

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total			8,899,775,092.272	14,933,152,636.13
ALTERNATIVE INVESTMENTS			223,634,794.510	223,634,794.51
		COATUE QUAL PARTNERS	21,179,179.190	21,179,179.19
		GLENVIEW INSTITUTION	16,247,244.000	16,247,244.00
		HBK FUND II LP	20,189,107.000	20,189,107.00
		JANA PARTNERS QUALIFIED LP	17,503,528.000	17,503,528.00
		KNIGHTHEAD DOMESTIC FUND L P	18,292,743.000	18,292,743.00
		LIBREMAX PARTNERS LP	19,963,596.000	19,963,596.00
		LUXOR CAPITAL PARTNERS OFFSHORE LTDD	13,941,730.000	13,941,730.00
		PINE RIVER FUND LTD	18,932,896.310	18,932,896.31
		QMS DIVERSIFIED	21,234,830.350	21,234,830.35
		SCOPIA VII	20,271,046.660	20,271,046.66
		TOURBILLON GLOBAL EQ	35,878,894.000	35,878,894.00
CASH & CASH EQUIVALENTS			395,482,647.050	415,028,508.73
		BANK OF NY REPO REPO 0.560% 04/13/2016 DD 03/11/16	50,000,000.000	50,000,000.00
		BANK OF NY REPO REPO 0.560% 04/13/2016 DD 03/14/16	25,000,000.000	25,000,000.00
		BLACKROCK MONEY MARKET FD B	3.000	3.00
		BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	6,685,755.900	6,685,755.90
		CANTOR REPO A REPO 0.350% 04/01/2016 DD 03/31/16	14,800,000.000	14,800,000.00
		CASH	0.000	6,801,712.46
		CASH - BROKER	0.000	-340,711.43
		DIVIDENDS RECEIVABLE	0.000	15,324,490.13
		DIVIDENDS RECEIVABLE RECLAIM	0.000	4,720,716.88
		EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	144,276,888.150	144,276,888.15
		FFX CONTRACTS RECEIVABLE	0.000	228,556,891.32
		FOREIGN TAXES PAYABLE - DIVIDENDS	0.000	-571,213.13
		FOREIGN TAXES PAYABLE - INTEREST	0.000	-38,565.63
		INSTITUTIONAL SEC DISC 04/01/2016	129,000,000.000	128,998,566.67
		INSTITUTIONAL SEC DISC 04/18/2016	24,500,000.000	24,490,982.64
		INTEREST RECEIVABLE	0.000	15,475,822.36
		INTEREST RECEIVABLE RECLAIM	0.000	623,540.01
		KENTUCKY ST PROPERTY & BLDGS C 0.600% 11/01/2016 DD 12/03/15	185,000.000	185,000.00
		MISCELLANEOUS RECEIVABLES	0.000	31,536.00
		NON-BASE CURRENCY	0.000	3,665,954.53
		PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	0.000	-236,828,034.11
		PAYABLE FOR INVESTMENTS PURCHASED	0.000	-31,138,312.23
		PAYABLE FOR MGMT FEES (INCLUDED IN PERF VALUE)	0.000	-4,638,384.14
		PAYABLE FOR SEC LENDING AGENT FEES	0.000	-81,805.81
		PAYABLE FOR SEC LENDING BROKER REBATES	0.000	-71,077.24

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PAYABLE FOR UNITS REDEEMED	0.000	-98,553,945.10
		RECEIVABLE FOR INVESTMENTS SOLD	0.000	47,802,447.14
		RECEIVABLE FOR UNITS ISSUED	0.000	68,200,000.00
		RECEIVABLE ON SECURITIES LENDING INCOME	0.000	616,449.36
		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	2,056,377.000	16,272,846.16
		ALEXANDRIA REAL ESTATE EQUITIE PFD 7.000% CUMULATIVE	50,700.000	1,482,975.00
		AMERICAN TOWER CORP PFD 5.500%	33,582.000	3,463,983.30
		ANTHEM INC 2.750% 10/15/2042 DD 10/09/12	815,000.000	1,560,215.63
		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	2,565,617.60
		EPR PROPERTIES PFD 5.750% CUMULATIVE	15,920.000	413,685.98
		EPR PROPERTIES PFD 9.000% CUMULATIVE	57,024.000	1,995,840.00
		EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE	11,049.000	275,893.53
		FELCOR LODGING TRUST INC PFD 1.950% CUMULATIVE	851.000	21,461.20
		JARDEN CORP 1.125% 03/15/2034 DD 03/17/14	500,000.000	632,500.00
		LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE	4,470.000	217,633.13
		MGIC INVESTMENT CORP 2.000% 04/01/2020 DD 03/12/13	485,000.000	610,796.88
		RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE	20,292.000	1,323,850.08
		WEYERHAEUSER CO PFD 6.375% CUMULATIVE	33,378.000	1,703,319.39
		CONVERTIBLE SECURITIES	437,223.000	25,876,832.58
		ANADARKO PETROLEUM CORP PFD 7.500%	12,423.000	428,841.96
		BLACK HILLS CORP PFD 7.750%	6,020.000	408,758.00
		DOMINION RESOURCES INC/VA PFD 6.000% CUMULATIVE	61,669.000	3,586,052.35
		DOMINION RESOURCES INC/VA PFD 6.375%	81,880.000	4,148,859.60
		EXELON CORP PFD 6.500%	78,776.000	3,878,142.48
		KINDER MORGAN INC/DE PFD 9.750% CUMULATIVE	5,646.000	256,102.56
		LACLEDE GROUP INC/THE PFD 6.750%	7,109.000	427,535.26
		NEXTERA ENERGY INC PFD 5.799%	5,144.000	311,829.28
		NEXTERA ENERGY INC PFD 6.371%	116,815.000	7,021,749.65
		POST HOLDINGS INC PFD 5.250%	15,864.000	1,992,042.48
		TYSON FOODS INC PFD 4.750%	45,877.000	3,416,918.96
		EQUITY	1,214,508,368.818	7,507,720,317.29
		1-800-FLOWERS.COM INC	4,224.000	33,285.12
		1ST SOURCE CORP	3,640.000	115,897.60
		3M CO	82,964.000	13,824,291.32
		4LICENSING CORP	1,848.000	64.68

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
8X8 INC			10,241.000	103,024.46
A H BELO CORP			1,885.000	9,066.85
A SCHULMAN INC			5,577.000	151,805.94
A-MARK PRECIOUS METALS INC			406.000	8,079.40
A-POWER ENERGY GENERATION SYS LTD			11,618.000	697.08
A. M. CASTLE & CO			2,284.000	6,166.80
AAC HOLDINGS INC			4,300.000	85,097.00
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			19,000.000	532,000.00
AAR CORP			5,029.000	117,024.83
AARON'S INC			9,800.000	245,980.00
ABAXIS INC			3,261.000	148,016.79
ABBOTT LABORATORIES			290,013.000	12,131,243.79
ABBVIE INC			248,235.000	14,179,183.20
ABENGOA YIELD PLC			3,000.000	53,340.00
ABEONA THERAPEUTICS INC			4,700.000	12,032.00
ABERCROMBIE & FITCH CO			3,800.000	119,852.00
ABIOMED INC			7,532.000	714,108.92
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			10,433.000	337,090.23
ABRAXAS PETROLEUM CORP			1,011.000	1,021.11
ACACIA RESEARCH CORP			7,429.000	28,155.91
ACADIA HEALTHCARE CO INC			2,292.000	126,312.12
ACADIA PHARMACEUTICALS INC			5,774.000	161,441.04
ACADIA REALTY TRUST			7,399.000	259,926.87
ACCELERATE DIAGNOSTICS INC			3,527.000	50,682.99
ACCENTURE PLC			86,100.000	9,935,940.00
ACCEPTANCE INSURANCE COS INC			9,099.000	19.11
ACCESS WORLDWIDE COMMUNICATION			4,593.000	36.74
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			11,977.000	107,553.46
ACCOM INC			306.000	0.03
ACCOR SA			156,561.000	6,643,954.42
ACCRETIVE HEALTH INC			7,668.000	19,553.40
ACCURAY INC			14,223.000	82,208.94
ACETO CORP			4,873.000	114,807.88
ACHILLION PHARMACEUTICALS INC			16,818.000	129,834.96
ACI WORLDWIDE INC			18,982.000	394,635.78
ACMAT CORP			2,100.000	35,700.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ACME COMMUNICATIONS INC	3,612.000	104.03
		ACME UNITED CORP	264.000	4,313.76
		ACORDA THERAPEUTICS INC	6,189.000	163,699.05
		ACORN ENERGY INC	2,343.000	328.02
		ACTELION LTD	72,573.000	10,889,928.57
		ACTIVE POWER INC	1,680.000	1,629.60
		ACTIVISION BLIZZARD INC	110,401.000	3,735,969.84
		ACTUA CORP	4,559.000	41,258.95
		ACTUANT CORP	10,144.000	250,658.24
		ACURA PHARMACEUTICALS INC	1,951.000	5,521.33
		ACXIOM CORP	11,703.000	250,912.32
		ADAMAS PHARMACEUTICALS INC	2,200.000	31,812.00
		ADAMIS PHARMACEUTICALS CORP	27.000	165.51
		ADAMS RESOURCES & ENERGY INC	3,930.000	157,121.40
		ADDUS HOMECARE CORP	5,559.000	95,559.21
		ADEPTUS HEALTH INC	1,300.000	72,202.00
		ADMIRAL GROUP PLC	279,960.000	7,979,324.46
		ADOBE SYSTEMS INC	68,332.000	6,409,541.60
		ADT CORP/THE	36,118.000	1,490,228.68
		ADTRAN INC	9,316.000	188,369.52
		ADVANCE AUTO PARTS INC	10,054.000	1,612,058.36
		ADVANCED DRAINAGE SYSTEMS INC	2,950.000	62,835.00
		ADVANCED EMISSIONS SOLUTIONS I	3,600.000	23,940.00
		ADVANCED ENERGY INDUSTRIES INC	5,621.000	195,554.59
		ADVANCED ENVIRONMENTAL RECYCLI	4,484.000	300.88
		ADVANSOURCE BIOMATERIALS CORP	2,778.000	450.04
		ADVANTA CORP	17,350.000	0.00
		ADVAXIS INC	3,200.000	28,800.00
		ADVISORY BOARD CO/THE	7,329.000	236,360.25
		AEGERION PHARMACEUTICALS INC	2,400.000	8,880.00
		AEGION CORP	4,851.000	102,307.59
		AEHR TEST SYSTEMS	2,371.000	2,726.65
		AEOLUS PHARMACEUTICALS INC	328.000	59.04
		AEON FINANCIAL SERVICE CO LTD	493,800.000	11,668,960.45
		AEP INDUSTRIES INC	1,862.000	122,892.00
		AERCAP HOLDINGS NV	83,175.000	3,223,863.00
		AERIE PHARMACEUTICALS INC	2,100.000	25,536.00
		AEROJET ROCKETDYNE HOLDINGS IN	6,983.000	114,381.54
		AEROPOSTALE INC	8,809.000	1,748.59

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		AES CORP/VA	90,463.000	1,067,463.40
		AETNA INC	79,038.000	8,879,919.30
		AEW UK REIT PLC	361,748.000	495,243.24
		AFFILIATED MANAGERS GROUP INC	7,403.000	1,202,247.20
		AFFIRMATIVE INSURANCE HOLDINGS	1,612.000	4.63
		AFFYMAX INC	1,106.000	102.59
		AFFYMETRIX INC	17,026.000	238,534.26
		AFLAC INC	57,591.000	3,636,295.74
		AFRICAN BANK INVESTMENTS LTD	297,359.000	0.00
		AG MORTGAGE INVESTMENT TRUST I	4,864.000	63,572.48
		AG&E HOLDINGS INC	2,275.000	796.25
		AGCO CORP	22,000.000	1,093,400.00
		AGENUS INC	7,700.000	32,032.00
		AGFEED INDUSTRIES INC NEVADA	5,237.000	0.00
		AGILENT TECHNOLOGIES INC	44,945.000	1,791,058.25
		AGILYSYS INC	5,147.000	52,550.87
		AGL RESOURCES INC	16,507.000	1,075,265.98
		AGREE REALTY CORP	23,048.000	886,656.56
		AIA GROUP LTD	2,985,600.000	16,916,943.74
		AIR METHODS CORP	8,135.000	294,649.70
		AIR PRODUCTS & CHEMICALS INC	26,613.000	3,833,602.65
		AIR TRANSPORT SERVICES GROUP I	3,194.000	49,123.72
		AIRCASTLE LTD	35,898.000	798,371.52
		AIRGAS INC	8,939.000	1,266,119.96
		AK STEEL HOLDING CORP	24,507.000	101,213.91
		AKAMAI TECHNOLOGIES INC	24,236.000	1,346,794.52
		AKORN INC	12,310.000	289,654.30
		AKSA AKRILIK KIMYA SANAYII AS	904,500.000	3,353,688.25
		AKSYS LTD	9,696.000	0.01
		ALABAMA AIRCRAFT INDUSTRIES IN	919.000	22.98
		ALAMO GROUP INC	1,742.000	97,046.82
		ALASKA AIR GROUP INC	38,385.000	3,148,337.70
		ALASKA COMMUNICATIONS SYSTEMS	4,151.000	7,388.78
		ALBANY INTERNATIONAL CORP	3,259.000	122,505.81
		ALBANY MOLECULAR RESEARCH INC	4,996.000	76,388.84
		ALBEMARLE CORP	38,675.000	2,472,492.75
		ALCOA INC	344,973.000	3,304,841.34
		ALERE INC	4,200.000	212,562.00
		ALEXANDER & BALDWIN INC	5,810.000	213,110.80

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ALEXANDER'S INC	893.000	339,831.15
		ALEXANDRIA REAL ESTATE EQUITIE	74,355.000	6,758,125.95
		ALEXION PHARMACEUTICALS INC	30,892.000	4,300,784.24
		ALEXZA PHARMACEUTICALS INC	428.000	207.37
		ALICO INC	1,142.000	31,530.62
		ALJ REGIONAL HOLDINGS INC	675.000	2,902.50
		ALKERMES PLC	270,000.000	9,231,300.00
		ALLEGHENY TECHNOLOGIES INC	97,540.000	1,589,902.00
		ALLEGIAN T RAVEL CO	2,571.000	457,792.26
		ALLEGION PLC	13,177.000	839,506.67
		ALLERGAN PLC	54,120.000	14,505,783.60
		ALLETE INC	7,384.000	414,020.88
		ALLIANCE DATA SYSTEMS CORP	13,841.000	3,045,020.00
		ALLIANCE FIBER OPTIC PRODUCTS	3,978.000	58,834.62
		ALLIANCE HEALTHCARE SERVICES I	3,249.000	23,360.31
		ALLIANCE ONE INTERNATIONAL INC	1,928.000	33,855.68
		ALLIANCE PHARMACEUTICAL CORP	5,396.000	0.00
		ALLIANCE SEMICONDUCTOR CORP	8,268.000	5,787.60
		ALLIANZ SE	44,700.000	7,281,570.66
		ALLIED HEALTHCARE PRODUCTS INC	250.000	162.50
		ALLIED MOTION TECHNOLOGIES INC	3,455.000	62,190.00
		ALLIED WORLD ASSURANCE CO HOLD	6,090.000	212,784.60
		ALLIN CORP	7.000	147.00
		ALLISON TRANSMISSION HOLDINGS	122,305.000	3,299,788.90
		ALLSCRIPTS HEALTHCARE SOLUTION	11,800.000	155,878.00
		ALLSTATE CORP/THE	138,483.000	9,329,599.71
		ALMOST FAMILY INC	4,790.000	178,379.60
		ALON USA ENERGY INC	9,247.000	95,429.04
		ALPHA NATURAL RESOURCES INC	30,047.000	561.88
		ALPHA TECHNOLOGIES GROUP INC	4,243.000	25.46
		ALPHABET INC	94,526.000	71,266,896.70
		ALPHATEC HOLDINGS INC	3,326.000	798.24
		ALPINE GROUP INC/DE	5,287.000	1,216.01
		ALSEA SAB DE CV	3,564,430.000	13,487,959.94
		ALTIGEN COMMUNICATIONS INC	1,737.000	470.28
		ALTISOURCE ASSET MANAGEMENT CO	380.000	4,351.00
		ALTISOURCE PORTFOLIO SOLUTIONS	2,778.000	67,088.70
		ALTISOURCE RESIDENTIAL CORP	799.000	9,588.00
		ALTRA INDUSTRIAL MOTION CORP	3,286.000	91,285.08

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ALTRIA GROUP INC	268,474.000	16,822,580.84
		ALTUS PHARMACEUTICALS INC	4,112.000	0.00
		ALUPAR INVESTIMENTO SA	77,584.000	322,245.06
		AMAG PHARMACEUTICALS INC	6,895.000	161,343.00
		AMAZON.COM INC	58,015.000	34,440,024.60
		AMB FINANCIAL CORP	627.000	5,580.30
		AMBAC FINANCIAL GROUP INC	2,462.000	38,899.60
		AMBASSADORS INTERNATIONAL INC	438.000	1.51
		AMCAST INDL CORP COM	11,100.000	0.00
		AMCOR LTD/AUSTRALIA	1,016,497.000	11,220,843.55
		AMDOCS LTD	64,900.000	3,921,258.00
		AMEC FOSTER WHEELER PLC	990,000.000	6,403,171.50
		AMEDISYS INC	6,100.000	294,874.00
		AMEN PROPERTIES INC	13.000	5,200.00
		AMEREN CORP	74,895.000	3,752,239.50
		AMERICA'S CAR-MART INC/TX	1,407.000	35,175.00
		AMERICAN AIRLINES GROUP INC	89,897.000	3,686,675.97
		AMERICAN ASSETS TRUST INC	5,254.000	209,739.68
		AMERICAN AXLE & MANUFACTURING	10,512.000	161,779.68
		AMERICAN BILTRITE INC	15.000	4,623.90
		AMERICAN CAPITAL AGENCY CORP	14,300.000	266,409.00
		AMERICAN CAPITAL MORTGAGE INVE	1,332.000	19,553.76
		AMERICAN CARESOURCE HOLDINGS I	275.000	129.25
		AMERICAN EAGLE OUTFITTERS INC	131,047.000	2,184,553.49
		AMERICAN ELECTRIC POWER CO INC	67,334.000	4,470,977.60
		AMERICAN EQUITY INVESTMENT LIF	11,445.000	192,276.00
		AMERICAN EXPRESS CO	127,263.000	7,813,948.20
		AMERICAN HOME MORTGAGE INVESTM	7,177.000	0.00
		AMERICAN HOMES 4 RENT	3,199.000	50,864.10
		AMERICAN INTERNATIONAL GROUP I	224,114.000	12,113,361.70
		AMERICAN INTERNATIONAL GROUP INC	138,791.000	0.00
		AMERICAN LOCKER GROUP INC	669.000	2.74
		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	28,926.86
		AMERICAN ORIENTAL BIOENGINEERI	22.000	1.28
		AMERICAN PUBLIC EDUCATION INC	1,913.000	39,465.19
		AMERICAN RAILCAR INDUSTRIES IN	2,637.000	107,405.01
		AMERICAN REALTY INVESTORS INC	805.000	4,153.80

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		AMERICAN SCIENCE & ENGINEERING	1,373.000	38,018.37
		AMERICAN SHARED HOSPITAL SERVI	859.000	1,872.62
		AMERICAN SKIING CO COM	20,300.000	324.80
		AMERICAN SOFTWARE INC/GA	8,055.000	72,495.00
		AMERICAN STATES WATER CO	6,456.000	254,108.16
		AMERICAN SUPERCONDUCTOR CORP	791.000	6,011.60
		AMERICAN TOWER CORP	58,126.000	5,950,358.62
		AMERICAN VANGUARD CORP	3,292.000	51,947.76
		AMERICAN VANTAGE COS	5,193.000	146.79
		AMERICAN WATER WORKS CO INC	24,409.000	1,682,512.37
		AMERICAN WOODMARK CORP	3,252.000	242,566.68
		AMERIGAS PARTNERS LP	25,581.000	1,112,006.07
		AMERIPRISE FINANCIAL INC	23,170.000	2,178,211.70
		AMERIS BANCORP	2,184.000	64,602.72
		AMERISAFE INC	2,336.000	122,733.44
		AMERISERV FINANCIAL INC	4,472.000	13,371.28
		AMERISOURCEBERGEN CORP	45,964.000	3,978,184.20
		AMES NATIONAL CORP	599.000	14,831.24
		AMETEK INC	32,297.000	1,614,204.06
		AMGEN INC	117,145.000	17,563,549.85
		AMICUS THERAPEUTICS INC	3,142.000	26,549.90
		AMISTAR CORP	962.000	3.37
		AMKOR TECHNOLOGY INC	21,812.000	128,472.68
		AMN HEALTHCARE SERVICES INC	8,338.000	280,240.18
		AMOREPACIFIC CORP	31,070.000	10,500,664.77
		AMPAL-AMERICAN ISRAEL CORP	271.000	0.98
		AMPCO-PITTSBURGH CORP	1,449.000	20,155.59
		AMPHASTAR PHARMACEUTICALS INC	6,600.000	79,200.00
		AMPHENOL CORP	42,239.000	2,442,258.98
		AMPLIPHI BIOSCIENCES CORP	25.000	96.25
		AMREP CORP	1,165.000	5,126.00
		AMSURG CORP	67,821.000	5,059,446.60
		AMTECH SYSTEMS INC	1,803.000	11,701.47
		ANACOMP INC	3.000	6.03
		ANACOR PHARMACEUTICALS INC	2,183.000	116,681.35
		ANADARKO PETROLEUM CORP	69,718.000	3,246,767.26
		ANALOG DEVICES INC	42,510.000	2,516,166.90
		ANALOGIC CORP	1,609.000	127,127.09
		ANC RENTAL CORP	1,750.000	1.75

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ANCHOR BANCORP WISCONSIN INC	950.000	42,807.00
		ANDERSONS INC/THE	5,158.000	162,012.78
		ANDREA ELECTRONICS CORP	4,974.000	460.10
		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	72,695.35
		ANHEUSER-BUSCH INBEV SA/NV	81,815.000	10,185,626.95
		ANI PHARMACEUTICALS INC	2,299.000	77,384.34
		ANIKA THERAPEUTICS INC	2,888.000	129,151.36
		ANNALY CAPITAL MANAGEMENT INC	153,900.000	1,579,014.00
		ANTERO MIDSTREAM PARTNERS LP	72,785.000	1,609,276.35
		ANTHEM INC	35,837.000	4,980,984.63
		ANTHERA PHARMACEUTICALS INC	4,100.000	14,842.00
		ANTHRACITE CAPITAL INC	6,549.000	6.15
		ANWORTH MORTGAGE ASSET CORP	23,720.000	110,535.20
		AON PLC	169,484.000	17,702,603.80
		AP THAILAND PCL	28,312,700.000	4,909,251.63
		APACHE CORP	51,873.000	2,531,921.13
		APARTMENT INVESTMENT & MANAGEM	21,473.000	898,000.86
		APEX SILVER MINES	22,900.000	0.00
		APHTON CORP	11,691.000	11.69
		APOGEE ENTERPRISES INC	36,877.000	1,618,531.53
		APOLLO COMMERCIAL REAL ESTATE	7,737.000	126,113.10
		APOLLO EDUCATION GROUP INC	13,357.000	109,727.76
		APOLLO RESIDENTIAL MORTGAGE IN	6,539.000	87,753.38
		APOLLO TYRES LTD	2,604,300.000	6,878,207.20
		APPLE INC	927,780.000	101,118,742.20
		APPLIED ENERGETICS INC	7,099.000	85.19
		APPLIED EXTRUSION TECHNOLOGIES INC	34,500.000	0.00
		APPLIED INDUSTRIAL TECHNOLOGIE	7,144.000	310,049.60
		APPLIED MATERIALS INC	358,977.000	7,603,132.86
		APPLIED MICRO CIRCUITS CORP	6,999.000	45,213.54
		APPLIEDTHEORY CORP	5,601.000	0.00
		APPROACH RESOURCES INC	4,451.000	5,163.16
		AQUACELL TECHNOLOGIES INC	3,700.000	0.00
		ARADIGM CORP	116.000	531.28
		ARALEZ PHARMACEUTICALS INC	8,381.000	29,752.55
		ARBOR REALTY TRUST INC	3,611.000	24,446.47

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ARC DOCUMENT SOLUTIONS INC	5,836.000	26,262.00
		ARCA BIOPHARMA INC	3.000	10.29
		ARCBEST CORP	4,080.000	88,087.20
		ARCH COAL INC	3,258.000	993.70
		ARCHER-DANIELS-MIDLAND CO	81,633.000	2,964,094.23
		ARCHROCK INC	8,569.000	68,552.00
		ARCTIC CAT INC	2,885.000	48,468.00
		ARENA PHARMACEUTICALS INC	34,294.000	67,559.18
		ARES COMMERCIAL REAL ESTATE CO	4,569.000	50,030.55
		ARGO GROUP INTERNATIONAL HOLDI	7,381.000	423,595.59
		ARI NETWORK SERVICES INC	810.000	3,547.80
		ARIAD PHARMACEUTICALS INC	154,760.000	988,916.40
		ARK RESTAURANTS CORP	1,034.000	21,300.40
		ARLINGTON ASSET INVESTMENT COR	965.000	12,091.45
		ARM HOLDINGS PLC	751,755.000	10,956,244.25
		ARMADA HOFFLER PROPERTIES INC	168,606.000	1,896,817.50
		ARMOUR RESIDENTIAL REIT INC	6,525.000	140,483.25
		AROTECH CORP	493.000	1,197.99
		ARQULE INC	3,692.000	5,907.20
		ARRAY BIOPHARMA INC	11,373.000	33,550.35
		ARRHYTHMIA RESEARCH TECHNOLOGY	1,925.000	7,969.50
		ARRIS INTERNATIONAL PLC	58,052.000	1,330,551.84
		ARROW FINANCIAL CORP	3,856.000	102,453.92
		ARROW RESOURCES DEVELOPMENT IN	2,800.000	4.20
		ARROWHEAD RESEARCH CORP	9,151.000	44,107.82
		ARTESIAN RESOURCES CORP	4,901.000	137,031.96
		ARTISAN PARTNERS ASSET MANAGEM	5,000.000	154,200.00
		ASB FINANCIAL CORP	1,237.000	15,165.62
		ASBURY AUTOMOTIVE GROUP INC	8,409.000	503,194.56
		ASCENA RETAIL GROUP INC	25,513.000	282,173.78
		ASCENDAS REAL ESTATE INVESTMEN	557,422.000	989,335.05
		ASCENT CAPITAL GROUP INC	1,692.000	25,058.52
		ASFG INC	44.000	0.04
		ASHFORD HOSPITALITY PRIME INC	5,916.000	69,039.72
		ASHFORD HOSPITALITY TRUST INC	11,799.000	75,277.62
		ASHFORD INC	142.000	6,473.78
		ASHTHAD GROUP PLC	751,494.000	9,332,256.90
		ASICS CORP	382,400.000	6,821,584.64
		ASPEN INSURANCE HOLDINGS LTD	41.000	1,955.70

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ASPEN TECHNOLOGY INC	14,828.000	535,735.64
		ASSA ABLOY AB	477,645.000	9,438,949.14
		ASSEMBLY BIOSCIENCES INC	2,100.000	10,542.00
		ASSICURAZIONI GENERALI SPA	375,400.000	5,574,065.53
		ASSOCIATED BRITISH FOODS PLC	257,671.000	12,403,039.19
		ASSOCIATED CAPITAL GROUP INC	3,055.000	85,601.10
		ASSURANT INC	8,882.000	685,246.30
		ASTA FUNDING INC	1,562.000	13,917.42
		ASTEA INTERNATIONAL INC	1,855.000	3,317.67
		ASTEC INDUSTRIES INC	2,455.000	114,574.85
		ASTERIAS BIOTHERAPEUTICS INC	391.000	1,825.97
		ASTORIA FINANCIAL CORP	17,178.000	272,099.52
		ASTRO-MED INC	1,237.000	17,144.82
		ASTRONICS CORP	6,693.000	254,347.75
		ASTROTECH CORP	537.000	1,122.33
		ASURE SOFTWARE INC	1,661.000	8,902.96
		AT&T INC	907,663.000	35,553,159.71
		AT&T LATIN AMER CORP COM	30,700.000	33.77
		ATLANTIC AMERICAN CORP	9,417.000	41,811.48
		ATLANTIC COAST FINANCIAL CORP	148.000	893.92
		ATLANTIC PREMIUM BRANDS LTD	3,850.000	154.00
		ATLANTIC TELE-NETWORK INC	4,417.000	334,941.11
		ATLANTICUS HOLDINGS CORP	1,786.000	5,358.00
		ATLANTIS PLASTICS INC	1,094.000	0.01
		ATLAS AIR WORLDWIDE HOLDINGS I	4,715.000	199,303.05
		ATNA RESOURCES LTD	1,222.000	3.91
		ATP OIL & GAS CORP/UNITED STAT	4,974.000	0.00
		ATRICURE INC	4,159.000	69,995.97
		ATRINSIC INC	1,592.000	1.48
		ATRION CORP	730.000	288,612.80
		ATRM HOLDINGS INC	197.000	448.42
		ATWOOD OCEANICS INC	7,700.000	70,609.00
		AUSNET SERVICES	1,313,148.000	1,505,107.26
		AUTO TRADER GROUP PLC	2,267,908.000	12,712,690.26
		AUTOBYTEL INC	1,060.000	18,401.60
		AUTODESK INC	30,897.000	1,801,604.07
		AUTOMATIC DATA PROCESSING INC	62,727.000	5,627,239.17
		AUTONATION INC	10,145.000	473,568.60
		AUTOZONE INC	4,142.000	3,299,889.98

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AV HOMES INC			3,010.000	34,193.60
AVADO BRANDS INC COM			40,600.000	0.00
AVALANCHE BIOTECHNOLOGIES INC			1,300.000	6,721.00
AVALONBAY COMMUNITIES INC			18,786.000	3,573,097.20
AVANGRID INC			14,611.000	586,047.21
AVAX TECHNOLOGIES INC			1,969.000	26.58
AVERY DENNISON CORP			12,263.000	884,284.93
AVG TECHNOLOGIES NV			2,600.000	53,950.00
AVIAT NETWORKS INC			14,938.000	10,605.98
AVID TECHNOLOGY INC			4,706.000	31,812.56
AVINCI MEDIA CORP			4,781.000	0.00
AVISTA CORP			11,038.000	450,129.64
AVIVA PLC			1,003,900.000	6,581,091.85
AVX CORP			4,937.000	62,058.09
AWARE INC			5,582.000	20,820.86
AXCELIS TECHNOLOGIES INC			11,032.000	30,889.60
AXCESS INTERNATIONAL INC			2,712.000	125.60
AXIALL CORP			11,915.000	260,223.60
AXION INTERNATIONAL HOLDINGS I			122.000	0.06
AXOGEN INC			469.000	2,513.84
AXT INC			5,876.000	14,513.72
AZIMUT HOLDING SPA			495,000.000	11,422,564.31
AZZ INC			5,000.000	283,000.00
B&G FOODS INC			7,845.000	273,084.45
BADGER METER INC			4,248.000	282,534.48
BADGER PAPER MILLS INC			2,800.000	28.00
BAE SYSTEMS PLC			956,300.000	6,996,154.05
BAIDU INC ADR			42,284.000	8,029,308.76
BAKER HUGHES INC			83,549.000	3,661,952.67
BALCHEM CORP			4,509.000	279,648.18
BALDWIN & LYONS INC			3,258.000	80,179.38
BALL CORP			38,082.000	2,714,865.78
BALLANTYNE STRONG INC			1,015.000	4,658.85
BANCA MEDIOLANUM SPA			688,476.000	5,499,715.31
BANCFIRST CORP			2,718.000	155,007.54
BANCO LATINOAMERICANO DE COMER			2,865.000	69,390.30
BANCORP INC/THE			2,026.000	11,588.72
BANCORPSOUTH INC			15,741.000	335,440.71
BANK HAPOALIM BM			1,136,500.000	5,894,866.33

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BANK MANDIRI PERSERO TBK PT	15,632,979.000	12,143,299.44
		BANK MUTUAL CORP	9,930.000	75,170.10
		BANK NEGARA INDONESIA PERSERO	17,637,200.000	6,916,569.07
		BANK OF AMERICA CORP	1,509,366.000	20,406,628.32
		BANK OF FLORIDA CORP	1,663.000	6.65
		BANK OF HAWAII CORP	6,641.000	453,447.48
		BANK OF MARIN BANCORP	1,190.000	58,571.80
		BANK OF NEW YORK MELLON CORP/T	147,515.000	5,432,977.45
		BANK OF NOVA SCOTIA	131,100.000	6,433,118.41
		BANK OF SOUTH CAROLINA CORP	1,591.000	25,090.07
		BANK OF THE OZARKS INC	13,211.000	554,465.67
		BANKFINANCIAL CORP	2,829.000	33,438.78
		BANKRATE INC	7,077.000	64,896.09
		BANKUNITED FINANCIAL CORP	4,941.000	23.21
		BANKUNITED INC	108,200.000	3,726,408.00
		BANNER CORP	2,972.000	124,942.88
		BAR HARBOR BANKSHARES	1,483.000	49,265.26
		BARCLAYS AFRICA GROUP LTD	575,300.000	5,851,178.04
		BARNES & NOBLE EDUCATION INC	3,485.000	34,153.00
		BARNES & NOBLE INC	5,516.000	68,177.76
		BARNES GROUP INC	8,252.000	289,067.56
		BARNWELL INDUSTRIES INC	2,345.000	3,845.80
		BARRATT DEVELOPMENTS PLC	808,600.000	6,514,135.37
		BARRETT BUSINESS SERVICES INC	4,924.000	141,565.00
		BARRICK GOLD CORP	103,100.000	1,400,098.00
		BASIC ENERGY SERVICES INC	6,831.000	18,853.56
		BASSETT FURNITURE INDUSTRIES I	2,205.000	70,251.30
		BAXALTA INC	80,335.000	3,245,534.00
		BAXANO SURGICAL INC	2,475.000	9.90
		BAXTER INTERNATIONAL INC	132,675.000	5,450,289.00
		BAY BANCORP INC	783.000	3,774.06
		BAYER AG	152,075.000	17,901,586.95
		BB LIQUIDATING INC	31,721.000	279.14
		BB&T CORP	132,527.000	4,409,173.29
		BBCN BANCORP INC	9,027.000	137,120.13
		BBX CAPITAL CORP	57.000	909.72
		BCB BANCORP INC	1,249.000	12,502.49
		BEACON POWER CORP	2,067.000	17.58
		BEACON ROOFING SUPPLY INC	6,503.000	266,688.03

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEARD CO			1,181.000	0.47
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			505.000	1,772.55
BEAZER HOMES USA INC			709.000	6,182.48
BEBE STORES INC			4,472.000	2,458.70
BECTON DICKINSON AND CO			56,345.000	8,554,297.90
BED BATH & BEYOND INC			22,431.000	1,113,474.84
BEL FUSE INC			7,939.000	112,939.80
BELDEN INC			7,467.000	458,324.46
BELIEVING TODAY INC			3,700.000	0.00
BELLICUM PHARMACEUTICALS INC			2,300.000	21,505.00
BELMOND LTD			14,041.000	133,249.09
BEMIS CO INC			8,433.000	436,660.74
BENCHMARK ELECTRONICS INC			9,557.000	220,288.85
BENEFICIAL BANCORP INC			10,152.000	138,980.88
BERKSHIRE BANCORP INC/NY			2,461.000	19,072.75
BERKSHIRE HATHAWAY INC			276,504.000	39,230,387.52
BERKSHIRE HILLS BANCORP INC			2,670.000	71,796.30
BERRY PLASTICS GROUP INC			154,247.000	5,576,029.05
BEST BUY CO INC			98,831.000	3,206,077.64
BETTER ENVIRONMENT CONCEPTS IN			42.000	1.26
BFC FINANCIAL CORP			820.000	2,476.40
BGC PARTNERS INC			25,734.000	232,892.70
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIG 5 SPORTING GOODS CORP			1,114.000	12,376.54
BIG LOTS INC			48,843.000	2,212,099.47
BIGLARI HOLDINGS INC			357.000	132,700.47
BILL BARRETT CORP			7,120.000	44,286.40
BIOANALYTICAL SYSTEMS INC			1,002.000	1,147.46
BIOCRYST PHARMACEUTICALS INC			9,803.000	27,742.49
BIODEL INC			784.000	258.72
BIODELIVERY SCIENCES INTERNATI			10,690.000	34,528.70
BIOGEN INC			32,565.000	8,477,320.80
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	0.07
BIOLASE INC			4,186.000	5,483.66
BIOPURE CORP			374.000	4.49
BIOSCRIP INC			17,125.000	36,647.50
BIOSPECIFICS TECHNOLOGIES CORP			5,409.000	188,341.38
BIOTA PHARMACEUTICALS INC			1,127.000	1,690.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BIOTELEMETRY INC	7,072.000	82,600.96
		BIOTIME INC	2,853.000	8,188.11
		BIRKS GROUP INC	473.000	212.85
		BJ'S RESTAURANTS INC	4,681.000	194,589.17
		BKF CAPITAL GROUP INC	175.000	125.13
		BLACK BOX CORP	6,348.000	85,507.56
		BLACK DIAMOND INC	2,411.000	10,897.72
		BLACK HILLS CORP	53,794.000	3,234,633.22
		BLACKBAUD INC	7,164.000	450,543.96
		BLACKHAWK NETWORK HOLDINGS INC	8,979.000	307,979.70
		BLACKROCK EMERGING MARKETS SMALL CAP	1,154,614.380	12,631,453.61
		BLACKROCK INC	17,309.000	5,894,926.13
		BLACKROCK MSCI CANADA SMALL CAP	376,114.590	3,896,700.98
		BLACKROCK MSCI EAFE SMALL CAP	3,353,912.350	41,695,030.04
		BLACKSTONE MORTGAGE TRUST INC	59,321.000	1,593,362.06
		BLONDER TONGUE LABORATORIES IN	2,737.000	1,040.06
		BLOOMIN' BRANDS INC	13,150.000	221,840.50
		BLOUNT INTERNATIONAL INC	9,353.000	93,342.94
		BLUCORA INC	671.000	3,462.36
		BLUE NILE INC	2,331.000	59,930.01
		BLUE RIVER BANCSHARES INC	962.000	11.54
		BLUEPRINT MEDICINES CORP	2,100.000	37,905.00
		BMB MUNAI INC	7,468.000	20.16
		BMC INDS INC MINN COM	26,300.000	0.00
		BNC BANCORP	450.000	9,504.00
		BNCCORP INC	906.000	13,408.80
		BNP PARIBAS SA	122,200.000	6,159,160.63
		BNS HOLDING INC	94.000	14.10
		BOB EVANS FARMS INC/DE	3,476.000	162,294.44
		BOEING CO/THE	114,393.000	14,521,047.42
		BOFI HOLDING INC	8,700.000	185,658.00
		BOISE CASCADE CO	5,671.000	117,503.12
		BOMBAY CO	19,600.000	0.00
		BON-TON STORES INC/THE	2,049.000	4,651.23
		BONANZA CREEK ENERGY INC	4,489.000	7,137.51
		BONDED MTRS INC COM	200.000	0.00
		BONTEX INC	350.000	17.85
		BOOZ ALLEN HAMILTON HOLDING CO	135,707.000	4,109,207.96
		BORDERS GROUP INC	7,555.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BORGWARNER INC	119,230.000	4,578,432.00
		BOSTON BEER CO INC/THE	2,064.000	381,984.48
		BOSTON PRIVATE FINANCIAL HOLDI	8,281.000	94,817.45
		BOSTON PROPERTIES INC	21,061.000	2,676,431.88
		BOSTON SCIENTIFIC CORP	477,620.000	8,984,032.20
		BOTTOMLINE TECHNOLOGIES DE INC	4,730.000	144,217.70
		BOVIE MEDICAL CORP	1,373.000	2,292.91
		BOWL AMERICA INC	4,617.000	64,638.00
		BOYD GAMING CORP	11,900.000	245,854.00
		BOYDS COLLECTION LTD COM	52,800.000	0.00
		BOYDS COLLECTION LTD/THE	833.000	0.08
		BP PLC	1,175,300.000	5,914,939.30
		BPO MANAGEMENT SERVICES INC	2,475.000	0.00
		BPOST SA	91,004.000	2,531,923.59
		BRADY CORP	8,496.000	228,032.64
		BRANDYWINE REALTY TRUST	29,474.000	413,520.22
		BRIDGE BANCORP INC	1,850.000	56,369.50
		BRIDGFORD FOODS CORP	3,720.000	44,900.40
		BRIGGS & STRATTON CORP	7,601.000	181,815.92
		BRIGHT HORIZONS FAMILY SOLUTIO	4,365.000	282,764.70
		BRIGHTSTAR INFORMATION TECHNOL	4,156.000	0.42
		BRINK'S CO/THE	9,765.000	328,006.35
		BRISTOL-MYERS SQUIBB CO	277,529.000	17,728,552.52
		BRISTOW GROUP INC	5,714.000	108,108.88
		BRITISH AMERICAN TOBACCO PLC	279,183.000	16,411,931.79
		BROADCOM LTD	65,833.000	10,171,198.50
		BROADSOFT INC	4,183.000	168,784.05
		BROOKFIELD INFRASTRUCTURE PART	14,905.000	627,947.65
		BROOKFIELD RENEWABLE ENERGY PA	7,913.000	236,994.35
		BROOKLINE BANCORP INC	17,119.000	188,480.19
		BROOKS AUTOMATION INC	9,068.000	94,307.20
		BROWN-FORMAN CORP	13,781.000	1,357,015.07
		BRT REALTY TRUST	948.000	6,588.60
		BRUKER CORP	21,756.000	609,168.00
		BRYN MAWR BANK CORP	1,076.000	27,685.48
		BSML INC	1,459.000	0.00
		BSQUARE CORP	1,871.000	11,076.32
		BUCKEYE PARTNERS LP	85,873.000	5,834,211.62
		BUCKLE INC/THE	5,870.000	198,816.90

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BUFFALO WILD WINGS INC	3,239.000	479,760.68
		BUILDERS FIRSTSOURCE INC	4,652.000	52,428.04
		BUILDING MATLS HLDG CORP COM	12,400.000	50.84
		BUNGE LTD	2,500.000	141,675.00
		BURBERRY GROUP PLC	440,000.000	8,632,423.80
		BURLINGTON STORES INC	11,450.000	643,948.00
		BUTLER INTERNATIONAL INC	4,024.000	20.48
		C&J ENERGY SERVICES LTD	5,348.000	7,540.68
		CA INC	40,575.000	1,249,304.25
		CABLEVISION SYSTEMS CORP	30,512.000	1,006,896.00
		CABOT CORP	625.000	30,206.25
		CABOT OIL & GAS CORP	62,809.000	1,426,392.39
		CACHE INC	3,062.000	5.82
		CACI INTERNATIONAL INC	4,291.000	457,849.70
		CADIZ INC	250.000	1,305.00
		CADUS CORP	2,634.000	2,660.34
		CAGY INDUSTRIES INC	2,037.000	0.00
		CAI INTERNATIONAL INC	2,137.000	20,643.42
		CAL DIVE INTERNATIONAL INC	9,001.000	17.10
		CALAMOS ASSET MANAGEMENT INC	7,159.000	60,779.91
		CALAMP CORP	5,884.000	105,500.12
		CALATLANTIC GROUP INC	11,835.000	395,525.70
		CALBEE INC	241,600.000	9,608,541.37
		CALERES INC	13,310.000	376,539.90
		CALGON CARBON CORP	9,685.000	135,783.70
		CALIFORNIA COASTAL COMMUNITIES	3,300.000	8.25
		CALIFORNIA FIRST NATIONAL BANC	3,321.000	43,671.15
		CALIFORNIA RESOURCES CORP	9,781.123	10,074.55
		CALIFORNIA WATER SERVICE GROUP	6,593.000	176,164.96
		CALIX INC	5,028.000	35,648.52
		CALLAWAY GOLF CO	14,337.000	130,753.44
		CALLIDUS SOFTWARE INC	3,638.000	60,681.84
		CALLON PETROLEUM CO	9,558.000	84,588.30
		CALMARE THERAPEUTICS INC	1,369.000	277.77
		CALTEX AUSTRALIA LTD	363,326.000	9,508,199.64
		CAMBEX CORP	5,237.000	21.47
		CAMBIUM LEARNING GROUP INC	1,926.000	8,224.02
		CAMBREX CORP	12,684.000	558,096.00
		CAMBRIDGE HEART INC	5,193.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CAMDEN NATIONAL CORP	2,077.000	87,234.00
		CAMERON INTERNATIONAL CORP	26,272.000	1,761,537.60
		CAMPBELL SOUP CO	34,257.000	2,185,254.03
		CANADIAN PACIFIC RAILWAY LTD	71,280.000	9,508,959.77
		CANADIAN TIRE CORP LTD CL A	19,400.000	2,027,667.09
		CANO PETROLEUM INC	3,018.000	0.00
		CANTEL MEDICAL CORP	6,580.000	469,548.80
		CANTERBURY PARK HOLDING CORP	862.000	8,904.46
		CAP GEMINI SA	118,410.000	11,142,859.26
		CAPELLA EDUCATION CO	1,725.000	90,804.00
		CAPITAL BANK FINANCIAL CORP	1,909.000	58,892.65
		CAPITAL CITY BANK GROUP INC	1,993.000	29,077.87
		CAPITAL ONE FINANCIAL CORP	72,315.000	5,012,152.65
		CAPITAL SENIOR LIVING CORP	4,485.000	83,062.20
		CAPITALAND MALL TRUST	50,534.000	78,431.65
		CAPITOL BANCORP LTD	1,356.000	3.77
		CAPITOL FEDERAL FINANCIAL INC	21,740.000	288,272.40
		CAPRICOR THERAPEUTICS INC	62.000	153.14
		CAPSTEAD MORTGAGE CORP	16,926.000	167,398.14
		CAPSTONE THERAPEUTICS CORP	6,299.000	566.91
		CAPSTONE TURBINE CORP	1,035.000	1,656.00
		CARBO CERAMICS INC	3,141.000	44,602.20
		CARDICA INC	166.000	590.96
		CARDINAL FINANCIAL CORP	3,199.000	65,099.65
		CARDINAL HEALTH INC	75,058.000	6,151,003.10
		CARDIOVASCULAR SYSTEMS INC	5,702.000	59,129.74
		CARDTRONICS INC	83,379.000	3,000,810.21
		CARE CAPITAL PROPERTIES INC	14,044.000	376,940.96
		CAREER EDUCATION CORP	5,503.000	24,983.62
		CARETRUST REIT INC	69,075.000	877,252.50
		CARLSBERG A/S	127,196.000	12,139,937.46
		CARMAX INC	26,839.000	1,371,472.90
		CARMIKE CINEMAS INC	1,326.000	39,833.04
		CARNIVAL CORP	61,793.000	3,260,816.61
		CARNIVAL PLC	204,338.000	11,019,436.68
		CARPENTER TECHNOLOGY CORP	7,571.000	259,155.33
		CARRIAGE SERVICES INC	5,426.000	117,255.86
		CARRIZO OIL & GAS INC	7,375.000	228,035.00
		CARTESIAN INC	1,461.000	2,965.83

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CASCADE BANCORP	2,279.000	13,013.09
		CASCADE MICROTECH INC	564.000	11,629.68
		CASELLA WASTE SYSTEMS INC	4,786.000	32,066.20
		CASEY'S GENERAL STORES INC	7,474.000	846,953.68
		CASH AMERICA INTERNATIONAL INC	4,638.000	179,212.32
		CASH TECHNOLOGIES INC	787.000	1.37
		CASI PHARMACEUTICALS INC	501.000	531.06
		CASS INFORMATION SYSTEMS INC	2,557.000	133,858.95
		CATALENT INC	11,700.000	312,039.00
		CATALINA LIGHTING INC	910.000	0.91
		CATALYST BIOSCIENCES INC	684.000	1,149.12
		CATASYS INC	19.000	9.50
		CATERPILLAR INC	79,849.000	6,111,642.46
		CATHAY GENERAL BANCORP	10,216.000	289,419.28
		CATO CORP/THE	6,386.000	246,180.30
		CATSKILL LITIGATION TRUST	3,760.000	0.00
		CAVCO INDUSTRIES INC	1,441.000	134,675.86
		CAVIUM INC	9,143.000	559,185.88
		CBIZ INC	18,419.000	185,847.71
		CBRE GROUP INC	303,808.000	8,755,746.56
		CBS CORP	108,050.000	5,952,474.50
		CDI CORP	2,904.000	18,237.12
		CEB INC	6,384.000	413,236.32
		CECO ENVIRONMENTAL CORP	1,458.000	9,054.18
		CEDAR REALTY TRUST INC	29,857.000	215,866.11
		CEL-SCI CORP	643.000	340.66
		CELADON GROUP INC	3,750.000	39,300.00
		CELANESE CORP	82,095.000	5,377,222.50
		CELGENE CORP	144,523.000	14,465,307.07
		CELLDEX THERAPEUTICS INC	2,567.000	9,703.26
		CELLULAR BIOMEDICINE GROUP INC	1,000.000	18,540.00
		CEMEX SAB DE CV ADR	780,050.000	5,678,764.00
		CENTENE CORP	69,785.000	4,296,662.45
		CENTERPOINT ENERGY INC	123,182.000	2,576,967.44
		CENTERSTATE BANKS INC	4,215.000	62,761.35
		CENTRAL GARDEN & PET CO	7,421.000	121,044.59
		CENTRAL PACIFIC FINANCIAL CORP	408.000	8,882.16
		CENTRICA PLC	1,565,400.000	5,123,134.83
		CENTRUE FINANCIAL CORP	17.000	291.04

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CENTRUS ENERGY CORP	453.000	2,043.03
		CENTURY ALUMINUM CO	556.000	3,919.80
		CENTURY BANCORP INC/MA	538.000	20,933.58
		CENTURY CASINOS INC	297.000	1,829.52
		CENTURYLINK INC	107,874.000	3,447,653.04
		CENVEO INC	9,065.000	3,807.30
		CEPHEID	9,810.000	327,261.60
		CERBCO INC CL A	500.000	0.00
		CERNER CORP	41,495.000	2,197,575.20
		CERUS CORP	17,700.000	104,961.00
		CESCA THERAPEUTICS INC	123.000	478.47
		CEVA INC	1,633.000	36,742.50
		CF BLACKROCK ACWI EX-US SUPERFUND A	53,594,327.190	1,146,108,362.83
		CF INDUSTRIES HOLDINGS INC	31,961.000	1,001,657.74
		CF WTC CTF EMERGING MKT EQTY FD	4,045,001.757	29,612,640.77
		CH ROBINSON WORLDWIDE INC	19,642.000	1,458,025.66
		CHAMPION ENTERPRISES INC	21,400.000	149.80
		CHAMPION INDUSTRIES INC/WV	4,250.000	680.00
		CHANNELL COMMERCIAL CORP	3,181.000	9.84
		CHARLES & COLVARD LTD	1,139.000	1,309.85
		CHARLES RIVER LABORATORIES INT	55,366.000	4,204,494.04
		CHARLES SCHWAB CORP/THE	164,775.000	4,616,995.50
		CHART INDUSTRIES INC	7,350.000	159,642.00
		CHARTER COMMUNICATIONS INC	14,735.000	2,982,806.05
		CHARTER COMMUNICATIONS INC DEL CL A	61,241.000	440.94
		CHARTER FINANCIAL CORP/MD	2,744.000	37,044.00
		CHASE CORP	1,782.000	93,715.38
		CHATHAM LODGING TRUST	7,289.000	156,203.27
		CHAZAK VALUE CORP COM	216.000	0.00
		CHECK POINT SOFTWARE TECHNOLOG	110,000.000	9,621,700.00
		CHECKPOINT SYSTEMS INC	7,620.000	77,114.40
		CHEESECAKE FACTORY INC/THE	7,698.000	408,686.82
		CHEMED CORP	4,085.000	553,313.25
		CHEMICAL FINANCIAL CORP	3,961.000	141,368.09
		CHEMOURS CO/THE	25,500.000	178,500.00
		CHEMTURA CORP	17,492.000	461,788.80
		CHEMTURA CORPORATION	1,269.000	0.00
		CHENNAI SUPER KINGS CRICKET LTD	425,652.000	3.11
		CHEROKEE INC	3,673.000	65,342.67

