

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total			24,109,935,496.159	15,424,736,595.33
ALTERNATIVE INVESTMENTS			39,459,991.000	39,459,991.00
LIBREMAX PARTNERS LP			20,618,084.000	20,618,084.00
LUXOR CAPITAL PARTNERS OFFSHORE LTDD			18,841,907.000	18,841,907.00
CASH & CASH EQUIVALENTS			651,871,128.040	650,933,785.07
BANK OF AMERICA (BOA) 01/01/2049 DD 07/01/08			-3,240,000.000	-3,240,000.00
BARC CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08			54,000.000	54,000.00
BARCLAYS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			1,212,000.000	1,212,000.00
BLACKROCK MONEY MARKET FD B			296.000	296.00
BNP PARIBAS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			-340,000.000	-340,000.00
BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97			245,492.300	245,492.30
CANTOR REPO A REPO 0.150% 01/05/2015 DD 12/30/14			346,000,000.000	346,000,000.00
CASH COLLATERAL HELD AT GOLDMAN			891,000.000	891,000.00
CITI CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			-300,000.000	-300,000.00
CME CCP COLL HELD AT GSC			151,000.000	151,000.00
CSFB CCP COLLATERAL 0.010% 01/01/2049 DD 07/01/08			589,000.000	589,000.00
CSFB INT CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			-560,000.000	-560,000.00
DB CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			940,000.000	940,000.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			126,003,239.740	126,003,239.74
FEDERAL HOME LN BK CONS DISC MAT 03/06/2015			300,000.000	299,930.34
FEDERAL HOME LN BK CONS DISC MAT 03/13/2015			500,000.000	499,971.00
FEDERAL HOME LN BK CONS DISC MAT 03/18/2015			700,000.000	699,792.04
FEDERAL HOME LN BKS DISC NTS MAT 02/13/2015			300,000.000	299,991.00
FOB ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08			166,000.000	166,000.00
GOLDMAN CAP MKT (GLM) CASH COL VAR RT 01/01/2049 DD 07/01/08			-1,020,000.000	-1,020,000.00
HSBC CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			814,000.000	814,000.00
INSTITUTIONAL SEC DISC 01/06/2015			25,000,000.000	24,988,888.88
INSTITUTIONAL SEC DISC 01/08/2015			75,000,000.000	74,990,625.00
INSTITUTIONAL SEC DISC 02/13/2015			30,000,000.000	29,972,133.33
INSTITUTIONAL SEC DISC 02/20/2015			30,000,000.000	29,953,000.00
JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			-350,000.000	-350,000.00
KENTUCKY INTERLOCAL SCH TRANSP 2.000% 09/01/2015 DD 09/01/14			185,000.000	186,478.15
MEXICAN CETES 0.000% 05/28/2015			2,552,100.000	1,705,572.64
MORGAN ST REV REPO 0.150% 01/02/2015 DD 12/31/14			13,700,000.000	13,700,000.00
NEWPORT KY INDEP SCH DIST FINC 2.000% 11/01/2015 DD 11/25/14			280,000.000	283,522.40
SAL CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08			763,000.000	763,000.00
SECURITIES LENDING POOL			0.000	0.00
U S TREASURY BILL 0.000% 01/15/2015 DD 07/17/14			300,000.000	299,992.42
U S TREASURY BILL 0.000% 04/30/2015 DD 05/01/14			1,035,000.000	1,034,859.83

