/15/14		969,000.000	939,930.00
NRG YIELD OPERATING LLC 5.375% 08/15/2024 DD 02/15/15		1,570,000.000	1,562,150.00
NUMERICABLE / YPSO 4/16 (USD) COV-LITE B7 TLB		665,000.000	658,350.00
NUMERICABLE-SFR SA 144A 6.000% 05/15/2022 DD 05/08/14		1,172,000.000	1,139,770.00
NUMERICABLE-SFR SA 144A 7.375% 05/01/2026 DD 04/11/16		2,246,000.000	2,220,732.50
NXP BV / NXP FUNDING LLC 144A 4.625% 06/15/2022 DD 06/09/15		372,000.000	377,580.00
NXP BV / NXP FUNDING LLC 144A 5.750% 02/15/2021 DD 02/14/13		673,000.000	698,237.50
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99		293,471.800	293,258.27
OASIS PETROLEUM INC 6.875% 01/15/2023 DD 07/02/12		421,000.000	383,110.00
OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14		452,000.000	417,535.00
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15		305,000.000	385,292.78
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12		2,400,000.000	24.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11		2,145,000.000	21.45
OMAHA LLC 1A CTFS 144A VAR RT 05/15/2040 DD 02/12/08		816,282.240	815,547.58
OMAHA LLC 1A D 144A VAR RT 05/15/2040 DD 02/12/08		22,304.920	22,371.83
OMEGA HEALTHCARE INVESTORS INC 4.500% 04/01/2027 DD 10/01/15		645,000.000	642,430.97
ON SEMICONDUCTOR 3/16 COV-LITE TLB		450,000.000	451,125.00
ONCOR ELECTRIC DELIVERY CO LLC 2.150% 06/01/2019 DD 12/01/14		600,000.000	609,706.21
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 06/01/2022 DD 05/18/12		520,000.000	576,457.44
ONDECK ASSET SECURIT 1A B 144A 7.630% 05/17/2020 DD 05/17/16		756,000.000	759,780.00
ONE CALL MEDICAL COV-LT TL		474,893.230	413,157.11
ONEMAIN FINANCIAL HOLDING 144A 6.750% 12/15/2019 DD 12/11/14		307,000.000	299,325.00
ONEMAIN FINANCIAL HOLDING 144A 7.250% 12/15/2021 DD 12/11/14		496,000.000	474,920.00
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05		98,895.540	92,135.82
ORACLE CORP 1.200% 10/15/2017 DD 10/25/12		920,000.000	923,257.72
ORACLE CORP 1.900% 09/15/2021 DD 07/07/16		2,680,000.000	2,689,843.64
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11		265,000.000	320,417.07
OREGON ST 5.742% 08/01/2024 DD 06/26/08		1,125,000.000	1,380,060.00
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10		10,000.000	13,999.10
ORION ENGINEERED 7/14 (USD) COV-LITE TL		952,448.900	952,448.90
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14		2,040,000.000	2,101,200.00
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14		937,000.000	965,110.00
OVERSEA-CHINESE BANKING C 144A VAR RT 10/15/2024 DD 04/15/14		480,000.000	502,230.72
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15		599,000.000	629,201.58
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15		143,000.000	149,435.00
PANAMA GOVERNMENT INTERNATIONA 3.875% 03/17/2028 DD 03/17/16		280,000.000	296,100.00
PARSLEY ENERGY LLC / PARS 144A 6.250% 06/01/2024 DD 05/27/16		902,000.000	913,275.00
PARSLEY ENERGY LLC / PARS 144A 7.500% 02/15/2022 DD 02/05/14		1,114,000.000	1,161,345.00
PATHEON 1/14 (USD) TL		1,168,581.420	1,132,799.45
PENN PRODUCTS TERMINALS 4/15 TLB		351,666.670	341,556.25
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14		146,000.000	140,890.00
PENSKE AUTOMOTIVE GROUP INC 5.500% 05/15/2026 DD 05/25/16		239,000.000	227,050.00
PERRIGO CO PLC 1.300% 11/08/2016 DD 05/08/14		1,015,000.000	1,013,931.21
PERRIGO CO PLC 2.300% 11/08/2018 DD 05/08/14		110,000.000	110,946.99
PERRIGO FINANCE UNLIMITED CO 3.500% 12/15/2021 DD 12/02/14		845,000.000	869,619.08
PERRIGO FINANCE UNLIMITED CO 4.375% 03/15/2026 DD 03/10/16		340,000.000	354,110.68
PETCO 1/16 COV-LITE TLB1		389,025.000	386,523.57
PETROLEOS MEXICANOS 144A 6.375% 02/04/2021 DD 02/04/16		410,000.000	445,793.00
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11		16,783,000.000	873,316.38
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10		345,000.000	371,220.00
PETSMART 5/15 COV-LITE TLB		533,000.000	530,271.04

Mellon Security ID	Security Description	Shares/Par	Base Market Value
PFIZER INC 1.500% 06/15/2018 DD 06/03/13		1,238,000.000	1,250,356.48
PFIZER INC 1.950% 06/03/2021 DD 06/03/16		1,645,000.000	1,667,283.17
PFIZER INC 6.050% 03/30/2017 DD 09/30/15		1,055,000.000	1,095,437.10
PHARMACEUTICAL PRODUCT 8/15 COV-LITE TL		806,062.500	797,800.36
PHIBRO ANIMAL HEALTH 4/14 TLB		751,208.650	744,169.82
PHILIP MORRIS INTERNATIONAL IN 2.125% 05/10/2023 DD 05/10/16		905,000.000	908,370.22
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/11/2025 DD 08/11/15		1,330,000.000	1,438,321.85
PHILIP MORRIS INTERNATIONAL IN 5.650% 05/16/2018 DD 05/16/08		860,000.000	934,240.36
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024		37,000,000.000	821,708.70
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040		25,761,000.000	564,673.90
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021		10,700,000.000	260,741.36
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021		2,800,000.000	71,347.73
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031		268,240,000.000	8,536,420.69
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10		75,000,000.000	1,658,059.97
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11		53,000,000.000	1,263,458.75
PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05		5,000.000	8,552.71
PINNACLE ENTERTAINMENT IN 144A 5.625% 05/01/2024 DD 04/28/16		245,000.000	244,387.50
PINNACLE FOODS 1/16 INCREMENTAL TLI		323,375.000	324,542.38
PINNACLE FOODS FINANCE LL 144A 5.875% 01/15/2024 DD 01/15/16		709,000.000	741,791.25
PLA ADMINISTRADORA INDUST 144A 5.250% 11/10/2022 DD 11/10/15		1,325,000.000	1,343,218.75
PLAINS ALL AMERICAN PIPELINE L 3.650% 06/01/2022 DD 03/22/12		310,000.000	304,010.49
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13		295,000.000	285,875.65
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15		630,000.000	636,077.62
PLASTIPAK HOLDINGS INC 144A 6.500% 10/01/2021 DD 10/07/13		1,027,000.000	1,047,540.00
PLATFORM SPECIALTY PRODUC 144A 10.375% 05/01/2021 DD 11/10/15		385,000.000	387,887.50
PLATFORM SPECIALTY PRODUC 144A 6.500% 02/01/2022 DD 02/02/15		229,000.000	200,375.00
PLAYA RESORTS HOLDING BV 144A 8.000% 08/15/2020 DD 08/09/13		1,440,000.000	1,447,200.00
PODS 2/15 TL		349,113.310	346,058.57
PORT OF MORROW OR TRANSMISSION 3.097% 09/01/2023 DD 08/26/15		2,120,000.000	2,293,140.40
POST HOLDINGS INC 144A 6.000% 12/15/2022 DD 06/02/14		486,000.000	498,150.00
POST HOLDINGS INC 144A 6.750% 12/01/2021 DD 11/18/13		1,535,000.000	1,623,262.50
POST HOLDINGS INC 144A 7.750% 03/15/2024 DD 08/18/15		1,292,000.000	1,419,585.00
POST HOLDINGS INC 7.375% 02/15/2022 DD 08/15/12		111,000.000	116,688.75
PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16		535,000.000	540,813.85
PQ CORP 144A 6.750% 11/15/2022 DD 05/04/16		721,000.000	751,642.50
PQ CORP 4/16 (USD) TL		134,149.000	134,014.85
PRAXAIR INC 3.200% 01/30/2026 DD 09/24/15		260,000.000	281,055.06
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06		1,355,017.511	643,633.31
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07		375,538.961	157,405.26