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CHESAPEAKE ENERGY CORP	70,949.000	292,309.88
		CHESAPEAKE LODGING TRUST	6,443.000	170,481.78
		CHESAPEAKE UTILITIES CORP	3,607.000	227,132.79
		CHESTER BANCORP INC	84.000	1,520.40
		CHEVRON CORP	263,294.000	25,118,247.60
		CHICAGO RIVET & MACHINE CO	235.000	5,685.50
		CHICO'S FAS INC	21,600.000	286,632.00
		CHIEF CONSOLIDATED MINING CO	1,300.000	0.00
		CHILDREN'S PLACE INC/THE	5,195.000	433,626.65
		CHIMERIX INC	2,887.000	14,752.57
		CHINA CGAME INC	1,663.000	41.58
		CHINA COMMUNICATIONS SERVICES	14,116,000.000	6,442,379.67
		CHINA MERCHANTS HOLDINGS PACIF	908,570.000	553,265.56
		CHINA SKY ONE MEDICAL INC	581.000	33.67
		CHIPOTLE MEXICAN GRILL INC	4,120.000	1,940,396.40
		CHRISTOPHER & BANKS CORP	4,430.000	10,587.70
		CHUBB LTD	95,191.000	11,342,007.65
		CHURCH & DWIGHT CO INC	17,788.000	1,639,697.84
		CHURCHILL DOWNS INC	2,422.000	358,165.36
		CI FINANCIAL INC	325,000.000	7,211,334.03
		CIBER INC	7,875.000	16,616.25
		CIBL INC	22.000	0.00
		CIE FINANCIERE RICHEMONT SA	101,510.000	6,736,240.27
		CIENA CORP	16,810.000	319,726.20
		CIFC CORP	541.000	3,841.10
		CIGNA CORP	35,071.000	4,813,144.04
		CIM COMMERCIAL TRUST CORP	430.000	7,740.00
		CIMAREX ENERGY CO	13,002.000	1,264,704.54
		CIMPRESS NV	5,167.000	468,595.23
		CINCINNATI BELL INC	27,268.000	105,527.16
		CINCINNATI FINANCIAL CORP	20,281.000	1,325,566.16
		CINEMARK HOLDINGS INC	21,725.000	778,406.75
		CINTAS CORP	12,010.000	1,078,618.10
		CIPRICO INC	5,400.000	0.00
		CIRCLE ENTERTAINMENT INC	8,246.000	9.07
		CIRCOR INTERNATIONAL INC	2,531.000	117,413.09
		CIRCUIT CITY STORES INC	21,085.000	0.00
		CIRRUS LOGIC INC	9,997.000	363,990.77
		CISCO SYSTEMS INC	855,212.000	24,347,885.64

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CIT GROUP INC	12,200.000	378,566.00
		CITI TRENDS INC	3,834.000	68,360.22
		CITIGROUP INC	490,450.000	20,476,287.50
		CITIZENS & NORTHERN CORP	621.000	12,345.48
		CITIZENS FINANCIAL GROUP INC	72,375.000	1,516,256.25
		CITIZENS INC/TX	4,796.000	34,723.04
		CITRIX SYSTEMS INC	58,514.000	4,598,030.12
		CITY BANK/LYNNWOOD WA	1,072.000	24.66
		CITY HOLDING CO	2,758.000	131,777.24
		CITY OFFICE REIT INC	109,433.000	1,247,536.20
		CIVEO CORP	7,789.000	9,580.47
		CIVITAS SOLUTIONS INC	1,522.000	26,528.46
		CLARCOR INC	7,527.000	434,985.33
		CLAYTON WILLIAMS ENERGY INC	1,373.000	12,247.16
		CLEAN ENERGY FUELS CORP	12,718.000	37,263.74
		CLEARSTORY SYSTEMS INC	219.000	0.02
		CLEARWATER PAPER CORP	3,413.000	165,564.63
		CLECO CORP	11,791.000	650,981.11
		CLEVELAND BIOLABS INC	57.000	144.21
		CLIFTON BANCORP INC	2,303.000	34,821.36
		CLOROX CO/THE	17,749.000	2,237,438.94
		CLOUD PEAK ENERGY INC	7,570.000	14,761.50
		CLOVIS ONCOLOGY INC	2,441.000	46,867.20
		CLST HOLDINGS INC	3,920.000	235.20
		CLUBCORP HOLDINGS INC	5,000.000	70,200.00
		CME GROUP INC/IL	53,083.000	5,098,622.15
		CMS ENERGY CORP	38,006.000	1,612,974.64
		CNA FINANCIAL CORP	8,418.000	270,891.24
		CNO FINANCIAL GROUP INC	45,098.000	808,156.16
		COACH INC	38,078.000	1,526,547.02
		COBIZ FINANCIAL INC	2,390.000	28,249.80
		COCA-COLA BOTTLING CO CONSOLID	1,483.000	236,924.08
		COCA-COLA CO/THE	534,300.000	24,786,177.00
		COCA-COLA ENTERPRISES INC	119,439.000	6,060,334.86
		COCHLEAR LTD	80,000.000	6,295,542.00
		CODEXIS INC	1,109.000	3,448.99
		CODORUS VALLEY BANCORP INC	2,015.000	40,743.30
		COEUR MINING INC	14,079.000	79,123.98
		COGENT COMMUNICATIONS HOLDINGS	12,151.000	474,253.53

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		COGENTIX MEDICAL INC	416.000	457.60
		COGNEX CORP	13,481.000	525,084.95
		COGNIZANT TECHNOLOGY SOLUTIONS	83,524.000	5,236,954.80
		COHEN & STEERS INC	4,842.000	188,450.64
		COHERENT INC	3,860.000	354,734.00
		COHERUS BIOSCIENCES INC	2,302.000	48,871.46
		COHU INC	4,688.000	55,693.44
		COLDWATER CREEK INC	2,034.000	0.00
		COLGATE-PALMOLIVE CO	159,214.000	11,248,469.10
		COLLEGIUM PHARMACEUTICAL INC	1,900.000	34,485.00
		COLOMBO BANK	495.000	173.25
		COLONIAL BANGROUP INC/THE	63,000.000	0.00
		COLONY CAPITAL INC	85,488.000	1,433,633.76
		COLONY STARWOOD HOMES	736.000	18,216.00
		COLUMBIA BANKING SYSTEM INC	8,060.000	241,155.20
		COLUMBIA PIPELINE GROUP INC	54,827.000	1,376,157.70
		COLUMBIA PIPELINE PARTNERS LP	59,838.000	873,634.80
		COLUMBIA SPORTSWEAR CO	5,952.000	357,655.68
		COLUMBUS MCKINNON CORP/NY	3,783.000	59,620.08
		COMARCO INC	3,575.000	321.75
		COMBIMATRIX CORP	2.000	7.22
		COMCAST CORP	459,510.000	28,066,870.80
		COMDIAL CORP	222.000	0.44
		COMERICA INC	23,979.000	908,084.73
		COMFORT SYSTEMS USA INC	6,475.000	205,710.75
		COMMERCIAL INTERNATIONAL BANK	282,625.000	1,221,532.50
		COMMERCIAL METALS CO	18,135.000	307,750.95
		COMMUNICATIONS SALES & LEASING	8,571.000	190,704.75
		COMMUNICATIONS SYSTEMS INC	2,292.000	16,846.20
		COMMUNITY BANK SYSTEM INC	4,185.000	159,908.85
		COMMUNITY TRUST BANCORP INC	4,954.000	174,975.28
		COMMUNITY WEST BANCSHARES	1,090.000	7,412.00
		COMMUNITYONE BANCORP	107.000	1,420.96
		COMMVAULT SYSTEMS INC	6,977.000	301,197.09
		COMPASS DIVERSIFIED HOLDINGS	13,324.000	208,520.60
		COMPASS GROUP PLC	550,097.000	9,709,236.25
		COMPASS MINERALS INTERNATIONAL	9,315.000	660,060.90
		COMPUTER PROGRAMS & SYSTEMS IN	2,386.000	124,358.32
		COMPUTER SERVICES INC	2,152.000	81,776.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		COMPUTER TASK GROUP INC	6,561.000	33,526.71
		COMPX INTERNATIONAL INC	1,221.000	12,820.50
		COMSCORE INC	17,966.000	539,698.64
		COMSTOCK RESOURCES INC	6,286.000	4,811.94
		COMTECH TELECOMMUNICATIONS COR	4,368.000	102,080.16
		COMTREX SYSTEMS CORP	367.000	587.20
		CONAGRA FOODS INC	214,099.000	9,553,097.38
		CONCERT PHARMACEUTICALS INC	2,378.000	32,483.48
		CONCHO RESOURCES INC	17,708.000	1,789,216.32
		CONCURRENT COMPUTER CORP	1,364.000	8,047.60
		CONE MLS CORP N C	20,100.000	0.00
		CONMED CORP	53,046.000	2,224,749.24
		CONN'S INC	2,186.000	27,237.56
		CONNECTICUT WATER SERVICE INC	3,111.000	140,306.10
		CONNECTONE BANCORP INC	1,074.000	17,559.90
		CONOCOPHILLIPS	169,510.000	6,826,167.70
		CONRAD INDUSTRIES INC	2,224.000	42,589.60
		CONSOL ENERGY INC	29,900.000	337,571.00
		CONSOLIDATED COMMUNICATIONS HO	13,339.000	343,612.64
		CONSOLIDATED EDISON INC	40,257.000	3,084,491.34
		CONSOLIDATED FREIGHTWAYS CORP	15,004.000	10.50
		CONSOLIDATED WATER CO LTD	4,366.000	53,134.22
		CONSOLIDATED-TOMOKA LAND CO	3,205.000	147,878.70
		CONSTELLATION BRANDS INC	44,408.000	6,709,604.72
		CONSUMER PORTFOLIO SERVICES IN	4,856.000	20,540.88
		CONTACT ENERGY LTD	588,293.000	2,042,259.15
		CONTANGO OIL & GAS CO	3,143.000	37,055.97
		CONTINENTAL INFORMATION SYSTEM	1,312.000	0.13
		CONTINENTAL MATERIALS CORP	831.000	9,639.60
		CONTRA DYAX CORPORATION	21,687.000	0.00
		CONVERGYS CORP	16,674.000	463,036.98
		COOPER COS INC/THE	9,600.000	1,478,112.00
		COOPER TIRE & RUBBER CO	12,934.000	478,816.68
		CORCEPT THERAPEUTICS INC	1,268.000	5,934.24
		CORE-MARK HOLDING CO INC	200.000	16,312.00
		CORELOGIC INC/UNITED STATES	42,168.000	1,463,229.60
		CORESITE REALTY CORP	3,050.000	213,530.50
		CORINTHIAN COLLEGES INC	11,399.000	14.82
		CORNERSTONE ONDEMAND INC	6,016.000	197,144.32

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CORNING INC	194,364.000	4,060,263.96
		CORNWALL RESOURCES INC	100.000	0.10
		CORPBANCA SA	665,939,600.000	5,704,980.78
		CORPORATE OFFICE PROPERTIES TR	12,973.000	340,411.52
		CORUS BANKSHARES INC	10,586.000	190.55
		CORVEL CORP	7,307.000	288,041.94
		COSCO PACIFIC LTD	592,429.000	775,999.47
		COSTCO WHOLESALE CORP	77,793.000	12,258,620.94
		COUSINS PROPERTIES INC	26,926.000	279,491.88
		COVANTA HOLDING CORP	16,731.000	282,084.66
		COVENANT TRANSPORTATION GROUP	2,371.000	57,354.49
		COVISINT CORP	5,432.000	10,864.00
		COWEN GROUP INC	1,624.000	6,187.44
		CPI AEROSTRUCTURES INC	1,261.000	9,243.13
		CPI CORP	1,363.000	8.20
		CR BARD INC	26,011.000	5,271,649.37
		CRA INTERNATIONAL INC	4,612.000	90,579.68
		CRACKER BARREL OLD COUNTRY STO	4,505.000	687,778.35
		CRAFT BREW ALLIANCE INC	2,303.000	18,953.69
		CRAWFORD & CO	8,449.000	54,749.52
		CRAY INC	5,984.000	250,789.44
		CRAZY WOMAN CREEK BANCORP INC	437.000	5,204.67
		CREDIT SUISSE GROUP AG	493,449.000	7,012,834.42
		CREXENDO INC	1,782.000	2,405.70
		CRH PLC	191,114.000	5,407,575.69
		CROCS INC	11,385.000	109,523.70
		CROMBIE REAL ESTATE INVT TR UNIT	78,602.000	854,415.80
		CROSS COUNTRY HEALTHCARE INC	7,209.000	83,840.67
		CROSSROADS SYSTEMS INC	1,754.000	368.87
		CROWN CASTLE INTERNATIONAL COR	45,767.000	3,958,845.50
		CROWN CRAFTS INC	4,165.000	38,526.25
		CROWN HOLDINGS INC	45,200.000	2,241,468.00
		CROWN MEDIA HOLDINGS INC	9,654.000	49,042.32
		CRYOLIFE INC	3,652.000	39,259.00
		CSG SYSTEMS INTERNATIONAL INC	14,574.000	658,161.84
		CSL LTD	90,000.000	7,022,944.80
		CSP INC	1,105.000	6,630.00
		CSRA INC	18,686.000	502,653.40
		CSS INDUSTRIES INC	2,574.000	71,891.82

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CSX CORP			132,069.000	3,400,776.75
CTI BIOPHARMA CORP			5.000	2.66
CTI INDUSTRIES CORP			194.000	1,243.54
CTS CORP			5,419.000	85,295.06
CUBESMART			24,888.000	828,770.40
CUBIC CORP			4,124.000	164,795.04
CULP INC			3,445.000	90,327.90
CUMMINS INC			22,230.000	2,443,966.20
CUMULUS MEDIA INC			6,016.000	2,793.23
CURIS INC			10,227.000	16,465.47
CURTISS-WRIGHT CORP			7,175.000	542,932.25
CUSTOMERS BANCORP INC			1,800.000	42,534.00
CUTERA INC			4,192.000	47,160.00
CV HOLDINGS INC/UNITED STATES			5,499.000	769.86
CVB FINANCIAL CORP			17,205.000	300,227.25
CVENT INC			1,400.000	29,960.00
CVS HEALTH CORP			152,327.000	15,800,879.71
CYBERCARE INC COM			5,500.000	0.00
CYBEROPTICS CORP			2,077.000	19,378.41
CYNOSURE INC			4,693.000	207,055.16
CYPRESS SEMICONDUCTOR CORP			46,836.000	405,599.76
CYRUSONE INC			7,909.000	361,045.85
CYS INVESTMENTS INC			18,226.000	148,359.64
CYTOKINETICS INC			4,773.000	33,649.65
CYTORI THERAPEUTICS INC			1,225.000	261.05
DAIMLER AG			97,800.000	7,508,251.09
DAIWA HOUSE INDUSTRY CO LTD			616,500.000	17,365,888.29
DAKTRONICS INC			8,231.000	65,024.90
DAN RIV INC GA CL A			18,700.000	0.00
DANA HOLDING CORP			22,425.000	315,968.25
DANAHER CORP			81,975.000	7,776,148.50
DARDEN RESTAURANTS INC			57,625.000	3,820,537.50
DARLING INGREDIENTS INC			18,714.000	246,463.38
DASSAULT SYSTEMES			95,000.000	7,548,778.05
DATA I/O CORP			4,212.000	10,866.96
DATA TRANSLATION ESCROW CONTRA			1,837.000	0.00
DATALINK CORP			2,206.000	20,162.84
DATARAM CORP			435.000	320.16
DATATEC SYS INC COM			25,900.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		DATATRAK INTERNATIONAL INC	67.000	234.50
		DATAWATCH CORP	2,915.000	14,429.25
		DAVE & BUSTER'S ENTERTAINMENT	500.000	19,390.00
		DAVITA HEALTHCARE PARTNERS INC	22,722.000	1,667,340.36
		DAWSON GEOPHYSICAL CO	5,656.000	25,847.92
		DAXOR CORP	2,106.000	16,616.34
		DCT INDUSTRIAL TRUST INC	12,884.000	508,531.48
		DEAN FOODS CO	16,228.000	281,068.96
		DECKERS OUTDOOR CORP	5,508.000	329,984.28
		DECORATOR INDUSTRIES INC	831.000	7.31
		DEERE & CO	41,076.000	3,162,441.24
		DELCATH SYSTEMS INC	186.000	53.48
		DELEK US HOLDINGS INC	9,897.000	150,830.28
		DELIA*S INC	3,437.000	1.72
		DELPHAX TECHNOLOGIES INC	7,074.000	2,122.20
		DELPHI AUTOMOTIVE PLC	183,056.000	13,732,861.12
		DELTA AIR LINES INC	172,651.000	8,404,650.68
		DELTA APPAREL INC	3,982.000	76,215.48
		DELTA NATURAL GAS CO INC	2,783.000	64,426.45
		DELTAGEN INC	13,680.000	205.20
		DELTIC TIMBER CORP	1,791.000	107,728.65
		DELUXE CORP	7,280.000	454,927.20
		DEMANDWARE INC	5,212.000	203,789.20
		DENBURY RESOURCES INC	42,400.000	94,128.00
		DENNY'S CORP	11,569.000	119,854.84
		DENTSPLY SIRONA INC	62,724.000	3,865,680.12
		DEPOMED INC	7,337.000	102,204.41
		DERMA SCIENCES INC	3,794.000	11,761.40
		DESTINATION MATERNITY CORP	3,392.000	23,201.28
		DESTINATION XL GROUP INC	5,521.000	28,543.57
		DETERMINE INC	466.000	862.10
		DETREX CORP	990.000	24,769.80
		DEUTSCHE BANK AG	203,800.000	3,471,992.34
		DEUTSCHE BOERSE AG	82,000.000	7,007,298.07
		DEVON ENERGY CORP	223,623.000	6,136,215.12
		DEVRY EDUCATION GROUP INC	9,299.000	160,593.73
		DEX MEDIA INC	240.000	21.60
		DHI GROUP INC	19,620.000	158,333.40
		DHT HOLDINGS INC	1,263.000	7,274.88

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIADEXUS INC			148.000	223.48
DIAMOND HILL INVESTMENT GROUP			1,018.000	180,552.48
DIAMOND OFFSHORE DRILLING INC			8,839.000	192,071.47
DIAMOND RESORTS INTERNATIONAL			1,900.000	46,170.00
DIAMONDROCK HOSPITALITY CO			33,053.000	334,496.36
DICERNA PHARMACEUTICALS INC			3,201.000	17,157.36
DIEBOLD INC			9,805.000	283,462.55
DIFFERENTIAL BRANDS GROUP INC			44.000	214.72
DIGI INTERNATIONAL INC			5,914.000	55,769.02
DIGIMARC CORP			2,459.000	74,507.70
DIGITAL INFO SECURITY CO			709.000	1.13
DIGITAL REALTY TRUST INC			8,707.000	770,482.43
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DIGITALGLOBE INC			12,231.000	211,596.30
DIME COMMUNITY BANCSHARES INC			7,168.000	126,300.16
DINEEQUITY INC			2,836.000	264,967.48
DIODES INC			5,150.000	103,515.00
DIPLOMAT PHARMACY INC			5,438.000	149,001.20
DIRECT LINE INSURANCE GROUP PL			667,400.000	3,551,158.38
DISCOVER FINANCIAL SERVICES			56,796.000	2,892,052.32
DISCOVERY COMMUNICATIONS INC			53,214.000	1,470,325.03
DISCOVERY LABORATORIES INC			25.000	41.25
DIVERSICARE HEALTHCARE SERVICE			2,393.000	20,412.29
DIVINE INC			6,229.000	3.92
DIXIE GROUP INC/THE			1,616.000	6,803.36
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			39,894.000	3,414,926.40
DOLLAR TREE INC			59,896.000	4,939,024.16
DOLLARAMA INC			165,000.000	11,658,239.60
DOMINION RESOURCES INC/VA			122,022.000	9,166,292.64
DOMTAR CORP			11,400.000	461,700.00
DON QUIJOTE HOLDINGS CO LTD			436,100.000	15,171,057.54
DONEGAL GROUP INC			7,738.000	103,831.24
DORAL FINANCIAL CORP			243.000	41.31
DORMAN PRODUCTS INC			8,151.000	443,577.42
DOVER CORP			21,255.000	1,367,334.15
DOVER DOWNS GAMING & ENTERTAIN			4,949.000	5,295.43
DOVER MOTORSPORTS INC			7,550.000	17,138.50
DOW CHEMICAL CO/THE			265,170.000	13,486,546.20

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DR HORTON INC			51,926.000	1,569,722.98
DR PEPPER SNAPPLE GROUP INC			49,690.000	4,443,279.80
DREAMWORKS ANIMATION SKG INC			8,478.000	211,526.10
DREW INDUSTRIES INC			3,322.000	214,136.12
DRI CORP			787.000	0.48
DRIL-QUIP INC			3,200.000	193,792.00
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			3,239.000	29,539.68
DSV A/S			195,000.000	8,130,530.22
DSW INC			11,100.000	306,804.00
DTE ENERGY CO			85,105.000	7,715,619.30
DTS INC/CA			2,733.000	59,524.74
DUALSTAR TECHNOLOGIES CORP			3,937.000	7.87
DUCOMMUN INC			2,567.000	39,146.75
DUET GROUP			1,257,261.000	2,195,426.01
DUKE ENERGY CORP			126,092.000	10,173,102.56
DUN & BRADSTREET CORP/THE			4,960.000	511,276.80
DUPONT FABROS TECHNOLOGY INC			78,240.000	3,171,067.20
DURECT CORP			8,621.000	11,638.35
DYCOM INDUSTRIES INC			5,145.000	332,727.15
DYNACQ HEALTHCARE INC			16.000	1.12
DYNAMIC MATERIALS CORP			2,137.000	13,847.76
DYNAVAX TECHNOLOGIES CORP			3,562.000	68,532.88
DYNEGY INC			16,699.000	239,964.63
DYNEX CAPITAL INC			10,356.000	68,867.40
E*TRADE FINANCIAL CORP			340,266.000	8,333,114.34
EACO CORP			16.000	75.20
EAGLE BANCORP INC			4,200.000	201,600.00
EAGLE BULK SHIPPING INC			7.000	2.52
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	1.95
EAGLE PHARMACEUTICALS INC/DE			1,000.000	40,500.00
EARTHCARE CO COM			12,400.000	0.00
EARTHLINK HOLDINGS CORP			21,820.000	123,719.40
EARTHSHELL CORP COM NEW			1,800.000	0.00
EAST WEST BANCORP INC			73,180.000	2,376,886.40
EASTERLY GOVERNMENT PROPERTIES			56,122.000	1,039,379.44
EASTERN CO/THE			935.000	15,352.70
EASTERN VIRGINIA BANKSHARES IN			106.000	709.14
EASTGROUP PROPERTIES INC			4,777.000	288,387.49

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		EASTMAN CHEMICAL CO	20,269.000	1,464,029.87
		EASTMAN KODAK CO	1,380.000	14,973.00
		EASYJET PLC	278,800.000	6,086,925.26
		EATON CORP PLC	95,689.000	5,986,303.84
		EBAY INC	256,696.000	6,124,766.56
		EBIX INC	5,637.000	229,933.23
		EBT INTL INC COM NEW	69.000	0.00
		ECHELON CORP	902.000	5,096.30
		ECOLAB INC	36,530.000	4,073,825.60
		ECOLOGY AND ENVIRONMENT INC	332.000	3,333.28
		EDCI HOLDINGS INC	1,189.000	564.78
		EDGEWATER TECHNOLOGY INC	7,939.000	61,844.81
		EDISON INTERNATIONAL	44,676.000	3,211,757.64
		EDP - ENERGIAS DE PORTUGAL SA	21,858.000	77,863.30
		EDUCATION HOLDINGS 1 INC	4,413.000	0.00
		EDUCATION REALTY TRUST INC	6,770.000	281,632.00
		EDUCATIONAL DEVELOPMENT CORP	1,007.000	14,128.21
		EDWARDS LIFESCIENCES CORP	29,426.000	2,595,667.46
		EGAIN CORP	1,880.000	6,674.00
		EHEALTH INC	4,450.000	41,785.50
		EI DU PONT DE NEMOURS & CO	119,526.000	7,568,386.32
		EL PASO ELECTRIC CO	9,884.000	453,477.92
		ELDORADO RESORTS INC	3,259.000	37,282.96
		ELECTRO RENT CORP	4,045.000	37,456.70
		ELECTRO SCIENTIFIC INDUSTRIES	3,680.000	26,312.00
		ELECTRO-SENSORS INC	224.000	763.84
		ELECTRONIC ARTS INC	42,413.000	2,803,923.43
		ELECTRONIC TELE-COMMUNICATIONS	1,662.000	49.86
		ELECTRONICS FOR IMAGING INC	6,723.000	284,987.97
		ELI LILLY & CO	133,469.000	9,611,102.69
		ELIOR GROUP	242,247.000	5,319,533.00
		ELIZABETH ARDEN INC	2,936.000	24,045.84
		ELLIE MAE INC	3,793.000	343,797.52
		ELLINGTON RESIDENTIAL MORTGAGE	2,910.000	34,832.70
		ELXSI CORP	3,025.000	51,425.00
		EMAGIN CORP	6,943.000	12,497.40
		EMAK WORLDWIDE INC	1,137.000	11.37
		EMC CORP/MA	266,982.000	7,115,070.30
		EMC INSURANCE GROUP INC	3,132.000	80,335.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		EMCOR GROUP INC	9,768.000	474,724.80
		EMCORE CORP	1,466.000	7,330.00
		EMERGENT BIOSOLUTIONS INC	9,269.000	336,928.15
		EMERSON ELECTRIC CO	136,880.000	7,443,534.40
		EMERSON RADIO CORP	6,016.000	5,053.44
		EMISPHERE TECHNOLOGIES INC	6,412.000	3,847.20
		EMPIRE CO LTD CL A NON-VTG	282,500.000	4,914,183.00
		EMPIRE DISTRICT ELECTRIC CO/TH	6,687.000	221,005.35
		EMPIRE RESORTS INC	117.000	1,597.05
		EMPIRE RESOURCES INC	617.000	2,017.59
		EMPIRE STATE REALTY TRUST INC	7,607.000	133,350.71
		EMPLOYERS HOLDINGS INC	6,937.000	195,207.18
		ENAGAS SA	13,978.000	420,754.77
		ENANTA PHARMACEUTICALS INC	1,273.000	37,388.01
		ENBRIDGE ENERGY MANAGEMENT LLC	297.000	5,331.15
		ENBRIDGE ENERGY PARTNERS LP	93,960.000	1,721,347.20
		ENBRIDGE INCOME FD HLDGS INC	42,730.000	977,856.12
		ENCORE CAPITAL GROUP INC	3,849.000	99,073.26
		ENCORE WIRE CORP	4,921.000	191,574.53
		ENDEAVOUR INTERNATIONAL CORP	8,833.000	17.66
		ENDESA SA	32,260.000	620,172.96
		ENDO INTERNATIONAL PLC	28,031.000	789,072.65
		ENDOCYTE INC	3,901.000	12,093.10
		ENDOLOGIX INC	11,974.000	100,102.64
		ENDURANCE INTERNATIONAL GROUP	9,950.000	104,773.50
		ENDURANCE SPECIALTY HOLDINGS L	51,330.000	3,353,902.20
		ENER1 INC	8,865.000	0.00
		ENERGEN CORP	97,110.000	3,553,254.90
		ENERGY CONVERSION DEVICES INC	3,568.000	0.00
		ENERGY FOCUS INC	109.000	808.78
		ENERGY RECOVERY INC	7,252.000	74,985.68
		ENERGY TRANSFER EQUITY LP	345,941.000	2,466,559.33
		ENERGY TRANSFER PARTNERS LP	93,378.000	3,019,844.52
		ENERGY XXI LTD	13,334.000	8,305.75
		ENERNOC INC	3,959.000	29,613.32
		ENERSYS	9,020.000	502,594.40
		ENGIE SA	37,145.000	577,361.89
		ENGLOBAL CORP	4,822.000	4,966.66
		ENHERENT CORP	9,218.000	10.14

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ENNIS INC	4,606.000	90,047.30
		ENOVA INTERNATIONAL INC	4,243.000	26,773.33
		ENPRO INDUSTRIES INC	2,964.000	170,963.52
		ENSCO PLC	32,264.000	334,577.68
		ENSIGN GROUP INC/THE	6,770.000	153,272.80
		ENSTAR GROUP LTD	1,490.000	242,244.20
		ENTEGRIS INC	29,290.000	398,929.80
		ENTELLUS MEDICAL INC	1,200.000	21,828.00
		ENTERCOM COMMUNICATIONS CORP	4,985.000	52,741.30
		ENERGY CORP	24,475.000	1,940,378.00
		ENTERPRISE BANCORP INC/MA	538.000	14,117.12
		ENTERPRISE FINANCIAL SERVICES	501.000	13,547.04
		ENTERPRISE PRODUCTS PARTNERS L	443,853.000	10,927,660.86
		ENTRADE INC COM	13,100.000	0.00
		ENTRAVISION COMMUNICATIONS COR	9,591.000	71,357.04
		ENTRPRIZE CORP	962.000	733.04
		ENVESTNET INC	5,184.000	141,004.80
		ENVIRONMENTAL TECHNOLOGIES INC	6,500.000	0.00
		ENVIRONMENTAL TECTONICS CORP	2,343.000	1,288.65
		ENVIT CAPITAL GROUP INC	290.000	0.03
		ENZO BIOCHEM INC	5,053.000	22,991.15
		ENZON PHARMACEUTICALS INC	10,765.000	5,059.55
		EOG RESOURCES INC	114,400.000	8,303,152.00
		EPAM SYSTEMS INC	5,446.000	406,652.82
		EPIQ SYSTEMS INC	7,653.000	114,948.06
		EPIRUS BIOPHARMACEUTICALS INC	80.000	215.20
		EPIX PHARMACEUTICALS INC	6,452.000	0.00
		EPIZYME INC	5,761.000	69,823.32
		EPL TECHNOLOGIES INC	19,700.000	0.00
		EPLUS INC	3,506.000	282,268.06
		EPR PROPERTIES	41,706.000	2,778,453.72
		EQT CORP	59,094.000	3,974,662.44
		EQT GP HOLDINGS LP	18,884.000	509,301.48
		EQT MIDSTREAM PARTNERS LP	57,474.000	4,277,789.82
		EQUIFAX INC	16,278.000	1,860,412.62
		EQUIFIN INC	394.000	2.56
		EQUINIX INC	9,448.000	3,124,548.08
		EQUITY COMMONWEALTH	11,400.000	321,708.00
		EQUITY ONE INC	12,535.000	359,253.10

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		EQUITY RESIDENTIAL	79,924.000	5,996,697.72
		ERA GROUP INC	2,425.000	22,746.50
		ERBA DIAGNOSTICS INC	3,427.000	3,495.54
		EROOMSYSTEM TECHNOLOGIES INC	3,225.000	167.70
		ERSTE GROUP BANK AG	414,500.000	11,666,883.83
		ESC CONCORD CAMERA CORP	3,480.000	0.00
		ESC GLOBIX CORPORATION	33,000.000	0.00
		ESCALADE INC	2,400.000	28,248.00
		ESCALERA RESOURCES CO	9,249.000	60.12
		ESCO TECHNOLOGIES INC	4,933.000	192,288.34
		ESCROW AMBASSADORS GROUP INC	6,341.000	0.00
		ESCROW CDC LIQUIDATING TRUST	331.000	0.00
		ESCROW CHROMCRAFT REVINGTON	2,356.000	0.00
		ESPEY MANUFACTURING & ELECTRON	355.000	8,733.00
		ESSENDANT INC	11,513.000	367,610.09
		ESSENT GROUP LTD	6,036.000	125,548.80
		ESSEX PROPERTY TRUST INC	8,969.000	2,097,490.34
		ESTEE LAUDER COS INC/THE	30,430.000	2,869,853.30
		ESTERLINE TECHNOLOGIES CORP	4,864.000	311,636.48
		ETHAN ALLEN INTERIORS INC	3,004.000	95,587.28
		EUROBANCSHARES INC	3,146.000	0.00
		EUROCOMMERCIAL PROPERTIES NV	24,350.000	1,141,276.99
		EURONET WORLDWIDE INC	7,533.000	558,270.63
		EUROPRIAS ASA	571,479.000	2,687,687.23
		EVANS & SUTHERLAND COMPUTER CO	4,156.000	3,574.58
		EVERBANK FINANCIAL CORP	13,590.000	205,073.10
		EVERCEL INC	2,662.000	3,300.88
		EVERCORE PARTNERS INC	4,831.000	250,004.25
		EVERGREEN ENERGY INC	1,552.000	2.33
		EVERGREEN SOLAR INC	8,573.000	0.00
		EVERI HOLDINGS INC	15,240.000	34,899.60
		EVERSOURCE ENERGY	43,494.000	2,537,439.96
		EVERTEC INC	7,150.000	99,957.00
		EVINE LIVE INC	4,392.000	5,138.64
		EVOLUTION PETROLEUM CORP	1,055.000	5,127.30
		EVOLVING SYSTEMS INC	9,031.000	51,837.94
		EW SCRIPPS CO/THE	7,775.000	121,212.25
		EXACT SCIENCES CORP	14,343.000	96,671.82
		EXACTECH INC	4,708.000	95,384.08

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		EXAMWORKS GROUP INC	5,183.000	153,209.48
		EXAR CORP	20,336.000	116,932.00
		EXELIXIS INC	19,833.000	79,332.00
		EXELON CORP	377,017.000	13,519,829.62
		EXLSERVICE HOLDINGS INC	5,004.000	259,207.20
		EXPEDIA INC	16,248.000	1,751,859.36
		EXPEDITORS INTERNATIONAL OF WA	24,970.000	1,218,785.70
		EXPERIAN PLC	531,579.000	9,512,279.29
		EXPONENT INC	10,334.000	527,137.34
		EXPRESS INC	13,914.000	297,898.74
		EXPRESS SCRIPTS HOLDING CO	98,603.000	6,773,040.07
		EXTERRAN CORP	4,284.000	66,230.64
		EXTRA SPACE STORAGE INC	17,148.000	1,602,652.08
		EXTREME NETWORKS INC	13,886.000	43,185.46
		EXXON MOBIL CORP	588,705.000	49,209,850.95
		EZCORP INC	6,241.000	18,535.77
		EZENIA! INC	5,456.000	163.68
		F5 NETWORKS INC	9,428.000	997,953.80
		FAB INDS INC COM	4,400.000	0.00
		FABRINET	2,200.000	71,170.00
		FACEBOOK INC	376,896.000	43,003,833.60
		FACTORY 2-U STORES INC	5,731.000	16.05
		FAIR ISAAC CORP	7,458.000	791,219.22
		FAIRCHILD SEMICONDUCTOR INTERN	19,170.000	383,400.00
		FAIRPOINT COMMUNICATIONS INC	34,126.000	22,706.88
		FALCON PRODS INC	7,000.000	0.00
		FALCONSTOR SOFTWARE INC	7,036.000	9,428.24
		FAMOUS DAVE'S OF AMERICA INC	2,559.000	15,584.31
		FANUC CORP	39,300.000	6,113,799.59
		FARMER BROTHERS CO	2,498.000	69,619.26
		FARMERS CAPITAL BANK CORP	2,686.000	70,964.12
		FARO TECHNOLOGIES INC	2,781.000	89,576.01
		FASTENAL CO	62,618.000	3,068,282.00
		FBL FINANCIAL GROUP INC	4,689.000	288,467.28
		FBR & CO	2,659.000	48,101.31
		FCB FINANCIAL HOLDINGS INC	4,000.000	133,040.00
		FEDDERS CORP COM NEW	23,100.000	9.24
		FEDERAL AGRICULTURAL MORTGAGE	264.000	9,960.72
		FEDERAL MOGUL CORP COM	2,400.000	0.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FEDERAL REALTY INVESTMENT TRUS	9,554.000	1,490,901.70
		FEDERAL SCREW WORKS	815.000	4,075.00
		FEDERAL SIGNAL CORP	12,329.000	163,482.54
		FEDERATED NATIONAL HOLDING CO	1,141.000	22,432.06
		FEDEX CORP	35,148.000	5,719,282.56
		FEI CO	7,276.000	647,636.76
		FELCOR LODGING TRUST INC	19,605.000	159,192.60
		FERRO CORP	13,285.000	157,692.95
		FERROGLOBE PLC	10,771.000	94,892.51
		FFD FINANCIAL CORP	676.000	19,482.32
		FIBERCORE INC	7,424.000	4.45
		FIBERMARK INC COM	6,800.000	0.00
		FIDELITY & GUARANTY LIFE	1,400.000	36,736.00
		FIDELITY NATIONAL INFORMATION	37,858.000	2,396,789.98
		FIDELITY SOUTHERN CORP	2,915.000	46,756.60
		FIFTH THIRD BANCORP	107,397.000	1,792,455.93
		FINANCIAL ENGINES INC	6,278.000	197,317.54
		FINANCIAL INSTITUTIONS INC	840.000	24,418.80
		FINISAR CORP	15,166.000	276,627.84
		FINISH LINE INC/THE	8,132.000	171,585.20
		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	11,896.20
		FIRST AMERICAN FINANCIAL CORP	14,029.000	534,645.19
		FIRST BANCORP INC/ME	2,482.000	48,423.82
		FIRST BANCORP/PUERTO RICO	737.000	2,152.04
		FIRST BANCORP/SOUTHERN PINES N	2,671.000	50,348.35
		FIRST BUSEY CORP	1,470.000	30,105.60
		FIRST BUSINESS FINANCIAL SERVI	1,306.000	29,946.58
		FIRST CASH FINANCIAL SERVICES	4,725.000	217,633.50
		FIRST CITIZENS BANCSHARES INC/	1,853.000	465,232.71
		FIRST COMMONWEALTH FINANCIAL C	17,071.000	151,249.06
		FIRST COMMUNITY BANCSHARES INC	575.000	11,408.00
		FIRST DEFIANCE FINANCIAL CORP	4,489.000	172,422.49
		FIRST FINANCIAL BANCORP	12,811.000	232,903.98
		FIRST FINANCIAL BANKSHARES INC	12,527.000	370,548.66
		FIRST FINANCIAL CORP/IN	3,401.000	116,348.21
		FIRST HORIZON NATIONAL CORP	16.932	221.80
		FIRST HUMANICS G/O IL	5,000.000	0.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FIRST INDUSTRIAL REALTY TRUST	16,648.000	378,575.52
		FIRST MARBLEHEAD CORP/THE	335.000	1,273.00
		FIRST MARINER BANCORP	4,813.000	72.20
		FIRST MERCHANTS CORP	8,473.000	199,708.61
		FIRST MIDWEST BANCORP INC/IL	15,526.000	279,778.52
		FIRST NBC BANK HOLDING CO	1,250.000	25,737.50
		FIRST OF LONG ISLAND CORP/THE	3,933.000	112,090.50
		FIRST PLACE FINANCIAL CORP/OH	5,949.000	0.44
		FIRST POTOMAC REALTY TRUST	9,005.000	81,585.30
		FIRST SOLAR INC	41,951.000	2,872,384.97
		FIRST SOUTH BANCORP INC/WASHIN	711.000	5,865.75
		FIRST STATE BANCORPORATION/NM	2,669.000	3.21
		FIRST UNITED CORP	1,655.000	18,122.25
		FIRST VIRTUAL COMMUNICATIONS INC COM NEW	2,780.000	0.00
		FIRSTENERGY CORP	58,091.000	2,089,533.27
		FIRSTMERIT CORP	24,260.000	510,673.00
		FISCHER IMAGING CORP	5,800.000	0.00
		FISERV INC	30,569.000	3,135,768.02
		FIVE BELOW INC	8,291.000	342,749.94
		FIVE OAKS INVESTMENT CORP	4,092.000	22,915.20
		FIVE PRIME THERAPEUTICS INC	2,550.000	103,606.50
		FIVE STAR QUALITY CARE INC	3,942.000	9,027.18
		FLAGSTAR BANCORP INC	103.000	2,210.38
		FLANIGAN'S ENTERPRISES INC	107.000	2,000.90
		FLEETMatics GROUP PLC	2,251.000	91,638.21
		FLEETWOOD ENTERPRISES INC COM	17,000.000	0.00
		FLEXION THERAPEUTICS INC	1,300.000	11,960.00
		FLEXSTEEL INDUSTRIES INC	657.000	28,697.76
		FLIR SYSTEMS INC	18,863.000	621,535.85
		FLOTEK INDUSTRIES INC	7,702.000	56,455.66
		FLOUR CITY INTL INC COM NEW	7,300.000	7.30
		FLOWSERVE CORP	17,836.000	792,096.76
		FLUIDIGM CORP	9,899.000	79,884.93
		FLUOR CORP	25,149.000	1,350,501.30
		FLUSHING FINANCIAL CORP	3,348.000	72,383.76
		FLYI INC COM	29,300.000	87.90
		FMC CORP	55,877.000	2,255,754.49
		FMC TECHNOLOGIES INC	31,114.000	851,279.04
		FNB CORP/PA	37,982.000	494,145.82

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FOAMEX INTL INC COM NEW	9,459.000	37.84
		FOCUS ENHANCEMENTS INC	19,974.000	15.98
		FOOTBALL EQUITIES INC	5,500.000	0.55
		FOOTSTAR INC	18,000.000	25,500.00
		FORD MOTOR CO	553,892.000	7,477,542.00
		FORESTAR GROUP INC	4,482.000	58,445.28
		FORMFACTOR INC	6,813.000	49,530.51
		FORRESTER RESEARCH INC	3,231.000	108,593.91
		FORTUNE REAL ESTATE INVESTMENT	120,707.000	129,319.76
		FORUM ENERGY TECHNOLOGIES INC	8,436.000	111,355.20
		FORWARD AIR CORP	4,409.000	199,815.88
		FOUNTAIN PWR BOAT INDS INC COM NEW	3,800.000	95.00
		FOUR CORNERS PROPERTY TRUST IN	15,853.000	284,561.35
		FRANCESCA'S HOLDINGS CORP	5,572.000	106,759.52
		FRANKFORT TOWER INDUSTRIES INC COM ESCROW	61,300.000	0.00
		FRANKLIN COVEY CO	6,978.000	122,743.02
		FRANKLIN ELECTRIC CO INC	7,387.000	237,639.79
		FRANKLIN FINANCIAL NETWORK INC	1,250.000	33,750.00
		FRANKLIN RESOURCES INC	51,197.000	1,999,242.85
		FRANKLIN STREET PROPERTIES COR	11,762.000	124,794.82
		FRASERS CENTREPOINT TRUST	1,501,713.000	2,230,377.25
		FRED'S INC	4,429.000	66,036.39
		FREEPORT-MCMORAN INC	171,656.000	1,774,923.04
		FREIGHTCAR AMERICA INC	836.000	13,024.88
		FREQUENCY ELECTRONICS INC	3,548.000	35,409.04
		FRESENIUS MEDICAL CARE AG & CO	135,310.000	12,002,345.01
		FRESENIUS SE & CO KGAA	69,571.000	5,090,545.23
		FRESH CHOICE INC	6,600.000	0.00
		FRESH MARKET INC/THE	4,766.000	135,973.98
		FRIEDMAN INDUSTRIES INC	3,017.000	16,352.14
		FRIEDMANS INC CL A	10,900.000	0.00
		FRONTIER COMMUNICATIONS CORP	160,182.000	895,417.38
		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	136,810.80
		FTD COS INC	2,823.000	74,103.75
		FTI CONSULTING INC	5,705.000	202,584.55
		FUBON FINANCIAL HOLDING CO LTD	3,572,000.000	4,550,459.89

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FUBON FINANCIAL-PFD RTS EXP 04/13/2016		157,070.000	0.00
FUEL SYSTEMS SOLUTIONS INC		5,534.000	30,603.02
FUEL TECH INC		2,912.000	5,096.00
FUELCELL ENERGY INC		566.000	3,831.82
FULTON FINANCIAL CORP		26,946.000	360,537.48
FUQI INTERNATIONAL INC		2,793.000	0.00
FUTUREFUEL CORP		2,728.000	32,163.12
FVNB CORP COM		3,600.000	0.00
G&K SERVICES INC		3,621.000	265,238.25
G-III APPAREL GROUP LTD		5,878.000	287,375.42
GA EXPRESS INC		1,881.000	0.00
GABS 114A AELTUS CBO		8,180.000	851.20
GAIAM INC		1,286.000	8,230.40
GAINSCO INC		435.000	5,655.00
GALENA BIOPHARMA INC		306.000	416.16
GAM HOLDING AG		9,324.000	135,335.04
GAMCO INVESTORS INC		3,055.000	113,218.30
GAMESTOP CORP		14,352.000	455,388.96
GAMETECH INTERNATIONAL INC		4,418.000	20.59
GAMING AND LEISURE PROPERTIES		57,487.000	1,777,498.04
GAMING PARTNERS INTERNATIONAL		224.000	2,206.40
GAP INC/THE		31,030.000	912,282.00
GARGOYLES INC		187.000	0.01
GARMIN LTD		16,130.000	644,554.80
GAS NATURAL INC		2,697.000	21,063.57
GASTAR EXPLORATION INC		3,378.000	3,715.80
GEA GROUP AG		125,000.000	6,125,081.25
GENERAC HOLDINGS INC		9,417.000	350,689.08
GENERAL BEARING CORP ESCROW		2,162.000	0.00
GENERAL CABLE CORP		7,538.000	92,038.98
GENERAL COMMUNICATION INC		8,184.000	149,930.88
GENERAL DATACOMM INDUSTRIES IN		1,255.000	37.65
GENERAL DYNAMICS CORP		40,107.000	5,268,856.59
GENERAL ELECTRIC CO		1,419,527.000	45,126,763.33
GENERAL GROWTH PROPERTIES INC		79,857.000	2,374,148.61
GENERAL MILLS INC		140,660.000	8,910,811.00
GENERAL MOLY INC		5,187.000	1,762.02
GENERAL MOTORS CO		235,423.000	7,399,344.89
GENERAL STEEL HOLDINGS INC		1,145.000	1,912.15

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GENESCO INC	3,551.000	256,559.75
		GENESIS ENERGY LP	60,070.000	1,909,625.30
		GENESIS HEALTHCARE INC	3,485.000	8,085.20
		GENESIS WORLDWIDE INC	6,900.000	0.00
		GENIE ENERGY LTD	2,200.000	16,742.00
		GENMARK DIAGNOSTICS INC	4,219.000	22,234.13
		GENOMIC HEALTH INC	6,269.000	155,283.13
		GENTHERM INC	6,045.000	251,411.55
		GENUINE PARTS CO	20,502.000	2,037,078.72
		GENVEC INC	660.000	532.16
		GEO GROUP INC/THE	42,786.000	1,483,390.62
		GEOGLOBAL RESOURCES INC	2,056.000	25.70
		GEOMET INC	8,674.000	143.12
		GEOPETRO RESOURCES CO	1,269.000	19.04
		GEOSPACE TECHNOLOGIES CORP	2,901.000	35,798.34
		GERBER SCIENTIFIC INC COM ESCROW	6,368.000	0.00
		GERMAN AMERICAN BANCORP INC	866.000	27,885.20
		GERON CORP	9,065.000	26,469.80
		GETTY REALTY CORP	5,488.000	108,827.04
		GIBRALTAR INDUSTRIES INC	3,680.000	105,248.00
		GIGA-TRONICS INC	1,580.000	2,306.80
		GIGAMON INC	1,900.000	58,938.00
		GILEAD SCIENCES INC	233,224.000	21,423,956.64
		GLACIER BANCORP INC	11,534.000	293,194.28
		GLACIER WATER SERVICES INC	366.000	4,483.50
		GLADSTONE COMMERCIAL CORP	4,773.000	78,181.74
		GLAXOSMITHKLINE PLC	333,000.000	6,758,127.11
		GLEACHER & CO INC	482.000	819.40
		GLOBAL INDEMNITY PLC	965.000	30,040.45
		GLOBAL PAYMENTS INC	49,605.000	3,239,206.50
		GLOBAL SOURCES LTD	2,603.000	21,084.30
		GLOBAL TECHNOLOGIES LTD	4,068.000	0.41
		GLOBALSTAR INC	52,902.000	77,765.94
		GLOBANT SA	1,400.000	43,204.00
		GLOBUS MEDICAL INC	92,266.000	2,191,317.50
		GLOWPOINT INC	1,539.000	584.82
		GN STORE NORD A/S	480,000.000	10,050,856.94
		GODADDY INC	1,500.000	48,495.00
		GOLAR LNG LTD	12,212.000	219,449.64

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GOLDEN ENTERPRISES INC	10,480.000	52,924.00
		GOLDEN OCEAN GROUP LTD	2,706.000	1,880.67
		GOLDFIELD CORP/THE	2,686.000	4,566.20
		GOLDMAN SACHS GROUP INC/THE	76,310.000	11,979,143.80
		GOODRICH PETROLEUM CORP	2,952.000	292.25
		GOODYEAR TIRE & RUBBER CO/THE	36,617.000	1,207,628.66
		GORMAN-RUPP CO/THE	7,202.000	186,747.86
		GOVERNMENT PROPERTIES INCOME T	8,672.000	154,795.20
		GP STRATEGIES CORP	2,137.000	58,553.80
		GRAHAM CORP	3,946.000	78,564.86
		GRAMERCY PROPERTY TRUST	44,420.000	375,349.00
		GRAN TIERRA ENERGY INC	45,151.000	111,522.97
		GRAND CANYON EDUCATION INC	7,019.000	299,992.06
		GRANITE BROADCASTING CORP	70.000	0.00
		GRANITE CONSTRUCTION INC	4,969.000	237,518.20
		GRAPHIC PACKAGING HOLDING CO	16,791.000	215,764.35
		GRAY TELEVISION INC	11,442.000	131,456.14
		GREAT AMERICAN BANCORP INC	144.000	1,440.00
		GREAT LAKES DREDGE & DOCK CORP	14,627.000	65,236.42
		GREAT SOUTHERN BANCORP INC	2,480.000	92,082.40
		GREAT WALL MOTOR CO LTD	5,775,000.000	4,690,551.86
		GREAT WESTERN BANCORP INC	5,800.000	158,166.00
		GREATBATCH INC	4,063.000	144,805.32
		GREATER ATLANTIC FINANCIAL COR	1,312.000	0.00
		GREEN BRICK PARTNERS INC	188.000	1,426.92
		GREEN DOT CORP	2,900.000	66,613.00
		GREEN PLAINS INC	3,401.000	54,279.96
		GREENBRIER COS INC/THE	5,943.000	164,264.52
		GREENHILL & CO INC	4,019.000	89,221.80
		GREENHUNTER RESOURCES INC	1,231.000	6.16
		GREENLIGHT CAPITAL RE LTD	3,696.000	80,535.84
		GREIF INC	3,937.000	128,936.75
		GRIFFIN INDUSTRIAL REALTY INC	760.000	18,665.60
		GRIFFON CORP	10,987.000	169,749.15
		GROUP 1 AUTOMOTIVE INC	2,877.000	168,851.13
		GROUPON INC	49,462.000	197,353.38
		GRUBHUB INC	4,100.000	103,033.00
		GSE SYSTEMS INC	3,099.000	8,305.32
		GSV INC	770.000	3.85

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GT ADVANCED TECHNOLOGIES INC	8,807.000	189.35
		GTX INC	16,768.000	8,384.00
		GUARANTY BANCORP	1,106.000	17,098.76
		GUESS? INC	10,571.000	198,417.67
		GUIDED THERAPEUTICS INC	19.000	1.90
		GUIDEWIRE SOFTWARE INC	11,211.000	610,775.28
		GULF ISLAND FABRICATION INC	2,372.000	18,620.20
		GULFMARK OFFSHORE INC	8,251.000	50,908.67
		GYRODYNE CO AMER INC	7,623.000	0.00
		GYRODYNE LLC	1,409.000	37,930.28
		H&E EQUIPMENT SERVICES INC	2,304.000	40,389.12
		H&R BLOCK INC	32,354.000	854,792.68
		HACKETT GROUP INC/THE	8,707.000	131,649.84
		HAEMONETICS CORP	7,287.000	254,899.26
		HAFSLUND ASA	3,085.000	24,616.59
		HALCON RESOURCES CORP	7,142.000	6,864.18
		HALLADOR ENERGY CO	2,855.000	13,047.35
		HALLIBURTON CO	117,697.000	4,204,136.84
		HALLMARK FINANCIAL SERVICES IN	1,210.000	13,915.00
		HALOZYME THERAPEUTICS INC	14,693.000	139,142.71
		HALYARD HEALTH INC	7,300.000	209,729.00
		HAMPSHIRE GROUP LTD	2,587.000	517.40
		HANCOCK FABRICS INC	3,981.000	22.29
		HANCOCK HOLDING CO	11,849.000	272,053.04
		HANDLEMAN CO DEL COM	6,680.000	0.00
		HANDY & HARMAN LTD	690.000	18,871.50
		HANESBRANDS INC	53,706.000	1,522,028.04
		HANGER INC	6,395.000	41,567.50
		HANMI FINANCIAL CORP	2,627.000	57,846.54
		HANOVER INSURANCE GROUP INC/TH	6,463.000	583,091.86
		HANSEN MEDICAL INC	208.000	542.88
		HARBOR DIVERSIFIED INC	1,094.000	54.70
		HARBOURTON CAPITAL GROUP INC	233.000	4.66
		HARDINGE INC	3,091.000	38,544.77
		HARLEY-DAVIDSON INC	25,234.000	1,295,261.22
		HARMAN INTERNATIONAL INDUSTRIE	9,755.000	868,585.20
		HARMONIC INC	10,279.000	33,612.33
		HARRIS & HARRIS GROUP INC	2,009.000	3,314.85
		HARRIS CORP	17,093.000	1,330,860.98