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONVERTIBLE OR EXCHANGEABLE SECURITIES			12,223,009.000	18,295,459.42
ALERE INC PFD 3.000% CUMULATIVE			9.000	2,812.50
ANTHEM INC 2.750% 10/15/2042 DD 10/09/12			260,000.000	447,525.00
BIOMARIN PHARMACEUTICAL INC 1.500% 10/15/2020 DD 10/15/13			303,000.000	371,364.38
CIENA CORP 144A 3.750% 10/15/2018 DD 10/18/10			1,300,000.000	1,609,562.51
EMERGENT BIOSOLUTIONS INC 144A 2.875% 01/15/2021 DD 01/29/14			1,023,000.000	1,150,235.63
GILEAD SCIENCES INC 1.625% 05/01/2016 DD 07/30/10			400,000.000	1,655,500.00
HORNBECK OFFSHORE SERVICES INC 1.500% 09/01/2019 DD 08/13/12			1,050,000.000	872,812.50
ICONIX BRAND GROUP INC 2.500% 06/01/2016 DD 05/23/11			810,000.000	953,268.76
JARDEN CORP 144A 1.125% 03/15/2034 DD 03/17/14			455,000.000	509,884.38
LENNAR CORP 144A 3.250% 11/15/2021 DD 11/29/11			565,000.000	1,096,100.00
LENNAR CORP 2.750% 12/15/2020 DD 11/10/10			645,000.000	1,302,900.00
MACQUARIE INFRASTRUCTURE CO LL 2.875% 07/15/2019 DD 07/15/14			140,000.000	159,075.00
MERCADOLIBRE INC 144A 2.250% 07/01/2019 DD 06/30/14			565,000.000	670,937.50
MGIC INVESTMENT CORP 2.000% 04/01/2020 DD 03/12/13			105,000.000	153,628.13
MYLAN INC 3.750% 09/15/2015 DD 09/15/08			460,000.000	1,944,075.00
NOVELLUS SYSTEMS INC 2.625% 05/15/2041 DD 05/10/11			155,000.000	355,337.50
NUANCE COMMUNICATIONS INC 2.750% 11/01/2031 DD 10/24/11			135,000.000	134,578.13
PALO ALTO NETWORKS INC 144A 0.000% 07/01/2019 DD 06/30/14			580,000.000	732,612.50
PRICELINE GROUP INC/THE 0.350% 06/15/2020 DD 06/04/13			806,000.000	898,690.00
PRICELINE GROUP INC/THE 1.000% 03/15/2018 DD 03/12/12			386,000.000	512,897.50
RYLAND GROUP 1.625% 05/15/2018 DD 05/16/12			775,000.000	1,047,218.75
TRINITY INDUSTRIES INC 3.875% 06/01/2036 DD 06/07/06			1,305,000.000	1,714,443.75
CONVERTIBLE SECURITIES			216,250.000	12,250,068.92
ALCOA INC PFD 5.375% CUMULATIVE			8,560.000	433,082.93
ARCELORMITTAL PFD 6.000% CUMULATIVE			16,345.000	282,768.50
BEAZER HOMES USA INC PFD 7.500%			11,200.000	332,640.00
CROWN CASTLE INTERNATIONAL COR PFD 4.500% CUMULATIVE			15,153.000	1,560,607.47
DOMINION RESOURCES INC/VA PFD 6.000% CUMULATIVE			17,488.000	1,054,526.40
DOMINION RESOURCES INC/VA PFD 6.125% CUMULATIVE			9,197.000	551,911.97
DOMINION RESOURCES INC/VA PFD 6.375%			22,538.000	1,189,330.26
EXELON CORP PFD 6.500%			11,530.000	605,325.00
NEXTERA ENERGY INC PFD 5.799%			9,585.000	552,958.65
NEXTERA ENERGY INC PFD 5.889%			18,593.000	1,244,615.42
POST HOLDINGS INC PFD 5.250%			4,810.000	425,781.20
STANLEY BLACK & DECKER INC PFD 6.250%			1,470.000	173,077.80
TYSON FOODS INC PFD 4.750%			30,649.000	1,542,870.66
UNITED TECHNOLOGIES CORP PFD 7.500% CUMULATIVE			11,845.000	726,453.85
WEYERHAEUSER CO PFD 6.375% CUMULATIVE			27,287.000	1,574,118.81

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Acct Base Currency Code : USD