Mellon Security ID	Security Description	Shares/Par	Base Market Value
PREFERRED TERM SECURITIES 144A VAR RT 03/24/2034 DD 03/17/04		629,000.000	352,240.00
PREFERRED TERM SECURITIES 144A VAR RT 04/03/2033 DD 03/26/03		534,000.000	337,755.00
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07		426,567.391	208,728.85
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04		1,055,000.008	542,325.60
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03		448,000.000	199,360.00
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06		796,353.137	361,847.17
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07		5,349,994.604	2,421,964.85
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05		1,986,875.233	998,867.33
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04		719,999.991	338,400.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05		1,483,187.528	744,299.54
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06		91,360.752	42,482.75
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07		379,981.313	163,496.36
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16		724,000.000	751,150.00
PRINCETON UNIVERSITY 5.700% 03/01/2039 DD 01/21/09		1,260,000.000	1,800,274.14
PRINCIPAL FINANCIAL GROUP INC 1.850% 11/15/2017 DD 11/16/12		300,000.000	301,638.30
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14		585,000.000	653,268.33
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90		597,852.000	722,978.24
PROV OF ONTARIO 1.900% 08-SEP-2017		4,284,000.000	3,344,798.89
PROVIDENT FUNDING ASSOCIA 144A 6.750% 06/15/2021 DD 06/04/13		1,230,000.000	1,165,425.00
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15		565,000.000	576,980.26
PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020		425,000.000	362,615.66
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94		360,000.000	477,657.01
PRUDENTIAL FINANCIAL INC 5.100% 08/15/2043 DD 08/15/13		375,000.000	413,266.50
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2042 DD 08/09/12		1,390,000.000	1,502,937.50
PTC INC 6.000% 05/15/2024 DD 05/12/16		799,000.000	826,965.00
PVH CORP 4.500% 12/15/2022 DD 12/20/12		1,480,000.000	1,500,350.00
QUALITYTECH LP/QTS FINANCE COR 5.875% 08/01/2022 DD 02/01/15		1,922,000.000	1,950,830.00
QUEBECOR MEDIA 8/13 COV-LITE TLB		755,466.840	742,246.17
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12		738,000.000	749,070.00
QUEENSLAND TREASURY CORP 144A 4.000% 06/21/2019		6,965,000.000	5,505,848.91
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021		2,945,000.000	2,555,353.12
QUEENSLAND TREASURY CORP REGS 6.000% 07/21/2022		4,205,000.000	3,815,676.86
QUEENSLAND TREASURY CORP REGS 6.250% 02/21/2020		4,050,000.000	3,474,150.51
QUEST DIAGNOSTICS INC 4.250% 04/01/2024 DD 03/17/14		1,945,000.000	2,108,804.01
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15		609,000.000	587,685.00
QUINCY NEWSPAPERS 10/15 TLB		450,385.220	451,511.19
QUINTILES TRANSNATIONAL 5/15 TLB		699,844.980	698,312.32
QUINTILES TRANSNATIONAL C 144A 4.875% 05/15/2023 DD 05/12/15		699,000.000	709,485.00
QVC INC 4.450% 02/15/2025 DD 08/21/14		1,635,000.000	1,640,509.95

Mellon Security ID	Security Description	Shares/Par	Base Market Value	
QVC INC 5.950% 03/15/2043 DD 03/18/13		1,550,000.000	1,433,836.80	
RAAC SERIES 2005-R RP2 M5 144A VAR RT 06/25/2035 DD 08/09/05		325,000.000	282,202.02	
RAIT PREFERRED FUND 2A A2 144A VAR RT 06/25/2045 DD 06/07/07		905,000.000	800,925.00	
RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03		34,842.640	30,973.68	
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03		23,009.660	20,219.27	
RAMPART CLO 2007 LTD 1A E 144A VAR RT 10/25/2021 DD 10/31/07		3,658,000.000	3,644,940.94	
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 03/18/13		603,000.000	565,312.50	
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 03/09/12		534,000.000	503,295.00	
RCN CABLE (8/10) TL 0.000% 03/01/2020 DD 05/07/10		487,138.320	485,920.48	
RCS CAP 2/16 EXIT (FIXED 8%) TL		517,403.330	512,229.29	
RCS CAP 3/14 TL		827,052.570	591,342.59	
REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13		440,000.000	429,533.28	
REGENCY ENERGY PARTNERS LP / R 5.000% 10/01/2022 DD 07/25/14		1,210,000.000	1,241,581.00	
REGIONS BANK/BIRMINGHAM AL 2.250% 09/14/2018 DD 07/31/15		1,050,000.000	1,056,990.90	
REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07		1,100,000.000	1,406,152.00	
RENAISSANCE LEARNING 4/14 COV-LITE TL		418,928.570	407,931.70	
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03		18,266.690	21,920.03	
REYNOLDS GROUP 11/13 (USD) TL 0.000% 12/01/2018 DD 11/14/13		325,000.000	324,759.50	
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12		1,330,000.000	1,373,225.00	
REYNOLDS GROUP ISSUER INC / RE STEP 02/15/2021 DD 02/15/12		45,000.000	46,350.00	
REYNOLDS GROUP ISSUER INC 144A 5.125% 07/15/2023 DD 06/27/16		48,000.000	48,600.00	
REYNOLDS GROUP ISSUER INC 144A 7.000% 07/15/2024 DD 06/27/16		967,000.000	995,526.50	
RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08		1,145,000.000	1,453,501.93	
RIO TINTO FINANCE USA LTD 9.000% 05/01/2019 DD 04/17/09		540,000.000	648,829.44	
RITE AID 2/13 2ND LIEN TL		428,000.000	427,465.00	
RITE AID CORP 144A 6.125% 04/01/2023 DD 04/02/15		925,000.000	987,437.50	
RITE AID CORP 6.750% 06/15/2021 DD 07/02/13		400,000.000	421,000.00	
RITE AID CORP 7.700% 02/15/2027 DD 12/20/96		220,000.000	262,350.00	
RIVERBED TECHNOLOGY INC 144A 8.875% 03/01/2023 DD 03/09/15		595,000.000	615,825.00	
ROSE ROCK MIDSTREAM LP / ROSE 5.625% 07/15/2022 DD 07/02/14		600,000.000	528,000.00	
ROYAL BANK OF CANADA 1.000% 04/27/2017 DD 04/27/15		1,420,000.000	1,419,419.23	
ROYAL BANK OF CANADA 1.200% 01/23/2017 DD 01/23/14		2,435,000.000	2,438,740.16	
ROYALTY PHARMA 12/14 TLB4		195,507.580	195,214.32	
RSI HOME PRODUCTS INC 144A 6.500% 03/15/2023 DD 03/16/15		455,000.000	467,512.50	
RSP PERMIAN INC 6.625% 10/01/2022 DD 04/01/15		1,214,000.000	1,250,420.00	
RUSSELL IVNVESTMENT 5/16 COV-LITE TLB		277,000.000	265,920.00	
RWE AG REGS VAR RT 03/29/2049		1,000,000.000	1,308,058.80	
SABINE PASS LIQUEFACTION 144A 5.875% 06/30/2026 DD 06/14/16		1,008,000.000	1,011,780.00	
SABINE PASS LIQUEFACTION LLC 5.625% 03/01/2025 DD 09/01/15		1,580,000.000	1,574,075.00	