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HARSCO CORP	12,384.000	67,492.80
		HARTE-HANKS INC	7,443.000	18,830.79
		HARTFORD FINANCIAL SERVICES GR	167,793.000	7,731,901.44
		HARVARD APPARATUS REGENERATIVE	1,384.000	2,491.20
		HARVARD BIOSCIENCE INC	11,047.000	33,361.94
		HARVEST NATURAL RESOURCES INC	6,874.000	4,145.02
		HASBRO INC	23,401.000	1,874,420.10
		HASTINGS MANUFACTURING CO	262.000	0.16
		HATTERAS FINANCIAL CORP	14,863.000	212,540.90
		HAUPPAUGE DIGITAL INC	3,900.000	241.80
		HAVERTY FURNITURE COS INC	2,817.000	59,607.72
		HAWAIIAN HOLDINGS INC	8,405.000	396,631.95
		HAWAIIAN TELCOM HOLDCO INC	1,950.000	45,922.50
		HAWKINS INC	3,278.000	118,303.02
		HAYDEN HALL INC	1.000	0.00
		HAYNES INTERNATIONAL INC	2,380.000	86,870.00
		HB FULLER CO	9,903.000	420,382.35
		HC2 HOLDINGS INC	340.000	1,298.80
		HCA HOLDINGS INC	49,612.000	3,872,216.60
		HCP INC	63,834.000	2,079,711.72
		HD SUPPLY HOLDINGS INC	75,580.000	2,499,430.60
		HDFC BANK LTD ADR	126,170.000	7,775,857.10
		HEADWATERS INC	10,532.000	208,954.88
		HEALTHCARE REALTY TRUST INC	14,137.000	436,691.93
		HEALTHCARE SERVICES GROUP INC	12,307.000	453,020.67
		HEALTH EQUITY INC	5,750.000	141,852.50
		HEALTHSOUTH CORP	15,877.000	597,451.51
		HEALTHSTREAM INC	3,521.000	77,778.89
		HEALTHWAREHOUSE.COM INC	409.000	89.98
		HEALTHWATCH INC COM PAR \$0.05	2,100.000	0.00
		HEALTHWAYS INC	5,971.000	60,247.39
		HEARTLAND EXPRESS INC	14,601.000	270,848.55
		HEARTLAND FINANCIAL USA INC	938.000	28,881.02
		HEARTLAND PAYMENT SYSTEMS INC	8,837.000	853,389.09
		HEARTWARE INTERNATIONAL INC	2,993.000	94,040.06
		HECLA MINING CO	38,225.000	106,265.50
		HEDGE PATH PHARMACEUTICALS INC	1,225.000	183.75
		HEICO CORP	10,599.000	637,317.87
		HEIDRICK & STRUGGLES INTERNATI	1,782.000	42,233.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HELEN OF TROY LTD	5,024.000	520,938.56
		HELICOS BIOSCIENCES CORP	297.000	0.59
		HELIOS & MATHESON ANALYTICS IN	175.000	240.25
		HELIX ENERGY SOLUTIONS GROUP I	16,756.000	93,833.60
		HELM CAP GROUP INC COM	600.000	0.00
		HELMERICH & PAYNE INC	14,811.000	869,701.92
		HEMACARE CORP	437.000	222.87
		HEMISPHERX BIOPHARMA INC	6,255.000	832.54
		HENRY SCHEIN INC	11,236.000	1,939,670.68
		HERCULES OFFSHORE INC	53.000	127.20
		HERCULES OFFSHORE INC WTS EXP 11/08/2021	427.000	0.00
		HERITAGE COMMERCE CORP	1,993.000	19,949.93
		HERITAGE FINANCIAL CORP/WA	4,289.000	75,357.73
		HERMAN MILLER INC	6,772.000	209,187.08
		HERON THERAPEUTICS INC	2,389.000	45,343.22
		HERSHA HOSPITALITY TRUST	6,388.000	136,319.92
		HERSHEY CO/THE	19,667.000	1,811,134.03
		HERTZ GLOBAL HOLDINGS INC	154,240.000	1,624,147.20
		HESKA CORP	2,747.000	78,289.50
		HESS CORP	120,325.000	6,335,111.25
		HEWLETT PACKARD ENTERPRISE CO	235,378.000	4,173,251.94
		HF FINANCIAL CORP	1,794.000	32,292.00
		HFF INC	5,321.000	146,487.13
		HHGREGG INC	6,709.000	14,155.99
		HIBBETT SPORTS INC	4,043.000	145,143.70
		HIGHWOODS PROPERTIES INC	13,359.000	638,693.79
		HIKMA PHARMACEUTICALS PLC	310,000.000	8,822,147.40
		HILL INTERNATIONAL INC	5,108.000	17,213.96
		HILL-ROM HOLDINGS INC	9,512.000	478,453.60
		HILLENBRAND INC	7,241.000	216,867.95
		HILLTOP HOLDINGS INC	10,790.000	203,715.20
		HINES HORTICULTURE INC COM	21,200.000	0.00
		HINGHAM INSTITUTION FOR SAVING	146.000	17,390.06
		HISPANIC EXPRESS INC	200.000	20.00
		HK ELECTRIC INVESTMENTS & HK E	1,496,503.000	1,317,739.91
		HKBN LTD	1,578,485.000	1,949,563.44
		HKN INC	44.000	836.00
		HMN FINANCIAL INC	1,557.000	17,531.82
		HMS HOLDINGS CORP	13,557.000	194,542.95

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
HNI CORP		8,529.000	334,080.93
HOLLYSYS AUTOMATION TECHNOLOGI		5,652.000	118,974.60
HOLLYWOOD MEDIA CORP		3,839.000	2,495.35
HOLOGIC INC		56,500.000	1,949,250.00
HOLOGRAPHIC STORAGE LTD		43.000	2.15
HOME BANCSHARES INC/AR		8,989.000	368,099.55
HOME DEPOT INC/THE		229,314.000	30,597,367.02
HOMEBANC CORP GA COM		25,900.000	0.00
HOMESTREET INC		561.000	11,674.41
HON HAI PRECISION INDUSTRY CO		2,956,000.000	7,788,615.52
HONEYWELL INTERNATIONAL INC		105,491.000	11,820,266.55
HOOPER HOLMES INC		12,323.000	1,701.81
HOPEWELL HIGHWAY INFRASTRUCTUR		4,761,054.000	2,338,619.07
HOPFED BANCORP INC		1,685.000	19,293.25
HORACE MANN EDUCATORS CORP		9,407.000	298,107.83
HORIZON BANCORP/IN		1,254.000	30,998.88
HORMEL FOODS CORP		37,058.000	1,602,387.92
HORNBECK OFFSHORE SERVICES INC		5,469.000	54,307.17
HORSEHEAD HOLDING CORP		7,174.000	1,068.93
HORTONWORKS INC		2,300.000	25,990.00
HOST HOTELS & RESORTS INC		103,154.000	1,722,671.80
HOUGHTON MIFFLIN HARCOURT CO		18,991.000	378,680.54
HOUSTON AMERICAN ENERGY CORP		3,012.000	632.52
HOUSTON WIRE & CABLE CO		863.000	6,032.37
HOVNIANIAN ENTERPRISES INC		7,375.000	11,505.00
HP INC		236,762.000	2,916,907.84
HRG GROUP INC		4,021.000	56,012.53
HSN INC		12,076.000	631,695.56
HUANENG POWER INTERNATIONAL IN		5,806,000.000	5,194,788.91
HUDSON GLOBAL INC		643.000	1,523.91
HUDSON PACIFIC PROPERTIES INC		5,516.000	159,522.72
HUFFY CORP COM		5,000.000	0.00
HUMANA INC		20,336.000	3,720,471.20
HUNTINGTON BANCSHARES INC/OH		109,015.000	1,040,003.10
HUNTINGTON INGALLS INDUSTRIES		1,600.000	219,104.00
HURCO COS INC		1,536.000	50,672.64
HURON CONSULTING GROUP INC		3,382.000	196,798.58
HUTCHINSON TECHNOLOGY INC		3,405.000	12,462.30
HUTCHISON PORT HOLDINGS TRUST		3,714,608.000	1,857,304.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HUTTIG BUILDING PRODUCTS INC	2,331.000	8,578.08
		HYBRID ENERGY HOLDINGS INC	141.000	0.01
		HYCROFT MNG CORP	659.000	0.00
		HYPERDYNAMICS CORP	459.000	257.04
		HYPERFEED TECHNOLOGIES INC	206.000	0.21
		HYSTER-YALE MATERIALS HANDLING	1,613.000	107,425.80
		IAC/INTERACTIVECORP	18,400.000	866,272.00
		IBERIABANK CORP	4,627.000	237,226.29
		ICAD INC	1,373.000	7,002.30
		ICF INTERNATIONAL INC	1,668.000	57,329.16
		ICONIX BRAND GROUP INC	10,074.000	81,095.70
		ICTC GROUP INC	1.000	22.00
		ICU MEDICAL INC	1,922.000	200,080.20
		ID SYSTEMS INC	2,263.000	9,821.42
		IDACORP INC	8,409.000	627,227.31
		IDENTIV INC	411.000	887.76
		IDERA PHARMACEUTICALS INC	11,370.000	22,512.60
		IDNA INC	2,887.000	0.00
		IDT CORP	5,962.000	92,947.58
		IEC ELECTRONICS CORP	3,326.000	14,967.00
		IENTERTAINMENT NETWORK INC	831.000	29.09
		IGNYTA INC	1,300.000	8,801.00
		IGO CORPORATIONS	26,400.000	0.00
		II-VI INC	10,699.000	232,275.29
		ILIAD SA	25,425.000	6,552,257.24
		ILLINOIS TOOL WORKS INC	44,893.000	4,598,838.92
		ILLUMINA INC	20,157.000	3,267,651.27
		IMAGEWARE SYSTEMS INC	1,281.000	1,857.45
		IMAGINON INC	667.000	0.67
		IMATION CORP	9,196.000	14,253.80
		IMAX CORP	5,300.000	164,777.00
		IMMERSION CORP	3,344.000	27,621.44
		IMMUNE DESIGN CORP	1,150.000	14,950.00
		IMMUNE PHARMACEUTICALS INC	10.000	4.30
		IMMUNOGEN INC	14,977.000	127,604.04
		IMMUNOMEDICS INC	12,908.000	32,270.00
		IMPAC MORTGAGE HOLDINGS INC	681.000	9,418.23
		IMPATH INC COM	18,800.000	0.00
		IMPAX LABORATORIES INC	15,856.000	507,709.12

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		IMPERVA INC	44,197.000	2,231,948.50
		INC RESEARCH HOLDINGS INC	1,450.000	59,754.50
		INCOMNET INC	300.000	0.00
		INDEPENDENCE HOLDING CO	3,228.000	51,389.76
		INDEPENDENCE REALTY TRUST INC	61,662.000	439,033.44
		INDEPENDENT BANK CORP/MI	185.000	2,691.75
		INDEPENDENT BANK CORP/ROCKLAND	6,666.000	306,369.36
		INDYMAC BANCORP INC	25,800.000	260.58
		INFINERA CORP	18,385.000	295,263.10
		INFINITY ENERGY RESOURCES INC	204.000	16.83
		INFINITY PHARMACEUTICALS INC	10,324.000	54,407.48
		INFINITY PROPERTY & CASUALTY C	2,455.000	197,627.50
		INFOBLOX INC	8,500.000	145,350.00
		INFORMA PLC	1,212,743.000	12,096,944.07
		INFRATIL LTD	847,809.000	1,930,718.82
		ING GROEP NV	460,100.000	5,573,382.94
		INGERSOLL-RAND PLC	35,219.000	2,183,930.19
		INGLES MARKETS INC	9,649.000	361,837.50
		INGREDION INC	9,400.000	1,003,826.00
		INLAND REAL ESTATE CORP	136,499.000	1,446,889.40
		INNERWORKINGS INC	876.000	6,964.20
		INNODATA INC	5,036.000	11,381.36
		INNOPHOS HOLDINGS INC	2,682.000	82,900.62
		INNOSPEC INC	3,343.000	144,952.48
		INNOVATIVE SOLUTIONS & SUPPORT	3,306.000	8,694.78
		INNOVEX INC/MN	8,343.000	31.37
		INNOVIVA INC	11,499.000	144,772.41
		INNVEST REIT TRUST UNIT	107,583.000	435,006.45
		INOGEN INC	1,700.000	76,466.00
		INOVIO PHARMACEUTICALS INC	9,851.000	85,802.21
		INPLAY TECHNOLOGIES INC COM	6,200.000	0.00
		INSIGHT ENTERPRISES INC	5,777.000	165,453.28
		INSIGNIA SYSTEMS INC	2,476.000	7,056.60
		INSMED INC	10,357.000	131,223.19
		INSPERITY INC	4,783.000	247,424.59
		INSTEEL INDUSTRIES INC	4,371.000	133,621.47
		INSTITUTIONAL FINANCIAL MARKET	376.000	319.56
		INSULET CORP	9,462.000	313,759.92
		INSYS THERAPEUTICS INC	2,000.000	31,980.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		INTEGRA BANK CORP	2,671.000	0.02
		INTEGRA LIFESCIENCES HOLDINGS	3,529.000	237,713.44
		INTEGRAL VISION INC	4,289.000	3.86
		INTEGRATED DEVICE TECHNOLOGY I	84,969.000	1,736,766.36
		INTEGRATED ELECTRICAL SERVICES	280.000	4,107.60
		INTEL CORP	824,329.000	26,667,043.15
		INTELIQUENT INC	3,970.000	63,718.50
		INTELLICHECK MOBILISA INC	176.000	281.60
		INTER PARFUMS INC	4,245.000	131,170.50
		INTERACTIVE INTELLIGENCE GROUP	3,930.000	143,130.60
		INTERCONTINENTAL EXCHANGE INC	16,302.000	3,833,252.28
		INTERDIGITAL INC/PA	6,937.000	386,044.05
		INTEREP NATIONAL RADIO SALES I	3,193.000	0.00
		INTERFACE INC	9,284.000	172,125.36
		INTERLINK ELECTRONICS INC	629.000	5,346.50
		INTERMET CORP	20,500.000	0.00
		INTERNAP CORP	6,360.000	17,362.80
		INTERNATIONAL BANCSHARES CORP	8,579.000	211,558.14
		INTERNATIONAL BUSINESS MACHINE	135,217.000	20,478,614.65
		INTERNATIONAL CONSOLIDATED AIR	790,120.000	6,285,764.50
		INTERNATIONAL FLAVORS & FRAGRA	10,952.000	1,246,009.04
		INTERNATIONAL ISOTOPES INC	831.000	62.33
		INTERNATIONAL PAPER CO	160,944.000	6,605,141.76
		INTERNATIONAL SHIPHOLDING CORP	3,160.000	6,478.00
		INTERNATIONAL SPEEDWAY CORP	4,181.000	154,320.71
		INTERNET AMERICA INC	2,581.000	103.24
		INTERPACE DIAGNOSTICS GROUP IN	3,697.000	924.25
		INTERPHASE CORP	1,377.000	4.55
		INTERPLAY ENTERTAINMENT CORP	12,923.000	155.08
		INTERPUBLIC GROUP OF COS INC/T	55,141.000	1,265,485.95
		INTERSECT ENT INC	3,904.000	74,176.00
		INTERSIL CORP	19,153.000	256,075.61
		INTERVAL LEISURE GROUP INC	11,143.000	160,904.92
		INTERVISUAL BOOKS INC	5,600.000	5.60
		INTESA SANPAOLO SPA	4,976,825.000	13,804,043.82
		INTEST CORP	1,660.000	6,474.00
		INTEVAC INC	2,448.000	11,016.00
		INTL. FCSTONE INC	3,648.000	97,511.04
		INTRA-CELLULAR THERAPIES INC	1,900.000	52,820.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		INTREPID POTASH INC	8,171.000	9,069.81
		INTRICON CORP	2,607.000	16,606.59
		INTRUSION INC	1,848.000	961.14
		INTUIT INC	35,215.000	3,662,712.15
		INTUITIVE SURGICAL INC	5,125.000	3,080,381.25
		INUVO INC	1,228.000	2,173.56
		INVACARE CORP	9,663.000	127,261.71
		INVENSENSE INC	8,528.000	71,635.20
		INVERSIONES AGUAS METROPOLITAN	473,683.000	753,448.08
		INVESCO LTD	221,220.000	6,806,939.40
		INVESCO MORTGAGE CAPITAL INC	20,506.000	249,763.08
		INVESTMENT TECHNOLOGY GROUP IN	5,778.000	127,693.80
		INVESTORS BANCORP INC	61,592.000	716,930.88
		INVESTORS REAL ESTATE TRUST	14,884.000	108,057.84
		INVESTORS TITLE CO	897.000	81,384.81
		INVIVO THERAPEUTICS HOLDINGS C	2,279.000	15,907.42
		ION GEOPHYSICAL CORP	1,807.000	14,600.56
		IONIS PHARMACEUTICALS INC	20,300.000	822,150.00
		IPASS INC	7,205.000	7,925.50
		IRADIMED CORP	3,050.000	58,438.00
		IRIDEX CORP	2,567.000	26,234.74
		IRIDIUM COMMUNICATIONS INC	5,780.000	45,488.60
		IROBOT CORP	4,375.000	154,437.50
		IRON MOUNTAIN INC	64,283.000	2,179,836.53
		ISHARES CORE S&P MIDCAP ETF	2,826,466.000	407,548,132.54
		ISIGN SOLUTIONS INC	2.000	5.62
		ISLE OF CAPRI CASINOS INC	7,801.000	109,214.00
		ISRAEL DISCOUNT BANK LTD	2,365,181.000	4,001,210.57
		ISTAR INC	7,120.000	68,779.20
		ITERIS INC	3,358.000	8,193.52
		ITOCHU CORP	521,600.000	6,432,115.36
		ITRON INC	7,058.000	294,459.76
		ITT CORP	133,575.000	4,927,581.75
		ITT EDUCATIONAL SERVICES INC	3,773.000	11,658.57
		ITUS CORP	1,696.000	5,003.20
		ITV PLC	2,700,000.000	9,360,272.52
		ITZYOURMALL INC	17.000	0.00
		IXIA	23,366.000	291,140.36
		IXYS CORP	6,087.000	68,296.14

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		J SAINSBURY PLC	1,427,700.000	5,669,767.76
		J&J SNACK FOODS CORP	4,065.000	440,158.20
		J2 GLOBAL INC	8,023.000	494,056.34
		JACK IN THE BOX INC	11,544.000	737,315.28
		JACLYN INC	337.000	1,600.75
		JACO ELECTRONICS INC	1,562.000	120.40
		JACOBS ENGINEERING GROUP INC	16,803.000	731,770.65
		JAKKS PACIFIC INC	9,120.000	67,852.80
		JAMES HARDIE INDUSTRIES PLC	506,810.000	6,962,963.76
		JAMES RIVER COAL CO	5,152.000	0.00
		JANUS CAPITAL GROUP INC	22,012.000	322,035.56
		JAPAN AIRLINES CO LTD	177,000.000	6,491,338.62
		JAPAN TOBACCO INC	254,985.000	10,639,972.05
		JAVELIN MORTGAGE INVESTMENT CO	3,638.000	26,120.84
		JAZZ PHARMACEUTICALS PLC	27,326.000	3,567,409.30
		JB HUNT TRANSPORT SERVICES INC	12,216.000	1,029,075.84
		JBS SA	1,561,700.000	4,679,812.07
		JER INVESTORS TRUST INC	786.000	35.37
		JERONIMO MARTINS SGPS SA	860,530.000	14,101,271.91
		JIANGSU EXPRESSWAY CO LTD	138,987.000	187,070.83
		JM SMUCKER CO/THE	52,872.000	6,864,900.48
		JOHN B SANFILIPPO & SON INC	784.000	54,166.56
		JOHN BEAN TECHNOLOGIES CORP	4,666.000	263,209.06
		JOHN LAING INFRASTRUCTURE	1,077,356.000	1,869,019.94
		JOHN WOOD GROUP PLC	603,200.000	5,331,923.06
		JOHNSON & JOHNSON	451,467.000	48,848,729.40
		JOHNSON CONTROLS INC	88,887.000	3,463,926.39
		JOHNSON OUTDOORS INC	2,069.000	45,973.18
		JOURNAL MEDIA GROUP INC	1,536.000	18,370.56
		JOURNAL REGISTER CO COM	18,400.000	36.80
		JOY GLOBAL INC	10,300.000	165,521.00
		JPMORGAN CHASE & CO	575,222.000	34,064,646.84
		JUNIPER NETWORKS INC	135,766.000	3,463,390.66
		JUNIPER PHARMACEUTICALS INC	747.000	4,937.67
		K12 INC	3,085.000	30,510.65
		KA WANG HOLDING INC	2.000	0.42
		KADANT INC	2,316.000	104,590.56
		KAISER ALUMINUM CORP	2,620.000	221,494.80
		KAMAN CORP	4,164.000	177,761.16

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		KANSAS CITY LIFE INSURANCE CO	1,703.000	68,120.00
		KANSAS CITY SOUTHERN	14,878.000	1,271,325.10
		KAPSTONE PAPER AND PACKAGING C	13,358.000	185,008.30
		KARYOPHARM THERAPEUTICS INC	2,042.000	18,214.64
		KATY INDUSTRIES INC	5,499.000	9,623.25
		KB FINANCIAL GROUP INC	143,900.000	4,007,709.86
		KB HOME	10,256.000	146,455.68
		KBC GROEP NV	215,000.000	11,107,222.34
		KBR INC	314,220.000	4,864,125.60
		KDDI CORP	374,300.000	10,010,639.34
		KEARNY FINANCIAL CORP/MD	11,398.000	140,765.30
		KELLOGG CO	34,580.000	2,647,099.00
		KELLY SERVICES INC	4,503.000	86,097.36
		KEMET CORP	3,326.000	6,419.18
		KEMPER CORP	6,504.000	192,323.28
		KENNAMETAL INC	11,900.000	267,631.00
		KENNEDY-WILSON HOLDINGS INC	13,012.000	284,962.80
		KEPPEL DC REIT	862,843.000	679,202.12
		KEPPEL INFRASTRUCTURE TRUST	9,959,745.000	3,661,127.12
		KERRY GROUP PLC	121,380.000	11,325,525.24
		KERYX BIOPHARMACEUTICALS INC	5,436.000	25,386.12
		KEWAUNEE SCIENTIFIC CORP	538.000	8,957.70
		KEY ENERGY SERVICES INC	21,021.000	7,765.16
		KEY TECHNOLOGY INC	1,142.000	7,788.44
		KEY TRONIC CORP	8,083.000	57,793.45
		KEYCORP	519,149.000	5,731,404.96
		KEYSTONE CONS INDS INC	5,800.000	0.00
		KFORCE INC	7,893.000	154,544.94
		KID BRANDS INC	2,768.000	3.04
		KILLAM APT REAL ESTATE INVT TR TR UNIT	113,322.000	1,025,938.86
		KIMBALL ELECTRONICS INC	5,276.000	58,932.92
		KIMBALL INTERNATIONAL INC	7,036.000	79,858.60
		KIMBERLY-CLARK CORP	52,624.000	7,078,454.24
		KIMCO REALTY CORP	56,729.000	1,632,660.62
		KINDER HOLDING CORP	300.000	0.00
		KINDER MORGAN INC/DE	250,915.000	4,481,341.90
		KINDRED HEALTHCARE INC	16,078.000	198,563.30
		KINGS ROAD ENTERTAINMENT INC	4,000.000	0.40
		KIRKLAND'S INC	412.000	7,214.12

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		KITE REALTY GROUP TRUST	3,548.000	98,315.08
		KLA-TENCOR CORP	21,345.000	1,554,129.45
		KLX INC	5,600.000	179,984.00
		KMG CHEMICALS INC	463.000	10,681.41
		KNIGHT TRANSPORTATION INC	10,889.000	284,747.35
		KNOLL INC	12,191.000	263,935.15
		KNOWLES CORP	9,300.000	122,574.00
		KOBENHAVNS LUFTHAVNE	9.000	5,286.06
		KOC HOLDING AS	1,716,700.000	8,724,642.90
		KOHL'S CORP	36,485.000	1,700,565.85
		KONA GRILL INC	1,904.000	24,656.80
		KONINKLIJKE AHOLD NV ADR	102,133.000	2,291,864.52
		KOPIN CORP	11,587.000	19,234.42
		KOPPERS HOLDINGS INC	4,903.000	110,170.41
		KOREAN REINSURANCE CO	532,200.000	6,491,949.31
		KORN/FERRY INTERNATIONAL	7,682.000	217,323.78
		KOSS CORP	6,974.000	14,692.76
		KRAFT HEINZ CO/THE	81,532.000	6,405,153.92
		KRATON PERFORMANCE POLYMERS IN	3,500.000	60,550.00
		KRATOS DEFENSE & SECURITY SOLU	3,477.000	17,211.15
		KREISLER MANUFACTURING CORP	389.000	3,987.25
		KRISPY KREME DOUGHNUTS INC	9,967.000	155,385.53
		KROGER CO/THE	207,936.000	7,953,552.00
		KRONOS WORLDWIDE INC	2,728.000	15,604.16
		KRUNG THAI BANK PCL	11,750,000.000	6,245,736.30
		KUBOTA CORP	961,700.000	13,146,955.47
		KULICKE & SOFFA INDUSTRIES INC	6,982.000	79,036.24
		KVH INDUSTRIES INC	3,754.000	35,850.70
		L BRANDS INC	34,925.000	3,066,764.25
		L-3 COMMUNICATIONS HOLDINGS IN	12,770.000	1,513,245.00
		LA JOLLA PHARMACEUTICAL CO	1,950.000	40,774.50
		LA QUINTA HOLDINGS INC	14,100.000	176,250.00
		LA-Z-BOY INC	7,925.000	211,914.50
		LABORATORY CORP OF AMERICA HOL	13,945.000	1,633,377.85
		LACLEDE GROUP INC/THE	6,812.000	461,513.00
		LADENBURG THALMANN FINANCIAL S	6,179.000	15,447.50
		LAKE SUNAPEE BANK GROUP	975.000	13,630.50
		LAKELAND BANCORP INC	1,208.000	12,261.20
		LAKELAND FINANCIAL CORP	1,264.000	57,865.92

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		LAKELAND INDUSTRIES INC	1,079.000	13,239.33
		LAM RESEARCH CORP	66,978.000	5,532,382.80
		LANCASTER COLONY CORP	4,010.000	443,385.70
		LANDAUER INC	2,921.000	96,597.47
		LANDEC CORP	3,787.000	39,763.50
		LANNETT CO INC	5,019.000	89,990.67
		LANTRONIX INC	1,462.000	1,388.90
		LAREDO PETROLEUM INC	10,350.000	82,075.50
		LARGE SCALE BIOLOGY CORP COM NEW	4,040.000	0.00
		LASALLE HOTEL PROPERTIES	15,804.000	399,999.24
		LASERSIGHT INC COM NEW	413.000	0.00
		LATTICE SEMICONDUCTOR CORP	19,854.000	112,770.72
		LAWSON PRODUCTS INC/DE	1,742.000	34,108.36
		LAYNE CHRISTENSEN CO	2,646.000	19,024.74
		LAZARD EMERG MKT EQY-INST	10,085,318.659	147,346,505.61
		LAZARD LTD	72,540.000	2,814,552.00
		LAZARE KAPLAN INTERNATIONAL IN	4,018.000	3,013.50
		LB FOSTER CO	3,210.000	58,293.60
		LDR HOLDING CORP	3,000.000	76,470.00
		LEAP WIRELESS INTL CONTRA	5,840.000	0.00
		LEAPFROG ENTERPRISES INC	4,945.000	4,920.28
		LEAR CORP COM	10,600.000	0.00
		LEARNING TREE INTERNATIONAL IN	3,072.000	2,287.65
		LECG CORP	659.000	3.30
		LEGACYTEXAS FINANCIAL GROUP IN	11,819.000	232,243.35
		LEGG MASON INC	14,769.000	512,188.92
		LEGGETT & PLATT INC	18,606.000	900,530.40
		LEIDOS HOLDINGS INC	16,700.000	840,344.00
		LEMAITRE VASCULAR INC	4,227.000	65,603.04
		LENDINGTREE INC	800.000	78,224.00
		LENNAR CORP	24,697.000	1,194,346.92
		LENNOX INTERNATIONAL INC	19,650.000	2,656,483.50
		LENOX GROUP INC COM	6,400.000	112.00
		LEUCADIA NATIONAL CORP	45,697.000	738,920.49
		LEVEL 3 COMMUNICATIONS INC	206,173.000	10,896,243.05
		LEXICON PHARMACEUTICALS INC	8,602.000	102,793.90
		LEXINGTON REALTY TRUST	57,324.000	492,986.40
		LEXMARK INTERNATIONAL INC	10,861.000	363,083.23
		LGL GROUP INC/THE	498.000	1,600.65

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		LHC GROUP INC	4,819.000	171,363.64
		LIBBEY INC	3,044.000	56,496.64
		LIBERTY HOMES INC	1,312.000	26.24
		LIBERTY INTERACTIVE CORP QVC G	83,610.000	2,111,152.50
		LIBERTY PROPERTY TRUST	229,737.000	7,687,000.02
		LIBERTY TRIPADVISOR HOLDINGS I	11,150.000	247,084.00
		LICT CORP	10.000	52,750.00
		LIFE PARTNERS HOLDINGS INC	1,668.000	16.68
		LIFEPOINT HEALTH INC	7,019.000	486,065.75
		LIFETIME BRANDS INC	2,244.000	33,817.08
		LIGAND PHARMACEUTICALS INC	7,537.000	807,137.33
		LIGHTPATH TECHNOLOGIES INC	791.000	1,597.82
		LIMELIGHT NETWORKS INC	7,422.000	13,433.82
		LINCOLN EDUCATIONAL SERVICES C	1,981.000	4,912.88
		LINCOLN NATIONAL CORP	41,740.000	1,636,208.00
		LINDSAY CORP	2,455.000	175,802.55
		LINEAR TECHNOLOGY CORP	32,819.000	1,462,414.64
		LINNCO LLC	13,796.000	4,932.08
		LINTEC CORP	274,000.000	4,909,791.40
		LION BIOTECHNOLOGIES INC	3,650.000	18,469.00
		LIONBRIDGE TECHNOLOGIES INC	4,684.000	23,701.04
		LIONS GATE ENTERTAINMENT CORP	56,100.000	1,225,785.00
		LIPID SCIENCES INC	7,118.000	0.67
		LIQUIDITY SERVICES INC	4,565.000	23,646.70
		LIQUIDMETAL TECHNOLOGIES INC	12,923.000	1,679.99
		LITHIA MOTORS INC	3,392.000	296,223.36
		LITTELFUSE INC	3,499.000	430,761.89
		LIVANOVA PLC	7,662.000	413,594.76
		LIVE MICROSYSTEMS INC	1,765.000	529.50
		LIVEPERSON INC	11,373.000	66,532.05
		LLOYDS BANKING GROUP PLC	11,476,261.000	11,219,783.33
		LMI AEROSPACE INC	2,487.000	21,164.37
		LOCKHEED MARTIN CORP	49,344.000	10,929,696.00
		LOEWS CORP	36,722.000	1,404,983.72
		LOGIC DEVICES INC	306.000	1.78
		LOGMEIN INC	3,145.000	158,696.70
		LONDON STOCK EXCHANGE GROUP PL	219,547.000	8,898,648.27
		LOOKSMART GROUP INC	1,377.000	176.39
		LORAL SPACE & COMMUNICATIONS I	2,674.000	93,937.62

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		LOUISIANA-PACIFIC CORP	24,675.000	422,436.00
		LOWE'S COS INC	125,481.000	9,505,185.75
		LRAD CORP	2,339.000	3,882.74
		LS STARRETT CO/THE	1,102.000	11,405.70
		LSB INDUSTRIES INC	3,358.000	42,814.50
		LSI INDUSTRIES INC	3,271.000	38,434.25
		LTC PROPERTIES INC	32,534.000	1,471,838.16
		LTV CORP	50,656.000	75.98
		LUBY'S INC	5,936.000	28,789.60
		LUKOIL PJSC ADR	180,100.000	6,960,865.00
		LULULEMON ATHLETICA INC	23,090.000	1,563,423.90
		LUMBER LIQUIDATORS HOLDINGS IN	7,873.000	103,293.76
		LUMINENT MORTGAGE CAPITAL INC	17,500.000	0.00
		LUMINEX CORP	7,497.000	145,441.80
		LUMOS NETWORKS CORP	4,125.000	52,965.00
		LUNA INNOVATIONS INC	1,719.000	1,822.14
		LUNDIN PETROLEUM AB	760,560.000	12,900,070.31
		LUXOFT HOLDING INC	2,512.000	138,235.36
		LUXOTTICA GROUP SPA	126,677.000	7,001,206.60
		LYDALL INC	3,680.000	119,673.60
		LYONDELLBASELL INDUSTRIES NV	78,111.000	6,684,739.38
		M&T BANK CORP	21,815.000	2,421,465.00
		M/I HOMES INC	3,044.000	56,770.60
		MABVAX THERAPEUTICS HOLDINGS I	23.000	15.87
		MACATAWA BANK CORP	6,964.000	43,525.00
		MACDONALD DETTWILER & ASSOC	74,520.000	4,753,102.17
		MACERICH CO/THE	17,384.000	1,377,508.16
		MACK-CALI REALTY CORP	14,092.000	331,162.00
		MACQUARIE INFRASTRUCTURE CORP	19,396.000	1,308,066.24
		MACROGENICS INC	2,964.000	55,575.00
		MACY'S INC	42,549.000	1,875,985.41
		MAGELLAN HEALTH INC	5,453.000	370,422.29
		MAGELLAN MIDSTREAM PARTNERS LP	118,006.000	8,118,812.80
		MAGELLAN PETROLEUM CORP	609.000	645.54
		MAGNA ENTERTAINMENT CORP	225.000	0.00
		MAGNA INTL INC	191,700.000	8,274,468.28
		MAGNACHIP SEMICONDUCTOR CORP	2,963.000	16,118.72
		MAGNUM HUNTER RES CORP DEL WT EXP 04/15/2016	259.000	0.00
		MAGNUM HUNTER RESOURCES CORP	26,473.000	116.48

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MAIDEN HOLDINGS LTD	16,559.000	214,273.46
		MAINSOURCE FINANCIAL GROUP INC	3,065.000	64,640.85
		MAJESCO	249.000	1,516.41
		MAKITA CORP	108,900.000	6,762,952.13
		MALLINCKRODT PLC	15,346.000	940,402.88
		MANHATTAN ASSOCIATES INC	14,576.000	828,937.12
		MANHATTAN BRIDGE CAPITAL INC	446.000	1,940.10
		MANNATECH INC	282.000	6,294.24
		MANNKIND CORP	38,921.000	62,662.81
		MANPOWERGROUP INC	27,250.000	2,218,695.00
		MANTECH INTERNATIONAL CORP/VA	3,752.000	120,026.48
		MAPFRE SA	2,523,900.000	5,461,733.36
		MAPLETREE GREATER CHINA COMMER	1,909,707.000	1,354,351.84
		MAPLETREE LOGISTICS TRUST	275,392.000	206,554.23
		MARATHON OIL CORP	115,681.000	1,288,686.34
		MARATHON PETROLEUM CORP	72,569.000	2,698,115.42
		MARCHEX INC	3,081.000	13,710.45
		MARCUS & MILLICHAP INC	1,050.000	26,659.50
		MARCUS CORP/THE	3,593.000	68,087.35
		MARINA BIOTECH INC	38.000	5.04
		MARINE HARVEST ASA	378,500.000	5,834,517.13
		MARINE PRODUCTS CORP	7,720.000	58,594.80
		MARINEMAX INC	2,256.000	43,924.32
		MARKETAXESS HOLDINGS INC	7,024.000	876,805.92
		MARLIN BUSINESS SERVICES CORP	1,775.000	25,400.25
		MARRIOTT INTERNATIONAL	194,414.000	0.00
		MARRIOTT INTERNATIONAL INC/MD	26,069.000	1,855,591.42
		MARRIOTT VACATIONS WORLDWIDE C	4,129.000	278,707.50
		MARSH & MCLENNAN COS INC	71,472.000	4,344,782.88
		MARTEN TRANSPORT LTD	3,799.000	71,117.28
		MARTIN INDS INC DEL	9,400.000	0.00
		MARTIN MARIETTA MATERIALS INC	8,821.000	1,407,037.71
		MASCO CORP	45,790.000	1,440,095.50
		MASIMO CORP	8,998.000	376,476.32
		MASTEC INC	10,449.000	211,487.76
		MASTECH HOLDINGS INC	745.000	5,378.90
		MASTERCARD INC	159,082.000	15,033,249.00
		MATADOR RESOURCES CO	8,640.000	163,814.40
		MATAHARI DEPARTMENT STORE TBK	7,836,642.000	10,844,856.54

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MATERION CORP	5,824.000	154,219.52
		MATRIX SERVICE CO	3,839.000	67,950.30
		MATSON INC	4,716.000	189,441.72
		MATSUMOTOKIYOSHI HOLDINGS CO L	139,400.000	7,305,182.67
		MATTEL INC	68,212.000	2,293,287.44
		MATTERSIGHT CORP	1,398.000	5,605.98
		MATTHEWS INTERNATIONAL CORP	5,714.000	294,099.58
		MATTRESS FIRM HOLDING CORP	2,450.000	103,855.50
		MATTSON TECHNOLOGY INC	5,888.000	21,491.20
		MAUI LAND & PINEAPPLE CO INC	355.000	2,076.75
		MAXCO INC	3,300.000	0.00
		MAXIM INTEGRATED PRODUCTS INC	15,800.000	581,124.00
		MAXIMUS INC	11,013.000	579,724.32
		MAXLINEAR INC	3,952.000	73,112.00
		MAXUS TECHNOLOGY CORP COM	94.000	0.00
		MAXWELL TECHNOLOGIES INC	3,209.000	19,061.46
		MB FINANCIAL INC	10,527.000	341,601.15
		MBIA INC	20,566.000	182,009.10
		MBT FINANCIAL CORP	2,523.000	20,310.15
		MCCLATCHY CO/THE	8,528.000	8,954.40
		MCCORMICK & CO INC/MD	15,820.000	1,573,773.60
		MCDERMOTT INTERNATIONAL INC	36,443.000	149,051.87
		MCDONALD'S CORP	123,630.000	15,537,818.40
		MCEWEN MINING INC	49,992.000	93,984.96
		MCGRATH RENTCORP	4,359.000	109,323.72
		MCGRAW HILL FINANCIAL INC	36,378.000	3,600,694.44
		MCKESSON CORP	31,345.000	4,929,001.25
		MCRAE INDUSTRIES INC	1,002.000	27,043.98
		MDC HOLDINGS INC	4,882.000	122,342.92
		MEAD JOHNSON NUTRITION CO	25,567.000	2,172,427.99
		MECHANICAL TECHNOLOGY INC	831.000	706.35
		MECKLERMEDIA CORP	970.000	3.88
		MEDCATH CORP	2,594.000	0.00
		MEDIA GENERAL INC	12,649.000	206,305.19
		MEDICAL PROPERTIES TRUST INC	34,201.000	443,928.98
		MEDICAL STAFFING NETWORK HOLDI	6,387.000	19.16
		MEDICINES CO/THE	9,869.000	313,538.13
		MEDIDATA SOLUTIONS INC	9,362.000	362,403.02
		MEDIS TECHNOLOGIES LTD	7,776.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MEDTRONIC PLC	192,814.000	14,461,050.00
		MEETME INC	87.000	247.08
		MEGGITT PLC	1,160,900.000	6,784,371.34
		MEI PHARMA INC	111.000	139.86
		MELLANOX TECHNOLOGIES LTD	35,615.000	1,934,962.95
		MENTOR GRAPHICS CORP	15,298.000	311,008.34
		MERCADOLIBRE INC	54,000.000	6,363,900.00
		MERCANTILE BANK CORP	864.000	19,370.88
		MERCHANTS BANCSHARES INC/VT	1,437.000	42,736.38
		MERCK & CO INC	439,547.000	23,256,431.77
		MERCURY GENERAL CORP	1,691.000	93,850.50
		MERCURY SYSTEMS INC	3,239.000	65,751.70
		MEREDITH CORP	4,939.000	234,602.50
		MERIDIAN BANCORP INC	2,250.000	31,320.00
		MERIDIAN BIOSCIENCE INC	7,473.000	154,018.53
		MERIT MEDICAL SYSTEMS INC	5,258.000	97,220.42
		MERITAGE HOMES CORP	5,543.000	202,097.78
		MERITOR INC	10,144.000	81,760.64
		MERRIMACK PHARMACEUTICALS INC	131,181.000	1,097,984.97
		MESA AIR GROUP INC	29,700.000	98.01
		MESTEK INC	2,231.000	39,823.35
		META FINANCIAL GROUP INC	3,811.000	173,781.60
		METABOLIX INC	323.000	613.70
		METAWAVE COMMNS CORP OC-COM	17,800.000	0.00
		METHODE ELECTRONICS INC	5,896.000	172,399.04
		METLIFE INC	150,377.000	6,607,565.38
		METRO AG	232,200.000	7,205,153.58
		METRO ONE TELECOMMUNICATIONS	4,577.000	30.21
		METTLER-TOLEDO INTERNATIONAL I	7,009.000	2,416,422.84
		MEXCO ENERGY CORP	119.000	298.98
		MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND	1,533,040.090	34,726,424.12
		MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL	8,876,091.340	126,120,381.85
		MFRI INC	3,123.000	21,861.00
		MGE ENERGY INC	4,687.000	244,895.75
		MGIC INVESTMENT CORP	47,717.000	365,989.39
		MGM RESORTS INTERNATIONAL	291,840.000	6,257,049.60
		MGP INGREDIENTS INC	3,652.000	88,524.48
		MICHAEL KORS HOLDINGS LTD	73,904.000	4,209,571.84
		MICRO COMPONENT TECHNOLOGY INC	10,388.000	8.31

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MICROCHIP TECHNOLOGY INC	27,904.000	1,344,972.80
		MICROLOG CORP	831.000	0.00
		MICRON TECHNOLOGY INC	142,257.000	1,489,430.79
		MICROSEMI CORP	77,415.000	2,965,768.65
		MICROSOFT CORP	1,253,983.000	69,257,481.09
		MICROSTRATEGY INC	1,453.000	261,133.16
		MICROVISION INC	251.000	469.37
		MICROWAVE FILTER CO INC	1,944.000	1,088.64
		MIDDLESEX WATER CO	6,375.000	196,668.75
		MIDSOUTH BANCORP INC	471.000	3,593.73
		MILLER INDUSTRIES INC/TN	2,348.000	47,617.44
		MIMEDX GROUP INC	11,966.000	104,463.18
		MINERALS TECHNOLOGIES INC	6,561.000	372,992.85
		MIRANT CORPORATION COM	51,800.000	0.00
		MIRATI THERAPEUTICS INC	950.000	20,330.00
		MISONIX INC	1,644.000	9,995.52
		MISSISSIPPI CHEM CORP NEW COM	25,140.000	0.00
		MITCHAM INDUSTRIES INC	2,140.000	6,548.40
		MITEK SYSTEMS INC	1,742.000	11,392.68
		MITSUBISHI GAS CHEMICAL CO INC	1,286,000.000	6,933,724.86
		MITSUBISHI UFJ FINANCIAL GROUP	1,200,200.000	5,568,791.36
		MKS INSTRUMENTS INC	7,391.000	278,271.15
		MOBILE MINI INC	6,969.000	230,116.38
		MOCON INC	1,941.000	26,882.85
		MODINE MANUFACTURING CO	2,520.000	27,745.20
		MODUSLINK GLOBAL SOLUTIONS INC	21,561.000	31,694.67
		MOHAWK INDUSTRIES INC	8,721.000	1,664,838.90
		MOLECULAR INSIGHT PHARMACEUTIC	3,910.000	16.03
		MOLINA HEALTHCARE INC	6,102.000	393,517.98
		MOLSON COORS BREWING CO	32,055.000	3,083,049.90
		MOMENTA PHARMACEUTICALS INC	8,318.000	76,858.32
		MONARCH CASINO & RESORT INC	2,559.000	49,798.14
		MONARCH SERVICES INC	350.000	5.43
		MONDELEZ INTERNATIONAL INC	215,124.000	8,630,774.88
		MONEYGRAM INTERNATIONAL INC	239.000	1,462.68
		MONMOUTH REAL ESTATE INVESTMEN	9,952.000	118,329.28
		MONOLITHIC POWER SYSTEMS INC	4,987.000	317,372.68
		MONOTYPE IMAGING HOLDINGS INC	4,266.000	102,042.72
		MONRO MUFFLER BRAKE INC	4,810.000	343,770.70

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MONSANTO CO			60,382.000	5,297,916.68
MONSTER BEVERAGE CORP			21,840.000	2,913,019.20
MONSTER WORLDWIDE INC			11,188.000	36,472.88
MOODY'S CORP			23,251.000	2,245,116.56
MOOG INC			7,389.000	337,529.52
MOORE HANDLEY INC			612.000	0.06
MORGAN GROUP HOLDING CO			481.000	52.91
MORGAN STANLEY			209,478.000	5,239,044.78
MORGANS HOTEL GROUP CO			1,735.000	2,394.30
MOSAIC CO/THE			48,337.000	1,305,099.00
MOSSIMO INC			12,487.000	100,520.35
MOSYS INC			6,895.000	4,481.75
MOTORCAR PARTS OF AMERICA INC			600.000	22,788.00
MOTOROLA SOLUTIONS INC			36,382.000	2,754,117.40
MOVADO GROUP INC			4,874.000	134,181.22
MOVIE GALLERY INC COM			15,125.000	30.25
MPLX LP			196,590.000	5,836,757.10
MRC GLOBAL INC			10,900.000	143,226.00
MRV COMMUNICATIONS INC			1,131.000	10,246.86
MSA SAFETY INC			6,609.000	319,545.15
MSC INDUSTRIAL DIRECT CO INC			7,026.000	536,154.06
MSG NETWORKS INC			8,526.000	147,414.54
MTR CORP LTD			121,081.000	599,430.21
MTS SYSTEMS CORP			3,850.000	234,272.50
MTU AERO ENGINES AG			71,215.000	6,840,390.86
MUELLER INDUSTRIES INC			13,058.000	384,166.36
MUELLER WATER PRODUCTS INC			19,850.000	196,118.00
MUENCHENER RUECKVERSICHERUNGS-			37,300.000	7,597,807.18
MULTI-COLOR CORP			1,427.000	76,130.45
MULTI-FINELINE ELECTRONIX INC			4,311.000	100,058.31
MURPHY OIL CORP			22,175.000	558,588.25
MURPHY USA INC			2,400.000	147,480.00
MUTUALFIRST FINANCIAL INC			2,401.000	60,505.20
MYERS INDUSTRIES INC			5,472.000	70,369.92
MYLAN NV			56,518.000	2,619,609.30
MYR GROUP INC			3,927.000	98,606.97
MYREXIS INC			3,666.000	274.95
MYRIAD GENETICS INC			12,475.000	466,939.25
N-VIRO INTERNATIONAL CORP			846.000	1,226.70

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NABORS INDUSTRIES LTD	344,735.000	3,171,562.00
		NACCO INDUSTRIES INC	892.000	51,209.72
		NANOGEN INC	7,205.000	0.00
		NANOMETRICS INC	4,270.000	67,636.80
		NANOPHASE TECHNOLOGIES CORP	2,437.000	1,096.65
		NANOSPHERE INC	100.000	79.00
		NANOSTRING TECHNOLOGIES INC	1,850.000	28,157.00
		NAPCO SECURITY TECHNOLOGIES IN	3,942.000	24,637.50
		NASB FINANCIAL INC	2,121.000	67,872.00
		NASDAQ INC	15,731.000	1,044,223.78
		NATIONAL BANK HOLDINGS CORP	7,538.000	153,699.82
		NATIONAL BEVERAGE CORP	12,622.000	534,163.04
		NATIONAL CINEMEDIA INC	30,377.000	462,034.17
		NATIONAL FUEL GAS CO	13,881.000	694,744.05
		NATIONAL GRID PLC ADR	72,294.000	5,163,237.48
		NATIONAL HEALTH INVESTORS INC	4,925.000	327,611.00
		NATIONAL HEALTHCARE CORP	2,575.000	160,422.50
		NATIONAL HOLDINGS CORP	83.000	187.58
		NATIONAL INTERSTATE CORP	2,264.000	67,738.88
		NATIONAL OILWELL VARCO INC	51,530.000	1,602,583.00
		NATIONAL PENN BANCSHARES INC	71,597.000	229,792.08
		NATIONAL PRESTO INDUSTRIES INC	1,392.000	116,566.08
		NATIONAL RECORD MART INC	8,200.000	0.00
		NATIONAL RESEARCH CORP	5,698.000	103,809.40
		NATIONAL WESTERN LIFE GROUP IN	453.000	104,475.39
		NATURAL ALTERNATIVES INTERNATI	2,932.000	39,669.96
		NATURAL GAS SERVICES GROUP INC	1,866.000	40,361.58
		NATURE'S SUNSHINE PRODUCTS INC	3,183.000	30,556.80
		NATUS MEDICAL INC	9,822.000	377,459.46
		NAUTILUS INC	4,597.000	88,814.04
		NAVIDEA BIOPHARMACEUTICALS INC	525.000	495.86
		NAVIENT CORP	47,008.000	562,685.76
		NAVIGANT CONSULTING INC	6,654.000	105,199.74
		NAVIGATORS GROUP INC/THE	1,658.000	139,056.46
		NAVISTAR INTERNATIONAL CORP	7,547.000	94,488.44
		NBT BANCORP INC	7,668.000	206,652.60
		NCI BUILDING SYSTEMS INC	863.000	12,254.60
		NCI INC	1,747.000	24,475.47
		NEENAH PAPER INC	4,139.000	263,488.74

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEKTAR THERAPEUTICS		19,923.000	273,941.25
NELNET INC		6,699.000	263,739.63
NEOGEN CORP		5,083.000	255,929.05
NEOMAGIC CORP		1,790.000	13.43
NEOPHOTONICS CORP		5,100.000	71,604.00
NEOSE TECHNOLOGIES INC		9,800.000	107.80
NESCO INC COM		5,500.000	0.00
NET 1 UEPS TECHNOLOGIES INC		5,845.000	53,774.00
NETAPP INC		114,439.000	3,123,040.31
NETBANK INC COM		43,611.000	0.00
NETFLIX INC		58,699.000	6,000,798.77
NETGEAR INC		4,300.000	173,591.00
NETLIST INC		1,400.000	1,918.00
NETSCOUT SYSTEMS INC		6,951.000	159,664.47
NETSOL TECHNOLOGIES INC		6,463.000	45,111.74
NETWORK-1 TECHNOLOGIES INC		1,870.000	3,571.70
NEUROBIOLOGICAL TECHNOLOGIES I		936.000	13.40
NEUROCRINE BIOSCIENCES INC		12,123.000	479,464.65
NEUROMETRIX INC		13.000	23.79
NEUSTAR INC		10,497.000	258,226.20
NEW GENERATION BIOFUELS HOLDIN		569.000	191,821.00
NEW JERSEY RESOURCES CORP		12,836.000	467,615.48
NEW MEDIA INVESTMENT GROUP INC		1,850.000	30,784.00
NEW RESIDENTIAL INVESTMENT COR		33,602.000	390,791.26
NEW SENIOR INVESTMENT GROUP IN		16,188.000	166,736.40
NEW YORK & CO INC		4,667.000	18,481.32
NEW YORK REIT INC		11,317.000	114,301.70
NEW YORK TIMES CO/THE		21,367.000	266,232.82
NEWCASTLE INVESTMENT CORP		5,605.000	24,269.65
NEWELL RUBBERMAID INC		214,674.000	9,507,911.46
NEWFIELD EXPLORATION CO		139,759.000	4,646,986.75
NEWLINK GENETICS CORP		2,623.000	47,738.60
NEWMONT MINING CORP		100,460.000	2,670,226.80
NEWPARK RESOURCES INC		15,962.000	68,955.84
NEWPORT CORP		4,542.000	104,466.00
NEWS CORP		66,885.000	861,216.81
NEWSTAR FINANCIAL INC		1,398.000	12,232.50
NEWTEK BUSINESS SERVICES CORP		1,072.000	13,400.00
NEXPRISE INC		1,644.000	1.64