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EQUITY			437,562,806.244	6,733,347,623.44
1-800-FLOWERS.COM INC			4,696.000	38,695.04
1ST SOURCE CORP			3,686.000	126,466.66
3M CO			78,857.000	12,957,782.24
4LICENSING CORP			2,012.000	1,448.64
8X8 INC			9,122.000	83,557.52
A SCHULMAN INC			6,213.000	251,812.89
A-MARK PRECIOUS METALS INC			439.000	4,376.83
A-POWER ENERGY GENERATION SYS LTD			11,618.000	517.08
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			21,106.000	472,563.34
AAR CORP			5,606.000	155,734.68
ABAXIS INC			3,637.000	206,690.71
ABB LTD			112,980.000	2,403,660.44
ABBOTT LABORATORIES			263,942.000	11,882,668.84
ABBVIE INC			175,053.000	11,455,468.32
ABERDEEN ASSET MANAGEMENT PLC			840,000.000	5,660,825.95
ABIOMED INC			8,034.000	305,774.04
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			18,592.000	532,660.80
ABRAXAS PETROLEUM CORP			1,125.000	3,307.50
ACACIA RESEARCH CORP			8,280.000	140,263.20
ACADIA HEALTHCARE CO INC			8,309.000	508,593.89
ACADIA PHARMACEUTICALS INC			6,421.000	203,866.75
ACADIA REALTY TRUST			8,247.000	264,151.41
ACCELERATE DIAGNOSTICS INC			1,506.000	28,900.14
ACCENTURE PLC			68,945.000	6,157,477.95
ACCEPTANCE INSURANCE COS INC			9,099.000	20.93
ACCESS MIDSTREAM PARTNERS L P UNIT			35,615.000	1,930,333.00
ACCESS WORLDWIDE COMMUNICATION			4,593.000	36.74
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	0.00
ACCO BRANDS CORP			13,425.000	120,959.25
ACCOM INC			306.000	0.04
ACCOR SA			131,775.000	5,954,025.01
ACCRETIVE HEALTH INC			8,478.000	58,159.08
ACCURAY INC			15,813.000	119,388.15
ACE LTD			36,448.000	4,187,146.24
ACETO CORP			5,427.000	117,765.90
ACHILLION PHARMACEUTICALS INC			18,743.000	229,601.75

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACI WORLDWIDE INC			21,098.000	425,546.66
ACMAT CORP			2,100.000	44,100.00
ACME COMMUNICATIONS INC			3,612.000	108.36
ACME UNITED CORP			294.000	5,880.00
ACORDA THERAPEUTICS INC			6,899.000	281,962.13
ACORN ENERGY INC			2,343.000	1,806.45
ACTAVIS PLC			49,722.000	12,798,940.02
ACTIVE POWER INC			1,869.000	3,438.96
ACTUA CORP			5,068.000	93,605.96
ACTUANT CORP			11,308.000	308,029.92
ACTUATE CORP			3,447.000	22,750.20
ACUITY BRANDS INC			4,699.000	658,188.93
ACURA PHARMACEUTICALS INC			9,756.000	4,390.20
ACXIOM CORP			13,017.000	263,854.59
ADAMIS PHARMACEUTICALS CORP			27.000	166.59
ADAMS RESOURCES & ENERGY INC			4,381.000	218,830.95
ADDUS HOMECARE CORP			6,228.000	151,153.56
ADECCO SA			29,987.000	2,077,798.97
ADEPT TECHNOLOGY INC			892.000	7,742.56
ADOBE SYSTEMS INC			52,056.000	3,784,471.20
ADT CORP/THE			51,309.000	1,858,925.07
ADTRAN INC			10,380.000	226,284.00
ADVANCED EMISSIONS SOLUTIONS I			3,600.000	82,044.00
ADVANCED ENERGY INDUSTRIES INC			6,249.000	148,101.30
ADVANCED ENVIRONMENTAL RECYCLI			4,484.000	336.30
ADVANCED PHOTONIX INC			2,075.000	612.13
ADVANCED SEMICONDUCTOR ENGINEE			427,000.000	514,799.70
ADVANSOURCE BIOMATERIALS CORP			2,778.000	55.84
ADVANTA CORP			17,350.000	0.00
ADVENT SOFTWARE INC			7,161.000	219,413.04
ADVISORY BOARD CO/THE			8,170.000	400,166.60
AEGION CORP			5,398.000	100,456.78
AEGON NV			136,787.000	1,035,984.11
AEHR TEST SYSTEMS			2,650.000	6,757.50
AEOLUS PHARMACEUTICALS INC			328.000	75.44
AEON FINANCIAL SERVICE CO LTD			202,700.000	4,060,931.46
AEP INDUSTRIES INC			2,069.000	120,312.35
AERCAP HOLDINGS NV			70,795.000	2,748,261.90
AEROPOSTALE INC			9,815.000	22,770.80