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SABINE PASS LIQUEFACTION LLC 6.250% 03/15/2022 DD 09/15/14		655,000.000	673,012.50
SALIX PHARMACEUTICALS 12/13 TL		0.010	0.01
SALLY HOLDINGS LLC / SALLY CAP 5.625% 12/01/2025 DD 12/03/15		133,000.000	139,317.50
SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12		767,000.000	794,803.75
SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10		245,000.000	341,569.20
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15		475,714.920	476,114.05
SANDY CREEK ENERGY 11/13 TL		750,149.100	592,617.79
SANTANDER UK GROUP HOLDINGS PL 3.125% 01/08/2021 DD 01/08/16		265,000.000	265,576.11
SBA COMMUNICATIONS CORP 4.875% 07/15/2022 DD 01/15/15		1,195,000.000	1,192,012.50
SBA TOWER TRUST 144A 5.101% 04/15/2042 DD 04/16/10		240,000.000	240,776.02
SCHAEFFLER FINANCE BV 144A 4.250% 05/15/2021 DD 05/14/14		444,000.000	450,105.00
SCHAEFFLER FINANCE BV 144A 4.750% 05/15/2021 DD 04/29/13		891,000.000	909,933.75
SCHAEFFLER HOLDING FINANC 144A 6.250% 11/15/2019 DD 10/28/14		281,000.000	292,240.00
SCHAEFFLER HOLDING FINANC 144A 6.875% 08/15/2018 DD 07/24/13		411,971.000	420,210.42
SCIENTIFIC GAMES 10/13 COV-LITE TLB		1,013,352.410	999,844.42
SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14		1,247,000.000	1,253,235.00
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14		1,214,000.000	986,375.00
SCOTTS MIRACLE-GRO CO/THE 144A 6.000% 10/15/2023 DD 10/13/15		1,089,000.000	1,146,172.50
SCRIPPS NETWORKS INTERACTIVE I 3.950% 06/15/2025 DD 06/02/15		1,305,000.000	1,392,038.28
SEADRILL PARTNERS 2/14 TL		974,605.540	432,724.86
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14		1,455,000.000	1,496,831.25
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14		1,295,000.000	1,328,993.75
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12		2,050,000.000	2,331,875.00
SEAWORLD 5/13 TLB		347,251.580	332,927.45
SEDGWICK CMS 2/14 TL		896,853.350	875,553.09
SELECT MEDICAL CORP 6.375% 06/01/2021 DD 05/28/13		635,000.000	609,600.00
SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07		122,000.000	120,780.00
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15		454,000.000	469,890.00
SENSUS 4/16 TL		450,000.000	446,625.00
SEQUA 12/12 COV-LITE TLB 0.000% 06/19/2017 DD 11/28/12		1,081,161.430	845,619.60
SERTA SIMMONS BEDDING LLC 144A 8.125% 10/01/2020 DD 10/01/12		722,000.000	738,245.00
SERVICE KING 10/15 INCREMENTAL COV-LITE TL		436,392.370	434,210.41
SERVICEMASTER 7/14 COV-LITE TLB		984,713.650	984,506.86
SFA COLLATERALIZED 1A B1 144A VAR RT 06/15/2035 DD 06/22/00		557,175.000	13,929.38
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2043 DD 02/01/15		1,165,000.000	910,167.21
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07		4,976,647.018	974,810.69
SIGNODE 5/14 (USD) COV-LITE TL		663,493.490	656,579.89
SIGNODE INDUSTRIAL GROUP 144A 6.375% 05/01/2022 DD 04/29/14		201,000.000	192,206.25
SINCLAIR TELEVISION (8/10) TLB 0.000% 04/09/2020 DD 08/19/10		359,074.000	357,727.48

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SINGAPORE GOVERNMENT BOND 2.375% 04/01/2017		9,925,000.000	7,462,952.55
SINGAPORE GOVERNMENT BOND 2.500% 06/01/2019		2,840,000.000	2,189,874.44
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020		10,250,000.000	8,200,609.26
SINGTEL GROUP TREASURY PT REGS 4.500% 09/08/2021		755,000.000	852,324.79
SIRIUS XM RADIO INC 144A 5.250% 08/15/2022 DD 08/13/12		430,000.000	452,575.00
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15		1,268,000.000	1,262,452.51
SIRIUS XM RADIO INC 144A 5.375% 07/15/2026 DD 05/23/16		152,000.000	150,860.00
SIRIUS XM RADIO INC 144A 5.875% 10/01/2020 DD 09/24/13		1,180,000.000	1,216,875.00
SITEONE LANDSCAPE 4/16 TLB		204,487.500	204,487.50
SIXSIGMA NETWORKS MEXICO 144A 8.250% 11/07/2021 DD 11/07/14		985,000.000	980,075.00
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15		1,168.000	1,752,000.00
SMB PRIVATE EDUCATION C R 144A 0.000% 09/18/2046 DD 10/27/15		284.000	389,080.00
SOLENIS 7/14 (USD) COV-LITE TL		587,525.150	579,816.82
SOLERA 3/16 (USD) COV-LITE TL		433,912.500	433,187.86
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16		667,000.000	701,183.75
SONIC CAPITAL LLC 1A A2 144A 4.472% 05/20/2046 DD 05/17/16		874,270.830	885,461.50
SORIN REAL ESTATE CD 1A B 144A VAR RT 06/07/2040 DD 07/21/05		1,288,000.000	1,043,280.00
SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16		380,000.000	402,084.47
SOUTHCROSS HOLDINGS 4/16 COV-LITE TLB		147,097.820	123,562.17
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15		3,599,999.960	3,576,844.76
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13		540,000.000	583,226.46
SOUTHERN CO/THE 2.950% 07/01/2023 DD 05/24/16		1,165,000.000	1,207,637.84
SPECTRUM BRANDS 6/15 (USD) COV-LITE TL		642,820.320	641,913.95
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16		1,549,000.000	1,612,896.25
SPECTRUM BRANDS INC 6.625% 11/15/2022 DD 11/15/13		165,000.000	175,106.25
SPRINGLEAF FINANCE CORP 7.750% 10/01/2021 DD 09/24/13		12,000.000	11,550.00
SPRINGLEAF FINANCE CORP 8.250% 10/01/2023 DD 09/24/13		291,000.000	276,450.00
SPRINGLEAF FINANCE CORP 8.250% 12/15/2020 DD 04/11/16		398,000.000	398,995.00
SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/04/13		689,000.000	695,890.00
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12		139,000.000	137,332.00
SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12		1,508,000.000	1,578,860.92
SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11		1,281,000.000	1,364,265.00
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14		2,485,000.000	1,981,787.50
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15		83,000.000	65,673.75
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14		212,000.000	173,310.00
STANDARD INDUSTRIES INC/N 144A 5.500% 02/15/2023 DD 02/23/16		90,000.000	92,025.00
STANDARD INDUSTRIES INC/N 144A 6.000% 10/15/2025 DD 10/05/15		575,000.000	600,875.00
STATION CASINOS 5/16 TLB		145,000.000	144,093.75
STATOIL ASA 7.150% 11/15/2025 DD 11/15/95		20,000.000	27,053.94

Mellon Security ID	Security Description	Shares/Par	Base Market Value
STERIGENICS-NORDION 5/15 COV-LITE TLB		522,368.420	517,144.73
STERIGENICS-NORDION HOLDI 144A 6.500% 05/15/2023 DD 05/15/15		742,000.000	751,275.00
STHRN CALIFORNIA ST PUBLIC PWR 6.930% 05/15/2017 DD 09/15/97		150,000.000	158,518.50
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04		1,234,078.680	1,231,006.32
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05		1,545,000.000	1,453,285.86
STRUCTURED ASSET S RM1 A1 144A VAR RT 05/25/2047 DD 05/30/07		3,128,419.366	2,518,377.59
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06		845,231.630	563,197.28
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03		89,090.320	87,356.89
STYROLUTION 10/14 (USD) COV-LITE TLB		738,132.800	737,210.13
SUBURBAN PROPANE PARTNERS LP/S 5.750% 03/01/2025 DD 02/25/15		825,000.000	810,562.50
SUGARHOUSE HSP GAMING PRO 144A 6.375% 06/01/2021 DD 05/24/13		726,000.000	718,740.00
SUMITOMO MITSUI BANKING CORP 1.750% 01/16/2018 DD 01/16/15		310,000.000	311,913.01
SUMMIT MATERIALS 6/15 COV-LITE TLB		702,900.000	698,506.88
SUMMIT MIDSTREAM HOLDINGS LLC 5.500% 08/15/2022 DD 07/15/14		540,000.000	464,400.00
SUNOCO LOGISTICS PARTNERS OPER 3.450% 01/15/2023 DD 01/10/13		625,000.000	616,321.25
SUNOCO LOGISTICS PARTNERS OPER 5.950% 12/01/2025 DD 11/17/15		165,000.000	185,271.74
SUNTORY HOLDINGS LTD 144A 1.650% 09/29/2017 DD 10/01/14		335,000.000	336,058.60
SURGICAL CARE 3/15 TLB		1,036,875.000	1,033,639.95
SURGICAL CARE AFFILIATES 144A 6.000% 04/01/2023 DD 03/17/15		198,000.000	201,960.00
SWEDEN GOVERNMENT BOND 1.500% 11/13/2023		30,965,000.000	4,091,413.31
SWEDEN GOVERNMENT BOND 3.500% 06/01/2022		29,070,000.000	4,206,704.54
SWEDEN GOVERNMENT BOND 5.000% 12/01/2020		12,985,000.000	1,908,202.05
SYNCHRONY FINANCIAL 2.600% 01/15/2019 DD 12/04/15		400,000.000	404,377.21
SYNOVUS FINANCIAL CORP 5.125% 06/15/2017 DD 06/20/05		1,352,000.000	1,375,254.40
SYNOVUS FINANCIAL CORP 7.875% 02/15/2019 DD 02/13/12		1,369,000.000	1,516,167.50
SYNOVUS FINANCIAL CORP VAR RT 12/15/2025 DD 12/07/15		690,000.000	710,700.00
T-MOBILE 11/15 COV-LITE TLB		258,700.000	259,388.15
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14		399,000.000	412,965.00
T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13		2,798,000.000	2,934,402.50
T-MOBILE USA INC 6.250% 04/01/2021 DD 10/01/13		742,000.000	773,995.04
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14		134,000.000	140,030.00
T-MOBILE USA INC 6.500% 01/15/2024 DD 11/21/13		1,415,000.000	1,489,287.50
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15		1,573,000.000	1,659,515.00
T-MOBILE USA INC 6.625% 04/01/2023 DD 10/01/13		696,000.000	737,328.48
T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13		464,000.000	484,880.00
T-MOBILE USA INC 6.731% 04/28/2022 DD 07/28/13		212,000.000	222,928.60
T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13		140,000.000	147,875.00
TABERNA PREFERRED 1A A1A 144A VAR RT 07/05/2035 DD 03/15/05		340,347.507	245,050.21
TABERNA PREFERRED 1A A1B 144A 5.092% 07/05/2035 DD 03/15/05		220,714.788	158,914.65