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NEXSTAR BROADCASTING GROUP INC	4,576.000	202,579.52
		NEXTERA ENERGY INC	63,158.000	7,474,117.72
		NEXTERA ENERGY PARTNERS LP	41,899.000	1,139,233.81
		NEXTERA ENTERPRISES INC	29,140.000	27.54
		NIC INC	10,942.000	197,284.26
		NIELSEN HOLDINGS PLC	49,621.000	2,613,041.86
		NIKE INC	185,100.000	11,378,097.00
		NIMBLE STORAGE INC	3,800.000	29,792.00
		NIPPON TELEGRAPH & TELEPHONE C	241,900.000	10,434,015.82
		NISOURCE INC	43,843.000	1,032,941.08
		NITCHES INC	1,080.000	2.16
		NL INDUSTRIES INC	7,395.000	16,712.70
		NMT MEDICAL INC	2,641.000	0.24
		NN INC	2,646.000	36,197.28
		NOBILITY HOMES INC	1,411.000	19,542.35
		NOBLE CORP PLC	230,500.000	2,385,675.00
		NOBLE ENERGY INC	58,803.000	1,847,002.23
		NOBLE GROUP LTD	31,500,000.000	10,292,588.73
		NOBLE INTL LTD	5,650.000	84.75
		NORD RESOURCES CORP	1,694.000	0.68
		NORDIC AMERICAN OFFSHORE LTD	87.000	389.76
		NORDIC AMERICAN TANKERS LTD	8,857.000	124,795.13
		NORDSTROM INC	17,605.000	1,007,182.05
		NORFOLK SOUTHERN CORP	40,890.000	3,404,092.50
		NORTECH SYSTEMS INC	1,018.000	3,807.32
		NORTHEAST INDIANA BANCORP INC	1,075.000	28,487.50
		NORTHERN OIL AND GAS INC	8,489.000	33,871.11
		NORTHERN STATES FINANCIAL CORP	144.000	87.12
		NORTHERN TECHNOLOGIES INTERNAT	184.000	2,323.92
		NORTHERN TRUST CORP	29,515.000	1,923,492.55
		NORTHFIELD BANCORP INC	11,221.000	184,473.24
		NORTHRIM BANCORP INC	1,204.000	28,787.64
		NORTHROP GRUMMAN CORP	24,811.000	4,910,096.90
		NORTHSTAR ASSET MANAGEMENT GRO	14,575.000	165,426.25
		NORTHWEST BANCSHARES INC	14,176.000	191,517.76
		NORTHWEST BIOTHERAPEUTICS INC	6,550.000	9,563.00
		NORTHWEST NATURAL GAS CO	4,780.000	257,403.00
		NORTHWEST PIPE CO	1,703.000	15,701.66
		NORTHWESTERN CORP	7,250.000	447,687.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NOVARTIS AG	153,286.000	11,156,512.50
		NOVATEL WIRELESS INC	3,627.000	6,419.79
		NOVATION COS INC	1,726.000	107.01
		NOVAVAX INC	41,307.000	213,144.12
		NRG ENERGY INC	43,178.000	561,745.78
		NRG YIELD INC	5,746.000	79,898.13
		NTELOS HOLDINGS CORP	3,114.000	28,648.80
		NTN BUZZTIME INC	8,299.000	1,244.85
		NUANCE COMMUNICATIONS INC	183,635.000	3,432,138.15
		NUCOR CORP	164,122.000	7,762,970.60
		NUMEREX CORP	5,000.000	30,500.00
		NUTRACEUTICAL INTERNATIONAL CO	3,692.000	89,900.20
		NUTRISYSTEM INC	5,077.000	105,956.99
		NUTROGANICS INC	831.000	174.51
		NUVASIVE INC	7,561.000	367,842.65
		NUVECTRA CORP	1,354.000	7,325.14
		NVE CORP	2,021.000	114,247.13
		NVIDIA CORP	161,182.000	5,742,914.66
		NXP SEMICONDUCTORS NV	171,526.000	13,905,612.82
		NXSTAGE MEDICAL INC	10,416.000	156,135.84
		NXXI INC	11,261.000	12.79
		O'REILLY AUTOMOTIVE INC	13,327.000	3,647,066.82
		OCCIDENTAL PETROLEUM CORP	166,492.000	11,393,047.56
		OCEANFIRST FINANCIAL CORP	4,165.000	73,637.20
		OCLARO INC	2,354.000	12,711.60
		OCULAR THERAPEUTIX INC	1,831.000	17,687.46
		OCWEN FINANCIAL CORP	10,650.000	26,305.50
		ODYSSEY MARINE EXPLORATION INC	63.000	427.77
		OESTERREICHISCHE POST AG	17,624.000	717,580.93
		OFFICE DEPOT INC	28,412.000	201,725.20
		OFG BANCORP	3,913.000	27,351.87
		OGX PETROLEO E GAS SA ADR	72,008.000	54,006.00
		OHIO VALLEY BANC CORP	1,573.000	34,149.83
		OIL STATES INTERNATIONAL INC	6,500.000	204,880.00
		OIL-DRI CORP OF AMERICA	2,168.000	73,235.04
		OILSANDS QUEST INC	6,899.000	0.00
		OLD NATIONAL BANCORP/IN	22,024.000	268,472.56
		OLD SECOND BANCORP INC	471.000	3,377.07
		OLIN CORP	14,270.000	247,869.90

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		OLYMPIC STEEL INC	2,176.000	37,666.56
		OMEGA FLEX INC	1,297.000	45,109.66
		OMEGA HEALTHCARE INVESTORS INC	1,692.000	59,727.60
		OMEGA PROTEIN CORP	5,036.000	85,309.84
		OMEROS CORP	7,550.000	115,817.00
		OMNICELL INC	5,514.000	153,675.18
		OMNICOM GROUP INC	46,313.000	3,854,630.99
		OMNOVA SOLUTIONS INC	6,923.000	38,491.88
		OMTOOL LTD	2,818.000	7,073.18
		ON ASSIGNMENT INC	6,730.000	248,471.60
		ONCOCYTE CORP	142.000	654.62
		ONCOGENEX PHARMACEUTICALS INC	4,084.000	2,791.42
		ONCOMED PHARMACEUTICALS INC	3,678.000	37,184.58
		ONE GAS INC	7,255.000	443,280.50
		ONE LIBERTY PROPERTIES INC	5,182.000	116,128.62
		ONE PRICE CLOTHING STORES INC	2,557.000	0.00
		ONEBEACON INSURANCE GROUP LTD	7,378.000	93,921.94
		ONEOK INC	156,245.000	4,665,475.70
		ONEOK PARTNERS LP	95,580.000	3,001,212.00
		ONEREIT TR UNIT	93,670.000	246,947.85
		ONVIA INC	525.000	1,837.50
		OPPENHEIMER HOLDINGS INC	1,250.000	19,725.00
		OPTI INC	5,424.000	2,983.20
		OPTICAL CABLE CORP	1,499.000	3,672.55
		ORACLE CORP	432,058.000	17,675,492.78
		ORASURE TECHNOLOGIES INC	15,563.000	112,520.49
		ORBCOMM INC	6,500.000	65,845.00
		ORBIT INTERNATIONAL CORP	645.000	2,244.60
		ORBIT/FR INC	4,350.000	14,137.50
		ORCHID ISLAND CAPITAL INC	3,910.000	40,546.70
		OREXIGEN THERAPEUTICS INC	3,356.000	1,888.42
		ORGANOVO HOLDINGS INC	11,007.000	23,775.12
		ORICA LTD	504,000.000	5,958,979.74
		ORION MARINE GROUP INC	6,213.000	32,183.34
		ORITANI FINANCIAL CORP	6,698.000	113,665.06
		ORIX CORP	1,040,500.000	14,862,963.32
		ORLEANS HOMEBUILDERS INC	2,200.000	220.00
		ORMAT TECHNOLOGIES INC	5,435.000	224,139.40
		ORTHOPIX INTERNATIONAL NV	5,403.000	224,332.56

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		OSCIENT PHARMACEUTICALS CORP COM NEW	1,863.000	0.00
		OSI SYSTEMS INC	23,546.000	1,542,027.54
		OSIRIS THERAPEUTICS INC	7,086.000	40,461.06
		OTONOMY INC	1,250.000	18,650.00
		OTTER TAIL CORP	5,743.000	170,107.66
		OUTERWALL INC	5,681.000	210,140.19
		OVASCIENCE INC	2,000.000	18,900.00
		OVERSEAS SHIPHOLDING GROUP INC	3,605.000	7,662.46
		OVERSTOCK.COM INC	4,026.000	57,893.88
		OWENS & MINOR INC	25,623.000	1,035,681.66
		OWENS CORNING	60,590.000	2,864,695.20
		OWENS-ILLINOIS INC	126,934.000	2,025,866.64
		OXFORD INDUSTRIES INC	2,455.000	165,049.65
		OXIGENE INC	10.000	7.94
		P&F INDUSTRIES INC	2,259.000	21,596.04
		PAB BANKSHARES INC	1,304.000	0.26
		PACCAR INC	48,179.000	2,634,909.51
		PACIFIC BIOSCIENCES OF CALIFOR	4,800.000	40,800.00
		PACIFIC CONTINENTAL CORP	810.000	13,065.30
		PACIFIC ETHANOL INC	69.000	322.92
		PACIFIC MERCANTILE BANCORP	1,202.000	8,414.00
		PACIFIC SUNWEAR OF CALIFORNIA	11,226.000	1,409.99
		PACIFICNET INC	245.000	0.00
		PACIRA PHARMACEUTICALS INC/DE	6,018.000	318,833.64
		PACKAGED HOME SOLUTIONS INC	13.000	1.30
		PAIN THERAPEUTICS INC	5,473.000	12,204.79
		PALM HARBOR HOMES INC	3,688.000	7.67
		PALO ALTO NETWORKS INC	19,505.000	3,182,045.70
		PAM TRANSPORTATION SERVICES IN	1,822.000	56,117.60
		PANDORA A/S	90,942.000	11,927,709.01
		PANHANDLE OIL AND GAS INC	7,504.000	129,894.24
		PAPA JOHN'S INTERNATIONAL INC	9,307.000	504,346.33
		PAR TECHNOLOGY CORP	3,485.000	23,105.55
		PARAGON TECHNOLOGIES INC	2,194.000	3,642.04
		PARATEK PHARMACEUTICALS INC	1,134.000	17,202.78
		PAREXEL INTERNATIONAL CORP	8,843.000	554,721.39
		PARK BANCORP INC	262.000	38.77
		PARK ELECTROCHEMICAL CORP	2,845.000	45,548.45
		PARK NATIONAL CORP	1,718.000	154,620.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PARK-OHIO HOLDINGS CORP	1,989.000	85,168.98
		PARKER DRILLING CO	12,641.000	26,798.92
		PARKER-HANNIFIN CORP	23,095.000	2,565,392.60
		PARKERVISION INC	250.000	782.50
		PARKWAY LIFE REAL ESTATE INVES	462,038.000	820,043.68
		PARKWAY PROPERTIES INC/MD	8,869.000	138,888.54
		PARSLEY ENERGY INC	8,312.000	187,851.20
		PATRICK INDUSTRIES INC	4,990.000	226,496.10
		PATRIOT TRANSPORTATION HOLDING	1,149.000	23,232.78
		PATTERN ENERGY GROUP INC	13,367.000	254,908.69
		PATTERSON COS INC	11,452.000	532,861.56
		PATTERSON-UTI ENERGY INC	14,100.000	248,442.00
		PAUL MUELLER CO	119.000	3,570.00
		PAYCHEX INC	44,049.000	2,379,086.49
		PAYCOM SOFTWARE INC	4,650.000	165,540.00
		PAYLOCITY HOLDING CORP	1,200.000	39,288.00
		PAYPAL HOLDINGS INC	152,566.000	5,889,047.60
		PBF ENERGY INC	10,256.000	340,499.20
		PC CONNECTION INC	4,658.000	120,222.98
		PC-TEL INC	3,004.000	14,359.12
		PCD INC COM	12,400.000	0.00
		PCM INC	1,377.000	11,043.54
		PDC ENERGY INC	40,582.000	2,412,599.90
		PDF SOLUTIONS INC	5,076.000	67,916.88
		PDL BIOPHARMA INC	23,097.000	76,913.01
		PEAPACK GLADSTONE FINANCIAL CO	1,548.000	26,161.20
		PEBBLEBROOK HOTEL TRUST	8,437.000	245,263.59
		PEGASUS COS INC/THE	36.000	14,940.00
		PEGASYSTEMS INC	12,617.000	320,219.46
		PEGATRON CORP	2,667,000.000	6,223,331.51
		PENDRELL CORP	26,111.000	13,838.83
		PENN OCTANE CORP	5,906.000	0.00
		PENN TREATY AMERICAN CORP	5,499.000	4,315.17
		PENN VIRGINIA CORP	6,381.000	982.67
		PENNSYLVANIA REAL ESTATE INVES	13,230.000	289,075.50
		PENNYMAC MORTGAGE INVESTMENT T	9,338.000	127,370.32
		PENSKE AUTOMOTIVE GROUP INC	9,639.000	365,318.10
		PENSON WORLDWIDE INC	4,020.000	0.00
		PENTAIR PLC	25,017.000	1,357,422.42

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PEOPLE'S UNITED FINANCIAL INC	42,568.000	678,108.24
		PEOPLES BANCORP INC/OH	1,168.000	22,822.72
		PEOPLES FINANCIAL CORP/MS	850.000	7,650.00
		PEOPLES FINANCIAL SERVICES COR	650.000	24,082.50
		PEPSICO INC	234,245.000	24,005,427.60
		PERCEPTRON INC	2,817.000	13,662.45
		PEREGRINE PHARMACEUTICALS INC	3,720.000	1,564.26
		PERFICIENT INC	5,603.000	121,697.16
		PERFUMANIA HOLDINGS INC	2,290.000	5,725.00
		PERKINELMER INC	15,054.000	744,570.84
		PERMA-FIX ENVIRONMENTAL SERVIC	1,554.000	5,749.80
		PERMANENT TSB GROUP HOLDINGS P	804,240.000	2,493,719.47
		PERNIX THERAPEUTICS HOLDINGS I	8,800.000	9,240.00
		PERRIGO CO PLC	20,075.000	2,568,194.75
		PERRY ELLIS INTERNATIONAL INC	1,290.000	23,748.90
		PERSEON CORP	865.000	67.47
		PERVASIP CORP	276.000	0.03
		PETMED EXPRESS INC	5,936.000	106,313.76
		PETROCORP INC ESCROW SHARES COM	10,574.000	0.00
		PETROQUEST ENERGY INC	6,328.000	3,834.13
		PFENEX INC	1,200.000	11,796.00
		PFF BANCORP INC	6,255.000	8.78
		PFIZER INC	892,430.000	26,451,625.20
		PFSWEB INC	1,845.000	24,206.40
		PG&E CORP	202,168.000	12,073,472.96
		PH GLATFELTER CO	5,416.000	112,273.68
		PHARMANETICS INC COM	6,690.000	16.73
		PHARMATHENE INC	494.000	933.66
		PHARMCHEM INC	1,619.000	275.23
		PHARMERICA CORP	6,374.000	140,929.14
		PHARMOS CORP	2,143.000	64.29
		PHH CORP	11,212.000	140,598.48
		PHI INC	3,137.000	59,257.93
		PHIBRO ANIMAL HEALTH CORP	2,350.000	63,544.00
		PHILIP MORRIS INTERNATIONAL IN	212,448.000	20,843,273.28
		PHILLIPS 66	64,370.000	5,573,798.30
		PHILLIPS 66 PARTNERS LP	49,949.000	3,126,307.91
		PHOENIX COS INC/THE	681.000	25,088.04
		PHOENIX FOOTWEAR GROUP INC	1,137.000	365.34

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PHOENIX GOLD INTERNATIONAL INC	200.000	1.00
		PHOTRONICS INC	6,969.000	72,547.29
		PHYSICIANS REALTY TRUST	246,789.000	4,585,339.62
		PICO HOLDINGS INC	2,009.000	20,552.07
		PIEDMONT NATURAL GAS CO INC	11,964.000	715,806.12
		PIER 1 IMPORTS INC	15,227.000	106,741.27
		PILGRIM'S PRIDE CORP	44,300.000	1,125,220.00
		PINNACLE ENTERTAINMENT INC	7,889.000	276,903.90
		PINNACLE FINANCIAL PARTNERS IN	5,295.000	259,772.70
		PINNACLE FOODS INC	122,185.000	5,459,225.80
		PINNACLE WEST CAPITAL CORP	15,221.000	1,142,640.47
		PIONEER ENERGY SERVICES CORP	7,884.000	17,344.80
		PIONEER NATURAL RESOURCES CO	22,388.000	3,150,887.12
		PIPER JAFFRAY COS	3,355.000	166,273.80
		PITNEY BOWES INC	176,267.000	3,796,791.18
		PIXELWORKS INC	1,840.000	4,029.60
		PJT PARTNERS INC	2,000.000	48,100.00
		PLA ADMINISTRADORA INDUSTRIAL	696,249.000	1,304,927.30
		PLAINS ALL AMERICAN PIPELINE L	273,319.000	5,731,499.43
		PLAINS GP HOLDINGS LP	49,210.000	427,634.90
		PLANTRONICS INC	6,949.000	272,331.31
		PLAZA RETAIL REIT TRUST UNIT	540,055.000	1,954,043.38
		PLEXUS CORP	6,133.000	242,376.16
		PLUG POWER INC	770.000	1,578.50
		PNC FINANCIAL SERVICES GROUP I	82,513.000	6,978,124.41
		PNM RESOURCES INC	12,724.000	429,053.28
		POINT BLANK SOLUTIONS INC	5,587.000	670.44
		POINT.360	3,662.000	1,935.05
		POLYCOM INC	25,959.000	289,442.85
		POLYONE CORP	6,463.000	195,505.75
		PONIARD PHARMACEUTICALS INC	80.000	9.60
		POOL CORP	6,894.000	604,879.56
		POPEYES LOUISIANA KITCHEN INC	2,516.000	130,982.96
		POPULAR INC	14,543.000	416,075.23
		PORTER BANCORP INC	1,130.000	1,367.30
		PORTLAND GENERAL ELECTRIC CO	14,115.000	557,401.35
		POST HOLDINGS INC	4,105.000	282,300.85
		POST PROPERTIES INC	8,135.000	485,984.90
		POTLATCH CORP	5,238.000	164,997.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		POWELL INDUSTRIES INC	1,742.000	51,929.02
		POWER ASSETS HOLDINGS LTD	61,357.000	627,686.01
		POWER INTEGRATIONS INC	4,004.000	198,838.64
		POWERSECURE INTERNATIONAL INC	1,989.000	37,174.41
		POWERWAVE TECHNOLOGIES INC	3,664.000	2.19
		PPG INDUSTRIES INC	36,579.000	4,078,192.71
		PPL CORP	92,400.000	3,517,668.00
		PRA GROUP INC	9,798.000	287,963.22
		PRA HEALTH SCIENCES INC	3,050.000	130,418.00
		PRAXAIR INC	46,823.000	5,358,892.35
		PRECISION AUTO CARE INC	1,312.000	788.51
		PRECISION DRILLING CORP	700,925.000	2,943,885.00
		PREFERRED APARTMENT COMMUNITIE	8,350.000	105,878.00
		PREFERRED BANK/LOS ANGELES CA	572.000	17,303.00
		PREMIER FINANCIAL BANCORP INC	391.000	6,162.16
		PREMIER INC	4,950.000	165,132.00
		PREMIER LASER SYS INC CL A COM	15,000.000	1.50
		PRESTIGE BRANDS HOLDINGS INC	8,486.000	453,067.54
		PRGX GLOBAL INC	913.000	4,309.36
		PRICELINE GROUP INC/THE	7,663.000	9,877,300.48
		PRICESMART INC	2,719.000	229,973.02
		PRIMECARE SYSTEMS INC	1,444.000	0.58
		PRIMEENERGY CORP	3,214.000	83,660.42
		PRIMERICA INC	7,947.000	353,879.91
		PRIMORIS SERVICES CORP	3,934.000	95,596.20
		PRIMUS GUARANTY LTD	5,606.000	784.72
		PRINCETON NATIONAL BANCORP INC	3,531.000	10.59
		PRINCIPAL FINANCIAL GROUP INC	37,189.000	1,467,106.05
		PRISM TECHNOLOGIES GROUP INC	294.000	88.20
		PRIVATEBANCORP INC	10,960.000	423,056.00
		PROCTER & GAMBLE CO/THE	363,723.000	29,938,040.13
		PROGENICS PHARMACEUTICALS INC	13,026.000	56,793.36
		PROGRESS SOFTWARE CORP	9,814.000	236,713.68
		PROGRESSIVE CORP/THE	80,124.000	2,815,557.36
		PROLIANCE INTERNATIONAL INC	4,794.000	0.48
		PROLOGIS INC	84,258.000	3,722,518.44
		PROLOGIS PROPERTY MEXICO SA DE	481,311.000	770,648.06
		PROOFPOINT INC	5,108.000	274,708.24
		PROS HOLDINGS INC	3,163.000	37,291.77

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PROSOFT LEARNING CORP COM	3,150.000	0.32
		PROSPERITY BANCSHARES INC	8,974.000	416,303.86
		PROTALIX BIOTHERAPEUTICS INC	18,692.000	15,710.63
		PROTEON THERAPEUTICS INC	1,600.000	12,384.00
		PROTO LABS INC	3,794.000	292,479.46
		PROVIDENCE AND WORCESTER RAILR	657.000	9,460.80
		PROVIDENCE SERVICE CORP/THE	2,069.000	105,663.83
		PROVIDENT FINANCIAL HOLDINGS I	1,239.000	21,124.95
		PROVIDENT FINANCIAL SERVICES I	9,819.000	198,245.61
		PRUDENTIAL FINANCIAL INC	83,457.000	6,027,264.54
		PRUDENTIAL PLC	691,134.000	12,923,703.35
		PS BUSINESS PARKS INC	2,849.000	286,352.99
		PSYCHEMEDICS CORP	1,457.000	20,033.75
		PTC INC	12,016.000	398,450.56
		PTC THERAPEUTICS INC	2,001.000	12,886.44
		PUBLIC SERVICE ENTERPRISE GROU	109,368.000	5,155,607.52
		PUBLIC STORAGE	32,545.000	8,976,887.35
		PULTEGROUP INC	43,567.000	815,138.57
		PURCHASEPRO COM INC COM NEW	44.000	0.44
		PURE BIOSCIENCE INC	247.000	281.58
		PURE INDUSTRIAL REAL ESTATE TR UNIT	137,614.000	506,430.58
		PVH CORP	65,171.000	6,455,839.26
		PYXIS TANKERS INC	222.000	455.10
		PZENA INVESTMENT MANAGEMENT IN	7,248.000	54,722.40
		QAD INC	2,758.000	56,830.75
		QC HOLDINGS INC	1,838.000	1,286.60
		QEP CO INC	538.000	8,613.38
		QLIK TECHNOLOGIES INC	13,681.000	395,654.52
		QLOGIC CORP	10,808.000	145,259.52
		QLT INC	2,570.000	5,114.30
		QORVO INC	17,703.000	892,408.23
		QTS REALTY TRUST INC	364.000	17,246.32
		QUAD SYSTEMS CORP	8,400.000	0.00
		QUAKER CHEMICAL CORP	4,164.000	353,357.04
		QUAKER FABRIC CORP NEW	8,200.000	8.20
		QUALCOMM INC	270,818.000	13,849,632.52
		QUALITY SYSTEMS INC	11,179.000	170,367.96
		QUALSTAR CORP	2,216.000	955.32
		QUALYS INC	2,600.000	65,806.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		QUANEX BUILDING PRODUCTS CORP	5,874.000	101,972.64
		QUANTA SERVICES INC	34,409.000	776,267.04
		QUANTUM CORP	16,330.000	9,961.30
		QUEST DIAGNOSTICS INC	32,683.000	2,335,200.35
		QUICKLOGIC CORP	3,405.000	3,609.30
		QUIDEL CORP	6,373.000	109,997.98
		QUIKSILVER INC	16,839.000	0.00
		QUMU CORP	2,850.000	13,138.50
		RADIAN GROUP INC	32,801.000	406,732.40
		RADIO ONE INC	14,184.000	20,566.80
		RADIOIO INC	9.000	0.14
		RADISYS CORP	2,932.000	11,581.40
		RADNET INC	10,870.000	52,502.10
		RAINMAKER SYSTEMS INC	1,456.000	2.09
		RAIT FINANCIAL TRUST	14,772.000	46,384.08
		RALPH LAUREN CORP	7,972.000	767,384.72
		RAMBUS INC	15,057.000	207,033.75
		RAMCO-GERSHENSON PROPERTIES TR	9,802.000	176,730.06
		RAND WORLDWIDE INC	442.000	830.96
		RANGE RESOURCES CORP	23,254.000	752,964.52
		RAPTOR PHARMACEUTICAL CORP	9,250.000	42,550.00
		RASER TECHNOLOGIES INC	6,049.000	0.00
		RAVEN INDUSTRIES INC	8,485.000	135,929.70
		RAYTHEON CO	81,659.000	10,013,843.17
		RBC BEARINGS INC	2,622.000	192,087.72
		RCM TECHNOLOGIES INC	3,612.000	19,179.72
		READING INTERNATIONAL INC	5,338.000	63,949.24
		REALNETWORKS INC	5,194.000	21,087.64
		REALPAGE INC	6,969.000	145,233.96
		REALTY INCOME CORP	60,237.000	3,765,414.87
		RECKITT BENCKISER GROUP PLC	270,383.000	26,154,226.00
		RED HAT INC	57,782.000	4,305,336.82
		RED LION HOTELS CORP	2,411.000	20,324.73
		RED ROBIN GOURMET BURGERS INC	4,096.000	264,069.12
		REDWOOD TRUST INC	11,256.000	147,228.48
		REGENCY CENTERS CORP	5,900.000	441,615.00
		REGENERON PHARMACEUTICALS INC	10,706.000	3,858,870.64
		REGENT ASSISTED LIVING INC	2,362.000	0.00
		REGIONS FINANCIAL CORP	176,589.000	1,386,223.65

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		REGIS CORP	10,769.000	163,581.11
		REGULUS THERAPEUTICS INC	2,100.000	14,553.00
		REIS INC	5,167.000	121,682.85
		RELIV INTERNATIONAL INC	1,432.000	1,203.02
		RELM WIRELESS CORP	1,450.000	6,554.00
		RELYPSA INC	2,976.000	40,324.80
		REN - REDES ENERGETICAS NACION	568,344.000	1,866,545.76
		RENASANT CORP	4,442.000	146,186.22
		RENEWABLE ENERGY GROUP INC	1,412.000	13,329.28
		RENEWABLES INFRASTRUCTURE GROU	607,869.000	891,163.92
		RENOVA HEALTH INC	19.000	14.44
		RENT-A-CENTER INC/TX	7,859.000	124,565.15
		REPLIGEN CORP	8,587.000	230,303.34
		REPROS THERAPEUTICS INC	10,444.000	10,130.68
		REPUBLIC AIRWAYS HOLDINGS INC	2,567.000	5,005.65
		REPUBLIC BANCORP INC/KY	3,717.000	96,010.11
		REPUBLIC SERVICES INC	98,229.000	4,680,611.85
		RESEARCH FRONTIERS INC	2,567.000	11,705.52
		RESOLUTE ENERGY CORP	5,901.000	3,009.51
		RESOLUTE FOREST PRODUCTS INC	10,422.000	57,425.22
		RESONA HOLDINGS INC	1,270,700.000	4,540,354.31
		RESOURCE AMERICA INC	5,780.000	33,350.60
		RESOURCE CAPITAL CORP	3,799.000	42,738.75
		RESOURCES CONNECTION INC	6,964.000	108,359.84
		RESPIRERX PHARMACEUTICALS INC	12,836.000	282.39
		RESTORATION HARDWARE HOLDINGS	5,412.000	226,762.80
		RETAIL OPPORTUNITY INVESTMENTS	11,402.000	229,408.24
		REUNION INDUSTRIES INC	1,969.000	187.06
		REVANCE THERAPEUTICS INC	950.000	16,587.00
		REVLON INC	1,411.000	51,374.51
		REX AMERICAN RESOURCES CORP	3,877.000	215,057.19
		REX ENERGY CORP	5,431.000	4,172.63
		REXAHN PHARMACEUTICALS INC	4,700.000	1,551.47
		REXFORD INDUSTRIAL REALTY INC	5,693.000	103,384.88
		REXNORD CORP	11,066.000	223,754.52
		REYNOLDS AMERICAN INC	113,517.000	5,711,040.27
		RF INDUSTRIES LTD	1,822.000	4,919.40
		RICHARDSON ELECTRONICS LTD/UNI	1,742.000	8,988.72
		RICOH CO LTD	482,700.000	4,921,697.62

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		RIGEL PHARMACEUTICALS INC	8,415.000	17,503.20
		RIGNET INC	1,110.000	15,184.80
		RING ENERGY INC	2,088.000	10,544.40
		RIVERVIEW BANCORP INC	4,432.000	18,614.40
		RLI CORP	8,158.000	545,443.88
		RLJ ENTERTAINMENT INC	63.000	56.70
		RLJ LODGING TRUST	19,800.000	453,024.00
		RMR GROUP INC/THE	161.000	4,026.61
		ROADHOUSE GRILL INC COM CASH MERGER	5,534.000	0.55
		ROBERT HALF INTERNATIONAL INC	17,985.000	837,741.30
		ROCHE HOLDING AG	101,700.000	25,136,939.38
		ROCK CREEK PHARMACEUTICALS INC	413.000	150.75
		ROCKFORD CORP/ARIZONA	4,168.000	32,093.60
		ROCKWELL AUTOMATION INC	18,021.000	2,049,888.75
		ROCKWELL COLLINS INC	17,981.000	1,658,028.01
		ROCKWELL MEDICAL INC	7,888.000	59,238.88
		ROCKY BRANDS INC	492.000	6,268.08
		ROCKY MOUNTAIN CHOCOLATE FACTO	4,004.000	40,720.68
		ROFIN-SINAR TECHNOLOGIES INC	4,153.000	133,809.66
		ROGERS COMMUNICATIONS INC	5,775.000	231,115.50
		ROGERS CORP	5,039.000	301,684.93
		RONA INC	372,800.000	6,822,201.09
		ROPER TECHNOLOGIES INC	13,858.000	2,532,826.66
		ROSETTA STONE INC	5,320.000	35,697.20
		ROSS STORES INC	55,535.000	3,215,476.50
		ROUSE PROPERTIES INC	3,839.000	70,560.82
		ROVI CORP	17,021.000	349,100.71
		ROWAN COS PLC	11,950.000	192,395.00
		ROWE COS/THE	5,035.000	0.00
		ROYAL BANCSHARES OF PENNSYLVAN	2,235.000	4,760.55
		ROYAL CARIBBEAN CRUISES LTD	23,253.000	1,910,233.95
		ROYALE ENERGY INC	2,193.000	811.41
		RR DONNELLEY & SONS CO	4,984.000	81,737.60
		RSP PERMIAN INC	68,500.000	1,989,240.00
		RTI SURGICAL INC	9,846.000	39,384.00
		RUBICON TECHNOLOGY INC	3,820.000	2,788.60
		RUBY TUESDAY INC	9,273.000	49,888.74
		RUCKUS WIRELESS INC	4,700.000	46,107.00
		RUDOLPH TECHNOLOGIES INC	9,418.000	128,649.88

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		RURAL ELECTRIFICATION CORP LTD	1,214,600.000	3,048,307.19
		RUSH ENTERPRISES INC	13,625.000	248,547.94
		RUTH'S HOSPITALITY GROUP INC	3,321.000	61,139.61
		RXI PHARMACEUTICALS CORP	13.000	3.51
		RYDER SYSTEM INC	7,336.000	475,226.08
		RYMAN HOSPITALITY PROPERTIES I	6,862.000	353,255.76
		RYOHIN KEIKAKU CO LTD	69,100.000	14,632,145.67
		S FOODS INC	242,000.000	5,240,695.80
		S&T BANCORP INC	7,069.000	182,097.44
		SABINE OIL & GAS CORP	12,549.000	150.59
		SABMILLER PLC	128,223.000	7,843,591.71
		SABRA HEALTH CARE REIT INC	30,217.000	607,059.53
		SAETA YIELD SA	121,740.000	1,212,489.86
		SAFEGUARD SCIENTIFICS INC	2,264.000	29,998.00
		SAFETY INSURANCE GROUP INC	1,855.000	105,846.30
		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	37,135.62
		SAGE GROUP PLC/THE	860,000.000	7,774,930.62
		SAGENT PHARMACEUTICALS INC	7,332.000	89,230.44
		SAIA INC	3,647.000	102,663.05
		SALEM MEDIA GROUP INC	2,817.000	16,225.92
		SALESFORCE.COM INC	127,395.000	9,405,572.85
		SAMPO OYJ	368,458.000	17,525,637.35
		SAMSUNG ELECTRONICS CO LTD	8,900.000	10,210,567.57
		SANCHEZ ENERGY CORP	8,720.000	47,872.80
		SANDERSON FARMS INC	4,777.000	430,789.86
		SANDISK CORP	27,563.000	2,096,993.04
		SANDY SPRING BANCORP INC	2,267.000	63,090.61
		SANGAMO BIOSCIENCES INC	12,891.000	77,990.55
		SANMINA CORP	11,761.000	274,972.18
		SANOFI	116,400.000	9,399,126.92
		SANTANDER CONSUMER USA HOLDING	39,900.000	418,551.00
		SANTEN PHARMACEUTICAL CO LTD	530,000.000	7,983,362.30
		SAREPTA THERAPEUTICS INC	3,970.000	77,494.40
		SAS AB	1,890,800.000	5,387,824.89
		SATCON TECHNOLOGY CORP	1,198.000	2.27
		SAUL CENTERS INC	2,465.000	130,694.30
		SAVIENT PHARMACEUTICALS INC	19,061.000	0.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SCAN OPTICS	8,600.000	0.00
		SCANA CORP	19,597.000	1,374,729.55
		SCANSOURCE INC	3,637.000	146,862.06
		SCHEID VINEYARDS INC	660.000	19,800.00
		SCHLOTZSKY'S INC	2,581.000	19.36
		SCHLUMBERGER LTD	171,844.000	12,673,495.00
		SCHNITZER STEEL INDUSTRIES INC	5,012.000	92,421.28
		SCHOLASTIC CORP	5,382.000	201,125.34
		SCHWEITZER-MAUDUIT INTERNATION	6,674.000	210,097.52
		SCICLONE PHARMACEUTICALS INC	7,577.000	83,347.00
		SCIENCE APPLICATIONS INTERNATI	5,271.000	281,155.14
		SCIENTIFIC GAMES CORP	10,503.000	99,043.29
		SCIQUEST INC	3,934.000	54,603.92
		SCO GROUP INC/THE	6,400.000	128.00
		SCOPE INDUSTRIES	304.000	38,608.00
		SCORPIO TANKERS INC	6,900.000	40,227.00
		SCRIPPS NETWORKS INTERACTIVE I	13,008.000	852,024.00
		SEABOARD CORP	75.000	225,225.75
		SEACHANGE INTERNATIONAL INC	4,185.000	23,101.20
		SEACOAST BANKING CORP OF FLORI	401.000	6,331.79
		SEACOR HOLDINGS INC	3,182.000	173,259.90
		SEAGATE TECHNOLOGY PLC	40,646.000	1,400,254.70
		SEALED AIR CORP	51,825.000	2,488,118.25
		SEASPINE HOLDINGS CORP	1,176.000	17,216.64
		SEAWORLD ENTERTAINMENT INC	10,400.000	219,024.00
		SECURE ENERGY SERVICES INC 144A	6,800.000	60,500.00
		SECURITY NATIONAL FINANCIAL CO	1,387.000	7,059.83
		SED INTERNATIONAL HOLDINGS INC	2,356.000	0.00
		SELECT COMFORT CORP	8,777.000	170,186.03
		SELECT INCOME REIT	3,884.000	89,526.20
		SELECT MEDICAL HOLDINGS CORP	13,623.000	160,887.63
		SELECTIVE INSURANCE GROUP INC	8,421.000	308,292.81
		SEMGROUP CORP	6,554.000	146,809.60
		SEMPRA ENERGY	32,333.000	3,364,248.65
		SEMTECH CORP	10,703.000	235,358.97
		SENOMYX INC	2,464.000	6,406.40
		SENSIENT TECHNOLOGIES CORP	8,664.000	549,817.44
		SEQUENOM INC	8,895.000	12,541.95
		SEQUENTIAL BRANDS GROUP INC	571.000	3,648.69

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SERVISFIRST BANCSHARES INC	2,798.000	124,231.20
		SERVOTRONICS INC	280.000	2,060.80
		SEVCON INC	896.000	9,004.80
		SEVERN BANCORP INC	1,190.000	6,009.50
		SGS SA	3,700.000	7,850,884.97
		SHANGHAI PHARMACEUTICALS HOLDI	3,191,100.000	6,302,757.27
		SHARPER IMAGE CORP	2,100.000	5.51
		SHELL MIDSTREAM PARTNERS LP	80,803.000	2,958,197.83
		SHELLS SEAFOOD RESTAURANTS	44.000	0.02
		SHENANDOAH TELECOMMUNICATIONS	9,488.000	253,804.00
		SHERWIN-WILLIAMS CO/THE	19,854.000	5,651,838.18
		SHILOH INDUSTRIES INC	3,998.000	20,509.74
		SHIP FINANCE INTERNATIONAL LTD	6,849.000	95,132.61
		SHIRE PLC	470,200.000	26,755,652.82
		SHOE CARNIVAL INC	2,615.000	70,500.40
		SHOLODGE INC	1,650.000	7.75
		SHORE BANCSHARES INC	1,976.000	23,672.48
		SHORETEL INC	1,820.000	13,540.80
		SHUTTERFLY INC	5,890.000	273,119.30
		SHUTTERSTOCK INC	3,550.000	130,391.50
		SIEBERT FINANCIAL CORP	5,735.000	7,283.45
		SIEMENS AG	89,400.000	9,489,727.98
		SIENTRA INC	1,100.000	7,524.00
		SIERRA BANCORP	424.000	7,695.60
		SIFCO INDUSTRIES INC	1,221.000	11,343.09
		SIGA TECHNOLOGIES INC	1,413.000	748.89
		SIGHT RESOURCE CORP	200.000	0.00
		SIGMA DESIGNS INC	3,926.000	26,696.80
		SIGMATRON INTERNATIONAL INC	585.000	3,632.85
		SIGNET JEWELERS LTD	67,773.000	8,405,885.19
		SILICON GRAPHICS INC COM	11,800.000	0.00
		SILICON GRAPHICS INTERNATIONAL	3,512.000	25,005.44
		SILICON LABORATORIES INC	7,380.000	331,804.80
		SILVER BAY REALTY TRUST CORP	4,724.000	70,151.40
		SILVER SPRING NETWORKS INC	3,400.000	50,150.00
		SIMCLAR INC	700.000	2.10
		SIMMONS FIRST NATIONAL CORP	4,171.000	187,986.97
		SIMON PROPERTY GROUP INC	69,427.000	14,419,293.63
		SIMPSON MANUFACTURING CO INC	7,475.000	285,320.75

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SINCLAIR BROADCAST GROUP INC	8,756.000	269,247.00
		SINGAPORE TELECOMMUNICATIONS L	461,637.000	1,309,559.89
		SISTEMA JSFC GDR	121,800.000	786,828.00
		SIZMEK INC	7,253.000	21,033.70
		SJW CORP	3,793.000	137,875.55
		SK TELECOM CO LTD	35,200.000	6,417,631.33
		SKF AB	415,600.000	7,515,630.28
		SKY NETWORK TELEVISION LTD	1,531,200.000	5,294,298.56
		SKYLINE CORP	3,554.000	32,945.58
		SKYWEST INC	9,361.000	187,126.39
		SKYWORKS SOLUTIONS INC	65,297.000	5,086,636.30
		SL GREEN REALTY CORP	69,950.000	6,776,756.00
		SM ENERGY CO	8,800.000	164,912.00
		SMART REIT VARIABLE VTG UNIT	29,680.000	778,570.80
		SMF ENERGY CORP	441.000	32.80
		SMITH & WESSON HOLDING CORP	8,156.000	217,112.72
		SMITH MICRO SOFTWARE INC	3,286.000	1,938.74
		SMURFIT-STONE CONTAINER CORP CONTRA	9,700.000	0.00
		SNAM SPA	881,381.000	5,529,099.35
		SNAP-ON INC	7,966.000	1,250,582.34
		SNYDER'S-LANCE INC	10,672.000	335,954.56
		SOCKET MOBILE INC	564.000	1,692.00
		SOFTBANK GROUP CORP	178,900.000	8,541,104.20
		SOFTECH INC	157.000	221.37
		SOJITZ CORP	2,935,800.000	6,033,807.60
		SOLAREEDGE TECHNOLOGIES INC	2,200.000	55,308.00
		SOLIGENIX INC	57.000	11.40
		SOLITARIO EXPLORATION & ROYALT	40.000	18.80
		SONIC AUTOMOTIVE INC	12,483.000	230,685.84
		SONIC CORP	8,633.000	303,536.28
		SONUS NETWORKS INC	6,109.000	46,000.77
		SORRENTO THERAPEUTICS INC	4,100.000	22,058.00
		SOTHEBY'S	10,907.000	291,544.11
		SOUTH JERSEY INDUSTRIES INC	10,620.000	302,139.00
		SOUTH STATE CORP	4,114.000	264,242.22
		SOUTHERN CO/THE	149,117.000	7,713,822.41
		SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP	211.000	0.00
		SOUTHSIDE BANCSHARES INC	3,075.000	80,165.25
		SOUTHWEST AIRLINES CO	87,493.000	3,919,686.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SOUTHWEST BANCORP INC	2,049.000	30,837.45
		SOUTHWEST GAS CORP	8,039.000	529,368.15
		SOUTHWESTERN ENERGY CO	53,431.000	431,188.17
		SOVRAN SELF STORAGE INC	5,819.000	686,351.05
		SP PLUS CORP	2,487.000	59,837.22
		SPAN-AMERICA MEDICAL SYSTEMS I	1,742.000	33,115.42
		SPANISH BROADCASTING SYSTEM IN	375.000	1,256.25
		SPARK ENERGY INC	1,100.000	19,800.00
		SPARK INFRASTRUCTURE GROUP	1,723,348.000	2,744,168.88
		SPARK INFRASTRUCTURE GROUP RTS	124,763.000	18,235.05
		SPARK NEW ZEALAND LTD	2,972,200.000	7,532,134.38
		SPARTAN MOTORS INC	5,691.000	22,479.45
		SPARTANNASH CO	11,187.000	339,077.97
		SPARTON CORP	4,534.000	81,566.66
		SPECIAL DIVERSIFIED OPPORTUNIT	4,862.000	4,376.28
		SPECTRA ENERGY CORP	92,077.000	2,817,556.20
		SPECTRA ENERGY PARTNERS LP	97,692.000	4,700,939.04
		SPECTRANETICS CORP/THE	6,687.000	97,095.24
		SPECTRUM GROUP INTERNATIONAL I	1.456	910.00
		SPECTRUM PHARMACEUTICALS INC	15,587.000	99,133.32
		SPEED COMMERCE INC	4,862.000	34.03
		SPEEDUS CORP	1,690.000	25.88
		SPEEDWAY MOTORSPORTS INC	6,051.000	119,991.33
		SPHERE 3D CORP	73.000	90.52
		SPIRE CORP	3,525.000	95.14
		SPIRE HEALTHCARE GROUP PLC	1,340,321.000	6,915,931.71
		SPIRIT AEROSYSTEMS HOLDINGS IN	34,700.000	1,573,992.00
		SPOK HOLDINGS INC	6,270.000	109,787.70
		SPORT-HALEY HOLDINGS INC	1,950.000	39.00
		SPS COMMERCE INC	2,364.000	101,510.16
		SPS TECHNOLOGIES INC	6,300.000	0.00
		SPX FLOW INC	38,350.000	961,818.00
		SSE PLC	31,135.000	667,675.00
		ST JAMES'S PLACE PLC	770,351.000	10,169,866.15
		ST JOE CO/THE	7,700.000	132,055.00
		ST JUDE MEDICAL INC	38,890.000	2,138,950.00
		STAAR SURGICAL CO	8,700.000	64,293.00
		STADA ARZNEIMITTEL AG	175,000.000	6,956,810.30
		STAG INDUSTRIAL INC	61,449.000	1,251,101.64

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		STAGE STORES INC	7,601.000	61,264.06
		STAMPS.COM INC	3,422.000	363,690.16
		STANDARD MOTOR PRODUCTS INC	1,989.000	68,918.85
		STANDEX INTERNATIONAL CORP	5,390.000	419,395.90
		STANLEY BLACK & DECKER INC	53,598.000	5,639,045.58
		STANLEY FURNITURE CO INC	2,848.000	7,547.20
		STANTEC INC	1,059.000	26,856.24
		STAPLES INC	88,547.000	976,673.41
		STAR BUFFET INC	762.000	622.10
		STAR STRUCK LTD	262.000	1.31
		STARBUCKS CORP	241,719.000	14,430,624.30
		START TODAY CO LTD	190,000.000	7,674,718.68
		STARTEK INC	1,532.000	6,434.40
		STARWOOD EUROPEAN REAL ESTAT	641,202.000	976,895.61
		STARWOOD HOTELS & RESORTS WORL	23,140.000	1,930,570.20
		STARWOOD PROPERTY TRUST INC	60,294.000	1,141,365.42
		STATE AUTO FINANCIAL CORP	5,820.000	128,389.20
		STATE STREET CORP	54,851.000	3,209,880.52
		STEELCASE INC	84,414.000	1,259,456.88
		STEELCLOUD INC	3,106.000	0.00
		STEIN MART INC	6,186.000	45,343.38
		STEMCELLS INC	735.000	191.54
		STEMLINE THERAPEUTICS INC	2,880.000	13,420.80
		STEPAN CO	2,716.000	150,167.64
		STEPHAN CO/THE	1,912.000	2,141.44
		STEREOTAXIS INC	158.000	173.80
		STERICYCLE INC	11,654.000	1,470,618.26
		STERIS PLC	63,198.000	4,490,217.90
		STERLING BANCORP/DE	129,270.000	2,059,271.10
		STERLING CONSTRUCTION CO INC	582.000	2,997.30
		STEVEN MADDEN LTD	9,989.000	369,992.56
		STEWART INFORMATION SERVICES C	6,508.000	236,110.24
		STIFEL FINANCIAL CORP	9,717.000	287,623.20
		STILLWATER MINING CO	15,550.000	165,607.50
		STOCK YARDS BANCORP INC	11,793.000	454,384.29
		STONE ENERGY CORP	9,377.000	7,407.83
		STONERIDGE INC	3,919.000	57,060.64
		STORAGE ENGINE INC COM	1,650.000	0.50
		STORE CAPITAL CORP	5,010.000	129,658.80

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		STRAIGHT PATH COMMUNICATIONS I	2,890.000	89,676.70
		STRASBAUGH INC	204.000	1.22
		STRATA SKIN SCIENCES INC	236.000	223.02
		STRATASYS LTD	7,100.000	184,032.00
		STRATTEC SECURITY CORP	664.000	38,106.96
		STRATUS PROPERTIES INC	2,106.000	50,038.56
		STRAYER EDUCATION INC	1,796.000	87,555.00
		STREAMLINE HEALTH SOLUTIONS IN	2,646.000	3,730.86
		STRYKER CORP	42,961.000	4,609,285.69
		STURM RUGER & CO INC	4,191.000	286,580.58
		STYLECLICK INC	3,762.000	3.76
		SUCAMPO PHARMACEUTICALS INC	6,060.000	66,235.80
		SUFFOLK BANCORP	1,655.000	41,772.20
		SUGARMADE INC	80.000	3.20
		SUGGESTION BOX INC	208.000	1.14
		SULPHCO INC	2,843.000	0.00
		SUMITOMO MITSUI FINANCIAL GROU	142,900.000	4,338,047.10
		SUMMIT HOTEL PROPERTIES INC	7,451.000	89,188.47
		SUN BANCORP INC/NJ	512.000	10,603.52
		SUN COMMUNITIES INC	6,573.000	470,692.53
		SUN HYDRAULICS CORP	4,406.000	146,235.14
		SUN LIFE FINANCIAL INC	8,900.000	287,203.00
		SUNCOKE ENERGY INC	5,399.000	35,093.50
		SUNCOR ENERGY INC	89,900.000	2,500,119.00
		SUNLINK HEALTH SYSTEMS INC	1,775.000	834.25
		SUNOCO LOGISTICS PARTNERS LP	223,124.000	5,593,718.68
		SUNPOWER CORP	5,283.000	118,022.22
		SUNRISE TELECOM INC	8,049.000	206.86
		SUNSTONE HOTEL INVESTORS INC	265,805.195	3,721,272.73
		SUNTORY BEVERAGE & FOOD LTD	138,000.000	6,225,010.05
		SUNTRUST BANKS INC	80,246.000	2,895,275.68
		SUPER MICRO COMPUTER INC	4,600.000	156,768.00
		SUPERCONDUCTOR TECHNOLOGIES IN	79.000	15.10
		SUPERIOR BANCORP	1,987.000	1.97
		SUPERIOR ENERGY SERVICES INC	13,400.000	179,426.00
		SUPERIOR INDUSTRIES INTERNATIO	4,165.000	91,963.20
		SUPERIOR UNIFORM GROUP INC	1,792.000	31,933.44
		SUPERNUS PHARMACEUTICALS INC	7,450.000	113,612.50
		SUPERVALU INC	25,369.000	146,125.44