Asset Detail

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As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AES CORP/VA			72,075.000	992,472.75
AETNA INC			38,642.000	3,432,568.86
AFFILIATED MANAGERS GROUP INC			6,106.000	1,295,937.44
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	1,998.88
AFFYMAX INC			1,106.000	111.04
AFFYMETRIX INC			18,977.000	187,302.99
AFLAC INC			49,507.000	3,024,382.63
AFRICAN BANK INVESTMENTS LTD			297,359.000	0.00
AG MORTGAGE INVESTMENT TRUST I			5,400.000	100,278.00
AG&E HOLDINGS INC			2,275.000	1,569.75
AGFEED INDUSTRIES INC NEVADA			5,237.000	0.00
AGILENT TECHNOLOGIES INC			36,643.000	1,500,164.42
AGILYSYS INC			5,724.000	72,065.16
AGL RESOURCES INC			13,137.000	716,097.87
AGREE REALTY CORP			3,730.000	115,965.70
AGRIUM INC			21,210.000	2,014,331.97
AH BELO CORP			2,095.000	21,746.10
AIA GROUP LTD			399,000.000	2,220,139.65
AIR CANADA VTG AND VAR VTG			232,000.000	2,377,586.88
AIR METHODS CORP			9,068.000	399,264.04
AIR PRODUCTS & CHEMICALS INC			21,133.000	3,048,012.59
AIR TRANSPORT SERVICES GROUP I			3,550.000	30,388.00
AIRCASTLE LTD			37,462.000	800,562.94
AIRGAS INC			7,387.000	850,834.66
AISIN SEIKI CO LTD			7,400.000	268,793.52
AISIN SEIKI CO Y50			19,400.000	704,674.89
AIXTRON SE			88,241.000	1,000,491.32
AK STEEL HOLDING CORP			27,300.000	162,162.00
AKAMAI TECHNOLOGIES INC			19,556.000	1,231,245.76
AKORN INC			13,688.000	495,505.60
AKSA AKRILIK KIMYA SANAYII AS			600,400.000	1,908,233.13
AKSYS LTD			9,696.000	0.10
AKZO NOBEL NV			75,088.000	5,238,092.52
AL NOOR HOSPITALS GROUP PLC			48,600.000	750,217.55
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	22.98
ALAMO GROUP INC			1,937.000	93,828.28
ALASKA COMMUNICATIONS SYSTEMS			4,616.000	8,262.64
ALBANY INTERNATIONAL CORP			3,659.000	139,005.41
ALBANY MOLECULAR RESEARCH INC			5,562.000	90,549.36

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALBEMARLE CORP			23,800.000	1,431,094.00
ALCO STORES INC			1,006.000	42.25
ALCOA INC			843,613.000	13,320,649.27
ALERE INC			13,800.000	524,400.00
ALEXANDER & BALDWIN INC			51,867.000	2,036,298.42
ALEXANDER'S INC			999.000	436,742.82
ALEXION PHARMACEUTICALS INC			41,486.000	7,676,154.58
ALEXZA PHARMACEUTICALS INC			428.000	637.72
ALFA LAVAL AB			68,100.000	1,290,100.59
ALFRESA HOLDINGS CORP			164,800.000	2,006,822.54
ALIBABA GROUP HOLDING LTD			23,369.000	2,428,973.86
ALIBABA GROUP HOLDING LTD ADR			2,800.000	291,032.00
ALICO INC			1,269.000	63,488.07
ALIGN TECHNOLOGY INC			8,505.000	475,514.55
ALIMENTATION COUCHE-TARD INC			27,100.000	1,139,217.78
ALJ REGIONAL HOLDINGS INC			738.000	3,077.46
ALKERMES PLC			81,000.000	4,743,360.00
ALLEGHENY TECHNOLOGIES INC			64,203.000	2,232,338.31
ALLEGIAN'T TRAVEL CO			2,869.000	431,296.77
ALLEGION PLC			12,818.000	710,886.28
ALLERGAN INC/UNITED STATES			32,731.000	6,958,283.29
ALLETE INC			6,775.000	373,573.50
ALLIANCE BANCORP INC OF PENNSY			3,071.000	54,817.35
ALLIANCE DATA SYSTEMS CORP			17,598.000	5,033,907.90
ALLIANCE FIBER OPTIC PRODUCTS			4,396.000	63,785.96
ALLIANCE GLOBAL GROUP INC			1,492,300.000	752,280.00
ALLIANCE HEALTHCARE SERVICES I			3,641.000	76,424.59
ALLIANCE ONE INTERNATIONAL INC			19,985.000	31,576.30
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANCE SEMICONDUCTOR CORP			8,268.000	6,614.40
ALLIANZ SE			18,300.000	3,041,466.72
ALLIED HEALTHCARE PRODUCTS INC			250.000	402.50
ALLIED MOTION TECHNOLOGIES INC			3,842.000	91,016.98
ALLIED NEVADA GOLD CORP			6,538.000	5,688.06
ALLIED WORLD ASSURANCE CO HOLD			62,175.000	2,357,676.00
ALLIN CORP			7.000	406.00
ALLISON TRANSMISSION HOLDINGS			201,700.000	6,837,630.00
ALLSTATE CORP/THE			46,083.000	3,237,330.75
ALMOST FAMILY INC			5,331.000	154,332.45