Mellon Security ID	Security Description	Shares/Par	Base Market Value
TABERNA PREFERRED 6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06		5,871,764.748	3,934,082.38
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05		332,000.000	132,800.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07		880,000.000	466,400.00
TACO BELL FUNDING 1A A23 144A 4.970% 05/25/2046 DD 05/11/16		2,985,000.000	3,061,117.50
TARGA RESOURCES PARTNERS 144A 6.750% 03/15/2024 DD 09/14/15		411,000.000	421,275.00
TARGA RESOURCES PARTNERS LP / 4.125% 11/15/2019 DD 10/28/14		200,000.000	198,000.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13		636,000.000	570,810.00
TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12		30,000.000	28,350.00
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13		626,000.000	624,435.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14		117,000.000	114,075.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15		82,000.000	82,410.00
TEAM HEALTH 5/16 TL		80,000.000	79,866.40
TEKNI-PLEX 4/15 (USD) COV-LITE TL		435,600.000	426,888.00
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14		1,598,000.000	1,594,005.00
TELEFLEX INC 4.875% 06/01/2026 DD 05/16/16		177,000.000	178,770.00
TELENET 5/16 AD TL 0.000% 06/30/2024 DD 05/02/16		465,000.000	460,447.65
TEMPUR SEALY INTERNATIONA 144A 5.500% 06/15/2026 DD 05/24/16		341,000.000	335,032.50
TEMPUR SEALY INTERNATIONAL INC 5.625% 10/15/2023 DD 09/24/15		895,000.000	921,850.00
TENET HEALTHCARE CORP 4.375% 10/01/2021 DD 05/30/13		2,080,000.000	2,064,400.00
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13		515,000.000	518,862.50
TENET HEALTHCARE CORP 6.000% 10/01/2020 DD 09/27/13		2,898,000.000	3,057,390.00
TENET HEALTHCARE CORP 6.250% 11/01/2018 DD 11/21/11		433,000.000	456,815.00
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15		206,000.000	197,245.00
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13		1,541,000.000	1,579,216.80
TESORO LOGISTICS LP / TESORO L 5.500% 10/15/2019 DD 10/15/15		142,000.000	148,390.00
TESORO LOGISTICS LP / TESORO L 6.250% 10/15/2022 DD 10/15/15		1,263,000.000	1,316,677.50
TESORO LOGISTICS LP / TESORO L 6.375% 05/01/2024 DD 05/12/16		391,000.000	409,572.50
TEXAS CHILDREN'S HOSPITAL 3.368% 10/01/2029 DD 12/16/14		660,000.000	715,986.48
TEXAS ST 2.831% 10/01/2025 DD 10/29/15		230,000.000	244,881.00
TEXAS ST 3.011% 10/01/2026 DD 10/29/15		310,000.000	331,386.90
TEXAS ST 3.311% 10/01/2028 DD 10/29/15		645,000.000	681,926.25
TEXAS ST TRANSPRTN COMMISSION 5.028% 04/01/2026 DD 08/05/10		1,870,000.000	2,305,111.60
TIAA ASSET MANAGEMENT FIN 144A 2.950% 11/01/2019 DD 10/30/14		590,000.000	604,430.22
TIME WARNER CABLE INC 5.500% 09/01/2041 DD 09/12/11		160,000.000	168,061.44
TIME WARNER CABLE INC 5.850% 05/01/2017 DD 04/09/07		70,000.000	72,462.25
TIME WARNER INC 3.875% 01/15/2026 DD 11/20/15		1,868,000.000	2,014,006.62
TNT CRANE 11/13 2ND LIEN COV-LITE TL		500,000.000	325,000.00
TNT CRANE 11/13 COV-LITE TL		829,078.970	621,809.23
TOLL BROTHERS FINANCE CORP 4.875% 11/15/2025 DD 10/30/15		232,000.000	229,680.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOLL BROTHERS FINANCE CORP 5.875% 02/15/2022 DD 02/07/12		330,000.000	355,080.00
TORONTO-DOMINION BANK/THE VAR RT 07/13/2016 DD 07/21/14		210,000.000	210,018.06
TOWER INTERNATIONAL 1/14 TLB		603,571.660	597,535.94
TOYOTA AUTO RECEIVABLES 2 B A3 1.270% 05/15/2019 DD 06/17/15		1,785,000.000	1,792,851.14
TPF 9/14 COV-LITE TL		686,599.370	683,454.74
TRADE MAPS 1 LTD 1A D 144A VAR RT 12/10/2018 DD 12/12/13		2,000,000.000	2,000,400.00
TRANS DIGM INC TLE 0.000% 05/16/2022 DD 05/07/15		692,142.100	680,680.22
TRANSALTA CORP 1.900% 06/03/2017 DD 06/03/14		255,000.000	252,865.40
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12		330,000.000	300,681.81
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15		3,840,000.000	3,542,400.00
TRANSCONTINENTAL GAS PIPE 144A 7.850% 02/01/2026 DD 01/22/16		510,000.000	634,696.02
TRANSDIGM INC 144A 6.375% 06/15/2026 DD 06/09/16		716,000.000	714,210.00
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13		41,000.000	41,717.50
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14		747,000.000	750,869.46
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15		722,000.000	723,805.00
TRANSDIGM INC 6.500% 07/15/2024 DD 06/04/14		330,000.000	334,745.40
TRANSUNION 5/15 TLB2		1,095,821.830	1,080,929.62
TRAPEZA CDO VI LTD 6A B2 144A VAR RT 11/16/2034 DD 04/20/04		1,810,989.199	867,011.08
TRAPEZA CDO XIII 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07		1,270,000.000	553,237.40
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07		376,000.000	173,900.00
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07		407,932.141	170,311.67
TREEHOUSE FOODS INC 144A 6.000% 02/15/2024 DD 01/29/16		98,000.000	103,880.00
TRIBUNE 6/15 TL		715,879.720	713,195.17
TRIBUNE PUBLISHING 7/14 COV-LITE TL		681,305.980	661,718.43
TRINITY ACQUISITION PLC 4.400% 03/15/2026 DD 03/22/16		335,000.000	349,781.54
TROPIC CDO II LTD 2A A4 144A VAR RT 04/15/2034 DD 10/15/03		603,000.000	205,020.00
TROPIC CDO II LTD 2A A4L 144A VAR RT 04/15/2034 DD 10/15/03		434,000.000	126,593.46
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03		314,000.000	54,039.40
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04		709,000.000	205,610.00
TRUST F/1401 144A 5.250% 01/30/2026 DD 12/03/15		710,000.000	722,425.00
TTM TECHNOLOGIES 5/15 TLB		250,758.810	248,251.22
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15		1,880,000.000	1,957,330.05
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16		2,090,000.000	2,176,294.01
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16		5,670,000.000	5,908,536.90
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12		1,470,000.000	1,617,114.66
U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14		830,000.000	977,000.47
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14		4,735,000.000	5,835,702.84
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13		790,000.000	1,019,254.06
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10		1,555,000.000	2,063,837.99