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SUPPORT.COM INC	3,641.000	3,131.26
		SUPREME INDUSTRIES INC	2,404.000	21,251.36
		SURGICAL CARE AFFILIATES INC	2,900.000	134,212.00
		SURMODICS INC	3,899.000	71,780.59
		SWEDBANK AB	230,902.000	4,981,652.19
		SWIFT ENERGY CO	7,937.000	984.82
		SWIFT TRANSPORTATION CO	11,792.000	219,684.96
		SWISS LIFE HOLDING AG	25,400.000	6,781,997.60
		SWK HOLDINGS CORP	713.000	7,165.65
		SYCAMORE NETWORKS INC	3,701.000	1,443.39
		SYDNEY AIRPORT	757,941.000	3,900,578.51
		SYKES ENTERPRISES INC	11,973.000	361,345.14
		SYMANTEC CORP	89,433.000	1,643,778.54
		SYMMETRY SURGICAL INC	2,603.000	25,665.58
		SYMRISE AG	521,349.000	35,052,091.92
		SYNALLOY CORP	2,020.000	15,998.40
		SYNAPTICS INC	5,513.000	439,606.62
		SYNCHRONOSS TECHNOLOGIES INC	12,177.000	393,804.18
		SYNCHRONY FINANCIAL	404,211.000	11,584,687.26
		SYNERGETICS USA INC COM	2,498.000	0.00
		SYNERGY PHARMACEUTICALS INC	2,800.000	7,728.00
		SYNERGY RESOURCES CORP	6,400.000	49,856.00
		SYNERON MEDICAL LTD	1,640.000	11,988.40
		SYNNEX CORP	3,654.000	338,323.86
		SYNOVUS FINANCIAL CORP	4,715.000	136,310.65
		SYNTA PHARMACEUTICALS CORP	3,281.000	787.44
		SYNTEL INC	6,395.000	319,302.35
		SYNTHESIS ENERGY SYSTEMS INC	5,399.000	6,046.88
		SYNTROLEUM CORP	1,138.000	0.00
		SYNUTRA INTERNATIONAL INC	555.000	2,758.35
		SYPRIS SOLUTIONS INC	3,998.000	3,798.10
		SYSCO CORP	100,600.000	4,701,038.00
		SYSTEMAX INC	5,289.000	46,384.53
		T ROWE PRICE GROUP INC	34,030.000	2,499,843.80
		T2 BIOSYSTEMS INC	1,950.000	19,227.00
		TAILORED BRANDS INC	8,167.000	146,189.30
		TAITRON COMPONENTS INC	3,971.000	3,574.30
		TAKE-TWO INTERACTIVE SOFTWARE	10,413.000	392,257.71
		TAL EDUCATION GROUP ADR	111,000.000	5,514,480.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TAL INTERNATIONAL GROUP INC	7,264.000	112,156.16
		TALANX AG	219,600.000	7,509,857.85
		TALMER BANCORP INC	2,800.000	50,652.00
		TALON INTERNATIONAL INC	3,150.000	472.50
		TANDY BRANDS ACCESSORIES INC	1,325.000	1.33
		TANGOE INC	2,694.000	21,255.66
		TARGA RESOURCES CORP	35,424.000	1,057,760.64
		TARGANTA THERAPEUTICS ESCROW	1,200.000	0.00
		TARGET CORP	172,103.000	14,160,634.84
		TARRAGON CORP	10,464.000	0.00
		TASER INTERNATIONAL INC	6,418.000	125,985.34
		TASSAL GROUP LTD	2,213,700.000	6,505,034.93
		TAXUS CARDIUM PHARMACEUTICALS	65.000	9.11
		TAYLOR DEVICES INC	545.000	8,006.05
		TC PIPELINES LP	902.000	43,494.44
		TCF FINANCIAL CORP	23,968.000	293,847.68
		TCL COMMUNICATION TECHNOLOGY H	5,545,000.000	3,645,886.38
		TE CONNECTIVITY LTD	50,691.000	3,138,786.72
		TEAM FINANCIAL INC	4,300.000	0.00
		TEAM HEALTH HOLDINGS INC	10,868.000	454,391.08
		TEAM INC	5,885.000	178,786.30
		TECH DATA CORP	5,921.000	454,555.17
		TECHNICAL COMMUNICATIONS CORP	144.000	377.28
		TECHNOLOGY SOLUTIONS CO	920.000	5.52
		TECO ENERGY INC	32,291.000	888,971.23
		TEEKAY TANKERS LTD	1,941.000	7,123.47
		TEGNA INC	186,638.000	4,378,527.48
		TEJON RANCH CO	4,276.000	87,957.32
		TEKNOWLEDGE CORP	2,012.000	0.00
		TELEDYNE TECHNOLOGIES INC	5,936.000	523,199.04
		TELENOR ASA	505,280.000	8,179,778.37
		TELEPHONE & DATA SYSTEMS INC	2,637.000	79,347.33
		TELETECH HOLDINGS INC	8,609.000	238,985.84
		TELETOUCH COMMUNICATIONS INC	3,106.000	1.24
		TELEVIDEO INC/CA	2,143.000	0.40
		TELIGENT INC	657.000	3,219.30
		TENAGA NASIONAL BHD	2,323,900.000	8,303,259.25
		TENCENT HOLDINGS LTD	598,700.000	12,226,322.26
		TENET HEALTHCARE CORP	13,510.000	390,844.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TENGASCO INC			340.000	462.40
TENNANT CO			2,218.000	114,182.64
TENNECO INC			8,953.000	461,169.03
TERADATA CORP			26,637.000	698,954.88
TERRAFORM POWER INC			5,600.000	48,440.00
TERRENO REALTY CORP			4,770.000	111,856.50
TESARO INC			4,430.000	195,052.90
TESORO CORP			78,463.000	6,748,602.63
TESORO LOGISTICS LP			83,491.000	3,812,199.06
TESSCO TECHNOLOGIES INC			6,872.000	114,418.80
TESSERA TECHNOLOGIES INC			6,602.000	204,662.00
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			10,228.000	304,998.96
TETRA TECHNOLOGIES INC			10,885.000	69,119.75
TETRAPHASE PHARMACEUTICALS INC			6,689.000	30,970.07
TEVA PHARMACEUTICAL INDUSTRIES ADR			221,080.000	11,829,990.80
TEXAS CAPITAL BANCSHARES INC			6,117.000	234,770.46
TEXAS INSTRUMENTS INC			137,842.000	7,914,887.64
TEXAS ROADHOUSE INC			8,895.000	387,644.10
TEXTAINER GROUP HOLDINGS LTD			7,799.000	115,737.16
TEXTMUNICATION HOLDINGS INC			167.000	6.68
TEXTRON INC			37,184.000	1,355,728.64
TG THERAPEUTICS INC			3,950.000	33,654.00
TGS NOPEC GEOPHYSICAL CO ASA			255,600.000	3,902,950.57
THERAPEUTICSMD INC			10,930.000	69,296.20
THERMO FISHER SCIENTIFIC INC			54,336.000	7,693,434.24
THESTREET INC			7,824.000	9,701.76
THIRD POINT REINSURANCE LTD			4,236.000	48,163.32
THOMAS GROUP INC			367.000	2.61
THOMSON REUTERS CORP			18,670.000	755,761.60
THOR INDUSTRIES INC			4,944.000	315,278.88
THQ INC			896.000	12.32
TIDEWATER INC			273.000	1,864.59
TIFFANY & CO			15,295.000	1,122,347.10
TIMBERLAND BANCORP INC/WA			3,633.000	45,921.12
TIME INC			129,578.000	2,000,684.32
TIME WARNER CABLE INC			38,842.000	7,947,850.04
TIME WARNER INC			151,697.000	11,005,617.35
TIMKENSTEEL CORP			2,700.000	24,570.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TITAN INTERNATIONAL INC	7,743.000	41,657.34
		TITAN MACHINERY INC	2,137.000	24,703.72
		TITAN PHARMACEUTICALS INC	1,907.000	9,058.25
		TIVO INC	16,791.000	159,682.41
		TJX COS INC/THE	162,416.000	12,725,293.60
		TL ADMIN CORP COM	29,100.000	0.00
		TOMPKINS FINANCIAL CORP	1,534.000	98,176.00
		TONGDA GROUP HOLDINGS LTD	30,830,000.000	6,160,793.13
		TONIX PHARMACEUTICALS HOLDING	3,200.000	7,712.00
		TOOTSIE ROLL INDUSTRIES INC	7,446.900	260,194.68
		TOPBUILD CORP	1,700.000	50,558.00
		TOR MINERALS INTERNATIONAL INC	260.000	881.40
		TORCHMARK CORP	15,464.000	837,530.24
		TOROTEL INC	525.000	446.25
		TOTAL SA	459,798.000	20,989,950.20
		TOTAL SYSTEM SERVICES INC	23,107.000	1,099,431.06
		TOWA PHARMACEUTICAL CO LTD	104,100.000	4,274,402.81
		TOWER AUTOMOTIVE INC	33,100.000	0.00
		TOWNE BANK/PORTSMOUTH VA	4,127.000	79,197.13
		TRACTOR SUPPLY CO	18,339.000	1,658,945.94
		TRANS WORLD ENTERTAINMENT CORP	7,403.000	26,946.92
		TRANS-INDUSTRIES INC	1,700.000	1.70
		TRANSACT TECHNOLOGIES INC	2,916.000	23,736.24
		TRANSALTA RENEWABLES INC	16,582.000	162,172.72
		TRANSCAT INC	3,210.000	32,549.40
		TRANSCOASTAL CORP	23.000	0.28
		TRANSDIGM GROUP INC	10,700.000	2,357,638.00
		TRANSENERIX INC	166.000	707.16
		TRANSGENOMIC INC	619.000	368.31
		TRANSMISSORA ALIANCA DE ENERGI	164,408.000	934,305.05
		TRANSMONTAIGNE PARTNERS LP	11,286.000	413,631.90
		TRANSNET CORP	481.000	0.00
		TRANSOCEAN LTD	254,032.000	2,321,852.48
		TRANSURBAN GROUP	966,825.000	8,441,336.99
		TRANSWITCH CORP	1,935.000	1.27
		TRAVELERS COS INC/THE	55,348.000	6,459,665.08
		TRAVELPORT WORLDWIDE LTD	15,900.000	217,194.00
		TRAVELZOO INC	5,804.000	47,128.48
		TRC COS INC	2,128.000	15,428.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TRECORA RESOURCES	1,290.000	12,409.80
		TREDEGAR CORP	6,011.000	94,492.92
		TREEHOUSE FOODS INC	5,676.000	492,393.00
		TREX CO INC	33,132.000	1,588,016.76
		TRI POINTE GROUP INC	13,546.000	159,571.88
		TRI-VALLEY CORP	1,094.000	0.10
		TRIAD GUARANTY INC	2,231.000	95.00
		TRIAN ACQUISITION I	7,030.000	0.00
		TRIANGLE PETROLEUM CORP	7,001.000	3,796.65
		TRICO BANCSHARES	833.000	21,091.56
		TRICO MARINE SERVICES INC/UNIT	1,890.000	0.00
		TRINITY PLACE HOLDINGS INC	2,476.000	16,985.36
		TRINSEO SA	785.000	28,895.85
		TRIO-TECH INTERNATIONAL	859.000	2,731.62
		TRIPADVISOR INC	15,621.000	1,038,796.50
		TRIPLE CROWN MEDIA INC	983.000	0.20
		TRIPLE-S MANAGEMENT CORP	9,959.000	247,580.74
		TRITAX BIG BOX REIT PLC	181,168.000	350,228.29
		TRIUMPH GROUP INC	7,400.000	232,952.00
		TROPICAL SPORTSWEAR INTL CORP COM	10,340.000	0.00
		TROVAGENE INC	4,400.000	20,460.00
		TRUEBLUE INC	6,337.000	165,712.55
		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	65,757.06
		TRUSTMARK CORP	11,001.000	253,353.03
		TS TECH CO LTD	247,300.000	5,795,526.54
		TSR INC	795.000	2,941.50
		TTM TECHNOLOGIES INC	20,667.000	137,435.55
		TUESDAY MORNING CORP	4,703.000	38,470.54
		TUMI HOLDINGS INC	7,273.000	195,061.86
		TURKIYE SINAI KALKINMA BANKASI	6,243,600.000	3,658,749.16
		TURTLE BEACH CORP	1,960.000	2,234.40
		TUTOR PERINI CORP	4,799.000	74,576.46
		TWENTY-FIRST CENTURY FOX INC	345,097.000	9,640,225.00
		TWIN DISC INC	1,688.000	17,099.44
		TWO RIVERS WATER & FARMING CO	199.000	107.86
		TYCO INTERNATIONAL PLC	58,224.000	2,137,403.04

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TYLER TECHNOLOGIES INC	7,024.000	903,356.64
		TYSON FOODS INC	80,190.000	5,345,465.40
		UBIQUITI NETWORKS INC	4,673.000	155,470.71
		UDR INC	36,630.000	1,411,353.90
		UFP TECHNOLOGIES INC	2,624.000	58,436.48
		ULTIMATE LIFESTYLE CORP	20.000	0.01
		ULTRA CLEAN HOLDINGS INC	2,674.000	14,332.64
		ULTRA PETROLEUM CORP	12,934.000	6,441.13
		ULTRAGENYX PHARMACEUTICAL INC	909.000	57,548.79
		ULTRALIFE CORP	2,108.000	10,792.96
		ULTRAPETROL BAHAMAS LTD	1,582.000	427.14
		ULTRATECH INC	4,192.000	91,553.28
		UMB FINANCIAL CORP	7,179.000	370,651.77
		UMH PROPERTIES INC	2,915.000	28,916.80
		UMICORE SA	196,794.000	9,811,226.37
		UMPQUA HOLDINGS CORP	31,028.000	492,104.08
		UNDER ARMOUR INC	24,908.000	2,112,945.64
		UNICO AMERICAN CORP	844.000	8,018.00
		UNICORP INC COMPAR \$0.01 NEW	7,800.000	0.98
		UNIFIRST CORP/MA	3,376.000	368,389.12
		UNIGENE LABORATORIES INC	9,893.000	1.98
		UNILEVER PLC ADR	14,975.000	676,570.50
		UNION BANKSHARES CORP	5,452.000	134,282.76
		UNION PACIFIC CORP	183,892.000	14,628,608.60
		UNISYS CORP	6,641.000	51,135.70
		UNIT CORP	4,200.000	37,002.00
		UNITED AMERICAN HEALTHCARE COR	1,094.000	5.82
		UNITED ARROWS LTD	129,100.000	5,346,861.55
		UNITED BANKSHARES INC/WV	9,400.000	344,980.00
		UNITED COMMUNITY BANKS INC/GA	7,453.000	137,656.91
		UNITED COMMUNITY FINANCIAL COR	6,947.000	40,778.89
		UNITED CONTINENTAL HOLDINGS IN	98,603.000	5,902,375.58
		UNITED FINANCIAL BANCORP INC	5,075.000	63,894.25
		UNITED FIRE GROUP INC	4,204.000	184,219.28
		UNITED NATURAL FOODS INC	7,622.000	307,166.60
		UNITED ONLINE INC	2,030.000	23,426.20
		UNITED OVERSEAS BANK LTD	502,800.000	7,045,771.57
		UNITED PARCEL SERVICE INC	119,930.000	12,649,017.10
		UNITED RENTALS INC	12,474.000	775,758.06

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		UNITED SECURITY BANCSHARES/FRE	990.809	4,904.51
		UNITED STATES LIME & MINERALS	2,339.000	140,363.39
		UNITED STATES STEEL CORP	21,600.000	346,680.00
		UNITED TECHNOLOGIES CORP	106,664.000	10,677,066.40
		UNITED THERAPEUTICS CORP	14,650.000	1,632,449.50
		UNITED WESTERN BANCORP INC	2,275.000	79.63
		UNITED-GUARDIAN INC	657.000	13,580.19
		UNITEDHEALTH GROUP INC	130,358.000	16,803,146.20
		UNITIL CORP	3,869.000	164,393.81
		UNITY BANCORP INC	1,662.000	18,896.94
		UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW	3,380.000	0.00
		UNIVERSAL AMERICAN CORP/NY	11,220.000	80,110.80
		UNIVERSAL CORP/VA	3,395.000	192,869.95
		UNIVERSAL DISPLAY CORP	9,878.000	534,399.80
		UNIVERSAL ELECTRONICS INC	2,292.000	142,081.08
		UNIVERSAL FOREST PRODUCTS INC	2,975.000	255,314.50
		UNIVERSAL HEALTH INTERNATIONAL	11,987,000.000	1,313,593.03
		UNIVERSAL HEALTH REALTY INCOME	15,025.000	845,156.25
		UNIVERSAL HEALTH SERVICES INC	12,394.000	1,545,779.68
		UNIVERSAL STAINLESS & ALLOY PR	2,436.000	24,822.84
		UNIVERSAL TECHNICAL INSTITUTE	5,737.000	24,726.47
		UNIVERSAL TRUCKLOAD SERVICES I	2,085.000	34,339.95
		UNIVEST CORP OF PENNSYLVANIA	354.000	6,906.54
		UNUM GROUP	40,052.000	1,238,407.84
		UNWIRED PLANET INC	998.000	9,830.30
		UPM-KYMMENE OYJ	437,600.000	7,938,779.91
		UQM TECHNOLOGIES INC	3,665.000	2,096.74
		URANIUM ENERGY CORP	2,205.000	1,649.34
		URANIUM RESOURCES INC	97.000	248.32
		URBAN OUTFITTERS INC	11,905.000	393,936.45
		UROLOGIX INC	2,793.000	11.17
		URSTADT BIDDLE PROPERTIES INC	24,827.000	520,125.65
		US BANCORP	311,104.000	12,627,711.36
		US CONCRETE INC	400.000	23,824.00
		US ECOLOGY INC	2,995.000	132,259.20
		US ENERGY CORP WYOMING	2,411.000	880.02
		US GEOTHERMAL INC	6,387.000	4,324.00
		US GLOBAL INVESTORS INC	475.000	821.75
		US PHYSICAL THERAPY INC	4,821.000	239,748.33

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		US PLASTIC LMBR CORP COM	29,600.000	0.00
		US SILICA HOLDINGS INC	8,731.000	198,368.32
		USA TRUCK INC	1,742.000	32,819.28
		USANA HEALTH SCIENCES INC	3,348.000	406,514.16
		USG CORP	72,280.000	1,793,266.80
		UTAH MEDICAL PRODUCTS INC	1,837.000	114,885.98
		UTG INC	513.000	7,828.38
		UTSTARCOM HOLDINGS CORP	5,646.000	10,388.64
		V ONE CORP COM	2,000.000	0.25
		VAALCO ENERGY INC	7,924.000	7,448.56
		VAIL RESORTS INC	16,982.000	2,270,493.40
		VALENCE TECHNOLOGY INC	14,867.000	0.00
		VALEO SA	148,574.000	23,161,266.24
		VALERO ENERGY CORP	147,541.000	9,463,279.74
		VALERO ENERGY PARTNERS LP	44,414.000	2,103,447.04
		VALLEY MEDIA INC COM	11,100.000	2.22
		VALLEY NATIONAL BANCORP	29,026.000	276,908.04
		VALUE AMER INC COM	290.000	0.29
		VALUE LINE INC	2,953.000	47,336.59
		VANDA PHARMACEUTICALS INC	6,151.000	51,422.36
		VANTIV INC	29,540.000	1,591,615.20
		VARIAN MEDICAL SYSTEMS INC	13,096.000	1,047,941.92
		VASCO DATA SECURITY INTERNATIO	3,525.000	54,285.00
		VASCULAR SOLUTIONS INC	2,792.000	90,823.76
		VASOMEDICAL INC	17,910.000	2,865.60
		VCAMPUS CORP	271.000	0.17
		VECTOR GROUP LTD	11,712.000	267,502.08
		VECTOR LTD	749,728.000	1,707,358.57
		VECTREN CORP	14,197.000	717,800.32
		VEECO INSTRUMENTS INC	8,569.000	166,924.12
		VENAXIS INC	5.375	14.52
		VENTAS INC	68,506.000	4,313,137.76
		VEREIT INC	169,019.000	1,499,198.53
		VERESEN INC	104,548.000	708,868.50
		VERICEL CORP	101.000	591.86
		VERIFONE SYSTEMS INC	54,180.000	1,530,043.20
		VERINT SYSTEMS INC	8,073.000	269,476.74
		VERISIGN INC	34,809.000	3,081,988.86
		VERISK ANALYTICS INC	21,197.000	1,694,064.24

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		VERIZON COMMUNICATIONS INC	682,361.000	36,902,082.88
		VERSAR INC	1,098.000	2,657.16
		VERSARTIS INC	3,150.000	25,263.00
		VERSO CORP	6,614.000	178.58
		VERTEX PHARMACEUTICALS INC	33,785.000	2,685,569.65
		VESTIN REALTY MORTGAGE II INC	400.000	700.00
		VF CORP	84,236.000	5,455,123.36
		VIACOM INC	47,506.000	1,961,047.68
		VIAD CORP	6,386.000	186,215.76
		VIASAT INC	6,186.000	454,547.28
		VIAVI SOLUTIONS INC	18,489.000	126,834.54
		VICAL INC	4,057.000	1,586.29
		VICON INDUSTRIES INC	1,318.000	1,238.92
		VICOR CORP	5,955.000	62,408.40
		VIDEO DISPLAY CORP	2,455.000	2,307.70
		VIEWCAST.COM INC	6,812.000	5.45
		VIEWTRAN GROUP INC	2,440.000	1,512.80
		VILLAGE SUPER MARKET INC	1,377.000	33,268.32
		VIRCO MANUFACTURING CORP	4,459.000	13,733.72
		VIRGIN AMERICA INC	3,800.000	146,528.00
		VIRNETX HOLDING CORP	5,367.000	24,634.53
		VIRTUS INVESTMENT PARTNERS INC	888.000	69,361.68
		VIRTUSA CORP	3,626.000	135,829.96
		VISA INC	304,364.000	23,277,758.72
		VISHAY INTERTECHNOLOGY INC	20,512.000	250,451.52
		VISHAY PRECISION GROUP INC	913.000	12,791.13
		VISTA OUTDOOR INC	3,600.000	186,876.00
		VITAL THERAPIES INC	2,810.000	25,486.70
		VITAMIN SHOPPE INC	3,851.000	119,226.96
		VIVENDI SA	283,910.000	5,978,827.76
		VIVUS INC	9,029.000	12,640.60
		VL DISSOLUTION CORP COM	1,293.000	0.00
		VOCERA COMMUNICATIONS INC	6,768.000	86,292.00
		VOESTALPINE AG	187,800.000	6,292,890.24
		VOLT INFORMATION SCIENCES INC	5,852.000	44,065.56
		VONAGE HOLDINGS CORP	21,367.000	97,647.19
		VORNADO REALTY TRUST	24,306.000	2,295,215.58
		VOXX INTERNATIONAL CORP	5,219.000	23,328.93
		VOYA FINANCIAL INC	175,960.000	5,238,329.20

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		VULCAN INTERNATIONAL CORP	583.000	29,295.75
		VULCAN MATERIALS CO	40,011.000	4,223,961.27
		W&T OFFSHORE INC	8,422.000	18,444.18
		WABASH NATIONAL CORP	10,834.000	143,008.80
		WAGeworks INC	4,259.000	215,547.99
		WAL-MART STORES INC	252,617.000	17,301,738.33
		WALGREENS BOOTS ALLIANCE INC	118,336.000	9,968,624.64
		WALKER & DUNLOP INC	1,700.000	41,259.00
		WALKING CO HOLDINGS INC/THE	3,656.000	10,054.00
		WALT DISNEY CO/THE	212,826.000	21,135,750.06
		WALTER ENERGY INC	11,600.000	360.76
		WALTER INVESTMENT MANAGEMENT C	5,119.000	39,109.16
		WANDERPORT CORP	82.000	0.12
		WARREN RESOURCES INC	7,704.000	1,314.30
		WASHINGTON FEDERAL INC	15,260.000	345,639.00
		WASHINGTON REAL ESTATE INVESTM	10,641.000	310,823.61
		WASHINGTON TRUST BANCORP INC	5,285.000	197,236.20
		WASTE MANAGEMENT INC	65,331.000	3,854,529.00
		WATERS CORP	11,142.000	1,469,852.64
		WATERSTONE FINANCIAL INC	3,036.000	41,532.48
		WATSCO INC	1,306.000	175,970.44
		WATTS WATER TECHNOLOGIES INC	4,777.000	263,356.01
		WAVE SYSTEMS CORP	137.000	1.69
		WAXMAN INDUSTRIES INC	400.000	640.00
		WAYNE SAVINGS BANCSHARES INC	4,204.000	50,910.44
		WAYSIDE TECHNOLOGY GROUP INC	3,017.000	51,590.70
		WD-40 CO	2,579.000	278,557.79
		WEB.COM GROUP INC	9,124.000	180,837.68
		WEBCO INDUSTRIES INC	241.000	9,459.25
		WEBMD HEALTH CORP	3,971.000	248,703.73
		WEBSTER FINANCIAL CORP	66,958.000	2,403,792.20
		WEC ENERGY GROUP INC	43,282.000	2,599,949.74
		WEGENER CORP	4,812.000	45.71
		WEIGHT WATCHERS INTERNATIONAL	4,129.000	59,994.37
		WEIR GROUP PLC/THE	460,000.000	7,325,630.64
		WEIS MARKETS INC	3,622.000	163,207.32
		WELLCARE HEALTH PLANS INC	6,660.000	617,715.00
		WELLMAN INC COM	15,700.000	0.00
		WELLS FARGO & CO	730,272.000	35,315,953.92

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		WELLS FINANCIAL CORP	141.000	4,455.60
		WELLTOWER INC	59,091.000	4,097,369.94
		WENDY'S CO/THE	43,445.000	473,116.05
		WERELDHAVE NV	36,817.000	2,062,079.02
		WERNER ENTERPRISES INC	9,936.000	269,861.76
		WESBANCO INC	8,003.000	237,769.13
		WEST BANCORPORATION INC	571.000	10,409.33
		WEST CORP	7,092.000	161,839.44
		WEST MARINE INC	2,176.000	19,779.84
		WEST PHARMACEUTICAL SERVICES I	12,894.000	893,812.08
		WESTAMERICA BANCORPORATION	4,706.000	229,229.26
		WESTELL TECHNOLOGIES INC	11,276.000	13,192.92
		WESTERN ALLIANCE BANCORP	11,102.000	370,584.76
		WESTERN ASSET MORTGAGE CAPITAL	7,117.000	71,525.85
		WESTERN DIGITAL CORP	53,493.000	2,527,009.32
		WESTERN GAS EQUITY PARTNERS LP	28,114.000	1,001,982.96
		WESTERN GAS PARTNERS LP	92,717.000	4,024,844.97
		WESTERN METALS CORP	3,193.000	250.65
		WESTERN REFINING INC	12,858.000	374,039.22
		WESTERN UNION CO/THE	110,501.000	2,131,564.29
		WESTERN WTR CO	9,200.000	0.00
		WESTFIELD FINANCIAL INC	4,806.000	40,514.58
		WESTMORELAND COAL CO	2,715.000	19,575.15
		WESTROCK CO	34,808.000	1,358,556.24
		WESTWOOD HOLDINGS GROUP INC	2,685.000	157,475.25
		WET SEAL INC/THE	24,433.000	0.00
		WEX INC	6,585.000	548,925.60
		WEYCO GROUP INC	2,049.000	54,544.38
		WEYERHAEUSER CO	211,229.000	6,543,874.42
		WGL HOLDINGS INC	9,106.000	659,001.22
		WHIRLPOOL CORP	10,590.000	1,909,800.60
		WHITBREAD PLC	150,000.000	8,537,562.00
		WHITESTONE REIT	5,738.000	72,126.66
		WHOLE FOODS MARKET INC	44,512.000	1,384,768.32
		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	7,187.96
		WILLBROS GROUP INC	6,106.000	13,005.78

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		WILLIAMS COS INC/THE	170,001.000	2,731,916.07
		WILLIS LEASE FINANCE CORP	2,343.000	50,585.37
		WILLIS TOWERS WATSON PLC	18,946.000	2,248,132.36
		WILSHIRE BANCORP INC	1,911.000	19,683.30
		WINLAND ELECTRONICS INC	1,099.000	2,252.95
		WINMARK CORP	538.000	52,713.24
		WINNEBAGO INDUSTRIES INC	6,146.000	137,977.70
		WINTHROP REALTY TRUST	7,990.000	104,908.70
		WINTRUST FINANCIAL CORP	6,285.000	278,676.90
		WIRELESS TELECOM GROUP INC	4,135.000	5,458.20
		WIRELESS XCESSORIES GROUP	1,262.000	138.95
		WISDOMTREE INVESTMENTS INC	14,543.000	166,226.49
		WOLSELEY PLC	406,080.000	22,990,319.51
		WOLTERS KLUWER NV	161,738.000	6,465,543.51
		WOLVERINE WORLD WIDE INC	17,709.000	326,199.78
		WOODWARD INC	9,992.000	519,783.84
		WORLD ACCEPTANCE CORP	4,737.000	179,627.04
		WORLD FUEL SERVICES CORP	11,131.000	540,743.98
		WORLD WRESTLING ENTERTAINMENT	8,264.000	145,942.24
		WORLDGATE COMMUNICATIONS	6,943.000	0.82
		WORLDPAY GROUP PLC	7,362,444.000	29,111,194.13
		WORLDTEX INC	47.000	0.00
		WORTHINGTON INDUSTRIES INC	13,195.000	470,269.80
		WP GLIMCHER INC	4,413.000	41,879.37
		WPT INDUSTRIAL REIT TRUST UNIT	49,151.000	516,085.50
		WPX ENERGY INC	229,555.000	1,604,589.45
		WQN INC	656.000	1.31
		WRIGHT INVESTORS' SERVICE HOLD	2,575.000	3,373.25
		WRIGHT MEDICAL GROUP NV	6,794.000	112,780.40
		WSFS FINANCIAL CORP	8,855.000	287,964.60
		WSI INDUSTRIES INC	545.000	1,842.10
		WW GRAINGER INC	19,387.000	4,525,507.41
		WYNDHAM WORLDWIDE CORP	37,182.000	2,841,820.26
		WYNN RESORTS LTD	11,161.000	1,042,772.23
		XBIOTECH INC	1,350.000	12,757.50
		XCEL ENERGY INC	69,597.000	2,910,546.54
		XCERRA CORP	3,595.000	23,439.40
		XENCOR INC	2,900.000	38,918.00
		XENOPORT INC	2,560.000	11,545.60

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		XEROX CORP	161,757.000	1,805,208.12
		XILINX INC	78,590.000	3,727,523.70
		XL GROUP PLC	40,012.000	1,472,441.60
		XO GROUP INC	3,767.000	60,460.35
		XPO LOGISTICS INC	4,729.000	145,180.30
		XURA INC	2,528.000	49,725.76
		XYLEM INC/NY	24,475.000	1,001,027.50
		YADKIN FINANCIAL CORP	683.000	16,166.61
		YAHOO! INC	119,442.000	4,396,660.02
		YARA INTERNATIONAL ASA	162,300.000	6,110,348.48
		YOKOHAMA RUBBER CO LTD/THE	352,700.000	5,808,511.98
		YORK WATER CO/THE	538.000	16,419.76
		YOUR COMMUNITY BANKSHARES INC	33.000	1,033.56
		YUE YUEN INDUSTRIAL HOLDINGS L	1,733,500.000	5,955,969.46
		YUM! BRANDS INC	56,043.000	4,587,119.55
		YUMA ENERGY INC	425.000	87.55
		Z ENERGY LTD	2,180,780.000	10,220,279.99
		ZAFGEN INC	1,700.000	11,356.00
		ZALANDO SE	428,120.000	14,074,880.62
		ZANETT INC	154.000	0.00
		ZAP.COM CORP	330.000	36.30
		ZAZA ENERGY CORP	342.000	20.72
		ZEBRA TECHNOLOGIES CORP	23,200.000	1,600,800.00
		ZELTIQ AESTHETICS INC	5,046.000	137,049.36
		ZHONE TECHNOLOGIES INC	1,438.000	2,300.80
		ZIMMER BIOMET HOLDINGS INC	24,538.000	2,616,486.94
		ZION OIL & GAS INC	527.000	927.52
		ZION OIL & GAS INC RTS	5.000	0.00
		ZIONS BANCORPORATION	28,042.000	678,896.82
		ZIOPHARM ONCOLOGY INC	12,928.000	95,925.76
		ZIX CORP	3,171.000	12,462.03
		ZOETIS INC	62,718.000	2,780,288.94
		ZOGENIX INC	4,849.000	44,804.76
		ZUMIEZ INC	2,361.000	47,031.12
		ZYNGA INC	88,859.000	202,598.52
		FIXED INCOME SECURITIES	3,008,278,079.326	2,231,666,684.13
		1-800 CONTACTS 1/16 COV-LITE TL	285,000.000	285,000.00
		1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15	3,726,000.000	3,791,205.00
		1011778 BC ULC / NEW RED 144A 6.000% 04/01/2022 DD 10/08/14	204,000.000	212,160.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11		530,000.000	633,057.97
21ST CENTURY FOX AMERICA INC 6.200% 12/15/2034 DD 12/03/04		1,090,000.000	1,311,098.87
3M CO 3.000% 08/07/2025 DD 08/07/15		1,710,000.000	1,827,594.99
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04		1,351,202.490	249,972.46
ABBOTT LABORATORIES 2.950% 03/15/2025 DD 03/10/15		3,850,000.000	3,889,570.30
ABBVIE INC 1.800% 05/14/2018 DD 05/14/15		1,575,000.000	1,585,577.70
ABBVIE INC 3.600% 05/14/2025 DD 05/14/15		2,205,000.000	2,314,625.99
ABRA AUTO BODY 9/14 COV-LITE TL		423,924.020	420,036.64
ACADIA HEALTHCARE 2/16 (USD) 0.000% 02/16/2023 DD 02/16/16		458,850.000	459,804.40
ACADIA HEALTHCARE CO INC 144A 6.500% 03/01/2024 DD 02/16/16		915,000.000	951,600.00
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15		1,090,000.000	1,106,350.00
ACCESS CIG 10/14 TL		698,237.440	688,811.24
ACTAVIS FUNDING SCS 3.000% 03/12/2020 DD 03/12/15		750,000.000	771,156.00
ACTAVIS FUNDING SCS 3.450% 03/15/2022 DD 03/12/15		3,425,000.000	3,555,687.73
ACTAVIS FUNDING SCS 3.800% 03/15/2025 DD 03/12/15		815,000.000	848,205.55
ACTAVIS FUNDING SCS 3.850% 06/15/2024 DD 06/19/14		990,000.000	1,037,649.69
ACTIVISION BLIZZARD INC 144A 5.625% 09/15/2021 DD 09/19/13		2,620,000.000	2,754,275.00
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13		1,048,000.000	1,123,980.00
ADVANCED DISPOSAL 2/14 COV-LITE TLB		1,386,040.020	1,373,330.03
ADVANCED DISPOSAL SERVICES INC 8.250% 10/01/2020 DD 10/01/13		1,170,000.000	1,193,283.00
ADVANTAGE SALES 7/14 TL		938,125.000	920,244.34
AECOM 5.750% 10/15/2022 DD 10/15/15		3,158,000.000	3,276,425.00
AECOM 5.875% 10/15/2024 DD 10/15/15		500,000.000	515,000.00
AERCAP IRELAND CAPITAL LTD / A 4.500% 05/15/2021 DD 05/15/15		3,775,000.000	3,857,559.25
AERCAP IRELAND CAPITAL LTD / A 4.625% 10/30/2020 DD 10/21/15		85,000.000	87,125.00
AERCAP IRELAND CAPITAL LTD / A 5.000% 10/01/2021 DD 04/01/15		696,000.000	720,360.00
AEROPUERTO INTERNACIONAL DE TO 5.750% 10/09/2023		730,000.000	748,250.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13		435,000.000	418,687.50
AES CORP/VA 7.375% 07/01/2021 DD 07/01/12		669,000.000	749,280.00
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13		1,660,000.000	1,697,350.00
AFFINIA 4/13 TLB2 0.000% 04/27/2020 DD 04/11/13		332,632.980	332,217.19
AGRIUM INC 3.375% 03/15/2025 DD 03/02/15		130,000.000	125,118.50
AIR MEDICAL 4/15 COV-LITE TLB		571,750.000	556,918.80
AIRCASTLE LTD 5.000% 04/01/2023 DD 03/24/16		91,000.000	91,455.00
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14		330,000.000	343,612.50
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15		629,000.000	656,122.48
ALBERTSON'S 12/15 COV-LITE B5 TL		248,181.810	248,315.82
ALBERTSON'S 8/14 COV-LITE TLB4		616,708.230	617,016.58
ALCATEL 1/13 (USD) TLC 0.000% 01/29/2019 DD 01/09/13		0.020	0.02

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALERE INC 144A 6.375% 07/01/2023 DD 06/24/15		326,000.000	342,300.00
ALESCO PREFERRED F 12A C1 144A VAR RT 07/15/2037 DD 10/12/06		564,397.880	221,996.31
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06		755,000.000	364,532.88
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04		507,017.654	168,932.20
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04		859,016.135	384,409.72
ALESCO PREFERRED FU 8A C1 144A VAR RT 12/23/2035 DD 08/04/05		275,576.078	99,207.39
ALIXPARTNERS 7/15 TLB		1,044,999.370	1,042,125.62
ALLEGION PLC 5.875% 09/15/2023 DD 09/16/15		982,000.000	1,033,555.00
ALLEGION US HOLDING CO INC 5.750% 10/01/2021 DD 04/01/14		92,000.000	96,370.00
ALLERGAN INC/UNITED STATES 3.375% 09/15/2020 DD 09/14/10		50,000.000	51,986.96
ALLFLEX 7/13 TL		1,024,500.000	1,009,450.10
ALLIANCE DATA SYSTEMS COR 144A 5.375% 08/01/2022 DD 07/29/14		970,000.000	909,375.00
ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12		888,000.000	903,540.00
ALLIEDBARTON 2/14 COV-LITE TL		145,160.720	141,531.70
ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02		240,000.000	318,953.53
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15		472,000.000	463,740.00
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15		2,209,000.000	2,178,626.25
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15		1,349,000.000	1,355,745.00
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14		743,000.000	759,717.50
ALLY FINANCIAL INC SUBORDINATED		221,000.000	216,027.50
ALPHABET HOLDING CO INC 7.750% 11/01/2017 DD 05/01/13		450,000.000	453,375.00
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15		782,000.000	803,016.26
ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12		130,000.000	135,169.71
ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13		310,000.000	333,063.07
AMAYA 7/14 (USD) COV-LITE TL		1,379,572.530	1,264,778.30
AMC ENTERTAINMENT INC 5.875% 02/15/2022 DD 02/07/14		893,000.000	917,557.50
AMC NETWORKS INC 4.750% 12/15/2022 DD 12/17/12		731,000.000	732,827.50
AMC NETWORKS INC 5.000% 04/01/2024 DD 03/30/16		428,000.000	429,605.00
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024		24,720,000.000	1,399,445.32
AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2021 DD 02/28/13		248,000.000	256,060.00
AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13		1,154,000.000	1,188,620.00
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15		398,000.000	413,920.00
AMERICAN ENERGY MARCELLUS 7/14 TL		745,000.000	121,680.85
AMERICAN EXPRESS CREDIT AC 3 A 1.490% 04/15/2020 DD 09/22/14		1,010,000.000	1,015,852.44
AMERICAN EXPRESS CREDIT AC 4 A 1.430% 06/15/2020 DD 11/19/14		1,090,000.000	1,095,476.05
AMERICAN HONDA FINANCE CO 144A 1.600% 02/16/2018 DD 02/19/13		535,000.000	538,231.40
AMERICAN INTERNATIONAL GROUP I 4.125% 02/15/2024 DD 10/02/13		290,000.000	302,182.32
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15		40,000.000	34,979.04
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06		340,000.000	394,541.10

Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09		3,804,000.000	4,726,470.00
AMERICAN RENAL 2/13 2ND LIEN COV-LITE TL		811,000.000	794,780.00
AMERICAN TIRE DISTRIBUTORS 3/15 COV-LITE TL		349,118.390	347,372.80
AMERICAN TOWER CORP 4.000% 06/01/2025 DD 05/07/15		450,000.000	464,233.50
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12		785,000.000	850,041.18
AMERICAN WATER CAPITAL CORP 3.400% 03/01/2025 DD 08/14/14		2,377,000.000	2,503,872.38
AMERIGAS FINANCE LLC / AMERIGA 7.000% 05/20/2022 DD 01/12/12		620,000.000	635,500.00
AMGEN INC 2.700% 05/01/2022 DD 05/01/15		210,000.000	214,027.59
AMGEN INC 5.150% 11/15/2041 DD 11/10/11		350,000.000	386,241.10
AMHERST COLLEGE 4.100% 11/01/2045 DD 12/16/15		1,290,000.000	1,395,598.11
AMPLIT TRUST 2015-A A B 144A 6.750% 09/15/2021 DD 11/19/15		279,000.000	274,911.53
AMRESKO INDEPENDENCE 1A A 144A VAR RT 07/15/2026 DD 09/29/99		290,236.080	263,826.34
AMSURG CORP 5.625% 07/15/2022 DD 01/15/15		108,000.000	111,240.00
AMSURG CORP 5.625% 11/30/2020 DD 05/30/13		753,000.000	777,472.50
ANADARKO PETROLEUM CORP 5.550% 03/15/2026 DD 03/17/16		1,020,000.000	1,028,980.08
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		721,375.000	716,563.43
ANCESTRY.COM INC 11.000% 12/15/2020 DD 06/15/13		155,000.000	166,625.00
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16		800,000.000	864,563.20
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16		990,000.000	1,106,386.38
ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14		997,000.000	904,777.50
ANTERO RESOURCES CORP 5.625% 06/01/2023 DD 12/01/15		290,000.000	266,800.00
ANTHEM INC 3.300% 01/15/2023 DD 09/10/12		550,000.000	556,049.46
ANTHEM INC 3.500% 08/15/2024 DD 08/12/14		755,000.000	764,119.65
ANTHEM INC 4.350% 08/15/2020 DD 08/12/10		455,000.000	489,628.23
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15		435,000.000	421,349.70
AON CORP 6.250% 09/30/2040 DD 09/10/10		385,000.000	448,759.47
APOLLO AVIATION SECURITIZA 1 B VAR RT 12/15/2029 DD 12/02/14		2,495,378.230	2,468,552.92
APPLE INC 0.450% 05/03/2016 DD 05/03/13		3,155,000.000	3,154,722.36
APPLE INC 2.850% 02/23/2023 DD 02/23/16		510,000.000	528,645.09
APPLE INC 3.200% 05/13/2025 DD 05/13/15		5,665,000.000	5,935,010.90
APPLE INC 3.250% 02/23/2026 DD 02/23/16		405,000.000	422,846.73
APPLEBEE'S FUNDING L 1 A2 144A 4.277% 09/05/2044 DD 09/30/14		3,433,000.000	3,419,494.92
APPLIED SYSTEMS 1/14 COV-LITE 2ND LIEN TL		74,000.000	69,652.50
APT PIPELINES LTD VAR RT 09/30/2072		8,332.000	653,821.97
APX GROUP INC 6.375% 12/01/2019 DD 06/01/13		692,000.000	694,076.00
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13		645,000.000	556,312.50
ARAMARK 2/14 (USD) TLF		622,969.550	620,371.76
ARAMARK SERVICES INC 5.125% 01/15/2024 DD 12/17/15		750,000.000	790,312.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCELORMITTAL STEP 02/25/2022 DD 02/28/12		250,000.000	247,375.00
ARCELORMITTAL VAR RT 03/01/2021 DD 03/07/11		1,388,000.000	1,367,180.00
ARCELORMITTAL VAR RT 08/05/2020 DD 08/05/10		241,000.000	235,577.50
ARCH COAL (5/12) TLB		0.010	0.00
ARCHROCK PARTNERS LP / ARCHROC 6.000% 10/01/2022 DD 10/01/14		415,000.000	298,800.00
ARDAGH PACKAGING FINANCE 144A 6.750% 01/31/2021 DD 02/05/14		841,000.000	813,667.50
ARES XII CLO LTD 12A E 144A VAR RT 11/25/2020 DD 10/23/07		300,238.082	285,981.19
ARISTOCRAT LEISURE 9/14 (USD) COV LITE TL		1,195,984.260	1,197,981.56
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15		446,000.000	423,700.00
ASBURY AUTOMOTIVE GROUP I 144A 6.000% 12/15/2024 DD 06/15/15		170,000.000	171,700.00
ASBURY AUTOMOTIVE GROUP INC 6.000% 12/15/2024 DD 12/04/14		368,000.000	371,680.00
ASCENA RETAIL 7/15 COV-LITE TLB		673,249.280	654,876.31
ASIAN DEVELOPMENT BANK 3.250% 07/20/2017		2,250,000.000	1,577,231.24
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019		830,000.000	607,580.58
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022		1,400,000.000	1,205,224.45
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98		105,000.000	115,279.29
ASSUREDPARTNERS 10/15 TL		454,361.880	450,954.17
ASURION 2/13 COV-LITE TLB1 0.000% 05/24/2019 DD 02/05/13		854,507.060	841,689.46
ASURION 7/15 COV-LITE TLB4		788,000.000	770,766.44
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07		8,000,000.000	6,334,864.00
ATKORE 4/14 COV-LITE 2ND LN TL		450,000.000	409,500.00
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07		190,000.000	112,812.50
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07		1,219,000.000	536,360.00
AUTHENTIC BRANDS 5/14 COV-LITE TL		1,031,625.170	994,662.04
AVAGO 2/16 (USD) COV-LITE TLB		1,450,000.000	1,441,923.50
AVIS BUDGET CAR RENTAL LL 144A 5.250% 03/15/2025 DD 03/11/15		514,000.000	470,310.00
AXALTA COATING SYSTEMS US 144A 7.375% 05/01/2021 DD 02/01/13		588,000.000	623,280.00
AZURE 11/13 COV-LITE TL		247,180.840	123,590.43
B&G FOODS 10/15 TLB		495,018.310	495,513.33
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13		279,000.000	282,487.50
BABSON CLO LTD 2011- 1A D 144A VAR RT 09/28/2021 DD 08/09/11		3,750,000.000	3,403,125.00
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	1,120,753.13
BALL CORP 5.250% 07/01/2025 DD 06/25/15		206,000.000	216,300.00
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15		935,000.000	780,253.86
BAMLL RE-REMIC FRR5 B502 144A 0.000% 03/27/2045 DD 04/01/14		1,501,000.000	1,280,803.30
BAMLL RE-REMIC TR FRR1 A1 144A 0.000% 12/26/2020 DD 01/01/13		183,000.000	131,192.70
BAMLL RE-REMIC TR FRR1 A2 144A 0.000% 04/26/2020 DD 01/01/13		463,000.000	338,175.20
BANC OF AMERICA COMMERCIA 2 AM VAR RT 05/10/2045 DD 06/01/06		272,828.330	272,690.87

Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANC OF AMERICA COMMERCIA 4 AM 5.675% 07/10/2046 DD 08/01/06		330,000.000	331,127.24
BANC OF AMERICA COMMERCIA 5 AM 5.448% 09/10/2047 DD 10/01/06		130,000.000	131,463.16
BANC OF AMERICA COMMERCIAL 6 C 5.510% 10/10/2045 DD 11/01/06		673,000.000	636,809.02
BANCO NACIONAL DE COMERCI 144A 4.375% 10/14/2025 DD 10/14/15		1,455,000.000	1,465,185.00
BANK OF AMERICA CORP 2.250% 04/21/2020 DD 04/21/15		205,000.000	203,020.52
BANK OF AMERICA CORP 2.650% 04/01/2019 DD 04/01/14		205,000.000	208,598.37
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13		700,000.000	705,881.40
BANK OF AMERICA CORP 5.625% 07/01/2020 DD 06/22/10		625,000.000	702,320.63
BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12		25,000.000	30,297.45
BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07		100,000.000	114,987.60
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06		805,000.000	684,554.29
BANK OF MONTREAL 1.400% 09/11/2017 DD 09/11/12		1,070,000.000	1,073,121.20
BANK OF NOVA SCOTIA/THE 1.250% 04/11/2017 DD 04/11/14		1,540,000.000	1,542,816.67
BANK OF NOVA SCOTIA/THE VAR RT 07/15/2016 DD 07/17/13		785,000.000	786,069.96
BANK OF TOKYO-MITSUBISHI 144A 1.700% 03/05/2018 DD 03/05/15		80,000.000	79,568.08
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15		1,940,000.000	1,945,833.58
BAPTIST HEALTH SOUTH FLORIDA I 4.590% 08/15/2021 DD 05/25/11		290,000.000	321,707.44
BARCLAYS PLC 2.750% 11/08/2019 DD 11/10/14		310,000.000	307,895.10
BARCLAYS PLC 4.375% 01/12/2026 DD 01/12/16		100,000.000	98,132.00
BAXALTA INC 144A 3.600% 06/23/2022 DD 06/23/15		395,000.000	401,276.55
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10		85,000.000	125,960.65
BAYER US FINANCE LLC 144A 1.500% 10/06/2017 DD 10/08/14		60,000.000	60,326.40
BBCMS TRUST 2015- RRMZ M2 144A VAR RT 05/15/2020 DD 06/04/15		1,700,000.000	1,571,650.00
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15		1,255,000.000	1,294,449.67
BE AEROSPACE 12/14 COV-LITE TL		1,313,454.530	1,316,738.16
BEACON ROOFING SUPPLY INC 144A 6.375% 10/01/2023 DD 10/01/15		724,000.000	767,440.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07		816,000.000	416,160.00
BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05		130,627.250	122,960.04
BEAR STEARNS ALT-A TRUST 7 1A1 VAR RT 08/25/2034 DD 07/01/04		238,396.410	239,160.95
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04		177,960.590	173,816.96
BEAR STEARNS ALT-A TRUST 8 2A VAR RT 09/25/2034 DD 07/30/04		945,925.450	888,134.71
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04		929,319.360	843,272.01
BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05		88,170.710	87,807.30
BEAR STEARNS ARM TRUST 20 5 A2 VAR RT 08/25/2035 DD 07/01/05		1,014,149.490	1,009,704.17
BEAR STEARNS ASSET BACK AC5 A1 VAR RT 10/25/2034 DD 09/01/04		454,425.120	453,676.86
BEAR STEARNS COMME PW14 B 144A 5.333% 12/11/2038 DD 12/01/06		1,070,000.000	948,276.27
BEAR STEARNS COMMERCIA PW10 AJ VAR RT 12/11/2040 DD 12/01/05		3,444,726.091	3,362,735.41
BEAR STEARNS COMMERCIA PW14 AJ 5.273% 12/11/2038 DD 12/01/06		624,000.000	597,613.54
BEAR STEARNS COS LLC/THE 7.250% 02/01/2018 DD 02/01/08		260,000.000	285,557.48

Mellon Security ID	Security Description	Shares/Par	Base Market Value
BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14		80,000.000	67,658.08
BENEFIT STREET PART IIA D 144A VAR RT 07/15/2024 DD 06/13/13		736,000.000	530,840.00
BERKSHIRE HATHAWAY ENERGY CO 2.400% 02/01/2020 DD 12/04/14		590,000.000	601,163.40
BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14		265,000.000	282,120.59
BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13		365,000.000	422,190.39
BERKSHIRE HATHAWAY INC 2.200% 03/15/2021 DD 03/15/16		880,000.000	898,679.77
BERRY PLASTICS 2/13 COV-LT TLD 0.000% 02/08/2020 DD 02/04/13		378,051.280	376,161.02
BERRY PLASTICS 9/15 TLF 0.000% 10/03/2022 DD 09/09/15		347,276.780	347,103.15
BERRY PLASTICS CORP 144A 6.000% 10/15/2022 DD 10/01/15		558,000.000	584,853.75
BERRY PLASTICS CORP 5.125% 07/15/2023 DD 06/05/15		688,000.000	693,160.00
BERRY PLASTICS CORP 5.500% 05/15/2022 DD 05/12/14		775,000.000	798,250.00
BEVERAGE PACKAGING HOLDIN 144A 5.625% 12/15/2016 DD 11/15/13		387,000.000	385,790.63
BEVERAGE PACKAGING HOLDIN 144A 6.000% 06/15/2017 DD 12/10/13		100,000.000	99,187.50
BIOGEN INC 2.900% 09/15/2020 DD 09/15/15		390,000.000	401,368.12
BIOGEN INC 6.875% 03/01/2018 DD 03/04/08		185,000.000	202,599.61
BJ'S WHOLESALE CLUB 11/13 COV-LITE TL		1,598,516.660	1,553,886.07
BLUE COAT SYSTEMS 5/15 COV-LITE TL		375,000.000	368,437.50
BMC SOFTWARE 8/13 (US 0.000% 09/10/2020 DD 08/09/13		708,959.570	593,087.22
BOARD OF TRUSTEES OF THE LELAN 3.460% 05/01/2047 DD 04/28/15		1,575,000.000	1,582,964.78
BOARDWALK PIPELINES LP 5.875% 11/15/2016 DD 11/21/06		300,000.000	300,702.00
BOSTON PROPERTIES LP 3.650% 02/01/2026 DD 01/20/16		515,000.000	534,391.81
BOYD GAMING CORP 144A 6.375% 04/01/2026 DD 03/28/16		562,000.000	583,075.00
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		869,782.900	842,236.88
BRICKMAN GROUP 12/13 COV-LITE TL		1,522,941.410	1,497,051.41
BURGER KING 5/15 TLB		1,434,181.560	1,432,188.04
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95		355,000.000	469,228.71
BUSH BUSINESS ENTE AA A 144A 5.000% 02/25/2016 DD 02/28/11		41,481.040	30,851.52
BUSH BUSINESS ENTE AA B 144A 5.000% 02/25/2016 DD 02/28/11		143,377.930	60,003.66
BUSH TRUCK LEASING L AA C 144A 5.000% 09/25/2018 DD 02/28/11		325,936.790	321,168.82
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13		264,000.000	242,991.78
BWAY 8/14 COV-LITE TLB		369,375.000	356,631.56
CABLE ONE INC 144A 5.750% 06/15/2022 DD 06/17/15		207,000.000	210,105.00
CABLEVISION SYSTEMS 9/15 COV-LITE TL		575,000.000	574,908.00
CALATLANTIC GROUP INC 5.875% 11/15/2024 DD 11/06/14		168,000.000	176,820.00
CALATLANTIC GROUP INC 6.250% 12/15/2021 DD 08/06/13		994,000.000	1,066,065.00
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09		410,000.000	603,909.50
CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10		95,000.000	147,801.95
CALPINE 10/13 COV-LITE DELAYED TL		150,000.000	148,594.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CALPINE 5/15 B5 COV-LITE TL		1,017,312.500	1,002,846.32
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	898,560.00
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	739,685.50
CAMPING WORLD 11/13 COV-LT TL		672,727.270	657,590.91
CANADA HOUSING TRUST NO.1 2.750% 15-JUN-2016		7,505,000.000	5,827,319.61
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15		380,000.000	407,439.43
CAPITAL ONE BANK USA NA 2.250% 02/13/2019 DD 02/13/14		315,000.000	314,219.43
CAPITAL ONE MULTI-ASSET A1 A1 1.390% 01/15/2021 DD 03/31/15		880,000.000	882,838.97
CAPITAL ONE MULTI-ASSET A2 A2 1.260% 01/15/2020 DD 04/10/14		895,000.000	896,921.48
CAPITAL ONE MULTI-ASSET A5 A5 1.480% 07/15/2020 DD 10/14/14		2,365,000.000	2,377,679.71
CAPITAL ONE NA/MCLEAN VA 2.350% 08/17/2018 DD 08/18/15		600,000.000	603,088.80
CAPITAL SAFETY 3/14 COV-LITE TL		0.010	0.01
CAPSUGEL SA 144A 7.000% 05/15/2019 DD 11/14/13		233,000.000	234,165.00
CARDINAL HEALTH INC 3.750% 09/15/2025 DD 06/23/15		2,165,000.000	2,288,214.48
CARMAX AUTO OWNER TRUST 2 3 A3 0.970% 04/16/2018 DD 08/08/13		577,965.130	577,849.59
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15		1,246,000.000	1,098,037.50
CASELLA WASTE SYSTEMS INC 7.750% 02/15/2019 DD 08/15/11		975,000.000	989,015.63
CATALENT PHARMA 5/14 (USD) TLB		0.050	0.05
CATALINA MARKETING 4/14 COV-LITE TL		884,250.000	751,612.50
CBC INSURANCE REVENUE A C 144A 8.880% 02/15/2023 DD 11/26/02		597,342.270	597,096.17
CBRE SERVICES INC 5.000% 03/15/2023 DD 03/14/13		36,000.000	36,817.96
CBRE SERVICES INC 5.250% 03/15/2025 DD 09/26/14		336,000.000	346,434.14
CBS CORP 3.500% 01/15/2025 DD 01/12/15		3,765,000.000	3,815,454.77
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2023 DD 04/21/15		69,000.000	70,207.50
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15		549,000.000	558,607.50
CCO HOLDINGS LLC / CCO HO 144A 5.875% 04/01/2024 DD 02/19/16		2,125,000.000	2,225,937.50
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15		211,000.000	215,220.00
CCO HOLDINGS LLC / CCO HOLDING 5.250% 03/15/2021 DD 09/15/13		572,000.000	592,020.00
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12		286,000.000	294,580.00
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13		2,642,000.000	2,750,982.50
CCO HOLDINGS LLC / CCO HOLDING 7.000% 01/15/2019 DD 01/11/11		127,000.000	129,540.00
CCO SAFARI II LLC 144A 4.908% 07/23/2025 DD 07/23/15		710,000.000	748,919.36
CCOH SAFARI LLC 144A 5.750% 02/15/2026 DD 11/20/15		546,000.000	565,110.00
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07		3,184,518.072	2,515,769.28
CEDAR FAIR LP / CANADA'S WONDE 5.250% 03/15/2021 DD 09/15/13		640,000.000	663,200.00
CELANESE US HOLDINGS LLC 5.875% 06/15/2021 DD 05/06/11		1,364,000.000	1,452,660.00
CEMEX FINANCE LLC 144A 9.375% 10/12/2022 DD 10/12/12		2,085,000.000	2,293,500.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15		3,405,000.000	3,183,675.00
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14		469,000.000	473,690.00
CENTENE ESCROW CORP 144A 5.625% 02/15/2021 DD 02/11/16		178,000.000	185,565.00
CENTENE ESCROW CORP 144A 6.125% 02/15/2024 DD 02/11/16		854,000.000	898,835.00
CENTRICA PLC REGS VAR RT 04/10/2075		1,080,000.000	1,403,963.27
CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13		363,000.000	367,722.63
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15		483,000.000	432,285.00
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12		705,000.000	678,280.50
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11		288,000.000	291,778.56
CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16		306,000.000	306,765.00
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13		780,000.000	727,350.00
CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12		657,000.000	650,430.00
CEQUEL COMMUNICATIONS HOL 144A 7.750% 07/15/2025 DD 06/12/15		544,000.000	535,840.00
CF BLACKROCK EX US SUPERFUND B FD		20,279,150.490	475,760,855.47
CF INDUSTRIES INC 4.950% 06/01/2043 DD 05/23/13		350,000.000	304,617.60
CHARTER COMM OPERATING 7/15 TLI		850,000.000	850,238.00
CHASE ISSUANCE TRUST A2 A2 1.590% 02/18/2020 DD 03/13/15		3,535,000.000	3,561,806.60
CHASE ISSUANCE TRUST A5 A5 1.360% 04/15/2020 DD 05/06/15		575,000.000	576,580.68
CHEMOURS CO/THE 144A 6.625% 05/15/2023 DD 05/12/15		714,000.000	581,910.00
CHEMOURS CO/THE 144A 7.000% 05/15/2025 DD 05/12/15		1,240,000.000	992,000.00
CHEVRON CORP 1.365% 03/02/2018 DD 03/03/15		785,000.000	787,795.39
CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12		1,096,000.000	1,167,240.00
CHRYSLER CAPITAL AUT AA R 144A 0.000% 01/18/2022 DD 04/15/15		1,283,000.000	551,690.00
CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/01/2021 DD 08/01/14		1,070,000.000	1,083,375.00
CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14		3,419,000.000	3,085,647.50
CHS/COMMUNITY HEALTH SYSTEMS I 7.125% 07/15/2020 DD 07/18/12		1,020,000.000	963,900.00
CHUBB CORP/THE 5.750% 05/15/2018 DD 05/06/08		190,000.000	208,988.60
CHUBB INA HOLDINGS INC 2.300% 11/03/2020 DD 11/03/15		695,000.000	706,572.45
CHUBB INA HOLDINGS INC 3.350% 05/03/2026 DD 11/03/15		1,420,000.000	1,482,471.48
CIFC FUNDING 2007-II 3A D 144A VAR RT 07/26/2021 DD 07/31/07		1,000,000.000	930,000.00
CIFC FUNDING 2011-I 1A E 144A VAR RT 01/19/2023 DD 01/19/12		668,000.000	644,713.52
CIFC FUNDING 2012- 3A B3L 144A VAR RT 01/29/2025 DD 01/08/13		544,000.000	398,657.89
CIFC FUNDING 2013-II 3A D 144A VAR RT 10/24/2025 DD 09/12/13		684,000.000	514,710.00
CINCINNATI BELL 9/13 TLB		953,062.500	935,592.87
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12		188,000.000	192,465.00
CINTAS CORP NO 2 2.850% 06/01/2016 DD 05/23/11		200,000.000	200,712.40
CIRQUE DU SOLEIL 6/15 COV-LITE 0.000% 07/08/2022 DD 06/10/15		696,500.000	659,933.75
CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12		561,000.000	580,354.50
CIT GROUP INC 144A 6.625% 04/01/2018 DD 03/30/11		575,000.000	604,468.75

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12		365,000.000	369,332.55
CIT GROUP INC 5.250% 03/15/2018 DD 03/15/12		335,000.000	346,557.50
CIT GROUP INC 5.375% 05/15/2020 DD 05/04/12		559,000.000	579,962.50
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99		516,940.088	33,601.11
CITI HELD FOR ASSET PM1 C 144A 10.260% 04/15/2025 DD 03/31/16		684,000.000	657,187.20
CITI HELD FOR ASSET PM2 B 144A 4.000% 03/15/2022 DD 10/23/15		1,439,000.000	1,365,901.37
CITIBANK CREDIT CARD ISS A8 A8 1.730% 04/09/2020 DD 09/24/14		1,690,000.000	1,706,670.33
CITIBANK CREDIT CARD ISS A8 A8 5.650% 09/20/2019 DD 09/20/07		2,965,000.000	3,154,216.22
CITIGROUP INC 1.700% 04/27/2018 DD 04/27/15		865,000.000	861,884.27
CITIGROUP INC 1.800% 02/05/2018 DD 02/05/15		597,000.000	596,395.84
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15		985,000.000	991,150.34
CITIGROUP INC 4.600% 03/09/2026 DD 03/09/16		225,000.000	230,700.15
CITIGROUP INC 6.250% 06/29/2017		1,870,000.000	1,346,071.91
CKE RESTAURANT HOLD 1A A2 144A 4.474% 03/20/2043 DD 04/01/13		3,256,550.000	3,252,522.30
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		1,043,160.321	594,601.39
COBALT CMBS COMMERCIAL MO C3 C VAR RT 05/15/2046 DD 08/01/07		121,000.000	107,336.68
COBB-MARIETTA COLISEUM & EXHIB 4.500% 01/01/2047 DD 09/09/15		295,000.000	309,918.15
COCA-COLA CO/THE 1.150% 04/01/2018 DD 03/05/13		1,345,000.000	1,353,746.54
COCA-COLA CO/THE 1.800% 09/01/2016 DD 08/10/11		1,547,000.000	1,553,601.05
COINMACH 5/13 COV-LITE TLB		920,344.770	895,265.38
COMM 2006-C7 MORTGAGE TR C7 AJ VAR RT 06/10/2046 DD 06/01/06		184,000.000	166,476.27
COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07		273,880.420	284,427.39
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13		1,555,000.000	1,498,966.50
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06		1,210,000.000	1,212,521.76
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15		310,000.000	304,712.02
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15		265,000.000	289,866.01
COMMSCOPE 8/15 TRANCHE 5 TL		698,250.000	696,720.84
COMMUNICATIONS SALES 4/15 COV-LITE TLB		744,375.000	719,483.10
COMPASS BANK 2.750% 09/29/2019 DD 09/29/14		625,000.000	622,401.25
COMPASS BANK 3.875% 04/10/2025 DD 04/10/15		185,000.000	173,513.72
CONCHO RESOURCES INC 5.500% 04/01/2023 DD 08/17/12		1,727,000.000	1,692,460.00
CONCHO RESOURCES INC 5.500% 10/01/2022 DD 03/12/12		17,000.000	16,702.50
CONCHO RESOURCES INC 6.500% 01/15/2022 DD 05/23/11		1,267,000.000	1,263,832.50
CONCORDIA 10/15 (USD) TL		1,051,017.500	1,021,326.26
CONCORDIA HEALTHCARE CORP 144A 7.000% 04/15/2023 DD 04/21/15		255,000.000	218,662.50
CONNECTICUT ST 5.090% 10/01/2030 DD 10/19/10		910,000.000	1,051,313.90
CONSOLIDATED CONTAINER 7/12 B		0.010	0.01
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15		315,000.000	343,528.92

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13		1,470,000.000	1,488,375.00
CONSTELLATION BRANDS INC 3.875% 11/15/2019 DD 11/03/14		144,000.000	151,020.00
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13		3,109,000.000	3,178,952.50
CONSTELLATION BRANDS INC 4.750% 11/15/2024 DD 11/03/14		482,000.000	502,485.00
CONSTELLATION BRANDS INC 4.750% 12/01/2025 DD 12/04/15		1,098,000.000	1,136,430.00
CONTIMORTGAGE HOME EQUIT 4 B1F 7.330% 10/15/2028 DD 09/13/97		95,968.470	96,549.86
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14		482,000.000	380,780.00
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13		339,000.000	283,488.75
CONVATEC FINANCE INTERNAT 144A 8.250% 01/15/2019 DD 08/12/13		362,000.000	358,606.26
COOPERATIEVE RABOBANK UA 3.950% 11/09/2022 DD 11/09/12		155,000.000	158,777.04
COOPERATIEVE RABOBANK UA 4.375% 08/04/2025 DD 08/04/15		165,000.000	169,883.84
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12		1,200,000.000	600.00
CORPORATE OFFICE PROPERTIES LP 5.000% 07/01/2025 DD 06/29/15		845,000.000	852,140.25
CORRECTIONS CORP OF AMERICA 5.000% 10/15/2022 DD 09/25/15		1,492,000.000	1,555,410.00
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04		387,762.051	372,639.25
COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14		1,520,000.000	1,474,400.00
COVENANT SURGICAL PARTNER 144A 8.750% 08/01/2019 DD 07/16/14		675,000.000	648,000.00
CPG INTERNATIONAL 9/13 COV-LITE TLB		1,046,875.000	1,015,468.75
CPS AUTO RECEIVABLES C D 144A 10.000% 03/15/2019 DD 12/14/11		40,643.620	40,710.94
CREDIT SUISSE COMMER C2 C 144A VAR RT 01/15/2049 DD 05/01/07		529,000.000	286,647.91
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07		3,197,426.000	3,013,550.98
CREDIT SUISSE COMMERCIAL C1 AJ VAR RT 02/15/2040 DD 03/01/07		7,181,000.000	3,662,310.00
CREDIT SUISSE COMMERCIAL C2 AJ VAR RT 01/15/2049 DD 05/01/07		757,000.000	735,896.20
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07		1,900,000.000	1,728,065.77
CREDIT SUISSE FIRS CKN5 H 144A VAR RT 09/15/2034 DD 11/01/01		887.640	879.44
CREDIT SUISSE FIRS CPN1 G 144A VAR RT 03/15/2035 DD 03/01/03		180,274.320	163,694.91
CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01		193,018.960	151,722.55
CRESTWOOD MIDSTREAM PARTNERS L 6.125% 03/01/2022 DD 03/01/14		405,000.000	303,750.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13		1,505,000.000	1,535,100.00
CROWN CASTLE INTERNATIONAL COR 4.450% 02/15/2026 DD 02/08/16		405,000.000	421,097.94
CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12		654,000.000	705,502.50
CROWN CASTLE TOWERS LLC 144A 4.883% 08/15/2040 DD 08/16/10		990,000.000	1,060,330.68
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96		968,000.000	1,033,340.00
CROWNROCK LP / CROWNROCK 144A 7.125% 04/15/2021 DD 04/15/13		66,000.000	63,195.00
CROWNROCK LP / CROWNROCK 144A 7.750% 02/15/2023 DD 02/06/15		948,000.000	917,190.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14		85,000.000	75,756.25
CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11		457,000.000	469,339.00
CSI COMPRESSCO LP / COMPRESSCO 7.250% 08/15/2022 DD 02/15/15		710,000.000	495,225.00
CSMC TRUST 2014-ICE ICE D 144A VAR RT 04/15/2027 DD 06/16/14		0.150	0.15

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CSMC TRUST 2015-GL GLPB A 144A 3.639% 11/15/2034 DD 12/01/15		1,810,000.000	1,908,076.30
CUMULUS MEDIA 12/13 TLB		963,012.280	647,625.76
CURO HEALTH 2/15 TLB		495,000.000	488,505.60
CUTWATER 2015-I LTD 1A E 144A VAR RT 07/15/2027 DD 06/03/15		272,000.000	201,543.02
CVS HEALTH CORP 144A 4.750% 12/01/2022 DD 06/01/15		315,000.000	353,473.16
CVS HEALTH CORP 3.875% 07/20/2025 DD 07/20/15		3,295,000.000	3,555,716.88
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04		467,414.709	426,541.91
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04		39,877.199	34,793.20
CWABS REVOLVING HOME EQUI U 2A VAR RT 03/15/2034 DD 12/30/04		180,707.792	149,228.24
CWABS REVOLVING HOME EQUIT I A VAR RT 02/15/2034 DD 09/29/04		483,138.645	438,945.23
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05		119,000.910	101,005.20
CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06		1,516,308.460	1,269,661.18
CWHEQ REVOLVING HOME EQUI G 2A VAR RT 12/15/2035 DD 09/30/05		743,557.246	635,976.26
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 01/15/2037 DD 12/29/06		414,731.352	374,646.24
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05		42,854.890	37,270.50
CYRUSONE LP / CYRUSONE FINANCE 6.375% 11/15/2022 DD 05/15/13		1,688,000.000	1,751,300.00
DAIMLER FINANCE NORTH AME 144A 2.875% 03/10/2021 DD 03/10/14		95,000.000	97,099.12
DANA HOLDING CORP 5.500% 12/15/2024 DD 12/09/14		224,000.000	211,680.00
DAVITA 6/14 TLB		1,031,625.000	1,032,914.53
DAVITA HEALTHCARE PARTNERS INC 5.125% 07/15/2024 DD 06/13/14		4,453,000.000	4,497,530.00
DAVITA HEALTHCARE PARTNERS INC 5.750% 08/15/2022 DD 08/28/12		1,413,000.000	1,474,818.75
DAYTON POWER & LIGHT CO/THE 1.875% 09/15/2016 DD 03/15/14		1,085,000.000	1,089,446.33
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15		4,141,170.000	4,050,064.26
DCP MIDSTREAM LLC 144A VAR RT 05/21/2043 DD 05/21/13		1,135,000.000	584,525.00
DEALER TIRE 12/14 TLB 0.000% 12/22/2021 DD 12/02/14		296,250.010	295,509.38
DELL 6/15 (USD) COV-LITE TLB2		1,225,117.180	1,223,806.30
DELTA AIR LINES (4/11) TLB 0.000% 04/20/2017 DD 04/15/11		0.010	0.01
DENVER CO PUBLIC SCHS COPS 3.098% 12/15/2024 DD 04/23/13		1,940,000.000	2,050,987.40
DIAMONDBACK ENERGY INC 7.625% 10/01/2021 DD 10/01/14		126,000.000	129,780.00
DIGITAL REALTY TRUST LP 4.750% 10/01/2025 DD 10/01/15		580,000.000	590,501.48
DIGITALGLOBE INC 144A 5.250% 02/01/2021 DD 01/31/13		700,000.000	637,000.00
DISCOVER CARD EXECUTION A3 A3 1.220% 10/15/2019 DD 05/05/14		1,465,000.000	1,467,744.09
DISCOVER FINANCIAL SERVICES 5.200% 04/27/2022 DD 10/27/12		730,000.000	780,593.38
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12		45,000.000	39,712.50
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12		1,260,000.000	1,193,850.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14		310,000.000	284,425.00
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11		716,000.000	739,270.00
DISH DBS CORP 7.875% 09/01/2019 DD 08/17/09		629,000.000	691,900.00
DISTRIBUTION FINANCIAL SER 1 D 7.730% 11/15/2022 DD 11/27/01		1,120,674.663	221,333.24

Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOLLAR TREE 6/15 TLB1 0.000% 07/06/2022 DD 05/26/15		320,857.160	321,819.73
DOLLAR TREE INC 144A 5.750% 03/01/2023 DD 02/23/15		799,000.000	846,940.00
DOMINION GAS HOLDINGS LLC 3.600% 12/15/2024 DD 12/08/14		165,000.000	169,405.01
DOMINION RESOURCES INC/VA 3.625% 12/01/2024 DD 11/25/14		495,000.000	502,235.42
DOMINION RESOURCES INC/VA VAR RT 10/01/2054 DD 10/03/14		1,195,000.000	1,146,005.00
DOOSAN INFRACORE 5/14 COV-LITE TLB		399,504.050	393,843.08
DR HORTON INC 3.750% 03/01/2019 DD 02/24/14		115,000.000	117,300.00
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	127,317.50
DR HORTON INC 4.750% 02/15/2023 DD 02/05/13		500,000.000	507,500.00
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13		25,000.000	27,000.00
DR PEPPER SNAPPLE GROUP INC 3.400% 11/15/2025 DD 11/09/15		460,000.000	475,634.48
DUKE ENERGY CAROLINAS LLC 2.500% 03/15/2023 DD 03/11/16		815,000.000	823,944.63
DUKE ENERGY PROGRESS LLC 3.250% 08/15/2025 DD 08/13/15		1,005,000.000	1,054,329.42
DUKE UNIVERSITY 4.077% 10/01/2048 DD 10/27/15		1,045,000.000	1,109,205.85
DUPONT (E.I.) DE NEMOURS 5/15 0.000% 05/12/2022 DD 04/22/15		347,375.000	330,874.69
DUPONT FABROS TECHNOLOGY LP 5.625% 06/15/2023 DD 06/09/15		1,190,000.000	1,219,750.00
DYNEGY 4/13 TLB2		0.040	0.04
E*TRADE FINANCIAL CORP 4.625% 09/15/2023 DD 03/05/15		1,095,000.000	1,092,262.50
E*TRADE FINANCIAL CORP 5.375% 11/15/2022 DD 11/17/14		654,000.000	690,787.50
E.ON INTERNATIONAL FINANCE BV 6.000% 10/30/2019		100,000.000	161,604.70
ECO SERVICES OPERATIONS L 144A 8.500% 11/01/2022 DD 10/24/14		371,000.000	341,320.00
EDP - ENERGIAS DE PORTUGA REGS VAR RT 09/16/2075		1,100,000.000	1,225,301.14
EDUCATIONAL FUNDING 1A A2 144A VAR RT 10/25/2029 DD 11/14/06		139,774.310	129,574.87
EFIH 6/14 DIP TL 0.000% 12/19/2016 DD 04/29/14		1,300,000.000	1,297,972.00
ELECTRICITE DE FRANCE SA 144A VAR RT 01/29/2049 DD 01/29/13		670,000.000	613,050.00
ELECTRICITE DE FRANCE SA REGS VAR RT 12/29/2049		700,000.000	920,087.60
ELI LILLY & CO 2.750% 06/01/2025 DD 03/05/15		2,560,000.000	2,622,696.96
EMAC OWNER TRUST 200 1 A1 144A VAR RT 001/15/2027 DD 02/01/00		72,010.080	59,543.34
EMAC OWNER TRUST 200 1 A2 144A VAR RT 001/15/2027 DD 02/01/00		456,249.850	374,980.34
EMDEON INC 11.000% 12/31/2019 DD 06/30/12		560,000.000	592,200.00
EMDEON INC 144A 6.000% 02/15/2021 DD 08/12/15		281,000.000	273,975.00
EMI MUSIC PUBLISHING 8/15 TL		573,562.500	571,985.20
ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2024 DD 11/15/15		500,000.000	395,286.00
ENDO LTD / ENDO FINANCE L 144A 6.000% 02/01/2025 DD 01/27/15		541,000.000	507,187.50
ENDO LTD / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15		1,536,000.000	1,445,760.00
ENDO PHARMACEUTICALS 6/15 TLB		998,375.000	982,151.41
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13		1,475,000.000	1,640,937.50
ENERGIZER 5/15 TLB 0.000% 06/30/2022 DD 05/06/15		248,750.000	247,195.31

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENERGY N W WA ELEC REVENUE 2.814% 07/01/2024 DD 05/06/15		2,205,000.000	2,250,908.10
ENERGY TRANSFER EQUITY LP 5.500% 06/01/2027 DD 05/22/15		1,747,000.000	1,401,967.50
ENTEGRIS 4/14 COV-LITE TLB		805,695.620	803,681.38
ENTEGRIS INC 144A 6.000% 04/01/2022 DD 04/01/14		715,000.000	725,725.00
ENERGY MISSISSIPPI INC 3.100% 07/01/2023 DD 12/11/12		380,000.000	384,093.36
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15		125,000.000	120,148.88
ENTERPRISE PRODUCTS OPERATING VAR RT 01/15/2068 DD 05/24/07		1,995,000.000	2,022,930.00
ENVISION HEALTHCARE 11/15 COV-LITE TLB2		289,275.000	289,118.79
EOG RESOURCES INC 4.150% 01/15/2026 DD 01/14/16		520,000.000	540,724.08
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05		1,480,000.000	1,436,929.04
EQUINIX 11/15 (USD) TLB 0.000% 12/07/2022 DD 11/20/15		230,000.000	230,000.00
EQUINIX INC 4.875% 04/01/2020 DD 03/05/13		631,000.000	652,769.50
EQUINIX INC 5.375% 01/01/2022 DD 11/20/14		155,000.000	161,393.75
EQUINIX INC 5.750% 01/01/2025 DD 11/20/14		1,035,000.000	1,086,750.00
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15		1,117,000.000	1,177,876.50
EXAMWORKS GROUP INC 5.625% 04/15/2023 DD 04/16/15		451,000.000	460,020.00
EXPORT DEVELOPMENT CANADA 3.250% 08/08/2017		230,000.000	178,706.68
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018		360,000.000	254,228.36
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019		2,050,000.000	1,505,559.83
EXPRESS SCRIPTS HOLDING CO 3.500% 06/15/2024 DD 06/05/14		2,293,000.000	2,272,601.48
EXXON MOBIL CORP 2.709% 03/06/2025 DD 03/06/15		2,270,000.000	2,282,714.27
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12		4,418,320.000	4,547,776.78
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14		756,985.510	747,110.64
FANNIE MAE CONNECTICUT C04 1M1 VAR RT 04/25/2028 DD 10/27/15		1,124,735.840	1,124,382.45
FANNIE MAE CONNECTICUT C04 2M1 VAR RT 04/25/2028 DD 10/27/15		643,963.280	644,697.21
FEDERAL HOME LN BK CONS BD 1.375% 02/18/2021 DD 02/18/16		1,555,000.000	1,555,620.45
FEDERAL HOME LN BK CONS BD 2.875% 09/13/2024 DD 08/15/14		730,000.000	776,668.90
FEDERAL MOGUL 4/14 TLC		541,750.000	489,124.41
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00		605,000.000	899,116.52
FEDEX CORP 4.100% 04/15/2043 DD 04/11/13		270,000.000	256,278.60
FEDEX CORP 4.550% 04/01/2046 DD 03/24/16		2,070,000.000	2,127,351.42
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15		220,000.000	232,832.39
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14		150,000.000	167,112.15
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14		1,015,000.000	900,812.50
FFCA SECURED FRANCHI 2 B1 144A 8.270% 05/18/2026 DD 09/01/99		664,000.000	657,360.00
FHA KY MTG #4 MT TABOR APTS 7.5 02-01-2022		503,399.150	531,559.25
FHA KY MTG #9 WATTERSON LAKEVIEW 7.5 09-01		582,602.680	615,193.47
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09		2,987,214.910	3,244,481.51
FHLMC POOL #A9-1518 4.500% 03/01/2040 DD 03/01/10		430,518.440	468,976.21

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10		12,682.080	14,181.49
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10		105,400.380	112,786.99
FHLMC POOL #B1-0151 5.000% 10/01/2018 DD 10/01/03		7,993.790	8,254.26
FHLMC POOL #B1-3067 4.500% 03/01/2019 DD 03/01/04		2,805.240	2,900.09
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02		66,853.950	81,906.57
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02		315,823.990	356,007.52
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02		36,072.810	42,669.34
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04		89,628.420	97,674.35
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02		18,247.530	21,010.36
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02		21,760.770	22,412.54
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02		3,567.860	3,675.11
FHLMC POOL #C7-0091 7.000% 08/01/2032 DD 08/01/02		17,639.460	21,506.53
FHLMC POOL #D6-0685 9.000% 06/01/2025 DD 06/01/95		687.660	690.62
FHLMC POOL #E0-1641 4.500% 05/01/2019 DD 05/01/04		46,941.220	48,600.99
FHLMC POOL #E9-0419 6.000% 07/01/2017 DD 06/01/02		1,506.080	1,529.72
FHLMC POOL #E9-0531 6.000% 07/01/2017 DD 07/01/02		4,732.300	4,823.23
FHLMC POOL #E9-0532 6.000% 07/01/2017 DD 07/01/02		5,788.010	5,892.88
FHLMC POOL #E9-0560 6.000% 07/01/2017 DD 07/01/02		483.500	487.20
FHLMC POOL #E9-0683 6.000% 08/01/2017 DD 07/01/02		21,221.960	21,601.68
FHLMC POOL #E9-0689 6.000% 08/01/2017 DD 07/01/02		3,050.250	3,110.22
FHLMC POOL #E9-1434 6.000% 09/01/2017 DD 09/01/02		3,224.980	3,290.07
FHLMC POOL #E9-7197 5.000% 06/01/2018 DD 06/01/03		33,462.570	34,552.93
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95		3,541.350	3,978.25
FHLMC POOL #G0-1644 5.500% 02/01/2034 DD 01/01/04		170,037.750	191,822.75
FHLMC POOL #G0-1740 5.500% 12/01/2034 DD 11/01/04		189,064.530	213,213.76
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05		136,930.030	151,931.46
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05		683,057.700	763,204.78
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09		323,733.060	365,698.90
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10		154,448.030	170,536.51
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13		88,856.560	95,026.79
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05		111,958.050	125,973.34
FHLMC POOL #G0-8502 3.000% 08/01/2042 DD 08/01/12		556,048.600	570,292.14
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13		1,460,565.220	1,530,539.63
FHLMC POOL #G0-8537 3.000% 07/01/2043 DD 07/01/13		710,328.940	728,339.98
FHLMC POOL #G0-8566 3.500% 01/01/2044 DD 01/01/14		742,163.030	777,487.96
FHLMC POOL #G0-8655 4.000% 07/01/2045 DD 07/01/15		309,358.480	330,480.31
FHLMC POOL #G1-1565 4.500% 01/01/2019 DD 05/01/04		115,228.160	119,032.63
FHLMC POOL #G1-1776 4.500% 09/01/2020 DD 09/01/05		51,834.520	54,000.05
FHLMC POOL #G1-1999 4.500% 03/01/2021 DD 05/01/06		63,647.160	66,243.23

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
	FHLMC POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	91,660.220	97,862.80
	FHLMC POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	157,066.260	166,094.89
	FHLMC POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	1,181,712.020	1,250,160.18
	FHLMC POOL #G1-8484	3.000% 10/01/2028 DD 10/01/13	1,148,505.820	1,204,948.91
	FHLMC POOL #G1-8527	3.000% 10/01/2029 DD 10/01/14	743,781.380	778,145.56
	FHLMC POOL #G1-8558	3.500% 06/01/2030 DD 06/01/15	341,489.940	361,118.92
	FHLMC POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	863,500.490	890,825.57
	FHLMC POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	1,026,964.770	1,058,136.45
	FHLMC POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	550,429.130	589,012.26
	FHLMC POOL #Q0-1813	4.500% 07/01/2041 DD 07/01/11	150,801.790	164,344.67
	FHLMC POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	790,675.400	845,933.78
	FHLMC POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	2,828,511.180	2,965,298.46
	FHLMC POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	893,063.720	936,106.28
	FHLMC POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	692,910.340	710,656.88
	FHLMC POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	3,003,897.840	3,097,534.89
	FHLMC POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	305,478.140	313,176.85
	FHLMC MULTICLASS MTG K023 A2	2.307% 08/25/2022 DD 12/01/12	725,000.000	742,379.34
	FHLMC MULTICLASS MTG K042 A2	2.670% 12/25/2024 DD 01/01/15	955,000.000	983,433.31
	FHLMC MULTICLASS MTG K043 X3IO VAR RT	02/25/2043 DD 03/01/15	1,114,000.000	117,086.30
	FIFTH THIRD BANK/CINCINNATI OH	3.850% 03/15/2026 DD 03/15/16	180,000.000	184,391.64
	FIGUEROA CLO 2013-1 1A D 144A VAR RT	03/21/2024 DD 03/21/13	812,500.000	512,890.63
	FILTRATION GRP COV-LT TLB	0.000% 11/23/2020 DD 11/04/13	523,658.270	520,820.04
	FINN SQUARE CLO LTD 1A D 144A VAR RT	12/24/2023 DD 12/20/12	503,000.000	423,633.09
	FIRST DATA 1/14 (USD) EXTENDED TL		500,000.000	498,360.00
	FIRST DATA 7/14 (USD) TL	0.000% 03/23/2018 DD 07/07/14	605,462.490	603,797.46
	FIRST DATA CORP 144A	5.000% 01/15/2024 DD 11/25/15	600,000.000	600,750.00
	FIRST DATA CORP 144A	5.375% 08/15/2023 DD 08/11/15	919,000.000	941,975.00
	FIRST DATA CORP 144A	5.750% 01/15/2024 DD 11/25/15	1,973,000.000	1,972,802.70
	FIRST DATA CORP 144A	7.000% 12/01/2023 DD 11/18/15	1,196,000.000	1,207,960.00
	FIRST NIAGARA FINANCIAL GROUP	7.250% 12/15/2021 DD 12/13/11	450,000.000	523,633.95
	FIRSTENERGY TRANSMISSION 144A	4.350% 01/15/2025 DD 05/19/14	4,250,000.000	4,430,421.00
	FIRSTMERIT CORP	4.350% 02/04/2023 DD 02/04/13	160,000.000	163,779.37
	FISCAL YEAR 2005 SECURITIZATIO	4.930% 04/01/2020 DD 12/02/04	935,000.000	1,007,387.70
	FLOATEL 5/14 COV-LITE TL		1,154,717.160	519,622.72
	FLORIDA ST BRD OF ADMIN FIN CO	2.638% 07/01/2021 DD 03/08/16	2,390,000.000	2,442,078.10
	FNMA POOL #0129940	8.000% 11/01/2018 DD 08/01/91	393.230	394.42
	FNMA POOL #0190130	6.000% 11/01/2023 DD 11/01/93	15,712.000	17,963.08
	FNMA POOL #0250102	8.000% 08/01/2024 DD 08/01/94	23,494.410	27,027.89
	FNMA POOL #0250998	7.500% 07/01/2017 DD 06/01/97	393.020	396.47

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98		745.960	853.15
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98		1,981.370	2,314.44
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98		1,123.610	1,309.11
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99		1,970.280	2,312.07
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99		6,986.470	7,990.40
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99		2,638.340	3,017.46
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99		1,921.260	2,197.34
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00		1,152.990	1,396.48
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02		2,353.160	2,797.87
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02		48,980.440	60,067.35
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02		60,606.260	74,639.90
FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03		185,938.150	208,377.71
FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04		131,007.220	146,817.55
FNMA POOL #0268416 7.000% 01/01/2024 DD 01/01/94		639.440	661.79
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97		153.020	180.53
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97		866.290	990.77
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98		1,930.590	2,208.01
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98		5,542.140	6,501.63
FNMA POOL #0345158 9.000% 06/01/2026 DD 06/01/96		1,807.960	1,847.09
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96		258.010	267.26
FNMA POOL #0354869 9.000% 08/01/2026 DD 08/01/96		4,727.830	4,746.92
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02		615.980	732.93
FNMA POOL #0390557 7.000% 08/01/2027 DD 08/01/97		198.900	199.42
FNMA POOL #0441550 6.500% 09/01/2028 DD 08/01/98		4,266.070	4,879.09
FNMA POOL #0447954 6.500% 10/01/2028 DD 10/01/98		3,775.470	4,317.99
FNMA POOL #0452026 6.500% 11/01/2028 DD 11/01/98		5,100.530	5,913.88
FNMA POOL #0456832 6.500% 02/01/2029 DD 01/01/99		2,257.400	2,581.78
FNMA POOL #0479506 6.500% 04/01/2029 DD 04/01/99		625.730	715.64
FNMA POOL #0484719 6.500% 03/01/2029 DD 03/01/99		492.290	563.03
FNMA POOL #0484940 6.500% 06/01/2029 DD 06/01/99		5,284.770	6,044.17
FNMA POOL #0485336 6.500% 02/01/2029 DD 02/01/99		267.420	305.85
FNMA POOL #0489888 6.500% 05/01/2029 DD 06/01/99		2,193.270	2,508.43
FNMA POOL #0490102 6.500% 03/01/2029 DD 03/01/99		5,134.410	5,872.20
FNMA POOL #0493076 7.000% 06/01/2029 DD 06/01/99		1,032.490	1,035.22
FNMA POOL #0493511 6.500% 04/01/2029 DD 04/01/99		3,563.040	4,075.03
FNMA POOL #0497991 6.500% 06/01/2029 DD 06/01/99		549.230	628.15
FNMA POOL #0504304 7.000% 08/01/2029 DD 07/01/99		245.250	251.32
FNMA POOL #0505049 6.500% 07/01/2016 DD 07/01/01		54.310	54.37
FNMA POOL #0516846 7.000% 10/01/2029 DD 10/01/99		200.820	205.99

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0518303 6.500% 10/01/2029 DD 10/01/99		2,660.170	3,042.43
FNMA POOL #0535701 6.500% 11/01/2030 DD 01/01/01		8,098.080	9,565.05
FNMA POOL #0535915 7.000% 04/01/2031 DD 04/01/01		2,603.800	3,105.02
FNMA POOL #0555254 6.500% 01/01/2033 DD 01/01/03		7,077.570	8,193.85
FNMA POOL #0555445 5.000% 05/01/2018 DD 04/01/03		2,461.920	2,543.70
FNMA POOL #0555515 6.500% 12/01/2017 DD 05/01/03		18,408.250	18,795.68
FNMA POOL #0555800 5.500% 10/01/2033 DD 09/01/03		107,981.610	122,196.01
FNMA POOL #0572254 6.500% 03/01/2031 DD 03/01/01		602.950	689.59
FNMA POOL #0578052 7.000% 05/01/2031 DD 05/01/01		2,087.910	2,352.41
FNMA POOL #0580882 8.000% 05/01/2031 DD 05/01/01		44,029.350	51,646.17
FNMA POOL #0585074 6.500% 06/01/2031 DD 06/01/01		1,412.100	1,615.01
FNMA POOL #0586697 6.500% 06/01/2031 DD 06/01/01		1,081.200	1,236.56
FNMA POOL #0588938 6.500% 06/01/2031 DD 06/01/01		3,809.010	4,356.35
FNMA POOL #0589448 6.500% 07/01/2031 DD 07/01/01		852.650	975.17
FNMA POOL #0593152 6.500% 07/01/2031 DD 07/01/01		524.040	599.34
FNMA POOL #0599671 6.500% 09/01/2031 DD 08/01/01		3,627.120	4,148.32
FNMA POOL #0605492 6.500% 08/01/2016 DD 09/01/01		141.920	142.11
FNMA POOL #0606552 7.000% 09/01/2031 DD 09/01/01		24,954.620	29,413.17
FNMA POOL #0609848 6.500% 10/01/2031 DD 10/01/01		1,878.190	2,148.08
FNMA POOL #0619179 8.000% 11/01/2031 DD 11/01/01		6,066.400	6,426.57
FNMA POOL #0623713 6.500% 02/01/2032 DD 02/01/02		25.860	29.58
FNMA POOL #0626798 6.500% 03/01/2017 DD 03/01/02		318.930	321.07
FNMA POOL #0635897 7.000% 04/01/2032 DD 03/01/02		30,983.690	33,202.29
FNMA POOL #0637583 7.000% 03/01/2032 DD 03/01/02		4,601.540	5,208.41
FNMA POOL #0638957 6.500% 04/01/2032 DD 04/01/02		517.940	592.37
FNMA POOL #0639055 6.500% 05/01/2032 DD 05/01/02		720.810	824.39
FNMA POOL #0639722 8.000% 03/01/2032 DD 03/01/02		6,611.240	6,754.87
FNMA POOL #0641208 7.000% 06/01/2032 DD 06/01/02		20,299.770	23,489.90
FNMA POOL #0643137 7.000% 05/01/2032 DD 05/01/02		9,480.780	10,642.60
FNMA POOL #0645570 7.000% 06/01/2032 DD 05/01/02		5,968.360	6,189.73
FNMA POOL #0647416 7.000% 09/01/2032 DD 09/01/02		8,136.120	8,415.79
FNMA POOL #0647998 7.000% 06/01/2032 DD 06/01/02		37,422.370	41,197.44
FNMA POOL #0649186 7.000% 07/01/2032 DD 07/01/02		13,371.930	14,105.20
FNMA POOL #0654349 7.000% 06/01/2032 DD 07/01/02		5,947.310	6,147.38
FNMA POOL #0655013 7.000% 08/01/2032 DD 08/01/02		31,549.530	36,115.28
FNMA POOL #0655083 6.500% 08/01/2032 DD 08/01/02		710.830	812.97
FNMA POOL #0656355 7.000% 08/01/2032 DD 08/01/02		8,438.600	8,594.62
FNMA POOL #0665647 6.500% 10/01/2032 DD 10/01/02		2,735.220	3,128.26
FNMA POOL #0688386 6.500% 02/01/2033 DD 02/01/03		5,353.230	6,122.47

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0725228 6.000% 03/01/2034 DD 02/01/04		563,316.700	652,213.05
FNMA POOL #0725232 5.000% 03/01/2034 DD 02/01/04		852,738.230	947,838.80
FNMA POOL #0725773 5.500% 09/01/2034 DD 08/01/04		110,807.300	125,500.72
FNMA POOL #0726938 4.500% 08/01/2033 DD 08/01/03		4,973.290	5,428.15
FNMA POOL #0727286 5.000% 10/01/2033 DD 09/01/03		1,250,828.970	1,389,880.98
FNMA POOL #0735230 5.500% 02/01/2035 DD 01/01/05		146,188.330	165,361.11
FNMA POOL #0735503 6.000% 04/01/2035 DD 04/01/05		239,819.750	276,694.95
FNMA POOL #0738582 7.000% 10/01/2032 DD 09/01/03		3,550.440	4,111.45
FNMA POOL #0740040 7.000% 09/01/2033 DD 09/01/03		33,116.300	37,202.61
FNMA POOL #0740597 7.000% 12/01/2030 DD 09/01/03		1,408.870	1,433.01
FNMA POOL #0743381 7.000% 08/01/2028 DD 10/01/03		9,530.400	10,301.54
FNMA POOL #0743515 7.000% 10/01/2033 DD 10/01/03		13,822.810	16,042.01
FNMA POOL #0745524 5.000% 04/01/2020 DD 04/01/06		180,827.530	188,512.48
FNMA POOL #0745814 6.500% 07/01/2036 DD 08/01/06		67,204.020	78,555.68
FNMA POOL #0745932 6.500% 11/01/2036 DD 10/01/06		63,302.980	73,755.12
FNMA POOL #0745948 6.500% 10/01/2036 DD 10/01/06		72,431.200	83,663.84
FNMA POOL #0750145 7.000% 10/01/2033 DD 10/01/03		2,630.670	2,682.22
FNMA POOL #0753118 4.500% 12/01/2033 DD 12/01/03		12,689.410	13,835.97
FNMA POOL #0763704 5.000% 04/01/2034 DD 04/01/04		75,636.380	84,716.64
FNMA POOL #0776738 4.500% 05/01/2034 DD 05/01/04		2,219.810	2,425.35
FNMA POOL #0787486 6.500% 06/01/2034 DD 06/01/04		43,315.660	49,539.93
FNMA POOL #0888632 5.000% 04/01/2036 DD 08/01/07		85,267.100	94,717.38
FNMA POOL #0888743 6.000% 01/01/2036 DD 09/01/07		264,073.170	303,296.60
FNMA POOL #0909686 6.500% 02/01/2037 DD 01/01/07		3,730.380	4,266.42
FNMA POOL #0931135 4.500% 05/01/2039 DD 05/01/09		141,142.420	154,197.39
FNMA POOL #0AB1388 4.500% 08/01/2040 DD 07/01/10		500,350.050	546,154.45
FNMA POOL #0AB5716 3.000% 07/01/2027 DD 06/01/12		925,492.920	968,973.25
FNMA POOL #0AB7615 3.500% 01/01/2043 DD 12/01/12		1,029,875.850	1,082,291.25
FNMA POOL #0AD4775 4.000% 03/01/2025 DD 03/01/10		292,532.010	311,451.89
FNMA POOL #0AD9816 4.000% 07/01/2025 DD 07/01/10		106,697.230	112,475.04
FNMA POOL #0AE0828 3.500% 02/01/2041 DD 01/01/11		550,600.120	578,486.56
FNMA POOL #0AE0968 4.000% 07/01/2019 DD 02/01/11		80,550.890	83,868.00
FNMA POOL #0AH0351 4.500% 02/01/2041 DD 02/01/11		1,136,640.070	1,240,604.95
FNMA POOL #0AH3804 4.000% 02/01/2041 DD 01/01/11		951,175.710	1,019,244.60
FNMA POOL #0AH5849 4.500% 02/01/2041 DD 02/01/11		1,101,956.550	1,209,906.36
FNMA POOL #0AI8485 5.000% 07/01/2041 DD 07/01/11		151,052.230	167,689.06
FNMA POOL #0AJ1589 4.000% 10/01/2041 DD 09/01/11		2,391,165.440	2,562,495.77
FNMA POOL #0AL1059 5.000% 10/01/2041 DD 11/01/11		165,144.240	183,305.87
FNMA POOL #0AL3576 4.000% 05/01/2043 DD 04/01/13		4,246,334.600	4,548,785.17

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0AL6847 3.500% 05/01/2045 DD 05/01/15		4,036,900.150	4,258,108.39
FNMA POOL #0AL7083 6.500% 10/01/2039 DD 07/01/15		520,458.200	604,341.07
FNMA POOL #0AL7366 4.500% 08/01/2042 DD 09/01/15		2,338,342.640	2,552,348.44
FNMA POOL #0AO1013 3.500% 04/01/2042 DD 04/01/12		378,906.780	397,878.55
FNMA POOL #0AO4137 3.500% 06/01/2042 DD 06/01/12		2,554,715.950	2,684,580.41
FNMA POOL #0AO4641 3.500% 06/01/2042 DD 05/01/12		852,570.720	895,716.77
FNMA POOL #0AO5540 3.000% 07/01/2042 DD 07/01/12		849,053.700	872,714.64
FNMA POOL #0AO9948 4.000% 07/01/2042 DD 07/01/12		862,165.960	923,777.87
FNMA POOL #0AQ7920 3.000% 12/01/2042 DD 12/01/12		343,067.510	352,703.97
FNMA POOL #0AR7400 3.000% 06/01/2043 DD 05/01/13		1,684,400.230	1,731,442.56
FNMA POOL #0AR7525 3.000% 03/01/2043 DD 03/01/13		825,483.640	848,510.59
FNMA POOL #0AR9198 3.000% 03/01/2043 DD 03/01/13		985,889.010	1,013,549.23
FNMA POOL #0AS4315 2.500% 01/01/2030 DD 01/01/15		900,481.630	925,265.46
FNMA POOL #0AS5938 3.500% 10/01/2045 DD 09/01/15		1,594,234.450	1,672,296.86
FNMA POOL #0AT2015 3.000% 04/01/2043 DD 04/01/13		1,437,617.700	1,477,879.14
FNMA POOL #0AU1632 3.000% 07/01/2043 DD 07/01/13		151,120.670	155,341.15
FNMA POOL #0AX0126 4.500% 09/01/2044 DD 08/01/14		284,445.900	309,341.42
FNMA POOL #0AY5322 2.500% 04/01/2030 DD 03/01/15		1,846,213.510	1,897,026.59
FNMA POOL #0MA0614 4.000% 01/01/2041 DD 12/01/10		847,048.850	907,723.01
FNMA POOL #0MA0765 4.000% 06/01/2026 DD 05/01/11		113,059.900	120,840.38
FOLIO FDG FOUR LLC0159 VAR RT 01/01/2059 DD 04/11/13		7,800,000.000	3,251,062.00
FORD CREDIT AUTO OWNER TR A A3 1.280% 09/15/2019 DD 03/24/15		900,000.000	901,644.84
FORD CREDIT AUTO OWNER TR B A3 1.160% 11/15/2019 DD 05/26/15		890,000.000	889,928.80
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13		1,670,000.000	1,675,467.58
FORD MOTOR CO 6.625% 10/01/2028 DD 09/30/98		1,820,000.000	2,209,236.12
FORD MOTOR CREDIT CO LLC 1.461% 03/27/2017 DD 03/27/15		150,000.000	149,794.35
FORD MOTOR CREDIT CO LLC 1.500% 01/17/2017 DD 11/12/13		1,065,000.000	1,063,664.49
FORD MOTOR CREDIT CO LLC 3.000% 06/12/2017 DD 06/12/12		215,000.000	217,838.43
FORD MOTOR CREDIT CO LLC 3.336% 03/18/2021 DD 03/18/16		1,280,000.000	1,317,176.32
FOREST LABORATORIES LLC 144A 4.875% 02/15/2021 DD 01/31/14		2,195,000.000	2,420,158.71
FOREST LABORATORIES LLC 144A 5.000% 12/15/2021 DD 12/10/13		2,615,000.000	2,919,446.15
FORMULA ONE 8/14 (USD) EXTENDED COV-LITE TL		1,866,474.550	1,811,152.24
FORTESCUE 11/13 COV-LITE TL		0.020	0.02
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	1,137,412.79
FREDDIE MAC STRUCTURED HQA1 B VAR RT 03/25/2028 DD 09/28/15		507,000.000	415,286.59
FREMF 2012-K708 K708 X2A 144A 0.200% 02/25/2045 DD 06/01/12		47,000,353.940	221,146.06
FREMF 2012-K708 K708 X2B 144A 0.200% 02/25/2045 DD 06/01/12		10,000,006.000	53,531.03
FREMF 2012-K708 MO K708 D 144A 0.000% 02/25/2045 DD 06/01/12		4,615,391.000	3,799,364.48

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FREMF 2015-K720 MO K720 C 144A VAR RT 07/25/2022 DD 11/01/15		219,000.000	173,186.97
FREMF 2015-KF11 MO KF11 B 144A VAR RT 09/25/2025 DD 11/24/15		1,823,340.000	1,715,197.71
FREMF 2015-KF11 MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15		5,470,107.000	4,646,883.25
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14		201,000.000	204,266.25
FRESENIUS MEDICAL CARE US 144A 5.625% 07/31/2019 DD 01/26/12		48,000.000	52,365.02
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12		1,312,000.000	1,441,232.00
FRESENIUS MEDICAL CARE US 144A 6.500% 09/15/2018 DD 09/14/11		410,000.000	447,412.50
FRONTIER COMMUNICATIONS C 144A 10.500% 09/15/2022 DD 09/25/15		349,000.000	357,725.00
FRONTIER COMMUNICATIONS C 144A 11.000% 09/15/2025 DD 09/25/15		2,275,000.000	2,286,375.00
FRONTIER COMMUNICATIONS C 144A 8.875% 09/15/2020 DD 09/25/15		1,290,000.000	1,339,987.50
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14		405,000.000	341,971.88
FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13		507,000.000	449,962.50
FRONTIER COMMUNICATIONS CORP 8.750% 04/15/2022 DD 04/12/10		399,000.000	389,025.00
FRONTIER COMMUNICATIONS CORP 9.250% 07/01/2021 DD 05/22/12		48,000.000	48,960.00
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2019 DD 02/01/15		1,150,000.000	1,088,521.70
GARDNER DENVER 7/13 (USD) TL		761,795.090	693,233.53
GCI 7/15 COV-LITE TLB		1,089,000.000	1,078,567.38
GCI INC 6.750% 06/01/2021 DD 05/20/11		1,000,000.000	1,020,000.00
GE CAPITAL INTERNATIONAL 144A 4.418% 11/15/2035 DD 10/26/15		239,000.000	259,647.93
GENERAL ELECTRIC CO 4.250% 01/17/2018		240,000.000	169,601.89
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02		381,000.000	518,312.02
GENERAL ELECTRIC CO REGS 6.250% 09/29/2020		520,000.000	892,127.74
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14		140,000.000	149,525.88
GENERAL MOTORS FINANCIAL CO IN 3.700% 11/24/2020 DD 11/24/15		630,000.000	642,041.20
GENERAL MOTORS FINANCIAL CO IN 4.200% 03/01/2021 DD 03/01/16		355,000.000	366,671.34
GENERAL MOTORS FINANCIAL CO IN 4.375% 09/25/2021 DD 09/25/14		1,445,000.000	1,493,446.52
GENERAL MOTORS FINANCIAL CO IN 5.250% 03/01/2026 DD 03/01/16		575,000.000	601,407.45
GENESYS 2/13 COV-LITE (USD) TL 0.000% 02/08/2020 DD 01/18/13		592,366.410	581,259.54
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11		950,000.000	693,500.00
GEO GROUP INC/THE 5.875% 10/15/2024 DD 09/25/14		710,000.000	716,212.50
GEORGIA ST 4.250% 02/01/2030 DD 07/09/15		1,085,000.000	1,169,326.20
GEORGIA ST 4.503% 11/01/2025 DD 11/24/09		1,575,000.000	1,792,098.00
GFL ENVIRONMENTAL CORP 7.500% 18-JUN-2018 144A		335,000.000	258,997.25
GFL ENVIRONMENTAL INC 144A 9.875% 02/01/2016 DD 02/01/16		825,000.000	858,000.00
GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13		605,000.000	556,600.00
GILEAD SCIENCES INC 3.050% 12/01/2016 DD 12/13/11		1,210,000.000	1,226,447.54
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15		500,000.000	372,500.00
GLOBAL PAYMENTS 3/16 TLB		740,000.000	743,085.80
GLP CAPITAL LP / GLP FINANCING 4.875% 11/01/2020 DD 05/01/14		248,000.000	257,920.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14		134,000.000	134,000.00
GMACM HOME EQUIT HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04		295,258.622	259,984.34
GNMA POOL #0202982 10.500% 07/15/2017 DD 08/01/87		1,428.680	1,435.94
GNMA POOL #0233738 10.500% 11/15/2017 DD 11/01/87		1,491.820	1,499.57
GNMA POOL #0236244 10.500% 10/15/2017 DD 11/01/87		6,731.290	6,765.79
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93		11,167.110	12,261.57
GNMA POOL #0290358 10.500% 08/15/2020 DD 08/01/90		4,237.840	4,283.09
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92		553.050	555.18
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94		2,789.420	3,128.44
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94		627.500	700.13
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94		2,384.510	2,393.78
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93		408.960	410.53
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94		644.080	718.89
GNMA POOL #0380219 9.000% 09/15/2025 DD 09/01/95		5,133.650	5,157.20
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94		3,172.990	3,308.50
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94		13,252.510	13,767.81
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97		1,531.610	1,558.84
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99		274.610	278.54
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00		508.460	525.09
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99		9,000.180	10,059.67
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00		1,939.560	2,060.86
GNMA POOL #0540962 8.000% 10/15/2030 DD 10/01/00		1,332.510	1,359.37
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01		9,731.790	10,252.47
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00		11,005.680	11,814.31
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02		3,998.270	4,025.12
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02		23,545.620	27,444.23
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01		12,956.230	13,565.59
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01		1,144.670	1,176.96
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01		25,152.200	29,099.56
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01		1,366.040	1,596.15
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01		7,692.060	8,666.19
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02		14,740.160	17,854.98
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02		42,052.240	49,165.19
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02		25,968.940	32,295.61
GNMA POOL #0569906 8.000% 06/15/2032 DD 06/01/02		2,830.790	2,841.84
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02		3,962.000	4,529.16
GNMA POOL #0572392 7.000% 11/15/2031 DD 11/01/01		4,492.140	4,662.94
GNMA POOL #0574456 7.000% 02/15/2032 DD 02/01/02		2,998.010	3,339.03
GNMA POOL #0579718 7.000% 08/15/2032 DD 08/01/02		5,239.670	5,608.63