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09		500,000.000	698,828.00
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10		1,530,000.000	2,142,358.02
U S TREASURY BOND 4.500% 02/15/2036 DD 02/15/06		1,080,000.000	1,555,622.29
U S TREASURY BOND 4.500% 08/15/2039 DD 08/15/09		2,275,000.000	3,288,796.88
U S TREASURY BOND 5.500% 08/15/2028 DD 08/15/98		1,000,000.000	1,429,570.00
U S TREASURY NOTE 0.625% 09/30/2017 DD 09/30/12		1,340,000.000	1,341,256.92
U S TREASURY NOTE 0.750% 01/31/2018 DD 01/31/16		965,000.000	967,600.68
U S TREASURY NOTE 0.750% 02/28/2018 DD 02/28/13		1,470,000.000	1,474,018.98
U S TREASURY NOTE 0.750% 04/15/2018 DD 04/15/15		1,670,000.000	1,674,500.65
U S TREASURY NOTE 0.875% 03/31/2018 DD 03/31/16		1,835,000.000	1,843,960.31
U S TREASURY NOTE 0.875% 04/15/2017 DD 04/15/14		3,775,000.000	3,786,426.93
U S TREASURY NOTE 0.875% 05/15/2019 DD 05/15/16		7,245,000.000	7,279,812.23
U S TREASURY NOTE 0.875% 05/31/2018 DD 05/31/16		2,015,000.000	2,025,941.45
U S TREASURY NOTE 0.875% 06/15/2019 DD 06/15/16		2,650,000.000	2,663,146.66
U S TREASURY NOTE 0.875% 07/15/2018 DD 07/15/15		7,205,000.000	7,243,842.16
U S TREASURY NOTE 0.875% 11/15/2017 DD 11/15/14		1,550,000.000	1,556,418.55
U S TREASURY NOTE 1.000% 03/15/2018 DD 03/15/15		4,325,000.000	4,354,734.38
U S TREASURY NOTE 1.000% 08/15/2018 DD 08/15/15		1,590,000.000	1,602,732.72
U S TREASURY NOTE 1.125% 06/15/2018 DD 06/15/15		3,070,000.000	3,100,819.74
U S TREASURY NOTE 1.125% 06/30/2021 DD 06/30/16		1,500,000.000	1,507,441.51
U S TREASURY NOTE 1.250% 11/15/2018 DD 11/15/15		800,000.000	811,249.60
U S TREASURY NOTE 1.375% 02/29/2020 DD 02/28/15		1,250,000.000	1,273,583.75
U S TREASURY NOTE 1.375% 05/31/2021 DD 05/31/16		1,445,000.000	1,471,021.56
U S TREASURY NOTE 1.375% 06/30/2023 DD 06/30/16		945,000.000	949,872.42
U S TREASURY NOTE 1.375% 09/30/2020 DD 09/30/15		2,060,000.000	2,097,417.84
U S TREASURY NOTE 1.375% 10/31/2020 DD 10/31/15		9,595,000.000	9,768,535.17
U S TREASURY NOTE 1.500% 01/31/2019 DD 01/31/14		7,645,000.000	7,804,765.21
U S TREASURY NOTE 1.500% 05/31/2019 DD 05/31/14		830,000.000	848,739.74
U S TREASURY NOTE 1.500% 05/31/2020 DD 05/31/15		6,525,000.000	6,676,908.53
U S TREASURY NOTE 1.500% 10/31/2019 DD 10/31/14		2,750,000.000	2,814,022.76
U S TREASURY NOTE 1.500% 11/30/2019 DD 11/30/14		2,430,000.000	2,486,572.84
U S TREASURY NOTE 1.625% 03/31/2019 DD 03/31/14		5,965,000.000	6,114,590.27
U S TREASURY NOTE 1.625% 05/15/2026 DD 05/15/16		4,500,000.000	4,555,021.51
U S TREASURY NOTE 1.625% 07/31/2020 DD 07/31/15		9,580,000.000	9,851,305.60
U S TREASURY NOTE 2.000% 02/15/2025 DD 02/15/15		2,960,000.000	3,096,900.00
U S TREASURY NOTE 2.125% 12/31/2022 DD 12/31/15		7,465,000.000	7,870,618.24
U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL		0.370	0.38
U.S.I. 12/13 COV-LITE TLB		711,691.390	701,236.64
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15		246,000.000	251,818.15

Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNION PACIFIC CORP 4.375% 11/15/2065 DD 10/29/15		210,000.000	224,537.04
UNITED RENTALS NORTH AMERICA I 5.875% 09/15/2026 DD 05/13/16		932,000.000	925,010.00
UNITED SURGICAL (ADD-ON) TL		0.070	0.07
UNITEDHEALTH GROUP INC 1.900% 07/16/2018 DD 07/23/15		1,890,000.000	1,922,587.38
UNITEDHEALTH GROUP INC 3.750% 07/15/2025 DD 07/23/15		2,795,000.000	3,066,442.02
UNITEDHEALTH GROUP INC 6.000% 02/15/2018 DD 02/07/08		1,215,000.000	1,310,174.60
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14		1,765,000.000	1,808,948.50
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14		852,000.000	834,960.00
UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12		63,000.000	63,315.00
UNIV OF TEXAS TX 5.094% 08/15/2030 DD 06/30/10		745,000.000	952,311.15
UNIV OF TEXAS TX PERMANENT UNI 3.780% 07/01/2045 DD 12/09/15		1,740,000.000	1,954,455.00
UNIV OF TEXAS TX UNIV REVENUES 3.852% 08/15/2046 DD 01/14/16		1,325,000.000	1,513,719.75
UNIVAR 6/15 (USD) COV-LITE TLB		367,225.000	361,389.80
UNIVERSAL SERVICES 6/16 INCREMENTAL DELAYED TL		72,847.680	72,028.15
UNIVERSAL SERVICES 6/16 INCREMENTAL TL		367,152.320	368,253.77
UNIVISION 1/14 TLC4		825,616.280	820,307.57
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15		1,252,000.000	1,237,915.00
UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13		837,000.000	830,722.50
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12		353,000.000	372,415.00
UPC FINANCING 4/13 (USD) AH TL		450,000.000	438,561.00
UPCB FINANCE IV LTD 144A 5.375% 01/15/2025 DD 04/15/15		473,000.000	468,270.00
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10		200,000.000	20.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12		1,000,000.000	100.00
US CONCRETE INC 144A 6.375% 06/01/2024 DD 06/07/16		298,000.000	298,000.00
US FOODS 6/16 COV-LITE TLB		310,000.000	308,450.00
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12		27,216,205.005	27,737,858.01
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13		4,922,900.000	4,988,153.04
US TREAS-CPI INFLAT 0.125% 04/15/2017 DD 04/15/12		16,588,529.997	16,691,777.01
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12		2,860,742.500	2,925,183.59
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15		17,675,000.000	17,944,260.95
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13		29,042,352.497	30,028,195.15
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14		28,963,594.998	30,322,393.09
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11		6,233,406.000	6,666,983.02
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10		5,923,422.000	6,365,054.57
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10		11,892,295.000	12,697,343.91
US TREAS-CPI INFLAT 1.375% 07/15/2018 DD 07/15/08		3,050,740.000	3,199,582.55
US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08		9,820,340.000	10,191,804.18
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09		10,531,666.000	11,395,041.45
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09		9,972,269.000	10,698,110.57

Mellon Security ID	Security Description	Shares/Par	Base Market Value
US TREAS-CPI INFLAT 2.375% 01/15/2017 DD 01/15/07		12,017,204.318	12,240,652.22
US TREAS-CPI INFLAT 2.625% 07/15/2017 DD 07/15/07		2,712,463.997	2,823,222.04
UTAH ST 4.554% 07/01/2024 DD 09/29/09		1,010,000.000	1,186,305.60
VALEANT 3/15 F1 TLB		1,143,398.270	1,111,634.67
VALEANT 6/13 TLE 0.000% 08/05/2020 DD 06/06/13		136,226.260	132,097.24
VALEANT 9/13 SERIES D TLB		123,746.180	120,150.12
VALEANT PHARMACEUTICALS I 144A 5.500% 03/01/2023 DD 01/30/15		398,000.000	319,643.75
VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13		351,000.000	289,575.00
VALEANT PHARMACEUTICALS I 144A 5.875% 05/15/2023 DD 03/27/15		2,379,000.000	1,921,042.50
VALEANT PHARMACEUTICALS I 144A 6.125% 04/15/2025 DD 03/27/15		1,532,000.000	1,229,430.00
VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12		1,042,000.000	896,120.00
VALEANT PHARMACEUTICALS I 144A 7.500% 07/15/2021 DD 07/12/13		174,000.000	153,446.25
VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15		20,000.000	18,524.74
VANTAGE DRILLING 11/13 TL		0.010	0.00
VANTIV 6/14 TLB		116,428.570	116,392.48
VENTAS REALTY LP 4.375% 02/01/2045 DD 01/14/15		195,000.000	192,484.89
VENTURE IX CDO LTD 9A E 144A VAR RT 10/12/2021 DD 09/27/07		3,873,000.000	3,729,544.08
VEREIT OPERATING PARTNERSHIP L 4.125% 06/01/2021 DD 06/02/16		450,000.000	469,404.00
VEREIT OPERATING PARTNERSHIP L 4.600% 02/06/2024 DD 08/06/14		240,000.000	241,800.00
VEREIT OPERATING PARTNERSHIP L 4.875% 06/01/2026 DD 06/02/16		90,000.000	92,250.00
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13		428,000.000	433,350.00
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15		1,325,000.000	1,358,125.00
VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15		1,684,000.000	1,723,425.81
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15		185,000.000	192,640.50
VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15		210,000.000	222,085.92
VERIZON COMMUNICATIONS INC 5.150% 09/15/2023 DD 09/18/13		280,000.000	326,095.28
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05		415,000.000	503,743.60
VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11		934,000.000	1,162,155.65
VERTAFORE 6/16 TLB		330,000.000	328,350.00
VIACOM INC 4.375% 03/15/2043 DD 03/15/13		354,000.000	285,950.23
VIBRANT CLO LTD 2015 3A D 144A VAR RT 04/20/2026 DD 03/12/15		250,000.000	199,110.00
VIDEOTRON LTD 144A 5.375% 06/15/2024 DD 04/09/14		56,000.000	56,840.00
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12		1,354,000.000	1,401,390.00
VIKING CRUISES LTD 144A 8.500% 10/15/2022 DD 10/19/12		425,000.000	362,312.50
VIRGIN MEDIA 5/15 (USD) TLF		625,662.430	609,808.14
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15		2,353,000.000	2,252,997.50
VIRGIN MEDIA FINANCE PLC 144A 6.000% 10/15/2024 DD 10/07/14		200,000.000	196,250.00
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15		657,000.000	635,647.50
VIRGIN MEDIA SECURED FINA 144A 5.500% 08/15/2026 DD 04/26/16		453,000.000	440,542.50

Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIRGINIA ELECTRIC & POWER CO 3.150% 01/15/2026 DD 01/14/16		270,000.000	285,058.18
VIRGINIA ST HSG DEV AUTH CMWLT 3.250% 06/25/2042 DD 11/01/15		1,083,287.840	1,083,775.32
VISA INC 2.200% 12/14/2020 DD 12/14/15		1,375,000.000	1,417,736.38
VISA INC 3.150% 12/14/2025 DD 12/14/15		150,000.000	160,366.66
VV HOLDING AS 144A VAR RT 07/10/2019		5,000,000.000	579,667.06
WACHOVIA BANK COMMERCIA C29 AJ VAR RT 11/15/2048 DD 12/01/06		2,385,000.000	2,341,419.37
WACHOVIA BANK COMMERCIA C30 AJ VAR RT 12/15/2043 DD 03/01/07		1,059,000.000	1,057,328.26
WACHOVIA BANK COMMERCIA C31 AM VAR RT 04/15/2047 DD 05/01/07		105,000.000	107,291.30
WACHOVIA BANK COMMERCIAL C29 B VAR RT 11/15/2048 DD 12/01/06		1,336,000.000	1,282,333.95
WACHOVIA BANK COMMERCIAL C29 C VAR RT 11/15/2048 DD 12/01/06		1,122,000.000	734,242.98
WACHOVIA BANK COMMERCIAL C31 C VAR RT 04/15/2047 DD 05/01/07		726,000.000	687,924.57
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14		2,520,000.000	2,669,894.64
WALGREENS INFUSION 4/15 TL		357,300.000	357,525.10
WALT DISNEY CO/THE 1.350% 08/16/2016 DD 08/22/11		1,345,000.000	1,346,394.77
WALTER INVESTMENT 12/13 COV-LITE TL		375,687.510	299,141.19
WALTER INVESTMENT MANAGEMENT C 7.875% 12/15/2021 DD 06/15/14		125,000.000	61,406.25
WAMU MORTGAGE PASS-T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05		159,362.500	138,365.39
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05		372,867.470	347,632.32
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03		1,606,503.310	1,616,049.63
WARNER MUSIC 5/13 COV-LITE TL		996,069.030	983,618.17
WASHINGTON REAL ESTATE INVESTM 3.950% 10/15/2022 DD 09/17/12		35,000.000	35,486.12
WASHINGTON ST 1.430% 08/01/2019 DD 10/08/15		1,085,000.000	1,108,012.85
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13		780,000.000	772,200.00
WAVEDIVISION 8/12 TLB		332,072.980	331,103.32
WAYNE MERGER SUB LLC 144A 8.250% 08/01/2023 DD 08/13/15		38,000.000	37,525.00
WEATHERFORD INTERNATIONAL LTD 7.750% 06/15/2021 DD 06/17/16		420,000.000	408,975.00
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15		510,000.000	523,068.24
WELLCARE HEALTH PLANS INC 5.750% 11/15/2020 DD 11/14/13		1,407,000.000	1,454,486.25
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16		1,820,000.000	1,854,245.12
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04		613,937.080	609,978.96
WELLS FARGO RE- FRR1 AK16 144A 0.000% 12/27/2043 DD 11/01/13		195,000.000	139,425.00
WENDYS FUNDING LL 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15		2,476,287.500	2,552,804.78
WESCO DISTRIBUTION INC 144A 5.375% 06/15/2024 DD 06/15/16		271,000.000	271,000.00
WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16		185,000.000	198,440.81
WEST CORP 1/14 B10 TLB		17,813.190	17,754.40
WEST CORP 144A 4.750% 07/15/2021 DD 06/17/16		475,000.000	469,062.50
WEST CORP 5/16 B12 TLB		260,000.000	258,863.80
WEST CORP 6/16 B14 TLB		265,000.000	263,455.05
WESTERN DIGITAL 3/16 (USD) COV-LITE TLB		525,000.000	526,643.25

Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTERN GAS PARTNERS LP 3.950% 06/01/2025 DD 06/04/15		702,000.000	667,897.54
WESTERN GAS PARTNERS LP 4.000% 07/01/2022 DD 06/28/12		532,000.000	518,365.90
WESTMORELAND COAL 12/14 TLB		398,292.390	298,719.29
WESTPAC BANKING CORP 7.250% 02/11/2020		1,400,000.000	1,203,795.12
WESTPAC BANKING CORP REGS 5.000% 10/21/2019		615,000.000	916,422.32
WG HORIZONS CLO I 1A D 144A VAR RT 05/24/2019 DD 05/24/06		2,000,000.000	1,985,000.00
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL		350,000.000	328,125.00
WHEELABRATOR TECHNOLOGIES 10/14 TLB		783,246.990	745,392.66
WHEELABRATOR TECHNOLOGIES 10/14 TLC		34,987.690	33,296.73
WHITEWAVE FOODS CO/THE 5.375% 10/01/2022 DD 09/17/14		427,000.000	456,890.00
WIDOPENWEST 5/15 TLB		1,000,047.550	996,157.37
WILLIAMS COS INC/THE 3.700% 01/15/2023 DD 12/18/12		1,016,000.000	899,160.00
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14		1,735,000.000	1,593,597.50
WILLIAMS PARTNERS LP 3.350% 08/15/2022 DD 08/14/12		530,000.000	483,944.59
WIND ACQUISITION FINANCE 144A 4.750% 07/15/2020 DD 07/10/14		1,211,000.000	1,186,780.00
WIND ACQUISITION FINANCE 144A 6.500% 04/30/2020 DD 04/29/13		269,000.000	276,397.50
WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14		300,000.000	285,750.00
WPX ENERGY INC 6.000% 01/15/2022 DD 11/14/11		1,654,000.000	1,538,220.00
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14		722,000.000	741,855.00
WRIGHT EXPRESS 6/16 TLB		225,000.000	223,312.50
WTG HOLDINGS 12/13 COV-LITE TL		945,575.440	936,119.69
XPO LOGISTICS 10/15 COV-LITE TLB		329,175.000	329,175.00
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15		1,975,000.000	1,883,656.25
YUM BRANDS 5/16 TLB 0.000% 06/02/2023 DD 05/23/16		165,000.000	165,000.00
ZAYO (6/12) TL		546,330.550	542,817.64
ZAYO GROUP LLC / ZAYO CAPITAL 6.000% 04/01/2023 DD 10/01/15		2,057,000.000	2,087,855.00
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15		1,175,000.000	1,198,500.00
ZEBRA 5/16 TLB		108,874.680	108,738.59
ZEBRA TECHNOLOGIES CORP 7.250% 10/15/2022 DD 10/15/14		4,768,000.000	5,054,080.00
ZEKELMAN INDUSTRIES INC 144A 9.875% 06/15/2023 DD 06/14/16		144,000.000	145,440.00
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15		229,000.000	232,148.75
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15		512,000.000	518,717.44
ZIGGO 2/14 (USD) TLB1		212,180.850	206,876.33
ZIGGO 2/14 (USD) TLB2		137,446.810	134,010.64
ZIGGO 2/14 (USD) TLB3		225,372.340	219,738.03
ZIMMER BIOMET HOLDINGS INC 2.700% 04/01/2020 DD 03/19/15		85,000.000	86,031.90
ZIONS BANCORPORATION VAR RT 12/29/2049 DD 05/21/13		1,440,000.000	1,362,600.00
FUTURES CONTRACTS		53.000	-31,972.58
RUSSELL 2000 MINI IND FUT(NYF) EXP SEP 16		53.000	-31,972.58

Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATURAL RESOURCES		16,773,475.470	16,773,475.47
BTG PACTUAL BRAZIL TIMBERLAND IB LP		6,661,233.470	6,661,233.47
TAURUS MINING FINANCE FD LLC		10,112,242.000	10,112,242.00
OTHER		38,148,684.107	421,924,446.22
PIMCO ALL ASSET FUND-INST		38,148,684.107	421,924,446.22
PREFERRED SECURITIES		25,820,228.000	108,338,851.02
AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE		59,693.000	1,600,094.65
AMERICAN HOMES 4 RENT PFD 5.500% CUMULATIVE		4,020.000	106,650.60
AMERICAN HOMES 4 RENT PFD 6.350% CUMULATIVE		26,094.000	654,698.46
AMERICAN HOMES 4 RENT PFD 6.500% CUMULATIVE		67,637.000	1,776,823.99
APARTMENT INVESTMENT & MANAGEM PFD 6.875% CUMULATIVE		13,937.000	376,299.00
APOLLO COMMERCIAL REAL ESTATE PFD 8.625% CUMULATIVE		20,020.000	508,508.00
ARBOR REALTY TRUST INC PFD 7.375%		35,132.000	894,109.40
BAC CAPITAL TRUST XIV VAR RT 09/29/2049 DD 02/16/07		3,190,000.000	2,386,279.50
BROOKFIELD RENEW PARTNERS LP CL A PFD LP UNIT SER 9		26,051.000	506,296.49
CBL & ASSOCIATES PROPERTIES IN PFD 6.625% CUMULATIVE		70,598.000	1,743,064.62
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE		129,088.000	3,353,835.33
CHESAPEAKE LODGING TRUST PFD 7.750% CUMULATIVE		37,070.000	977,535.90
CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12		100,000.000	98,812.50
CITIGROUP INC VAR RT 12/29/2049 DD 12/13/12		1,070,000.000	1,053,950.00
COLONY CAPITAL INC PFD 7.125% CUMULATIVE		62,351.000	1,458,389.89
COLONY CAPITAL INC PFD 7.500% CUMULATIVE		18,808.000	468,319.20
COLONY CAPITAL INC PFD 8.500% CUMULATIVE		23,071.000	588,310.50
COMED FINANCING III 6.350% 03/15/2033 DD 03/17/03		785,000.000	850,347.33
CORESITE REALTY CORP PFD 7.250% CUMULATIVE		25,016.000	661,172.88
CORPORATE OFFICE PROPERTIES TR PFD 7.375% CUMULATIVE		36,868.000	957,830.64
DIGITAL REALTY TRUST INC PFD 6.350% CUMULATIVE		72,938.000	1,936,503.90
DTE ENERGY CO PFD 5.250% CUMULATIVE		24,420.000	630,524.40
DTE ENERGY CO PFD 5.375% CUMULATIVE		63,986.000	1,664,915.72
DUPONT FABROS TECHNOLOGY INC PFD 6.625% CUMULATIVE		24,995.000	684,363.10
ENERGY ARKANSAS INC PFD 6.450% CUMULATIVE		16,453.000	442,997.03
ENERGY NEW ORLEANS INC PFD 5.500%		46,562.000	1,250,189.70
ENERGY TEXAS INC PFD 5.625%		23,819.000	639,540.15
EPR PROPERTIES PFD 6.625% CUMULATIVE		14,257.000	376,527.37
EQUITY LIFESTYLE PROPERTIES IN PFD 6.750% CUMULATIVE		471.000	12,467.37
FIFTH THIRD BANCORP VAR RT 12/29/2049 DD 05/16/13		2,990,000.000	2,780,700.00
FIRST NIAGARA FINANCIAL GROUP PFD 8.625% NON-CUMULATIVE		70,773.000	1,863,453.09
FIRST TENNESSEE BANK NA 144A PFD 3.750% NON-CUMULATIVE		1,920.000	1,210,080.00
GATX CORP PFD 5.625% CUMULATIVE		25,600.000	643,584.00

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GENERAL ELECTRIC CO VAR RT 12/29/2049 DD 01/20/16		3,690,000.000	3,915,090.00
GENERAL GROWTH PROPERTIES INC PFD 6.375% CUMULATIVE		34,464.000	922,601.28
GRAMERCY PROPERTY TRUST PFD 7.125% CUMULATIVE		64,517.000	1,701,958.46
GULF POWER CO PFD 5.600% NON-CUMULATIVE		6.000	621.06
HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE		88,207.000	2,779,402.57
HERSHA HOSPITALITY TRUST PFD 6.500% CUMULATIVE		63,868.000	1,615,221.72
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE		57,796.000	1,458,193.08
INTEGRYS HOLDING INC PFD 6.000%		56,683.000	1,530,441.00
INVESTORS REAL ESTATE TRUST PFD 7.950% CUMULATIVE		55,164.000	1,445,296.80
LASALLE HOTEL PROPERTIES PFD 6.300% CUMULATIVE		63,626.000	1,650,458.44
LASALLE HOTEL PROPERTIES PFD 6.375% CUMULATIVE		3,651.000	92,954.46
M&T BANK CORP PFD 6.375% CUMULATIVE		743.000	782,268.16
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE		45,784.000	1,199,082.96
NEXTERA ENERGY CAPITAL HOLDING PFD 5.250% CUMULATIVE		67,316.000	1,729,348.04
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06		655,000.000	520,725.00
NORTHSTAR REALTY FINANCE CORP PFD 8.750% CUMULATIVE		10,880.000	272,108.80
NUSTAR LOGISTICS LP PFD 7.625% CUMULATIVE		19,153.000	475,952.05
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD		24,700.000	0.00
ORIGIN ENERGY FINANCE LTD REGS VAR RT 06/16/2071		1,120,000.000	1,219,378.73
PACIFIC GAS & ELECTRIC CO PFD 6.000% CUMULATIVE		49,747.000	1,618,518.65
PEBBLEBROOK HOTEL TRUST PFD 6.375% CUMULATIVE		50,570.000	1,359,827.30
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE		97,158.000	2,511,825.78
PEMBINA PIPELINE CORP CUM RED CL A PFD SER 13		49,793.000	991,489.17
POST PROPERTIES INC PFD 8.500% CUMULATIVE		1,693.000	115,073.21
PPL CAPITAL FUNDING INC PFD 5.900% CUMULATIVE		101,631.000	2,733,873.90
PREFERRED TERM SECURITIES 144A VAR RT 09/24/2033 DD 09/17/03		559,000.000	266,922.50
RAIT FINANCIAL TRUST PFD 7.125%		16,371.000	402,071.76
REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE		61,173.000	1,636,989.48
SAUL CENTERS INC PFD 6.875% CUMULATIVE		28,122.000	748,101.44
SCE TRUST I PFD 5.625% CUMULATIVE		32,235.000	855,194.55
SCE TRUST V PFD 5.450% CUMULATIVE		45,329.000	1,294,142.95
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE		42,685.000	1,119,627.55
STAG INDUSTRIAL INC PFD 9.000% CUMULATIVE		2,645.000	68,690.65
SUMMIT HOTEL PROPERTIES INC PFD 6.450% CUMULATIVE		30,520.000	769,348.16
SUMMIT HOTEL PROPERTIES INC PFD 7.125% CUMULATIVE		89,879.000	2,348,987.67
SUMMIT HOTEL PROPERTIES INC PFD 7.875% CUMULATIVE		59,424.000	1,592,563.20
SUNSTONE HOTEL INVESTORS INC PFD 6.450% CUMULATIVE		75,824.000	1,984,465.73
SUNTRUST PREFERRED CAPITAL I VAR RT 06/29/2049 DD 10/25/06		52,000.000	39,260.00
SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE		66,332.000	1,923,628.00