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA POOL #0582364 7.000% 10/15/2032 DD 10/01/02		19,798.030	23,077.50
GNMA POOL #0594858 7.000% 08/15/2032 DD 08/01/02		25,302.700	28,135.45
GNMA POOL #0604086 5.500% 03/15/2033 DD 03/01/03		335,420.040	384,335.79
GNMA POOL #0618549 8.000% 12/15/2033 DD 12/01/03		8,959.190	9,452.68
GNMA POOL #0714109 4.500% 08/15/2039 DD 08/01/09		530,172.160	578,431.54
GNMA POOL #0726139 4.500% 01/15/2040 DD 01/01/10		202,100.050	220,508.74
GNMA POOL #0726323 5.000% 09/15/2039 DD 09/01/09		346,477.630	384,922.28
GNMA POOL #0780115 8.500% 04/15/2025 DD 04/01/95		9,410.760	11,303.22
GNMA POOL #0780397 8.000% 12/15/2022 DD 07/01/96		7,625.100	8,733.72
GNMA POOL #0781213 8.000% 12/15/2017 DD 11/01/00		13,824.320	14,168.29
GNMA POOL #0781252 8.000% 12/15/2030 DD 03/01/01		8,123.090	10,282.05
GNMA POOL #0781334 8.000% 08/15/2031 DD 10/01/01		32,247.410	40,597.90
GNMA POOL #0781430 8.000% 09/15/2031 DD 04/01/02		13,874.200	17,622.01
GNMA POOL #0782448 6.000% 10/15/2038 DD 10/01/08		346,420.120	390,931.15
GNMA POOL #0783292 6.000% 12/15/2040 DD 04/01/11		96,655.930	109,075.11
GNMA GTD REMIC P/T 11-121 FA VAR RT 03/16/2043 DD 09/16/11		1,468,953.400	1,456,547.79
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02		192.800	223.71
GNMA II POOL #0003276 7.500% 08/20/2032 DD 08/01/02		339.490	383.60
GNMA II POOL #0003288 7.500% 09/20/2032 DD 09/01/02		227.100	251.25
GNMA II POOL #0004696 4.500% 05/20/2040 DD 05/01/10		923,296.100	1,004,926.90
GNMA II POOL #0004833 4.000% 10/20/2040 DD 10/01/10		388,391.710	418,566.58
GNMA II POOL #0004853 4.000% 11/20/2040 DD 11/01/10		668,540.270	720,479.98
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11		86,457.030	96,190.42
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11		173,787.700	189,154.70
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11		220,605.920	240,113.09
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12		703,875.890	730,600.37
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12		1,563,163.700	1,622,506.59
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12		4,326,919.480	4,585,481.05
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13		734,151.570	762,016.14
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13		592,719.880	614,794.24
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13		682,077.510	707,972.77
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13		734,751.000	762,646.53
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14		674,187.830	724,323.11
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15		271,948.530	287,774.26
GNMA II POOL #0MA2754 3.500% 04/20/2045 DD 04/01/15		1,803,688.930	1,908,652.55
GNMA II POOL #0MA2755 4.000% 04/20/2045 DD 04/01/15		1,735,117.920	1,855,532.56
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15		513,750.300	543,647.41
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15		1,850,695.720	1,958,394.85
GNMA II POOL #0MA3173 3.500% 10/20/2045 DD 10/01/15		232,888.790	246,441.49

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLDCORP INC 3.625% 06/09/2021 DD 06/09/14		140,000.000	141,153.04
GOLDMAN SACHS GROUP INC/THE 2.875% 02/25/2021 DD 02/25/16		1,880,000.000	1,913,054.16
GOLDMAN SACHS GROUP INC/THE 2.900% 07/19/2018 DD 07/19/13		775,000.000	793,097.03
GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10		105,000.000	123,112.50
GOVERNMENT OF CANADA 1.250% 01-MAR-2018 SER A875		5,315,000.000	4,164,351.51
GOVERNMENT OF CANADA 1.500% 01-FEB-2017 SER B600		14,590,000.000	11,369,134.41
GRAMERCY REAL ESTAT 1A A1 144A VAR RT 08/15/2056 DD 08/08/07		5,595,287.349	5,091,711.49
GRAND PACIFIC BUSINE 1A A 144A VAR RT 10/20/2033 DD 07/13/05		1,071.750	857.40
GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05		194,587.000	119,962.88
GRATON RESORT 8/15 TLB		244,616.760	245,228.30
GRAY TELEVISION 6/14 TL		743,995.000	741,205.02
GRAY TELEVISION INC 7.500% 10/01/2020 DD 10/09/12		100,000.000	105,500.00
GREATBATCH 10/15 TLB 0.000% 10/27/2022 DD 09/04/15		480,000.000	479,251.20
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98		19,774.020	12,259.89
GRIFOLS WORLDWIDE OPERATIONS L 5.250% 04/01/2022 DD 04/01/15		3,322,000.000	3,413,355.00
GROUP 1 AUTOMOTIVE INC 144A 5.250% 12/15/2023 DD 12/08/15		441,000.000	435,487.50
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06		63,760.675	24,866.66
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06		1,762,191.267	687,254.60
GS MORTGAGE SECURI ICE2 A 144A VAR RT 02/15/2033 DD 03/22/16		2,690,000.000	2,689,995.69
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06		5,796,054.712	3,178,168.07
GS MORTGAGE SECURITIES C GG4 D VAR RT 07/10/2039 DD 06/01/05		393,961.300	379,187.75
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05		2,940,453.080	2,726,801.23
GSR MORTGAGE LOAN TRUS AR6 4A5 VAR RT 09/25/2035 DD 09/01/05		1,071,585.010	1,065,515.45
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04		464,929.460	460,583.16
GTE CORP 8.750% 11/01/2021 DD 11/01/91		435,000.000	557,787.02
HALCYON LOAN INVESTO 1A D 144A VAR RT 11/20/2020 DD 10/25/06		1,999,999.980	1,816,727.98
HALLIBURTON CO 3.800% 11/15/2025 DD 11/13/15		360,000.000	360,556.20
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05		628,038.940	583,231.25
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05		125,152.640	113,589.33
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04		560,111.470	548,866.84
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06		285,000.000	330,600.86
HARVEY GULF 6/13 COV-LITE TLB		656,281.470	349,469.88
HASHEMITE KINGDOM OF JORDAN GO 2.503% 10/30/2020 DD 10/31/13		1,120,000.000	1,178,957.93
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15		980,000.000	1,042,980.68
HCA 2/16 B6 TLB		155,000.000	155,485.15
HCA HOLDINGS INC 6.250% 02/15/2021 DD 12/06/12		1,080,000.000	1,161,000.00
HCA INC 4.750% 05/01/2023 DD 10/23/12		1,652,000.000	1,680,910.00
HCA INC 5.000% 03/15/2024 DD 03/17/14		2,270,000.000	2,322,493.75
HCA INC 5.250% 04/15/2025 DD 10/17/14		1,575,000.000	1,622,250.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
HCA INC 5.375% 02/01/2025 DD 01/16/15		3,971,000.000	4,014,442.74
HCA INC 7.500% 02/15/2022 DD 08/01/11		3,085,000.000	3,493,762.50
HD SUPPLY 8/15 COV-LITE TLB		508,125.000	504,822.19
HD SUPPLY INC 11.500% 07/15/2020 DD 10/15/12		1,285,000.000	1,425,546.88
HD SUPPLY INC 144A 5.250% 12/15/2021 DD 12/04/14		317,000.000	332,850.00
HD SUPPLY INC 144A 5.750% 04/15/2024 DD 04/11/16		606,000.000	622,665.00
HD SUPPLY INC 7.500% 07/15/2020 DD 10/15/13		847,000.000	898,878.75
HEADWATERS 3/15 COV-LITE TL		694,750.000	696,486.88
HEALTHSOUTH CORP 5.750% 09/15/2025 DD 09/16/15		100,000.000	101,050.00
HEALTHSOUTH CORP 5.750% 11/01/2024 DD 09/11/12		829,000.000	839,777.00
HEINZ 3/13 (USD) COV-LITE TLB2 0.000% 06/05/2020 DD 03/13/13		0.010	0.01
HERTZ 4/13 COV-LITE TL		422,826.080	420,335.63
HERTZ CORP/THE 6.250% 10/15/2022 DD 10/16/12		140,000.000	140,000.00
HERTZ CORP/THE 7.375% 01/15/2021 DD 07/15/11		370,000.000	377,400.00
HILL-ROM HOLDINGS 7/15 TLB		513,812.500	514,393.11
HILTON HOTELS 9/13 COV-LITE TL		227,818.620	227,748.00
HILTON USA TRUST HLF EFL 144A VAR RT 11/05/2030 DD 12/12/13		149,607.870	148,865.28
HILTON USA TRUST HLT DFX 144A 4.407% 11/05/2030 DD 12/01/13		1,590,000.000	1,592,018.51
HILTON WORLDWIDE FINANCE LLC / 5.625% 10/15/2021 DD 10/15/14		1,422,000.000	1,473,476.40
HOFFMASTER 5/14 COV-LITE TL		837,250.000	823,293.04
HOLOGIC INC 144A 5.250% 07/15/2022 DD 07/02/15		578,000.000	602,565.00
HOME DEPOT INC/THE 2.700% 04/01/2023 DD 04/05/13		1,620,000.000	1,682,504.46
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03		67,573.120	64,725.30
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06		243,284.850	208,644.08
HONDA AUTO RECEIVABLES 20 2 A3 1.040% 02/21/2019 DD 05/20/15		885,000.000	883,784.63
HONDA AUTO RECEIVABLES 20 3 A3 1.270% 04/18/2019 DD 08/19/15		875,000.000	877,324.44
HOSPITALITY PROPERTIES TRUST 4.500% 03/15/2025 DD 09/12/14		430,000.000	413,503.91
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12		1,420,000.000	1,534,298.64
HOUSTON TX 6.290% 03/01/2032 DD 01/08/09		1,930,000.000	2,400,842.80
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97		110,000.000	143,220.12
HUB INTERNATIONAL 10/13 (USD) TL		558,179.410	542,829.48
HUB INTERNATIONAL LTD 144A 7.875% 10/01/2021 DD 10/02/13		1,547,000.000	1,523,795.00
HUB INTERNATIONAL LTD 144A 9.250% 02/15/2021 DD 02/03/16		635,000.000	658,812.50
HUBBARD RADIO 5/15 TLB		501,971.840	478,128.18
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15		2,335,000.000	2,465,606.59
HUNT COS INC 144A 9.625% 03/01/2021 DD 02/25/14		710,000.000	651,425.00
HUNTINGTON BANCSHARES INC/OH 3.150% 03/14/2021 DD 03/14/16		210,000.000	213,368.82
HUNTINGTON INGALLS INDUST 144A 5.000% 12/15/2021 DD 12/02/14		4,066,000.000	4,269,300.00
HUNTINGTON NATIONAL BANK/THE 1.700% 02/26/2018 DD 02/26/15		1,030,000.000	1,022,055.62

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	240,392.64
HUNTSMAN INTERNATIONAL LL 144A 5.125% 11/15/2022 DD 11/13/14		717,000.000	695,490.00
HUSKY INTERNATIONAL (COV-LITE 0.000% 06/30/2021 DD 06/08/11		979,904.710	953,770.65
IASIS HEALTHCARE LLC / IASIS C 8.375% 05/15/2019 DD 11/15/11		680,000.000	670,650.00
ICAHN ENTERPRISES LP / ICAHN E 5.875% 02/01/2022 DD 01/29/14		76,000.000	72,124.00
ICAHN ENTERPRISES LP / ICAHN E 6.000% 08/01/2020 DD 08/01/13		1,220,000.000	1,186,450.00
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04		427,320.332	318,353.65
IHS INC 5.000% 11/01/2022 DD 05/01/15		880,000.000	911,900.00
ILLINOIS ST SALES TAX REVENUE 4.620% 06/15/2038 DD 03/25/14		125,000.000	135,073.75
IMG WORLDWIDE 3/14 COV-LITE 0.000% 05/06/2022 DD 03/21/14		400,000.000	380,000.00
IMG WORLDWIDE 5/14 COV-LITE TL		1,326,375.000	1,323,894.68
INCAPS FUNDING II LTD/INC 144A VAR RT 01/15/2034 DD 12/16/03		4,421,437.110	3,868,757.47
INEOS 3/15 (USD) COV-LITE TL		296,998.470	292,359.35
INEOS GROUP HOLDINGS SA 144A 5.875% 02/15/2019 DD 02/18/14		543,000.000	547,072.50
INEOS GROUP HOLDINGS SA 144A 6.125% 08/15/2018 DD 05/14/13		235,000.000	238,964.45
INFOR (LAWSON) 1/14 B5 TLB		1,333,799.570	1,291,491.45
INFOR US INC 144A 5.750% 08/15/2020 DD 08/25/15		104,000.000	107,120.00
INFORMATICA 6/15 (USD) COV-LITE TL		323,375.000	316,907.50
INFORMATION RESOURCES(IRI) 9/13 COV-LITE TLB		473,785.170	473,785.17
INMARSAT FINANCE PLC 144A 4.875% 05/15/2022 DD 06/04/14		1,455,000.000	1,370,428.13
INTEL CORP 1.350% 12/15/2017 DD 12/11/12		610,000.000	614,955.64
INTEL CORP 3.700% 07/29/2025 DD 07/29/15		1,620,000.000	1,774,429.75
INTELSAT JACKSON HOLDINGS 144A 8.000% 02/15/2024 DD 03/29/16		281,000.000	289,430.00
INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13		135,000.000	81,337.50
INTELSAT JACKSON HOLDINGS SA 7.250% 10/15/2020 DD 09/30/10		690,000.000	445,050.00
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019		1,620,000.000	1,406,463.08
INTERGEN NV 144A 7.000% 06/30/2023 DD 06/13/13		560,000.000	382,200.00
INTERNATIONAL BANK FOR RECONST 2.375% 03/02/2017		8,300,000.000	1,016,922.47
INTERNATIONAL BANK FOR RECONST 3.500% 01/22/2021		2,000,000.000	1,418,404.91
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020		7,450,000.000	999,788.42
INTERNATIONAL BANK FOR RECONST 3.750% 01/23/2019		560,000.000	446,149.80
INTERNATIONAL BANK FOR RECONST 4.500% 08/16/2016		670,000.000	468,796.85
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019		1,778,000.000	1,301,378.36
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021		2,935,000.000	2,194,526.00
INTERNATIONAL BUSINESS MACHINE 1.950% 02/12/2019 DD 02/12/14		789,000.000	803,447.38
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020		920,000.000	1,391,548.52
INTERNATIONAL FINANCE CORP 3.250% 07/22/2019		3,185,000.000	2,508,806.37
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020		2,530,000.000	1,807,161.45
INTERNATIONAL FINANCE CORP 3.875% 02/26/2018		310,000.000	220,514.82

Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15		425,000.000	432,352.50
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15		374,000.000	370,260.00
INTERNATIONAL LEASE FINANCE CO 4.625% 04/15/2021 DD 03/11/13		461,000.000	472,525.00
INTERNATIONAL LEASE FINANCE CO 5.875% 04/01/2019 DD 03/19/12		382,000.000	403,487.50
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10		95,000.000	110,912.50
INTERVAL ACQUISITION CORP 144A 5.625% 04/15/2023 DD 04/10/15		1,395,000.000	1,398,487.50
ION MEDIA 12/14 TLB		1,176,112.500	1,167,291.66
IPREO 7/14 COV-LITE TLB		372,187.500	353,112.89
ISLE OF CAPRI CASINOS INC 5.875% 03/15/2021 DD 03/05/13		150,000.000	154,500.00
ISLE OF CAPRI CASINOS INC 8.875% 06/15/2020 DD 08/07/12		50,000.000	52,375.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03		225,000.000	304,213.28
ISTAR FINANCIAL 10/12 TL		0.010	0.01
ISTAR INC 5.000% 07/01/2019 DD 06/13/14		427,000.000	409,920.00
J. CREW 2/14 COV-LITE TLB 0.000% 03/05/2021 DD 02/21/14		190,067.360	147,509.38
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15		1,238,000.000	1,271,178.40
JARDEN 7/15 TLB2		696,500.000	695,051.28
JARDEN CORP 144A 5.000% 11/15/2023 DD 10/30/15		163,000.000	170,742.50
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09		75,000.000	84,072.90
JO-ANN STORES (COV-LITE 3/11) TL		183,912.140	178,394.78
JP MORGAN CHASE COM INN F 144A VAR RT 06/15/2029 DD 06/27/14		150,000.000	139,078.74
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15		1,420,000.000	1,408,869.76
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15		1,325,000.000	1,371,376.06
JP MORGAN CHASE COMME CB20 ASB 5.688% 02/12/2051 DD 09/01/07		329,706.630	334,989.26
JP MORGAN CHASE COMMER CB13 AJ VAR RT 01/12/2043 DD 11/01/05		2,445,883.680	2,394,369.70
JP MORGAN CHASE COMMER CB18 A4 5.440% 06/12/2047 DD 03/01/07		749,096.680	762,230.37
JP MORGAN CHASE COMMER LD11 AJ VAR RT 06/15/2049 DD 07/01/07		350,000.000	222,355.00
JP MORGAN CHASE COMMER LDP7 AM VAR RT 04/17/2045 DD 06/01/06		320,000.000	320,439.59
JP MORGAN CHASE COMMER LDP8 AM 5.440% 05/15/2045 DD 09/01/06		105,000.000	105,887.92
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07		994,127.070	983,484.64
JPMORGAN CHASE & CO 3.300% 04/01/2026 DD 03/23/16		850,000.000	856,902.85
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04		252,155.210	141,206.92
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06		3,503,035.188	1,453,759.60
KANSAS ST DEV FIN AUTH REVENUE 3.491% 04/15/2023 DD 08/20/15		1,250,000.000	1,302,412.50
KANSAS ST DEV FIN AUTH REVENUE 3.641% 04/15/2024 DD 08/20/15		1,440,000.000	1,510,660.80
KAR AUCTION 3/16 TLB3		510,000.000	511,060.80
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14		1,240,000.000	1,212,100.00
KEYBANK NA/CLEVELAND OH 2.350% 03/08/2019 DD 03/08/16		1,180,000.000	1,190,693.16
KFW 3.750% 05/29/2020		1,045,000.000	749,127.29
KFW 6.000% 03/28/2017		450,000.000	358,492.11

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		KFW 6.000% 08/20/2020	3,300,000.000	2,884,632.57
		KIK CUSTOM PRODUCTS 8/15 COV-LITE TL	722,687.500	695,283.19
		KINDER MORGAN ENERGY PARTNERS 3.450% 02/15/2023 DD 08/13/12	145,000.000	134,530.13
		KINDRED HEALTHCARE INC 6.375% 04/15/2022 DD 10/15/14	960,000.000	865,200.00
		KINETIC CONCEPTS INC / KC 144A 7.875% 02/15/2021 DD 02/09/16	329,000.000	347,917.50
		KINETIC CONCEPTS INC / KCI USA VAR RT 11/01/2018 DD 11/01/12	328,000.000	328,820.00
		KODIAK CDO I LTD 1A A2 144A VAR RT 08/07/2037 DD 09/19/06	1,721,000.000	1,153,070.00
		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	1,628,367.15
		KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13	530,000.000	543,719.05
		KOREA TREASURY BOND COUPON STR 0.000% 03/10/2017	28,750,000.000	24,793.62
		KOREA TREASURY BOND COUPON STR 0.000% 03/10/2018	28,750,000.000	24,435.43
		KOREA TREASURY BOND COUPON STR 0.000% 09/10/2016	28,750,000.000	24,975.63
		KOREA TREASURY BOND COUPON STR 0.000% 09/10/2017	28,750,000.000	24,615.80
		KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018	28,750,000.000	24,254.77
		KRAFT HEINZ FOODS CO 144A 3.950% 07/15/2025 DD 07/02/15	3,085,000.000	3,282,560.32
		KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15	1,128,000.000	1,242,671.36
		KRAFT HEINZ FOODS CO 6.125% 08/23/2018 DD 08/23/12	2,065,000.000	2,276,045.07
		KRONOS 2/13 TL	730,011.420	726,821.27
		L BRANDS INC 5.625% 10/15/2023 DD 10/16/13	2,370,000.000	2,601,075.00
		L BRANDS INC 6.625% 04/01/2021 DD 03/25/11	479,000.000	538,827.10
		L BRANDS INC 6.950% 03/01/2033 DD 02/19/03	1,575,000.000	1,622,250.00
		LABORATORY CORP OF AMERICA HOL 3.200% 02/01/2022 DD 01/30/15	140,000.000	141,925.43
		LAMAR MEDIA CORP 144A 5.750% 02/01/2026 DD 01/28/16	959,000.000	1,006,950.00
		LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12	1,370,000.000	1,425,649.40
		LAMAR MEDIA CORP 5.375% 01/15/2024 DD 07/15/14	449,000.000	468,217.20
		LANDMARK IX CDO LTD 9A E 144A VAR RT 04/15/2021 DD 04/10/07	3,596,000.000	2,988,042.27
		LANDWIRTSCHAFTLICHE RENTENBANK 6.500% 04/12/2017	2,425,000.000	1,943,036.92
		LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14	778,000.000	649,630.00
		LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15	1,204,000.000	1,008,350.00
		LAREDO PETROLEUM INC 7.375% 05/01/2022 DD 04/27/12	439,000.000	373,150.00
		LB-UBS COMMERCIAL MORTGA C6 AM 5.413% 09/15/2039 DD 09/11/06	2,145,000.000	2,170,284.83
		LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13	555,000.000	516,150.00
		LEAF RECEIVABLES FUN 1 E2 144A 6.000% 09/15/2021 DD 09/26/13	861,000.000	857,010.16
		LEARNING CARE 5/14 COV-LITE TL	485,440.360	483,469.48
		LEGG MASON INC 4.750% 03/15/2026 DD 03/22/16	420,000.000	425,852.28
		LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14	195,000.000	191,437.74
		LENDMARK FUNDING TRUS A B 144A 7.830% 08/21/2023 DD 03/08/16	855,000.000	838,413.00
		LENNAR CORP 4.500% 11/15/2019 DD 11/25/14	700,000.000	728,000.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		LEVEL 3 5/15 TLB2	1,175,000.000	1,171,815.75
		LEVEL 3 FINANCING INC 144A 5.250% 03/15/2026 DD 03/22/16	531,000.000	534,982.50
		LEVEL 3 FINANCING INC 144A 5.375% 01/15/2024 DD 11/13/15	800,000.000	810,000.00
		LEVEL 3 FINANCING INC 5.375% 08/15/2022 DD 11/15/14	360,000.000	365,583.60
		LEVEL 3 FINANCING INC 6.125% 01/15/2021 DD 10/15/14	315,000.000	329,962.50
		LEVEL 3 FINANCING INC 7.000% 06/01/2020 DD 12/01/12	146,000.000	152,307.20
		LIBERTY CABLEVISION 6/14 TL	725,000.000	690,562.50
		LIFE TIME FITNESS 6/15 COV-LITE TLB	373,125.000	368,087.81
		LIFEPOINT HEALTH INC 5.500% 12/01/2021 DD 06/01/14	1,039,000.000	1,085,755.00
		LIFEPOINT HEALTH INC 5.875% 12/01/2023 DD 12/04/15	845,000.000	883,025.00
		LIGHTTOWER 4/13 TL	728,334.970	719,230.78
		LIN TELEVISION CORP 5.875% 11/15/2022 DD 11/15/15	795,000.000	804,937.50
		LINEAGE LOGISTICS 3/14 0.000% 04/07/2021 DD 03/18/14	614,589.020	514,718.30
		LLOYDS BANKING GROUP PLC 144A 4.582% 12/10/2025 DD 12/10/15	650,000.000	637,258.05
		LOCKHEED MARTIN CORP 2.900% 03/01/2025 DD 02/20/15	3,650,000.000	3,707,348.80
		LOCKHEED MARTIN CORP 3.100% 01/15/2023 DD 11/23/15	990,000.000	1,026,813.15
		LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02	129,330.270	137,811.22
		LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02	71,506.860	62,393.15
		LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04	1,798,989.300	1,807,714.40
		LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	265,000.000	332,222.55
		LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15	636,000.000	616,920.00
		MACDERMID 1/15 COV-LITE TLB2	393,134.430	379,130.98
		MACDERMID 6/13 COV-LITE TL	144,755.760	139,553.24
		MACY'S RETAIL HOLDINGS INC 7.875% 08/15/2036 DD 08/15/96	1,015,000.000	1,035,335.53
		MALLINCKRODT 3/14 COV-LITE TL	1,382,367.750	1,329,948.36
		MALLINCKRODT INTERNATIONA 144A 5.500% 04/15/2025 DD 04/15/15	158,000.000	139,435.00
		MALLINCKRODT INTERNATIONA 144A 5.625% 10/15/2023 DD 09/24/15	954,000.000	865,755.00
		MANITOWOC 1/16 COV-LITE TLB	661,000.000	663,201.13
		MANITOWOC FOODSERVICE INC 144A 9.500% 02/15/2024 DD 02/18/16	169,000.000	184,210.00
		MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	365,000.000	292,094.17
		MARATHON REAL ESTATE 1A B 144A VAR RT 05/25/2046 DD 05/18/06	933,000.000	896,928.36
		MARATHON REAL ESTATE 1A G 144A VAR RT 05/25/2046 DD 05/18/06	685,000.000	582,250.00
		MARSH & MCLENNAN COS INC 3.300% 03/14/2023 DD 03/14/16	480,000.000	489,504.96
		MARSH & MCLENNAN COS INC 3.500% 06/03/2024 DD 05/30/14	100,000.000	99,758.70
		MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13	725,000.000	628,937.50
		MARYLAND ST 4.400% 03/01/2023 DD 03/09/10	890,000.000	1,037,731.10
		MASCO CORP 3.500% 04/01/2021 DD 03/17/16	597,000.000	601,477.50
		MASSACHUSETTS INSTITUTE OF TEC 3.308% 07/01/2026 DD 09/29/14	1,490,000.000	1,591,984.54
		MASSACHUSETTS INSTITUTE OF TEC 3.959% 07/01/2038 DD 09/29/14	1,940,000.000	2,124,078.84

Mellon Security ID	Security Description	Shares/Par	Base Market Value
MATCH GROUP 11/15 TLB		545,100.000	544,762.04
MAUSER 6/14 (USD) COV-LITE TL		938,125.000	909,399.61
MC DONALD'S CORP 3.700% 01/30/2026 DD 12/09/15		465,000.000	492,501.03
MC DONALD'S CORP 4.875% 12/09/2045 DD 12/09/15		395,000.000	431,524.47
MCGRAW-HILL 4/15 TL		747,258.610	744,142.55
MDC PARTNERS INC 144A 6.500% 05/01/2024 DD 03/23/16		2,038,000.000	2,081,307.50
MEDCO HEALTH SOLUTIONS INC 4.125% 09/15/2020 DD 09/10/10		100,000.000	105,929.50
MEDNAX INC 144A 5.250% 12/01/2023 DD 12/08/15		1,230,000.000	1,279,200.00
MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15		10,000.000	10,826.27
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15		110,000.000	112,863.08
MERCK & CO INC 2.750% 02/10/2025 DD 02/10/15		2,870,000.000	2,937,970.21
MERCK & CO INC VAR RT 05/18/2016 DD 05/20/13		720,000.000	720,232.56
MERCK & CO INC VAR RT 05/18/2018 DD 05/20/13		1,233,000.000	1,236,160.18
MERITAGE HOMES CORP 4.500% 03/01/2018 DD 03/13/13		491,000.000	495,910.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15		453,000.000	453,000.00
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12		300,000.000	319,500.00
MERITAGE HOMES CORP 7.150% 04/15/2020 DD 04/13/10		110,000.000	116,050.00
MERRILL LYNCH MORTGAGE FF1 A1 VAR RT 08/25/2036 DD 12/27/06		948,944.680	944,864.88
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04		59,509.460	59,310.99
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06		75,515.140	73,496.91
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05		115,821.890	115,307.80
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05		891,843.260	858,866.82
METHANOL HOLDINGS 6/15 TLB		372,187.500	327,525.00
METLIFE INC 4.600% 05/13/2046 DD 11/13/15		400,000.000	410,062.81
METLIFE INC 4.875% 11/13/2043 DD 11/13/13		90,000.000	95,900.94
METLIFE INC 6.400% 12/15/2066 DD 12/21/06		1,755,000.000	1,812,915.00
METLIFE INC VAR RT 12/15/2017 DD 09/15/14		810,000.000	813,454.65
MEXICAN BONOS 10.000% 12/05/2024		87,254,500.000	6,536,082.61
MEXICAN BONOS 4.750% 06/14/2018		12,663,000.000	743,036.64
MEXICAN BONOS 6.500% 06/10/2021		52,773,500.000	3,233,879.03
MEXICAN BONOS 7.750% 05/29/2031		24,851,000.000	1,635,014.62
MEXICAN BONOS 8.000% 12/07/2023		39,565,500.000	2,626,215.11
MEXICAN BONOS 8.500% 12/13/2018		25,063,500.000	1,599,483.54
MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046 DD 01/23/15		2,740,000.000	2,671,500.00
MGM RESORTS INTERNATIONAL 11.375% 03/01/2018 DD 09/22/09		1,375,000.000	1,588,675.00
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14		585,000.000	605,475.00
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12		806,000.000	864,435.00
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13		352,000.000	380,864.00
MICROCONNECTIONS 7/15 (USD) COV-LITE TL		299,500.000	294,633.13

Mellon Security ID	Security Description	Shares/Par	Base Market Value
MICRON TECHNOLOGY INC 5.875% 02/15/2022 DD 02/10/14		2,585,000.000	2,236,025.00
MICROSEMI 12/15 TLB		849,573.490	852,895.32
MICROSEMI CORP 144A 9.125% 04/15/2023 DD 01/15/16		780,000.000	856,050.00
MICROSOFT CORP 3.125% 11/03/2025 DD 11/03/15		2,580,000.000	2,709,245.10
MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15		35,000.000	38,820.81
MICROSOFT CORP 4.750% 11/03/2055 DD 11/03/15		390,000.000	433,396.86
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01		1,762,243.000	159,703.27
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01		637,000.000	195,877.50
MIDOCEAN CREDIT CLO 2A E 144A VAR RT 01/29/2025 DD 01/29/14		292,000.000	206,590.00
MILACRON 4/15 COV-LITE TLB		132,054.790	130,404.11
MISSOURI ST HLTH & EDUCTNL FAC 3.471% 01/15/2036 DD 02/26/16		1,960,000.000	1,998,592.40
MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16		285,000.000	290,095.80
MITEL NETWORKS 4/15 TL		382,128.840	381,532.72
MITSUBISHI UFJ FINANCIAL GROUP 2.950% 03/01/2021 DD 03/01/16		830,000.000	845,638.03
ML-CFC COMMERCIAL 5 AJFL 144A VAR RT 08/12/2048 DD 03/14/07		2,135,089.000	1,878,277.29
ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07		2,386,000.000	2,185,128.15
ML-CFC COMMERCIAL MOR 3 F 144A VAR RT 07/12/2046 DD 09/01/06		7,560.060	140.89
ML-CFC COMMERCIAL MORTGAG 3 A4 VAR RT 07/12/2046 DD 09/01/06		773,981.240	776,805.34
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07		1,267,000.000	738,026.74
ML-CFC COMMERCIAL MORTGAGE 4 C VAR RT 12/12/2049 DD 12/01/06		666,000.000	582,470.28
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		838,818.570	809,988.38
MOLINA HEALTHCARE INC 144A 5.375% 11/15/2022 DD 11/10/15		938,000.000	963,795.00
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13		490,022.430	457,558.45
MONSANTO CO 5.500% 08/15/2025 DD 08/25/05		417,000.000	478,182.66
MORGAN STANLEY 3.700% 10/23/2024 DD 10/23/14		470,000.000	485,425.40
MORGAN STANLEY CAPITAL HQ10 C VAR RT 11/12/2041		705,000.000	675,729.53
MORGAN STANLEY CAPITAL I HQ7 E VAR RT 11/14/2042 DD 11/01/05		392,000.000	389,243.46
MORGAN STANLEY CAPITAL IQ13 A4 5.364% 03/15/2044 DD 03/01/07		757,396.950	774,350.83
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10		990,000.000	1,032,389.82
MOTORSPORT AFTERMARKET 5/14 COV-LITE TL		640,250.000	336,131.25
MPH ACQUISITION HOLDINGS 144A 6.625% 04/01/2022 DD 03/31/14		941,000.000	978,640.00
MPLX LP 144A 4.500% 07/15/2023 DD 07/15/15		137,000.000	126,337.98
MPLX LP 144A 4.875% 12/01/2024 DD 12/01/15		3,422,000.000	3,159,317.02
MPLX LP 144A 5.500% 02/15/2023 DD 08/15/15		875,000.000	847,042.87
MRC 11/13 COV-LITE TL		403,481.700	385,325.02
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14		944,000.000	974,680.00
MSCI INC 144A 5.750% 08/15/2025 DD 08/13/15		422,000.000	444,155.00
MT SPOKANE 2007-A AA CERT 144A VAR RT 12/15/2034 DD 08/31/07		166,202.540	164,665.17

Mellon Security ID	Security Description	Shares/Par	Base Market Value
MT SPOKANE 2007-A LL AA E 144A VAR RT 12/15/2034 DD 08/31/07		725,067.550	714,916.60
MUFG UNION BANK NA 2.125% 06/16/2017 DD 06/18/12		220,000.000	221,116.94
MULTIPLAN 3/14 SENIOR TL 0.000% 03/31/2021 DD 03/21/14		1,333,535.440	1,319,533.32
N-STAR REAL ESTATE 5A A2 144A VAR RT 09/22/2045 DD 09/22/05		431,105.645	32,332.92
NATIONAL AUSTRALIA BANK L REGS 6.000% 02/15/2017		1,820,000.000	1,440,731.21
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	120,853.42
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04		2,124,000.000	744,154.03
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		933,202.490	910,339.03
NATIONAL FINANCIAL PARTNE 144A 9.000% 07/15/2021 DD 07/01/13		427,000.000	409,920.00
NATIONAL MENTOR 1/14 TLB		0.010	0.01
NATIONAL RURAL UTILITIES COOPE 1.650% 02/08/2019 DD 02/08/16		180,000.000	180,531.18
NATIONAL VISION 3/14 COV-LITE TL		380,444.420	368,795.21
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14		1,128,000.000	1,023,660.00
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14		575,000.000	487,312.50
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14		416,000.000	357,760.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12		401,000.000	374,935.00
NAVIOS SOUTH AMERICAN LOG 144A 7.250% 05/01/2022 DD 04/22/14		695,000.000	448,275.00
NAVISTAR INTERNATIONAL 8/12		458,850.000	417,553.50
NBTY 3/13 COV-LITE TLB2		552,697.390	550,049.97
NCR CORP 5.875% 12/15/2021 DD 06/15/14		167,000.000	170,757.50
NCR CORP 6.375% 12/15/2023 DD 06/15/14		119,000.000	122,570.00
NCT 2013-VI FUNDI 6A IMM2 144A VAR RT 04/25/2040 DD 11/01/13		270,000.000	259,200.00
NCUA GUARANTEED NOTES 2.350% 06/12/2017 DD 06/16/11		2,000,000.000	2,037,620.00
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11		335,000.000	354,996.15
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11		1,340,000.000	1,465,424.00
NCUA GUARANTEED NOTES T C1 APT 2.650% 10/29/2020 DD 11/10/10		1,369,595.130	1,370,873.92
NCUA GUARANTEED NOTES TR R2 1A VAR RT 11/06/2017 DD 11/17/10		1,685,473.820	1,683,737.27
NEIMAN MARCUS 3/14 COV-LITE TL		769,161.040	703,205.48
NEPTUNE FINCO CORP 144A 10.125% 01/15/2023 DD 10/09/15		337,000.000	360,590.00
NEPTUNE FINCO CORP 144A 10.875% 10/15/2025 DD 10/09/15		1,976,000.000	2,147,912.00
NEPTUNE FINCO CORP 144A 6.625% 10/15/2025 DD 10/09/15		1,676,000.000	1,812,007.40
NETFLIX INC 5.500% 02/15/2022 DD 02/05/15		670,000.000	701,449.80
NETFLIX INC 5.875% 02/15/2025 DD 02/05/15		2,387,000.000	2,512,317.50
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01		370,000.000	542,606.85
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10		110,000.000	158,430.80
NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022		1,110,000.000	1,026,212.97
NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020		8,255,000.000	7,303,743.04

Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10		270,000.000	334,170.90
NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/2033 DD 10/14/10		85,000.000	100,951.10
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09		15,000.000	19,135.80
NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10		175,000.000	220,771.25
NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020		4,715,000.000	3,376,000.57
NEW ZEALAND GOVERNMENT BO REGS 5.000% 03/15/2019		10,970,000.000	8,254,327.60
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021		10,610,000.000	8,676,172.92
NEW ZEALAND GOVERNMENT BO REGS 6.000% 12/15/2017		11,590,000.000	8,585,188.58
NEW ZEALAND LOCAL GOVERNMENT F 6.000% 12/15/2017		3,190,000.000	2,343,903.18
NEWELL RUBBERMAID INC 3.850% 04/01/2023 DD 03/30/16		1,080,000.000	1,120,079.88
NEWFIELD EXPLORATION CO 5.625% 07/01/2024 DD 06/26/12		870,000.000	815,625.00
NEWPAGE 1/16 (NM TL) DIP TL		188,955.210	170,059.69
NEWPAGE 2/14 TLB		828,750.010	121,204.69
NEXEO 10/12 ADD-ON TLB		473,469.650	471,400.59
NGG FINANCE PLC REGS VAR RT 06/18/2073		2,215,000.000	3,299,038.44
NGL ENERGY PARTNERS LP / NGL E 5.125% 07/15/2019 DD 01/15/15		743,000.000	449,515.00
NGL ENERGY PARTNERS LP / NGL E 6.875% 10/15/2021 DD 10/15/14		290,000.000	171,100.00
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13		365,000.000	379,600.00
NISOURCE FINANCE CORP 5.650% 02/01/2045 DD 10/10/13		2,050,000.000	2,438,944.45
NISSAN AUTO RECEIVABLES 2 A A3 1.050% 10/15/2019 DD 04/14/15		1,780,000.000	1,779,154.50
NORDIC INVESTMENT BANK 1.375% 07/15/2020		11,330,000.000	1,396,721.71
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	374,415.75
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15		550,000.000	560,051.26
NORTHERN TIER ENERGY LLC / NOR 7.125% 11/15/2020 DD 05/15/13		555,000.000	543,900.00
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15		255,000.000	267,982.56
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021		15,110,000.000	2,108,138.43
NORWAY GOVERNMENT BOND 144A 4.250% 05/19/2017		21,500,000.000	2,710,098.22
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019		36,650,000.000	4,990,647.71
NOVA CHEMICALS CORP 144A 5.000% 05/01/2025 DD 10/28/14		504,000.000	490,140.00
NOVELIS 5/15 COV-LITE TLB		372,065.170	361,833.38
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14		162,000.000	148,635.00
NRG ENERGY INC 6.250% 07/15/2022 DD 07/15/14		969,000.000	901,170.00
NRG YIELD OPERATING LLC 5.375% 08/15/2024 DD 02/15/15		1,435,000.000	1,334,550.00
NUMERICABLE / YPSO 4/14 (USD) 0.000% 05/21/2020 DD 04/10/14		1,534,500.000	1,521,656.24
NUMERICABLE-SFR SA 144A 4.875% 05/15/2019 DD 05/08/14		522,000.000	519,390.00
NUMERICABLE-SFR SA 144A 6.000% 05/15/2022 DD 05/08/14		1,172,000.000	1,142,700.00
NXP BV / NXP FUNDING LLC 144A 4.625% 06/15/2022 DD 06/09/15		372,000.000	381,765.00
NXP BV / NXP FUNDING LLC 144A 5.750% 02/15/2021 DD 02/14/13		673,000.000	704,967.50

Mellon Security ID	Security Description	Shares/Par	Base Market Value
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99		301,509.310	301,610.77
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15		305,000.000	353,763.40
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12		2,400,000.000	24.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11		2,145,000.000	21.45
OMAHA LLC 1A CTFS 144A VAR RT 05/15/2040 DD 02/12/08		877,581.200	868,366.60
OMAHA LLC 1A D 144A VAR RT 05/15/2040 DD 02/12/08		23,979.910	23,931.95
OMEGA HEALTHCARE INVESTORS INC 4.500% 04/01/2027 DD 10/01/15		1,160,000.000	1,110,116.53
ON SEMICONDUCTOR 3/16 COV-LITE TLB		550,000.000	550,170.50
ONCOR ELECTRIC DELIVERY CO LLC 2.150% 06/01/2019 DD 12/01/14		600,000.000	604,933.81
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 06/01/2022 DD 05/18/12		520,000.000	561,860.52
ONEMAIN FINANCIAL HOLDING 144A 6.750% 12/15/2019 DD 12/11/14		307,000.000	307,307.00
ONEMAIN FINANCIAL HOLDING 144A 7.250% 12/15/2021 DD 12/11/14		496,000.000	493,520.00
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05		105,711.130	98,139.47
ORACLE CORP 1.200% 10/15/2017 DD 10/25/12		920,000.000	925,370.96
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11		265,000.000	314,833.52
OREGON ST 5.742% 08/01/2024 DD 06/26/08		1,125,000.000	1,367,831.25
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10		10,000.000	13,191.20
ORION ENGINEERED 7/14 (USD) COV-LITE TL		955,073.900	955,675.59
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14		2,040,000.000	2,124,150.00
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14		937,000.000	976,822.50
OVERSEA-CHINESE BANKING C 144A VAR RT 10/15/2024 DD 04/15/14		480,000.000	498,403.20
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15		599,000.000	624,083.13
OWENS-BROCKWAY GLASS CONT 144A 6.375% 08/15/2025 DD 08/24/15		132,000.000	138,765.00
PANAMA GOVERNMENT INTERNATIONA 3.875% 03/17/2028 DD 03/17/16		280,000.000	282,800.00
PARSLEY ENERGY LLC / PARS 144A 7.500% 02/15/2022 DD 02/05/14		1,114,000.000	1,108,430.00
PATHEON 1/14 (USD) TL		1,600,625.000	1,540,265.43
PBF HOLDING CO LLC / PBF FINAN 8.250% 02/15/2020 DD 02/15/13		330,000.000	341,550.00
PENN NATIONAL GAMING INC 5.875% 11/01/2021 DD 05/01/14		135,000.000	134,325.00
PENN PRODUCTS TERMINALS 4/15 TLB		372,666.670	339,126.67
PENNON GROUP PLC REGS VAR RT 03/08/2049		1,075,000.000	1,597,439.22
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14		152,000.000	150,860.00
PENSKE AUTOMOTIVE GROUP INC 5.750% 10/01/2022 DD 04/01/13		420,000.000	428,400.00
PERRIGO CO PLC 1.300% 11/08/2016 DD 05/08/14		1,015,000.000	1,010,249.80
PERRIGO CO PLC 2.300% 11/08/2018 DD 05/08/14		275,000.000	274,735.45
PERRIGO FINANCE UNLIMITED CO 3.500% 03/15/2021 DD 03/10/16		200,000.000	204,947.60
PERRIGO FINANCE UNLIMITED CO 3.500% 12/15/2021 DD 12/02/14		370,000.000	377,144.70
PERRIGO FINANCE UNLIMITED CO 4.375% 03/15/2026 DD 03/10/16		340,000.000	350,002.80
PERUVIAN GOVERNMENT INTERNATIO 6.550% 03/14/2037 DD 03/14/07		170,000.000	211,650.00
PETCO 1/16 COV-LITE TLB1		390,000.000	389,403.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PETROLEOS MEXICANOS 144A 6.375% 02/04/2021 DD 02/04/16	1,010,000.000	1,077,165.00
		PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11	16,783,000.000	947,130.08
		PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10	345,000.000	364,837.50
		PETSMART 5/15 COV-LITE TLB	694,750.000	691,449.94
		PFIZER INC 1.500% 06/15/2018 DD 06/03/13	1,238,000.000	1,253,264.54
		PFIZER INC 6.050% 03/30/2017 DD 09/30/15	1,055,000.000	1,108,968.53
		PHARMACEUTICAL PRODUCT 8/15 COV-LITE TL	521,500.000	516,504.03
		PHIBRO ANIMAL HEALTH 4/14 TLB	1,228,125.000	1,197,421.88
		PHILIP MORRIS INTERNATIONAL IN 2.500% 05/16/2016 DD 05/16/11	985,000.000	987,268.46
		PHILIP MORRIS INTERNATIONAL IN 3.375% 08/11/2025 DD 08/11/15	1,330,000.000	1,433,592.37
		PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024	37,000,000.000	823,733.56
		PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040	25,761,000.000	559,996.42
		PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021	10,700,000.000	260,562.72
		PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021	2,800,000.000	70,868.67
		PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031	328,240,000.000	10,404,534.50
		PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10	75,000,000.000	1,700,756.35
		PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11	53,000,000.000	1,278,826.89
		PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05	5,000.000	8,446.29
		PINNACLE ENTERTAINMENT INC 6.375% 08/01/2021 DD 02/01/14	529,000.000	560,740.00
		PINNACLE FOODS 1/16 INCREMENTAL TLI	324,187.500	325,182.76
		PINNACLE FOODS FINANCE LL 144A 5.875% 01/15/2024 DD 01/15/16	709,000.000	742,110.30
		PLA ADMINISTRADORA INDUST 144A 5.250% 11/10/2022 DD 11/10/15	1,325,000.000	1,278,625.00
		PLAINS ALL AMERICAN PIPELINE L 3.650% 06/01/2022 DD 03/22/12	310,000.000	283,754.16
		PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13	295,000.000	263,870.13
		PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15	1,440,000.000	1,331,305.92
		PLASTIPAK HOLDINGS INC 144A 6.500% 10/01/2021 DD 10/07/13	1,027,000.000	1,001,325.00
		PLATFORM SPECIALTY PRODUC 144A 10.375% 05/01/2021 DD 11/10/15	186,000.000	179,955.00
		PLATFORM SPECIALTY PRODUC 144A 6.500% 02/01/2022 DD 02/02/15	229,000.000	192,789.38
		PLAYA RESORTS HOLDING BV 144A 8.000% 08/15/2020 DD 08/09/13	915,000.000	903,562.50
		PLY GEM INDUSTRIES INC 6.500% 02/01/2022 DD 08/01/14	12,000.000	11,940.00
		PORT OF MORROW OR TRANSMISSION 3.097% 09/01/2023 DD 08/26/15	2,620,000.000	2,748,091.80
		POST HOLDINGS INC 144A 6.000% 12/15/2022 DD 06/02/14	486,000.000	500,580.00
		POST HOLDINGS INC 144A 6.750% 12/01/2021 DD 11/18/13	1,535,000.000	1,617,506.25
		POST HOLDINGS INC 144A 7.750% 03/15/2024 DD 08/18/15	1,292,000.000	1,417,970.00
		POST HOLDINGS INC 7.375% 02/15/2022 DD 08/15/12	111,000.000	117,382.50
		PQ CORP 144A 8.750% 11/01/2018 DD 11/08/12	2,482,000.000	2,326,875.00
		PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06	1,205,995.192	604,802.97
		PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07	375,538.961	161,061.77
		PREFERRED TERM SECURITIES 144A VAR RT 03/24/2034 DD 03/17/04	629,000.000	358,045.67

Mellon Security ID	Security Description	Shares/Par	Base Market Value
PREFERRED TERM SECURITIES 144A VAR RT 04/03/2033 DD 03/26/03		534,000.000	341,760.00
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07		428,673.421	211,954.87
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04		1,055,000.008	602,037.50
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03		448,000.000	196,331.52
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06		805,119.917	373,712.17
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07		5,387,406.892	2,448,188.43
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05		2,004,087.223	1,006,395.74
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04		719,999.991	357,300.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05		1,336,019.248	673,560.61
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06		91,950.652	42,757.05
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07		381,298.223	175,269.06
PRESTIGE BRANDS 5/15 TLB3		101,920.820	101,997.26
PRESTIGE BRANDS INC 144A 6.375% 03/01/2024 DD 02/19/16		724,000.000	754,770.00
PRINCETON UNIVERSITY 5.700% 03/01/2039 DD 01/21/09		1,260,000.000	1,721,306.16
PRINCIPAL FINANCIAL GROUP INC 1.850% 11/15/2017 DD 11/16/12		300,000.000	300,600.90
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14		585,000.000	641,847.38
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90		597,852.000	718,232.49
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	570,155.06
PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020		425,000.000	371,578.28
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94		310,000.000	406,731.78
PRUDENTIAL FINANCIAL INC 5.100% 08/15/2043 DD 08/15/13		375,000.000	391,139.63
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2042 DD 08/09/12		1,390,000.000	1,452,550.00
PVH CORP 4.500% 12/15/2022 DD 12/20/12		1,480,000.000	1,517,000.00
QUALITYTECH LP/QTS FINANCE COR 5.875% 08/01/2022 DD 02/01/15		1,832,000.000	1,868,640.00
QUEBECOR MEDIA 8/13 COV-LITE TLB		833,437.190	821,285.68
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12		1,693,000.000	1,743,790.00
QUEENSLAND TREASURY CORP 144A 4.000% 06/21/2019		8,365,000.000	6,785,259.21
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021		4,045,000.000	3,570,834.80
QUEENSLAND TREASURY CORP REGS 6.000% 04/21/2016		2,214,000.000	1,706,687.54
QUEENSLAND TREASURY CORP REGS 6.000% 07/21/2022		4,725,000.000	4,352,335.39
QUEENSLAND TREASURY CORP REGS 6.250% 02/21/2020		4,050,000.000	3,570,905.73
QUEST DIAGNOSTICS INC 4.250% 04/01/2024 DD 03/17/14		1,945,000.000	2,025,371.29
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15		609,000.000	590,730.00
QUINCY NEWSPAPERS 10/15 TLB		502,187.310	493,399.03
QUINTILES TRANSNATIONAL 5/15 TLB		701,612.260	700,735.24
QUINTILES TRANSNATIONAL C 144A 4.875% 05/15/2023 DD 05/12/15		699,000.000	717,104.10
QVC INC 4.450% 02/15/2025 DD 08/21/14		1,635,000.000	1,580,546.33
QVC INC 5.950% 03/15/2043 DD 03/18/13		1,550,000.000	1,351,720.90