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TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE		15,979.000	414,655.05
TAUBMAN CENTERS INC PFD 6.500% CUMULATIVE		47,973.000	1,247,777.73
UMH PROPERTIES INC PFD 8.000% CUMULATIVE		39,159.000	1,046,328.48
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE		81,778.000	2,248,895.00
URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE		41,890.000	1,122,652.00
US BANCORP PFD 3.500% NON-CUMULATIVE		2,874.000	2,432,122.50
US BANCORP PFD 6.500% NON-CUMULATIVE		54,032.000	1,664,185.60
USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06		3,925,000.000	3,208,687.50
VEREIT INC PFD 6.700% CUMULATIVE		4,580.000	118,622.00
WACHOVIA CAPITAL TRUST III VAR RT 03/29/2049 DD 02/01/06		4,530,000.000	4,473,547.14
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE		68,549.000	1,891,266.91
WELLS FARGO & CO PFD 6.625% NON-CUMULATIVE		77,563.000	2,308,274.88
WP GLIMCHER INC PFD 6.875% CUMULATIVE		44,443.000	1,151,962.56
WP GLIMCHER INC PFD 7.500% CUMULATIVE		28,171.000	723,994.70
ZIONS BANCORPORATION PFD 6.950%		47,900.000	1,437,000.00
PRIVATE EQUITY		2,948,956,624.640	2,954,061,397.47
AMERRA AGRI FUND II		45,031,668.250	45,031,668.25
AMERRA-KRS AGRI HOLDING CO LP		47,912,704.670	47,912,704.67
ARBOR INVESTMENTS II LP		3,313,206.030	3,313,206.03
ARCANO FUND LP		28,081,478.490	28,081,478.49
ARES SPECIAL SIT IV LP		7,497,106.000	7,497,106.00
AVENUE SPECIAL SITUATIONS V		36,121.000	36,121.00
BAY HILLS EMERGING PARTNERS I LP		53,887,159.580	53,887,159.58
BAY HILLS EMERGING PARTNERS II LP		93,295,490.570	93,295,490.57
BAY HILLS EMERGING PARTNERS III LP		25,045,840.580	25,045,840.58
BDCM OPPORTUNITY FD IV LP		15,206,423.000	15,206,423.00
BLACKSTONE CAPITAL PARTNERS VI		95,054,979.530	95,054,979.53
BLACKSTONE CAPITAL V LP		21,456,519.750	21,456,519.75
BLACKSTONE HENRY CLAY FUND LLC		408,852,758.520	408,852,758.52
CAMELOT ACQUISITIONS SECONDARY OPP LP		14,594,137.000	14,594,137.00
CERBERUS KRS LEVERED LOAN OPP		123,276,990.120	123,276,990.12
COLUMBIA CAP EQUITY PTRS IV		19,678,784.860	19,678,784.86
CRESTVIEW CAPITAL PARTNERS II LP		51,800,539.000	51,800,539.00
CRESTVIEW PARTNERS III LP		13,317,081.000	13,317,081.00
CVC CAPITAL PARTNERS VI LP		11,950,662.700	13,276,588.73
DAG VENTURE II		7,958,035.010	7,958,035.01
DAG VENTURES III LP		8,949,902.690	8,949,902.69
DAG VENTURES IV LP		101,629,312.760	101,629,312.76
DAG VENTURES V LP		55,363,178.430	55,363,178.43

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
DANIEL BOONE LLC		457,221,650.900	457,221,650.90
DCM VI LP		17,096,382.000	17,096,382.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP		27,277,402.000	27,277,402.00
GREEN EQUITY INVESTORS IV LP		5,747,273.000	5,747,273.00
GREEN EQUITY INVESTORS V LP		61,849,888.000	61,849,888.00
GREEN EQUITY INVESTORS VI LP		48,443,925.490	48,443,925.49
GTCR FUND IX		6,230,928.000	6,230,928.00
HARVEST PARTNERS V LP		14,045,217.000	14,045,217.00
HARVEST PARTNERS VI LP		33,479,727.000	33,479,727.00
HELLMAN & FRIEDMAN VI L P		6,457,194.000	6,457,194.00
HIG BIOVENTURES II		5,371,722.230	5,371,722.23
HIG CAPITAL PARTNERS V L P		3,948,707.100	3,948,707.10
HIG VENTURE PARTNERS II LP		9,727,344.000	9,727,344.00
HORSLEY BRIDGE INTERNATIONAL V		53,970,874.000	53,970,874.00
INSTITUTIONAL VENTURE PARTNERS XI LP		39,762.000	39,762.00
INSTITUTIONAL VENTURE PARTNERS XII LP		12,284,632.000	12,284,632.00
JW CHILDS EQUITY PARTNERS III L P		564.000	564.00
KEYHAVEN CAPITAL PARTNERS III GP LP		13,791,035.270	15,321,150.64
KEYHAVEN CAPITAL PARTNERS IV		1,609,250.290	1,787,796.61
KEYHAVEN IV CO-INVEST LP		5,000,200.000	5,554,972.19
LEVINE LEICHTMAN V CAPITAL PARTNERS LP		52,260,385.890	52,260,385.89
MARATHON BLUEGRASS LP		264,911,905.040	264,911,905.04
MATLIN PATTERSON GLOB PTRS III		32,627,187.000	32,627,187.00
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II		2,180,100.000	2,180,100.00
MERIT MEZZANINE FUND IV LP		11,125,609.830	11,125,609.83
MHR INSTITUTIONAL PARTNERS III		1,732,483.000	1,732,483.00
MILL ROAD CAPITAL I LP		25,039,416.370	25,039,416.37
NEW MOUNTAIN PARTNERS II LP		559,496.000	559,496.00
NEW MOUNTAIN PARTNERS III		30,800,552.000	30,800,552.00
NEW MOUNTAIN PARTNERS IV LP		24,406,188.000	24,406,188.00
NEWPORT COLONELS LLC		180,556,705.000	180,556,705.00
OAK HILL CAP PT II		5,039,125.810	5,039,125.81
OAK HILL III		29,122,233.850	29,122,233.85
OBERLAND CAP HEALTHCARE LP		5,191,385.000	5,191,385.00
OCM OPP FUND VIIB (CAYMAN) LTD		655,666.000	655,666.00
RIVERSIDE CAPITAL APPREC FUND VI LP		33,436,963.000	33,436,963.00
SECONDARY OPP FUND III LP		24,071,095.280	24,071,095.28
SUN CAPITAL PARTNERS IV LP		1,261,449.000	1,261,449.00
TCV VI LP		650,597.000	650,597.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2016

Acct Base Currency Code : USD
Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
TPF II LP		1,500,338.000	1,500,338.00
TRITON FUND IV LP		13,658,521.150	15,173,934.07
VANTAGE POINT VENTURE PARTNER 2006(Q) LP		13,547,484.000	13,547,484.00
VANTAGEPOINT VENTURE PART IV-Q		5,265,647.350	5,265,647.35
VISTA EQUITY PARTNERS FUND III		22,665,795.000	22,665,795.00
VISTA EQUITY PARTNERS FUND IV LP		59,432,306.000	59,432,306.00
VISTA EQUITY PARTNERS VI LP		5,998,932.000	5,998,932.00
WARBURG PINCUS PE IX LP		7,079,872.000	7,079,872.00
WARBURG PINCUS PRIVATE EQUITY X LP		22,851,063.250	22,851,063.25
WAYZATA OPP FUND OFFSHORE LP		1,530,195.000	1,530,195.00
WAYZATA OPPORTUNITIES FUND II		14,480,249.000	14,480,249.00
WAYZATA OPPORTUNITIES FUND III		18,533,921.000	18,533,921.00
REAL ESTATE		712,648,808.641	713,418,932.60
DIVCOWEST FUND IV REIT LLC		28,687,258.900	28,687,258.90
GREENFIELD ACQUI PTNRS VI LP		30,253,117.000	30,253,117.00
GREENFIELD ACQUI RTNRS VII LP		26,994,882.000	26,994,882.00
H/2 CORE RE DEBT		25,491,197.750	25,491,197.75
H/2 CREDIT PARTNERS LP		100,000,000.280	100,000,000.28
HARRISON STREET CORE PROPERTY FUND LP		98,997,161.000	98,997,161.00
LUBERT-ADLER RE FD VII LP		29,028,984.900	29,028,984.90
MESA WEST CORE LENDING FUND LP		86,681,403.000	86,681,403.00
PERIMETER PARK WEST 1260 LOUISVILLE		7,300,000.000	7,300,000.00
PRIMA MORTGAGE INVESTMENT TRUST LLC		246,150.271	1,016,274.23
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP		78,158,988.870	78,158,988.87
RUBENSTEIN PROPERTIES FUND II LP		24,719,054.450	24,719,054.45
STOCKBRIDGE FUND LP		107,204,811.390	107,204,811.39
WALTON STREET RE FD VII-Q LP		46,910,578.270	46,910,578.27
WALTON STREET REAL ESTATE FUND VI LP		21,975,220.560	21,975,220.56