Mellon Security ID	Security Description	Shares/Par	Base Market Value
RAAC SERIES 2005-R RP2 M5 144A VAR RT 06/25/2035 DD 08/09/05		325,000.000	276,475.88
RAIT PREFERRED FUND 2A A2 144A VAR RT 06/25/2045 DD 06/07/07		905,000.000	785,788.88
RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03		36,245.760	31,877.26
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03		23,469.810	20,444.38
RAMPART CLO 2007 LTD 1A E 144A VAR RT 10/25/2021 DD 10/31/07		3,658,000.000	3,479,672.50
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 03/18/13		603,000.000	511,042.50
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 03/09/12		534,000.000	460,575.00
RCN CABLE (8/10) TL 0.000% 03/01/2020 DD 05/07/10		491,735.470	488,868.66
RCS CAP 3/14 TL		827,052.570	545,854.70
REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13		440,000.000	388,228.28
REGENCY ENERGY PARTNERS LP / R 5.000% 10/01/2022 DD 07/25/14		1,210,000.000	1,137,135.01
REGIONS BANK/BIRMINGHAM AL 2.250% 09/14/2018 DD 07/31/15		1,050,000.000	1,048,197.15
REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07		1,450,000.000	1,866,161.60
RENAISSANCE LEARNING 4/14 COV-LITE TL		736,875.000	713,390.79
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03		20,287.400	24,649.19
REYNOLDS GROUP 11/13 (USD) TL 0.000% 12/01/2018 DD 11/14/13		325,000.000	325,000.00
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12		1,330,000.000	1,364,912.50
REYNOLDS GROUP ISSUER INC / RE STEP 02/15/2021 DD 02/15/12		45,000.000	46,575.00
REYNOLDS GROUP ISSUER INC / RE VAR RT 02/15/2021 DD 02/15/12		772,000.000	791,300.00
RHP HOTEL PROPERTIES LP / RHP 5.000% 04/15/2023 DD 04/14/15		528,000.000	539,880.00
RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08		1,145,000.000	1,350,893.90
RIO TINTO FINANCE USA LTD 9.000% 05/01/2019 DD 04/17/09		540,000.000	639,004.14
RIO TINTO FINANCE USA PLC 1.375% 06/17/2016 DD 06/19/13		165,000.000	164,917.83
RITE AID 2/13 2ND LIEN TL		428,000.000	428,890.24
RITE AID CORP 144A 6.125% 04/01/2023 DD 04/02/15		925,000.000	980,500.00
RITE AID CORP 6.750% 06/15/2021 DD 07/02/13		400,000.000	422,500.00
RITE AID CORP 7.700% 02/15/2027 DD 12/20/96		220,000.000	264,000.00
RIVERBED TECHNOLOGY 2/15 COVLT TL		437,828.560	438,686.71
RIVERBED TECHNOLOGY INC 144A 8.875% 03/01/2023 DD 03/09/15		595,000.000	592,025.00
ROSE ROCK MIDSTREAM LP / ROSE 5.625% 07/15/2022 DD 07/02/14		790,000.000	525,350.00
ROYAL BANK OF CANADA 1.200% 01/23/2017 DD 01/23/14		2,435,000.000	2,439,870.00
ROYAL BANK OF SCOTLAND GROUP P 5.125% 05/28/2024 DD 05/28/14		787,000.000	756,613.93
ROYAL BK CANADA NY INSTL C/D VAR RT 06/21/2016 DD 06/21/13		465,000.000	465,375.72
ROYALTY PHARMA 12/14 TLB4		196,003.790	196,395.80
RSI HOME PRODUCTS INC 144A 6.500% 03/15/2023 DD 03/16/15		455,000.000	474,337.50
RSP PERMIAN INC 6.625% 10/01/2022 DD 04/01/15		1,052,000.000	1,036,220.00
RWE AG REGS VAR RT 03/29/2049		900,000.000	1,240,533.63
SABINE PASS LIQUEFACTION LLC 5.625% 03/01/2025 DD 09/01/15		1,580,000.000	1,506,925.00
SABINE PASS LIQUEFACTION LLC 6.250% 03/15/2022 DD 09/15/14		645,000.000	631,293.75

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		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	141,645.00
		SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12	767,000.000	802,473.75
		SAM FINANCE 11/13 (USD) COV-LITE TL	482,418.880	482,418.88
		SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10	245,000.000	319,987.15
		SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15	475,714.920	473,190.30
		SANDY CREEK ENERGY 11/13 TL	767,547.670	436,220.37
		SANTANDER UK GROUP HOLDINGS PL 3.125% 01/08/2021 DD 01/08/16	420,000.000	422,456.58
		SBA COMMUNICATIONS CORP 4.875% 07/15/2022 DD 01/15/15	510,000.000	516,375.00
		SBA TELECOMMUNICATIONS INC 5.750% 07/15/2020 DD 01/15/13	1,083,000.000	1,118,197.50
		SBA TOWER TRUST 144A 5.101% 04/15/2042 DD 04/16/10	240,000.000	242,330.26
		SCHAEFFLER FINANCE BV 144A 4.250% 05/15/2021 DD 05/14/14	444,000.000	451,770.00
		SCHAEFFLER FINANCE BV 144A 4.750% 05/15/2021 DD 04/29/13	891,000.000	913,275.00
		SCHAEFFLER HOLDING FINANC 144A 6.250% 11/15/2019 DD 10/28/14	281,000.000	293,996.25
		SCHAEFFLER HOLDING FINANC 144A 6.875% 08/15/2018 DD 07/24/13	612,000.000	630,360.00
		SCIENTIFIC GAMES 10/13 COV-LITE TLB	1,215,950.750	1,175,678.46
		SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14	1,247,000.000	1,271,940.00
		SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14	1,214,000.000	983,340.00
		SCOTTS MIRACLE-GRO CO/THE 144A 6.000% 10/15/2023 DD 10/13/15	1,089,000.000	1,148,895.00
		SCRIPPS NETWORKS INTERACTIVE I 3.950% 06/15/2025 DD 06/02/15	1,705,000.000	1,708,829.43
		SEADRILL PARTNERS 2/14 TL	979,603.520	431,025.55
		SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14	1,455,000.000	1,513,200.00
		SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14	1,295,000.000	1,343,562.50
		SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12	2,050,000.000	2,316,500.00
		SEAWORLD 5/13 TLB	348,167.720	337,026.35
		SEDGWICK CMS 2/14 TL	1,151,268.310	1,118,652.88
		SELECT MEDICAL CORP 6.375% 06/01/2021 DD 05/28/13	845,000.000	798,525.00
		SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07	122,000.000	126,270.00
		SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15	689,000.000	733,785.00
		SEQUA 12/12 COV-LITE TLB 0.000% 06/19/2017 DD 11/28/12	1,259,963.000	869,374.47
		SERTA SIMMONS BEDDING LLC 144A 8.125% 10/01/2020 DD 10/01/12	722,000.000	749,082.22
		SERVICE CORP INTERNATIONAL/US 4.500% 11/15/2020 DD 11/08/12	800,000.000	826,000.00
		SERVICE KING 10/15 INCREMENTAL COV-LITE TL	412,507.880	409,414.07
		SERVICEMASTER 7/14 COV-LITE TLB	989,724.930	988,735.20
		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	877,977.44
		SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07	5,499,983.758	915,365.05
		SIGNODE 5/14 (USD) COV-LITE TL	694,901.440	674,054.40
		SIGNODE INDUSTRIAL GROUP 144A 6.375% 05/01/2022 DD 04/29/14	201,000.000	182,658.75

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SINGAPORE GOVERNMENT BOND 2.375% 04/01/2017		11,175,000.000	8,433,116.74
SINGAPORE GOVERNMENT BOND 2.500% 06/01/2019		2,840,000.000	2,209,193.52
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020		11,750,000.000	9,471,725.08
SINGTEL GROUP TREASURY PT REGS 4.500% 09/08/2021		755,000.000	844,860.10
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	1,290,190.00
SIRIUS XM RADIO INC 144A 5.875% 10/01/2020 DD 09/24/13		1,180,000.000	1,232,923.00
SIXSIGMA NETWORKS MEXICO 144A 8.250% 11/07/2021 DD 11/07/14		985,000.000	928,362.50
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	386,240.00
SOLENIS 7/14 (USD) COV-LITE TL		589,020.120	565,353.29
SOLERA 3/16 (USD) COV-LITE TL		435,000.000	434,147.40
SOLERA LLC / SOLERA FINAN 144A 10.500% 03/01/2024 DD 03/03/16		388,000.000	389,940.00
SONIC CAPITAL LLC 1A A2 144A 5.438% 05/20/2041 DD 05/20/11		1,045,855.950	1,078,499.93
SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15		375,000.000	425,364.00
SOUTHCROSS HOLDINGS 8/14 COV-L 0.000% 08/04/2021 DD 07/10/14		1,108,125.000	113,582.81
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15		3,599,999.960	3,555,133.16
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13		540,000.000	554,457.96
SPECTRUM BRANDS 6/15 (USD) COV-LITE TL		712,731.970	714,335.62
SPECTRUM BRANDS INC 5.750% 07/15/2025 DD 01/15/16		1,549,000.000	1,645,812.50
SPECTRUM BRANDS INC 6.375% 11/15/2020 DD 11/15/13		401,000.000	422,253.00
SPECTRUM BRANDS INC 6.625% 11/15/2022 DD 11/15/13		165,000.000	178,404.60
SPRINGLEAF FINANCE CORP 6.000% 06/01/2020 DD 12/01/13		195,000.000	187,200.00
SPRINGLEAF FINANCE CORP 6.900% 12/15/2017 DD 12/17/07		364,000.000	375,830.00
SPRINGLEAF FINANCE CORP 7.750% 10/01/2021 DD 09/24/13		191,000.000	187,390.10
SPRINGLEAF FINANCE CORP 8.250% 10/01/2023 DD 09/24/13		291,000.000	280,815.00
SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/04/13		689,000.000	692,445.00
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12		139,000.000	123,710.00
SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12		1,508,000.000	1,508,000.00
SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11		1,281,000.000	1,341,847.50
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14		3,033,000.000	2,252,002.50
SPRINT CORP 7.625% 02/15/2025 DD 02/24/15		83,000.000	61,627.50
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14		212,000.000	162,135.48
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	608,062.50
STARBUCKS CORP 2.100% 02/04/2021 DD 02/04/16		440,000.000	447,890.08
STATOIL ASA 7.150% 11/15/2025 DD 11/15/95		20,000.000	25,292.96
STERIGENICS-NORDION 5/15 COV-LITE TLB		525,000.000	519,750.00
STERIGENICS-NORDION HOLDI 144A 6.500% 05/15/2023 DD 05/15/15		742,000.000	740,145.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		STHRN CALIFORNIA ST PUBLIC PWR 6.930% 05/15/2017 DD 09/15/97	150,000.000	160,170.00
		STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04	1,315,022.400	1,309,649.61
		STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05	1,545,000.000	1,438,728.26
		STRUCTURED ASSET S RM1 A1 144A VAR RT 05/25/2047 DD 05/30/07	3,217,512.946	2,603,305.81
		STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06	862,066.540	572,100.12
		STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03	92,331.760	90,200.81
		STYROLUTION 10/14 (USD) COV-LITE TLB	740,006.240	741,856.26
		SUBURBAN PROPANE PARTNERS LP/S 5.750% 03/01/2025 DD 02/25/15	675,000.000	644,625.00
		SUGARHOUSE HSP GAMING PRO 144A 6.375% 06/01/2021 DD 05/24/13	726,000.000	698,775.00
		SUMITOMO MITSUI BANKING CORP 1.750% 01/16/2018 DD 01/16/15	1,220,000.000	1,222,153.30
		SUMITOMO MITSUI FINANCIAL GROU 3.784% 03/09/2026 DD 03/09/16	255,000.000	262,842.53
		SUMMIT MATERIALS 6/15 COV-LITE TLB	704,675.000	702,032.47
		SUMMIT MIDSTREAM HOLDINGS LLC 7.500% 07/01/2021 DD 01/01/14	385,000.000	302,225.00
		SUNOCO LOGISTICS PARTNERS OPER 3.450% 01/15/2023 DD 01/10/13	530,000.000	473,223.76
		SUNOCO LOGISTICS PARTNERS OPER 5.950% 12/01/2025 DD 11/17/15	165,000.000	165,773.85
		SUNTORY HOLDINGS LTD 144A 1.650% 09/29/2017 DD 10/01/14	335,000.000	335,472.69
		SUNTRUST BANKS INC 2.900% 03/03/2021 DD 03/03/16	680,000.000	689,932.77
		SURGICAL CARE 3/15 TLB	1,042,125.000	1,037,779.34
		SURGICAL CARE AFFILIATES 144A 6.000% 04/01/2023 DD 03/17/15	198,000.000	199,485.00
		SWEDEN GOVERNMENT BOND 1.500% 11/13/2023	30,965,000.000	4,144,085.45
		SWEDEN GOVERNMENT BOND 3.500% 06/01/2022	35,030,000.000	5,201,726.20
		SWEDEN GOVERNMENT BOND 5.000% 12/01/2020	12,985,000.000	1,985,031.00
		SYNCHRONY FINANCIAL 2.600% 01/15/2019 DD 12/04/15	400,000.000	400,854.40
		SYNOVUS FINANCIAL CORP 5.125% 06/15/2017 DD 06/20/05	1,352,000.000	1,375,660.00
		SYNOVUS FINANCIAL CORP 7.875% 02/15/2019 DD 02/13/12	1,369,000.000	1,505,900.00
		SYSCO CORP 2.600% 06/12/2022 DD 06/12/12	615,000.000	618,450.77
		T-MOBILE 11/15 COV-LITE TLB	259,762.500	260,656.08
		T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14	399,000.000	407,478.75
		T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13	2,798,000.000	2,888,935.00
		T-MOBILE USA INC 6.250% 04/01/2021 DD 10/01/13	742,000.000	778,951.60
		T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14	134,000.000	137,182.50
		T-MOBILE USA INC 6.500% 01/15/2024 DD 11/21/13	1,415,000.000	1,471,600.00
		T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15	733,000.000	761,403.75
		T-MOBILE USA INC 6.625% 04/01/2023 DD 10/01/13	696,000.000	732,540.00
		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	221,497.60
		T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13	140,000.000	147,700.00
		TABERNA PREFERRED 1A A1A 144A VAR RT 07/05/2035 DD 03/15/05	346,235.017	253,814.50
		TABERNA PREFERRED 1A A1B 144A 5.092% 07/05/2035 DD 03/15/05	224,532.828	163,849.91

Mellon Security ID	Security Description	Shares/Par	Base Market Value
TABERNA PREFERRED 6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06		7,884,458.458	5,844,938.28
TABERNA PREFERRED 8A A1B 144A VAR RT 11/07/2037 DD 03/29/07		3,064,769.521	2,819,486.82
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05		332,000.000	136,120.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07		880,000.000	466,400.00
TARGA RESOURCES PARTNERS 144A 6.750% 03/15/2024 DD 09/14/15		411,000.000	403,807.50
TARGA RESOURCES PARTNERS LP / 4.125% 11/15/2019 DD 10/28/14		200,000.000	188,876.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13		636,000.000	558,090.00
TARGA RESOURCES PARTNERS LP / 5.000% 01/15/2018 DD 01/30/15		368,000.000	367,080.00
TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12		30,000.000	27,675.00
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13		626,000.000	613,480.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14		117,000.000	112,027.50
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15		82,000.000	78,720.00
TCW GLOBAL PROJECT 1A B2 144A 5.793% 09/01/2017 DD 06/22/05		1,393,313.790	1,383,212.26
TEAM HEALTH 11/15 TLB		299,775.000	299,775.00
TEKNI-PLEX 4/15 (USD) COV-LITE TL		436,975.000	428,781.72
TELECOM ITALIA SPA/MILANO 144A 5.303% 05/30/2024 DD 05/30/14		518,000.000	530,950.00
TEMPUR SEALY INTERNATIONA 144A 5.625% 10/15/2023 DD 09/24/15		895,000.000	920,731.25
TEMPUR SEALY INTERNATIONAL INC 6.875% 12/15/2020 DD 06/15/13		465,000.000	490,575.00
TENET HEALTHCARE CORP 4.375% 10/01/2021 DD 05/30/13		2,080,000.000	2,085,200.00
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13		515,000.000	517,575.00
TENET HEALTHCARE CORP 6.000% 10/01/2020 DD 09/27/13		2,898,000.000	3,086,370.00
TENET HEALTHCARE CORP 6.250% 11/01/2018 DD 11/21/11		433,000.000	461,145.00
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15		337,000.000	322,677.50
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13		1,588,000.000	1,633,655.00
TESORO LOGISTICS LP / TES 144A 5.500% 10/15/2019 DD 10/29/14		142,000.000	141,290.00
TESORO LOGISTICS LP / TES 144A 6.250% 10/15/2022 DD 10/29/14		1,263,000.000	1,250,370.00
TEXAS CHILDREN'S HOSPITAL 3.368% 10/01/2029 DD 12/16/14		660,000.000	701,556.24
TEXAS ST 2.831% 10/01/2025 DD 10/29/15		230,000.000	237,813.10
TEXAS ST 3.011% 10/01/2026 DD 10/29/15		310,000.000	320,862.40
TEXAS ST 3.311% 10/01/2028 DD 10/29/15		645,000.000	658,287.00
TEXAS ST TRANSPRTN COMMISSION 5.028% 04/01/2026 DD 08/05/10		1,870,000.000	2,266,196.90
THOMSON REUTERS CORP 0.875% 05/23/2016 DD 05/23/13		1,215,000.000	1,214,716.91
TIAA ASSET MANAGEMENT FIN 144A 2.950% 11/01/2019 DD 10/30/14		1,250,000.000	1,268,582.50
TIME WARNER CABLE INC 5.500% 09/01/2041 DD 09/12/11		160,000.000	158,673.77
TIME WARNER CABLE INC 5.850% 05/01/2017 DD 04/09/07		70,000.000	72,970.38
TIME WARNER INC 3.875% 01/15/2026 DD 11/20/15		1,868,000.000	1,958,982.81
TNT CRANE 11/13 2ND LIEN COV-LITE TL		500,000.000	353,750.00
TNT CRANE 11/13 COV-LITE TL		833,325.790	612,494.46
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	352,275.00
TORONTO-DOMINION BANK/THE VAR RT 07/13/2016 DD 07/21/14		750,000.000	750,285.00
TOWER INTERNATIONAL 1/14 TLB		605,432.620	600,135.08
TOYOTA AUTO RECEIVABLES 2 B A3 0.760% 03/15/2018 DD 06/18/14		1,078,007.150	1,076,930.11
TOYOTA AUTO RECEIVABLES 2 B A3 1.270% 05/15/2019 DD 06/17/15		1,785,000.000	1,788,082.16
TPF 9/14 COV-LITE TL		706,545.790	688,882.15
TRADE MAPS 1 LTD 1A D 144A VAR RT 12/10/2018 DD 12/12/13		2,000,000.000	2,000,000.00
TRANS DIGM INC TLE 0.000% 05/16/2022 DD 05/07/15		695,476.100	684,174.62
TRANSALTA CORP 1.900% 06/03/2017 DD 06/03/14		255,000.000	246,282.57
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12		330,000.000	245,985.63
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15		3,840,000.000	3,381,696.00
TRANSCONTINENTAL GAS PIPE 144A 7.850% 02/01/2026 DD 01/22/16		510,000.000	583,296.18
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13		41,000.000	41,123.00
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14		397,000.000	395,511.25
TRANSDIGM INC 6.500% 05/15/2025 DD 11/15/15		722,000.000	705,755.00
TRANSDIGM INC 6.500% 07/15/2024 DD 06/04/14		330,000.000	327,426.00
TRANSUNION 5/15 TLB2		1,323,620.260	1,309,722.25
TRAPEZA CDO VI LTD 6A B2 144A VAR RT 11/16/2034 DD 04/20/04		1,810,989.199	855,692.40
TRAPEZA CDO XIII 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07		1,270,000.000	610,806.50
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07		376,000.000	174,194.40
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07		407,932.141	173,031.36
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07		140,000.000	186,790.38
TREEHOUSE FOODS INC 144A 6.000% 02/15/2024 DD 01/29/16		98,000.000	103,880.00
TRIBUNE 6/15 TL		967,687.500	963,255.49
TRIBUNE PUBLISHING 7/14 COV-LITE TL		699,971.900	643,974.15
TRINITY ACQUISITION PLC 3.500% 09/15/2021 DD 03/22/16		470,000.000	478,137.11
TROPIC CDO II LTD 2A A4 144A VAR RT 04/15/2034 DD 10/15/03		603,000.000	212,403.74
TROPIC CDO II LTD 2A A4L 144A VAR RT 04/15/2034 DD 10/15/03		434,000.000	150,704.33
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03		314,000.000	56,520.00
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04		709,000.000	269,420.00
TTM TECHNOLOGIES 5/15 COV-LITE 0.000% 05/31/2021 DD 04/21/15		334,702.310	317,130.44
TYSON FOODS INC VAR RT 04/01/2016 DD 03/22/06		695,000.000	695,000.00
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16		905,000.000	882,410.30
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12		1,295,000.000	1,335,115.22
U S TREASURY BOND 3.000% 11/15/2045 DD 11/15/15		1,865,000.000	2,013,398.05
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14		3,970,000.000	4,602,254.26
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14		2,505,000.000	3,038,975.82
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13		605,000.000	751,428.76
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10		105,000.000	131,606.79

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10		1,705,000.000	2,256,860.76
U S TREASURY BOND 4.500% 02/15/2036 DD 02/15/06		1,210,000.000	1,660,204.70
U S TREASURY BOND 4.500% 08/15/2039 DD 08/15/09		2,275,000.000	3,115,239.40
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10		2,330,000.000	3,244,706.74
U S TREASURY BOND 5.500% 08/15/2028 DD 08/15/98		560,000.000	778,815.52
U S TREASURY NOTE 0.625% 09/30/2017 DD 09/30/12		1,840,000.000	1,837,628.24
U S TREASURY NOTE 0.750% 01/31/2018 DD 01/31/16		2,385,000.000	2,385,839.52
U S TREASURY NOTE 0.750% 02/15/2019 DD 02/15/16		1,420,000.000	1,415,784.02
U S TREASURY NOTE 0.750% 02/28/2018 DD 02/28/13		2,185,000.000	2,185,511.29
U S TREASURY NOTE 0.750% 04/15/2018 DD 04/15/15		2,035,000.000	2,034,283.68
U S TREASURY NOTE 0.875% 04/15/2017 DD 04/15/14		1,405,000.000	1,408,348.12
U S TREASURY NOTE 0.875% 07/15/2018 DD 07/15/15		2,755,000.000	2,760,058.18
U S TREASURY NOTE 1.000% 03/15/2018 DD 03/15/15		4,325,000.000	4,346,118.98
U S TREASURY NOTE 1.000% 03/15/2019 DD 03/15/16		535,000.000	537,089.71
U S TREASURY NOTE 1.000% 08/15/2018 DD 08/15/15		1,590,000.000	1,597,390.32
U S TREASURY NOTE 1.000% 09/15/2018 DD 09/15/15		345,000.000	346,644.27
U S TREASURY NOTE 1.125% 02/28/2021 DD 02/29/16		2,705,000.000	2,693,904.09
U S TREASURY NOTE 1.250% 11/15/2018 DD 11/15/15		800,000.000	808,624.80
U S TREASURY NOTE 1.375% 02/29/2020 DD 02/28/15		575,000.000	581,311.78
U S TREASURY NOTE 1.375% 09/30/2020 DD 09/30/15		1,455,000.000	1,467,162.35
U S TREASURY NOTE 1.375% 10/31/2020 DD 10/31/15		3,885,000.000	3,916,111.08
U S TREASURY NOTE 1.500% 02/28/2023 DD 02/29/16		605,000.000	603,322.34
U S TREASURY NOTE 1.500% 05/31/2019 DD 05/31/14		5,945,000.000	6,051,362.00
U S TREASURY NOTE 1.500% 05/31/2020 DD 05/31/15		6,150,000.000	6,242,489.86
U S TREASURY NOTE 1.500% 10/31/2019 DD 10/31/14		2,750,000.000	2,797,374.26
U S TREASURY NOTE 1.500% 11/30/2019 DD 11/30/14		2,430,000.000	2,470,816.72
U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16		1,615,000.000	1,591,532.44
U S TREASURY NOTE 1.625% 03/31/2019 DD 03/31/14		700,000.000	715,148.70
U S TREASURY NOTE 1.625% 04/30/2019 DD 04/30/14		5,480,000.000	5,599,233.84
U S TREASURY NOTE 1.625% 07/31/2019 DD 07/31/14		1,465,000.000	1,497,046.88
U S TREASURY NOTE 1.625% 07/31/2020 DD 07/31/15		7,055,000.000	7,194,724.28
U S TREASURY NOTE 2.000% 07/31/2022 DD 07/31/15		6,055,000.000	6,243,982.61
U S TREASURY NOTE 2.125% 05/15/2025 DD 05/15/15		230,000.000	237,106.54
U S TREASURY NOTE 2.125% 12/31/2021 DD 12/31/14		2,575,000.000	2,678,100.43
U S TREASURY NOTE 2.375% 08/15/2024 DD 08/15/14		3,375,000.000	3,554,296.88
U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL		0.370	0.38
U.S.I. 12/13 COV-LITE TLB		714,017.180	702,114.52
UNION PACIFIC CORP 4.375% 11/15/2065 DD 10/29/15		210,000.000	208,079.34
UNITED RENTALS NORTH AMERICA I 7.625% 04/15/2022 DD 10/15/12		811,000.000	863,715.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
	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	1,919,565.27
	UNITEDHEALTH GROUP INC 3.750% 07/15/2025 DD 07/23/15	2,795,000.000	3,011,564.99
	UNITEDHEALTH GROUP INC 6.000% 02/15/2018 DD 02/07/08	1,215,000.000	1,319,185.04
	UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14	1,761,000.000	1,830,348.18
	UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14	852,000.000	849,870.00
	UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12	63,000.000	64,575.00
	UNIV OF TEXAS TX 5.094% 08/15/2030 DD 06/30/10	745,000.000	918,011.35
	UNIV OF TEXAS TX PERMANENT UNI 3.780% 07/01/2045 DD 12/09/15	1,740,000.000	1,831,941.60
	UNIV OF TEXAS TX UNIV REVENUES 3.852% 08/15/2046 DD 01/14/16	1,325,000.000	1,435,968.75
	UNIVAR 6/15 (USD) COV-LITE TLB	368,400.000	362,645.60
	UNIVISION 1/14 TLC4	1,453,213.300	1,437,315.15
	UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15	1,252,000.000	1,236,350.00
	UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13	837,000.000	832,815.00
	UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12	353,000.000	374,180.00
	UPC FINANCING 4/13 (USD) AH TL	450,000.000	445,900.50
	UPCB FINANCE IV LTD 144A 5.375% 01/15/2025 DD 04/15/15	473,000.000	478,912.50
	URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10	200,000.000	1,000.00
	URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12	1,000,000.000	5,000.00
	US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12	26,952,267.505	27,349,894.31
	US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13	12,059,612.500	12,158,537.50
	US TREAS-CPI INFLAT 0.125% 04/15/2017 DD 04/15/12	16,427,722.497	16,615,737.78
	US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12	2,832,995.000	2,882,130.47
	US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15	17,503,675.000	17,651,125.96
	US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13	28,757,934.997	29,621,046.90
	US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14	28,682,507.498	29,864,915.18
	US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11	23,283,855.000	24,882,501.20
	US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10	21,182,655.000	22,770,803.37
	US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10	11,776,947.500	12,607,622.72
	US TREAS-CPI INFLAT 1.375% 07/15/2018 DD 07/15/08	3,021,177.500	3,187,460.09
	US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08	9,725,052.000	10,168,757.50
	US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09	10,429,488.000	11,337,854.69
	US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09	9,875,609.000	10,661,154.45
	US TREAS-CPI INFLAT 2.375% 01/15/2017 DD 01/15/07	11,900,703.568	12,264,389.07
	US TREAS-CPI INFLAT 2.625% 07/15/2017 DD 07/15/07	2,686,167.497	2,828,520.94
	UTAH ST 4.554% 07/01/2024 DD 09/29/09	1,010,000.000	1,165,014.80
	VALEANT 3/15 F1 TLB	1,188,000.000	1,120,188.96
	VALEANT 6/13 TLE 0.000% 08/05/2020 DD 06/06/13	696,672.040	655,742.56
	VALEANT 9/13 SERIES D TLB	127,599.240	120,517.48

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
	VALEANT PHARMACEUTICALS I 144A 5.500% 03/01/2023 DD 01/30/15		398,000.000	312,927.50
	VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13		351,000.000	276,412.50
	VALEANT PHARMACEUTICALS I 144A 5.875% 05/15/2023 DD 03/27/15		2,379,000.000	1,864,541.25
	VALEANT PHARMACEUTICALS I 144A 6.125% 04/15/2025 DD 03/27/15		1,532,000.000	1,179,640.00
	VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12		1,042,000.000	864,860.00
	VALEANT PHARMACEUTICALS I 144A 7.500% 07/15/2021 DD 07/12/13		669,000.000	557,357.28
	VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15		20,000.000	17,857.68
	VANTAGE DRILLING 11/13 TL		0.010	0.00
	VANTIV 6/14 TLB		166,428.570	166,636.61
	VENTAS REALTY LP 4.375% 02/01/2045 DD 01/14/15		195,000.000	178,882.28
	VENTURE IX CDO LTD 9A E 144A VAR RT 10/12/2021 DD 09/27/07		3,873,000.000	3,626,096.25
	VERISIGN INC 4.625% 05/01/2023 DD 04/16/13		428,000.000	432,280.00
	VERISIGN INC 5.250% 04/01/2025 DD 03/27/15		1,325,000.000	1,334,937.50
	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15		1,684,000.000	1,675,566.53
	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15		95,000.000	95,306.76
	VERIZON COMMUNICATIONS INC 5.150% 09/15/2023 DD 09/18/13		1,000,000.000	1,154,213.00
	VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05		345,000.000	399,513.11
	VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11		784,000.000	937,236.73
	VIACOM INC 4.375% 03/15/2043 DD 03/15/13		309,000.000	238,867.82
	VIBRANT CLO LTD 2015 3A D 144A VAR RT 04/20/2026 DD 03/12/15		250,000.000	179,462.50
	VIDEOTRON LTD 144A 5.375% 06/15/2024 DD 04/09/14		56,000.000	58,100.00
	VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12		1,354,000.000	1,401,390.00
	VIRGIN MEDIA 5/15 (USD) TLF		625,662.430	619,956.39
	VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15		2,378,000.000	2,407,725.00
	VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15		657,000.000	657,000.00
	VIRGINIA ELECTRIC & POWER CO 3.150% 01/15/2026 DD 01/14/16		270,000.000	279,260.74
	VIRGINIA ST HSG DEV AUTH CMWLT 3.250% 06/25/2042 DD 11/01/15		1,123,338.610	1,123,585.74
	VISA INC 2.200% 12/14/2020 DD 12/14/15		1,645,000.000	1,685,866.74
	VISA INC 3.150% 12/14/2025 DD 12/14/15		150,000.000	156,581.26
	VV HOLDING AS 144A VAR RT 07/10/2019		5,000,000.000	532,165.63
	WACHOVIA BANK COMMERCIA C29 AJ VAR RT 11/15/2048 DD 12/01/06		1,269,000.000	1,238,876.99
	WACHOVIA BANK COMMERCIA C31 AM VAR RT 04/15/2047 DD 05/01/07		105,000.000	107,643.18
	WACHOVIA BANK COMMERCIAL C29 B VAR RT 11/15/2048 DD 12/01/06		1,301,000.000	1,225,245.76
	WACHOVIA BANK COMMERCIAL C29 C VAR RT 11/15/2048 DD 12/01/06		1,122,000.000	700,775.73
	WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14		2,520,000.000	2,593,087.56
	WALGREENS BOOTS ALLIANCE INC 4.800% 11/18/2044 DD 11/18/14		465,000.000	462,125.84
	WALGREENS INFUSION 4/15 TL		358,200.000	359,095.50
	WALT DISNEY CO/THE 1.350% 08/16/2016 DD 08/22/11		2,345,000.000	2,352,325.78
	WALTER INVESTMENT 12/13 COV-LITE TL		640,687.510	556,116.76

Mellon Security ID	Security Description	Shares/Par	Base Market Value
WALTER INVESTMENT MANAGEMENT C 7.875% 12/15/2021 DD 06/15/14		625,000.000	406,250.00
WAMU MORTGAGE PASS-T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05		165,743.190	141,561.36
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05		384,248.840	355,988.45
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03		1,723,433.100	1,730,534.51
WARNER MUSIC 5/13 COV-LITE TL		1,174,445.240	1,156,335.30
WASHINGTON REAL ESTATE INVESTM 3.950% 10/15/2022 DD 09/17/12		35,000.000	34,983.66
WASHINGTON ST 1.430% 08/01/2019 DD 10/08/15		1,085,000.000	1,098,779.50
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13		710,000.000	692,250.00
WAVEDIVISION 8/12 TLB		332,933.270	329,603.93
WAYNE MERGER SUB LLC 144A 8.250% 08/01/2023 DD 08/13/15		38,000.000	37,810.00
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15		510,000.000	518,702.14
WELLCARE HEALTH PLANS INC 5.750% 11/15/2020 DD 11/14/13		1,407,000.000	1,456,245.00
WELLS FARGO & CO 2.500% 03/04/2021 DD 03/04/16		1,425,000.000	1,442,997.75
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04		642,582.710	637,332.11
WELLS FARGO RE- FRR1 AK16 144A 0.000% 12/27/2043 DD 11/01/13		195,000.000	125,385.00
WENDYS FUNDING LL 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15		2,482,525.000	2,428,554.91
WEST CORP 1/14 B10 TLB		714,662.270	710,395.74
WESTERN GAS PARTNERS LP 3.950% 06/01/2025 DD 06/04/15		377,000.000	323,004.56
WESTERN GAS PARTNERS LP 4.000% 07/01/2022 DD 06/28/12		514,000.000	460,089.11
WESTMORELAND COAL 12/14 TLB		399,298.180	236,252.75
WESTPAC BANKING CORP 7.250% 02/11/2020		1,400,000.000	1,237,664.33
WESTPAC BANKING CORP REGS 5.000% 10/21/2019		615,000.000	985,232.78
WG HORIZONS CLO I 1A D 144A VAR RT 05/24/2019 DD 05/24/06		2,000,000.000	1,932,146.00
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL		350,000.000	266,875.00
WHEELABRATOR TECHNOLOGIES 10/14 TLB		1,062,864.600	1,004,407.05
WHEELABRATOR TECHNOLOGIES 10/14 TLC		47,358.020	44,753.33
WHITEWAVE FOODS CO/THE 5.375% 10/01/2022 DD 09/17/14		427,000.000	459,558.75
WIDOPENWEST 5/15 TLB		1,005,111.070	993,089.94
WILLIAMS COS INC/THE 3.700% 01/15/2023 DD 12/18/12		1,016,000.000	759,460.00
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14		1,735,000.000	1,318,600.00
WILLIAMS PARTNERS LP 3.900% 01/15/2025 DD 06/27/14		205,000.000	165,748.24
WIND ACQUISITION FINANCE 144A 4.750% 07/15/2020 DD 07/10/14		1,211,000.000	1,144,395.00
WIND ACQUISITION FINANCE 144A 6.500% 04/30/2020 DD 04/29/13		492,000.000	496,920.00
WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14		491,000.000	444,355.00
WR BERKLEY CORP 6.250% 02/15/2037 DD 02/14/07		45,000.000	53,454.47
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14		722,000.000	750,880.00
WTG HOLDINGS 12/13 COV-LITE TL		1,173,000.000	1,146,607.50
XPO LOGISTICS 10/15 COV-LITE TLB		330,000.000	330,825.00
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15		1,975,000.000	1,918,218.75

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ZAYO (6/12) TL	1,213,824.480	1,206,747.88
		ZAYO GROUP LLC / ZAYO CAP 144A 6.375% 05/15/2025 DD 11/15/15	1,093,000.000	1,068,516.80
		ZAYO GROUP LLC / ZAYO CAPITAL 10.125% 07/01/2020 DD 06/28/12	187,000.000	200,090.00
		ZAYO GROUP LLC / ZAYO CAPITAL 6.000% 04/01/2023 DD 10/01/15	2,032,000.000	2,028,179.84
		ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15	82,000.000	80,155.00
		ZEBRA 10/14 TL	799,772.710	804,003.51
		ZEBRA TECHNOLOGIES CORP 7.250% 10/15/2022 DD 10/15/14	4,768,000.000	5,173,280.00
		ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15	229,000.000	233,580.00
		ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15	337,000.000	335,315.00
		ZIGGO 2/14 (USD) TLB1	313,872.340	310,601.79
		ZIGGO 2/14 (USD) TLB2	202,978.720	200,863.68
		ZIGGO 2/14 (USD) TLB3	333,148.940	329,677.53
		ZIMMER BIOMET HOLDINGS INC 2.700% 04/01/2020 DD 03/19/15	85,000.000	86,191.79
		ZIONS BANCORPORATION VAR RT 12/29/2049 DD 05/21/13	1,990,000.000	1,890,500.00
		FUTURES CONTRACTS	81.000	361,793.01
		RUSSELL 2000 MINI IND FUT (NYF EXP JUN 16)	81.000	361,793.01
		NATURAL RESOURCES	16,613,626.930	16,613,626.93
		BTG PACTUAL BRAZIL TIMBERLAND IB LP	7,024,942.930	7,024,942.93
		TAURUS MINING FINANCE FD LLC	9,588,684.000	9,588,684.00
		OTHER	38,148,684.107	407,427,946.26
		PIMCO ALL ASSET FUND-INST	38,148,684.107	407,427,946.26
		PREFERRED SECURITIES	26,125,214.000	107,817,004.84
		AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE	59,693.000	1,619,627.61
		AMERICAN HOMES 4 RENT PFD 5.500% CUMULATIVE	4,020.000	105,525.00
		APARTMENT INVESTMENT & MANAGEM PFD 6.875% CUMULATIVE	15,782.000	431,322.06
		APOLLO COMMERCIAL REAL ESTATE PFD 8.625% CUMULATIVE	20,020.000	504,704.20
		ARBOR REALTY TRUST INC PFD 7.375%	34,645.000	863,353.40
		BAC CAPITAL TRUST XIV VAR RT 09/29/2049 DD 02/16/07	3,190,000.000	2,322,702.80
		CBL & ASSOCIATES PROPERTIES IN PFD 6.625% CUMULATIVE	105,910.000	2,540,780.90
		CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE	30,191.000	747,227.25
		CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE	129,088.000	3,269,799.04
		CHESAPEAKE LODGING TRUST PFD 7.750% CUMULATIVE	39,720.000	1,043,444.40
		CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12	100,000.000	96,343.70
		CITIGROUP INC VAR RT 12/29/2049 DD 12/13/12	1,070,000.000	1,051,275.00
		COLONY CAPITAL INC PFD 7.125% CUMULATIVE	67,606.000	1,492,740.48
		COLONY CAPITAL INC PFD 7.500% CUMULATIVE	21,359.000	519,023.70
		COLONY CAPITAL INC PFD 8.500% CUMULATIVE	24,028.000	602,862.52
		CORESITE REALTY CORP PFD 7.250% CUMULATIVE	31,550.000	820,300.00
		CORPORATE OFFICE PROPERTIES TR PFD 7.375% CUMULATIVE	36,868.000	958,568.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
DDR CORP PFD 6.500% CUMULATIVE		21,261.000	550,064.59
DIGITAL REALTY TRUST INC PFD 6.350% CUMULATIVE		96,398.000	2,487,068.40
DTE ENERGY CO PFD 5.250% CUMULATIVE		18,221.000	468,826.33
ELECTRICITE DE FRANCE SA 144A VAR RT 12/29/2049 DD 01/22/14		450,000.000	411,750.00
ENERGY ARKANSAS INC PFD 6.450% CUMULATIVE		16,772.000	435,233.40
ENERGY NEW ORLEANS INC PFD 5.500%		46,562.000	1,184,537.28
ENERGY TEXAS INC PFD 5.625%		41,556.000	1,112,454.12
EPR PROPERTIES PFD 6.625% CUMULATIVE		14,910.000	390,642.00
EQUITY COMMONWEALTH PFD 7.250% CUMULATIVE		18,446.000	468,897.32
EQUITY LIFESTYLE PROPERTIES IN PFD 6.750% CUMULATIVE		533.000	13,762.06
FIFTH THIRD BANCORP VAR RT 12/29/2049 DD 05/16/13		2,990,000.000	2,713,425.00
FIRST NIAGARA FINANCIAL GROUP PFD 8.625% NON-CUMULATIVE		70,773.000	1,885,392.72
FIRST TENNESSEE BANK NA 144A PFD 3.750% NON-CUMULATIVE		1,920.000	1,255,440.01
GENERAL ELECTRIC CO VAR RT 12/29/2049 DD 01/20/16		3,690,000.000	3,800,700.00
GENERAL GROWTH PROPERTIES INC PFD 6.375% CUMULATIVE		60,271.000	1,561,018.90
GRAMERCY PROPERTY TRUST PFD 7.125% CUMULATIVE		64,517.000	1,677,442.00
HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE		88,207.000	2,753,822.54
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE		57,796.000	1,573,785.08
HERSHA HOSPITALITY TRUST PFD 8.000% CUMULATIVE		43,201.000	1,086,937.16
INTEGRYS HOLDING INC PFD 6.000%		56,683.000	1,493,256.95
INVESTORS REAL ESTATE TRUST PFD 7.950% CUMULATIVE		55,271.000	1,446,994.78
IRC RETAIL CENTERS INC PFD 6.950% CUMULATIVE		89,093.000	2,237,125.23
IRC RETAIL CENTERS INC PFD 8.125% CUMULATIVE		560.000	14,067.20
LASALLE HOTEL PROPERTIES PFD 6.375% CUMULATIVE		3,651.000	93,100.50
LASALLE HOTEL PROPERTIES PFD 7.500% CUMULATIVE		356.000	9,021.04
M&T BANK CORP PFD 6.375% CUMULATIVE		743.000	768,865.00
MONMOUTH REAL ESTATE INVESTMEN PFD 7.875% CUMULATIVE		9,641.000	253,587.23
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE		47,416.000	1,205,788.88
NEXTERA ENERGY CAPITAL HOLDING PFD 5.625% CUMULATIVE		31,109.000	796,390.40
NEXTERA ENERGY CAPITAL HOLDING PFD 5.700% CUMULATIVE		19,960.000	517,762.40
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06		720,000.000	531,000.00
NORTHSTAR REALTY FINANCE CORP PFD 8.750% CUMULATIVE		26,695.000	603,040.05
NORTHSTAR REALTY FINANCE CORP PFD 8.875% CUMULATIVE		3,623.000	86,770.85
NUSTAR LOGISTICS LP PFD 7.625% CUMULATIVE		19,153.000	432,857.80
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	1,210,758.20
PACIFIC GAS & ELECTRIC CO PFD 6.000% CUMULATIVE		49,747.000	1,518,377.93
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE		100,924.000	2,603,839.20
PEBBLEBROOK HOTEL TRUST PFD 8.000% CUMULATIVE		13,640.000	351,639.20

Mellon Security ID	Security Description	Shares/Par	Base Market Value
POST PROPERTIES INC PFD 8.500% CUMULATIVE		1,673.000	103,742.73
PPL CAPITAL FUNDING INC PFD 5.900% CUMULATIVE		132,302.000	3,509,972.06
PREFERRED TERM SECURITIES 144A VAR RT 09/24/2033 DD 09/17/03		559,000.000	296,270.00
RAIT FINANCIAL TRUST PFD 7.125%		16,936.000	387,495.68
REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE		61,173.000	1,587,439.35
SAUL CENTERS INC PFD 6.875% CUMULATIVE		28,171.000	747,940.05
SCE TRUST I PFD 5.625% CUMULATIVE		54,112.000	1,380,397.12
SCE TRUST V PFD 5.450% CUMULATIVE		46,595.000	1,237,097.25
STAG INDUSTRIAL INC PFD 6.875% CUMULATIVE		45,104.000	1,192,549.76
STAG INDUSTRIAL INC PFD 9.000% CUMULATIVE		3,233.000	84,058.00
SUMMIT HOTEL PROPERTIES INC PFD 7.125% CUMULATIVE		94,169.000	2,439,918.79
SUMMIT HOTEL PROPERTIES INC PFD 7.875% CUMULATIVE		62,384.000	1,631,341.60
SUMMIT HOTEL PROPERTIES INC PFD 9.250% CUMULATIVE		12,346.000	325,934.40
SUN COMMUNITIES INC PFD 7.125% CUMULATIVE		684.000	17,852.40
SUNSTONE HOTEL INVESTORS INC PFD 6.950% CUMULATIVE		64,781.000	1,700,501.25
SUNSTONE HOTEL INVESTORS INC PFD 8.000% CUMULATIVE		55,941.000	1,399,811.65
SUNTRUST PREFERRED CAPITAL I VAR RT 06/29/2049 DD 10/25/06		52,000.000	38,285.00
SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE		66,332.000	1,895,768.56
TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE		51,228.000	1,299,654.36
TAUBMAN CENTERS INC PFD 6.500% CUMULATIVE		64,090.000	1,634,935.90
TERRENO REALTY CORP PFD 7.750% CUMULATIVE		9,643.000	250,235.85
UMH PROPERTIES INC PFD 8.000% CUMULATIVE		39,093.000	1,016,418.00
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE		82,758.000	2,217,914.40
URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE		41,890.000	1,105,896.00
US BANCORP PFD 3.500% NON-CUMULATIVE		2,090.000	1,665,280.00
US BANCORP PFD 6.500% NON-CUMULATIVE		54,032.000	1,589,621.44
USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06		4,425,000.000	3,274,500.00
VEREIT INC PFD 6.700% CUMULATIVE		4,564.000	115,606.12
WACHOVIA CAPITAL TRUST III VAR RT 03/29/2049 DD 02/01/06		4,530,000.000	4,473,375.00
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE		86,049.000	2,268,251.64
WELLS FARGO & CO PFD 6.625% NON-CUMULATIVE		77,563.000	2,274,922.79
WELLS FARGO REAL ESTATE INVEST PFD 6.375% CUMULATIVE		13,248.000	356,768.64
WP GLIMCHER INC PFD 6.875% CUMULATIVE		46,170.000	1,170,123.24
WP GLIMCHER INC PFD 7.500% CUMULATIVE		28,171.000	732,446.00
ZIONS BANCORPORATION PFD 6.950%		47,900.000	1,399,638.00
PRIVATE EQUITY		3,287,757,243.900	3,293,229,405.10
AMERRA AGRI FUND II		48,309,890.120	48,309,890.12
AMERRA-KRS AGRI HOLDING CO LP		24,315,824.830	24,315,824.83
ARBOR INVESTMENTS II LP		3,320,389.800	3,320,389.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ARCANO FUND LP	26,881,478.490	26,881,478.49
		ARES SPECIAL SIT IV LP	7,497,106.000	7,497,106.00
		AVENUE SPECIAL SITUATIONS V	35,769.000	35,769.00
		BAY HILLS EMERGING PARTNERS I LP	54,250,011.960	54,250,011.96
		BAY HILLS EMERGING PARTNERS II LP	91,706,460.040	91,706,460.04
		BAY HILLS EMERGING PARTNERS III LP	18,130,695.230	18,130,695.23
		BDCM OPPORTUNITY FD IV LP	7,982,488.000	7,982,488.00
		BLACKSTONE CAPITAL PARTNERS VI	91,693,939.690	91,693,939.69
		BLACKSTONE CAPITAL V LP	27,080,890.210	27,080,890.21
		BLACKSTONE HENRY CLAY FUND LLC	440,309,256.000	440,309,256.00
		CAMELOT ACQUISITIONS SECONDARY OPP LP	13,445,031.340	13,445,031.34
		CERBERUS KRS LEVERED LOAN OPP	122,302,077.560	122,302,077.56
		COLUMBIA CAP EQUITY PTRS IV	27,936,181.580	27,936,181.58
		CRESTVIEW CAPITAL PARTNERS II LP	57,958,264.000	57,958,264.00
		CRESTVIEW PARTNERS III LP	13,124,921.000	13,124,921.00
		CVC CAPITAL PARTNERS VI LP	11,950,662.700	13,618,377.68
		DAG VENTURE II	6,839,469.210	6,839,469.21
		DAG VENTURES III LP	9,065,951.890	9,065,951.89
		DAG VENTURES IV LP	101,629,312.760	101,629,312.76
		DAG VENTURES V LP	55,363,178.430	55,363,178.43
		DANIEL BOONE LLC	451,037,334.040	451,037,334.04
		DAVIDSON-KEMPNER LP	39,977,591.860	39,977,591.86
		DCM VI LP	17,846,382.000	17,846,382.00
		DSAM FUND LP	20,000,000.000	20,000,000.00
		ESSEX WOODLANDS HEALTH VENT FD VIII LP	25,827,676.000	25,827,676.00
		GREEN EQUITY INVESTORS IV LP	3,289,002.000	3,289,002.00
		GREEN EQUITY INVESTORS V LP	69,814,954.000	69,814,954.00
		GREEN EQUITY INVESTORS VI LP	46,850,715.490	46,850,715.49
		GREENFIELD ACQUISITION VI	34,743,209.000	34,743,209.00
		GTCR FUND IX	7,758,200.000	7,758,200.00
		HARVEST PARTNERS V LP	15,747,039.000	15,747,039.00
		HARVEST PARTNERS VI LP	33,906,147.000	33,906,147.00
		HELLMAN & FRIEDMAN VI L P	6,664,640.000	6,664,640.00
		HIG BIOVENTURES II	8,229,115.740	8,229,115.74
		HIG CAPITAL PARTNERS V L P	3,060,091.000	3,060,091.00
		HIG VENTURE PARTNERS II LP	9,727,344.000	9,727,344.00
		HORSLEY BRIDGE INTERNATIONAL V	52,794,325.000	52,794,325.00
		INSTITUTIONAL VENTURE PARTNERS XI LP	39,762.000	39,762.00
		INSTITUTIONAL VENTURE PARTNERS XII LP	12,284,632.000	12,284,632.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		JW CHILDS EQUITY PARTNERS III L P	1,105.000	1,105.00
		KEYHAVEN CAPITAL PARTNERS III GP LP	11,916,349.750	13,579,276.36
		LEVINE LEICHTMAN V CAPITAL PARTNERS LP	40,520,170.440	40,520,170.44
		MAGNETAR MTP	79,550,103.000	79,550,103.00
		MAGNETAR MTP EOF II	8,232,848.720	8,232,848.72
		MARATHON BLUEGRASS LP	180,000,000.000	180,000,000.00
		MATLIN PATTERSON GLOB PTRS III	33,735,391.830	33,735,391.83
		MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II	2,018,029.000	2,018,029.00
		MATLINPATTERSON GLOBAL OPP INVESTMENTS LP	25,351.000	25,351.00
		MERIT MEZZANINE FUND IV LP	12,432,074.000	12,432,074.00
		MHR INSTITUTIONAL PARTNERS III	1,584,603.000	1,584,603.00
		MILL ROAD CAPITAL I LP	26,908,118.320	26,908,118.32
		MYRIAD OPPORTUNITIES	35,000,000.000	35,000,000.00
		NEW MOUNTAIN PARTNERS II LP	559,496.000	559,496.00
		NEW MOUNTAIN PARTNERS III	37,399,490.000	37,399,490.00
		NEW MOUNTAIN PARTNERS IV LP	21,311,082.000	21,311,082.00
		NEWPORT COLONELS LLC	388,624,812.000	388,624,812.00
		OAK HILL CAP PT II	7,182,771.870	7,182,771.87
		OAK HILL III	30,361,774.700	30,361,774.70
		OBERLAND CAP HEALTHCARE LP	3,606,598.880	3,606,598.88
		OCM OPP FUND VIIB (CAYMAN) LTD	910,844.000	910,844.00
		RIVERSIDE CAPITAL APPREC FUND VI LP	30,357,374.000	30,357,374.00
		SECONDARY OPP FUND III LP	19,355,247.680	19,355,247.68
		SUN CAPITAL PARTNERS IV LP	1,281,104.000	1,281,104.00
		TCV VI LP	663,517.000	663,517.00
		TPF II LP	2,283,748.000	2,283,748.00
		TRITON FUND IV LP	15,345,894.740	17,487,414.35
		VANTAGE POINT VENTURE PARTNER 2006(Q) LP	13,602,600.000	13,602,600.00
		VANTAGEPOINT VENTURE PART IV-Q	6,563,859.000	6,563,859.00
		VISTA EQUITY PARTNERS FUND III	22,731,371.000	22,731,371.00
		VISTA EQUITY PARTNERS FUND IV LP	60,156,556.000	60,156,556.00
		WARBURG PINCUS PE IX LP	9,019,822.000	9,019,822.00
		WARBURG PINCUS PRIVATE EQUITY X LP	24,272,002.000	24,272,002.00
		WAYZATA OPP FUND OFFSHORE LP	3,400,620.000	3,400,620.00
		WAYZATA OPPORTUNITIES FUND II	15,591,585.000	15,591,585.00
		WAYZATA OPPORTUNITIES FUND III	20,523,520.000	20,523,520.00
		REAL ESTATE	686,732,752.631	687,502,876.59
		DIVCOWEST FUND IV REIT LLC	29,916,640.900	29,916,640.90
		GREENFIELD ACQUISITION PARTNERS VII	26,994,882.000	26,994,882.00

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 3/31/2016

Acct Base Currency Code : USD

Accounting Status : PRELIMINARY

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		H/2 CORE RE DEBT	27,501,970.750	27,501,970.75
		H/2 CREDIT PARTNERS LP	100,000,000.280	100,000,000.28
		HARRISON STREET CORE PROPERTY FUND LP	99,968,856.000	99,968,856.00
		LUBERT-ADLER RE FD VII LP	23,827,942.090	23,827,942.09
		MESA WEST CORE LENDING FUND LP	87,538,972.000	87,538,972.00
		MESA WEST RE INCOME FUND II (PF-1) LP	2,462.000	2,462.00
		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	107,940,903.290	107,940,903.29
		WALTON STREET RE FD VII-Q LP	48,198,508.150	48,198,508.15
		WALTON STREET REAL ESTATE FUND VI LP	24,417,421.580	24,417,421.58