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALON USA ENERGY INC			10,299.000	130,488.33
ALPHA NATURAL RESOURCES INC			33,540.000	56,011.80
ALPHA TECHNOLOGIES GROUP INC			4,243.000	17.40
ALPHATEC HOLDINGS INC			3,700.000	5,217.00
ALPINE GROUP INC/DE			5,287.000	1,110.27
ALSERES PHARMACEUTICALS INC			1,461.000	58.44
ALTEN SA			50,600.000	2,164,428.53
ALTERA CORP			33,491.000	1,237,157.54
ALTEVA			500.000	3,525.00
ALTIGEN COMMUNICATIONS INC			1,737.000	234.67
ALTISOURCE ASSET MANAGEMENT CO			427.000	132,421.24
ALTISOURCE PORTFOLIO SOLUTIONS			3,172.000	107,181.88
ALTISOURCE RESIDENTIAL CORP			890.000	17,266.00
ALTRA INDUSTRIAL MOTION CORP			3,656.000	103,793.84
ALTRIA GROUP INC			217,156.000	10,699,276.12
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			2,537.000	20,245.26
AMADEUS IT HOLDING SA			58,600.000	2,346,021.95
AMAG PHARMACEUTICALS INC			7,700.000	328,174.00
AMAZON.COM INC			41,713.000	12,945,629.55
AMB FINANCIAL CORP			689.000	689.00
AMBAC FINANCIAL GROUP INC			2,707.000	66,321.50
AMBASSADORS GROUP INC			7,049.000	17,622.50
AMBASSADORS INTERNATIONAL INC			438.000	8.02
AMC NETWORKS INC			46,400.000	2,958,928.00
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR LTD/AUSTRALIA			834,972.000	9,279,204.98
AMDOCS LTD			89,400.000	4,170,957.00
AMEC FOSTER WHEELER PLC			373,304.000	4,965,093.46
AMEDISYS INC			6,776.000	198,875.60
AMEN PROPERTIES INC			13.000	7,605.00
AMEREN CORP			120,799.000	5,572,457.87
AMERIANA BANCORP			1,444.000	25,002.20
AMERICA MOVIL SAB DE CV			1,291,600.000	1,437,082.72
AMERICA'S CAR-MART INC/TX			1,565.000	83,539.70
AMERICAN AIRLINES GROUP INC			48,520.000	2,602,127.60
AMERICAN ASSETS TRUST INC			5,858.000	233,206.98
AMERICAN AXLE & MANUFACTURING			5,406.000	122,121.54
AMERICAN BILTRITE INC			15.000	6,150.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN CAPITAL MORTGAGE INVE			1,471.000	27,713.64
AMERICAN CARESOURCE HOLDINGS I			275.000	803.00
AMERICAN EAGLE OUTFITTERS INC			279,108.000	3,874,019.04
AMERICAN ELECTRIC POWER CO INC			53,753.000	3,263,882.16
AMERICAN EQUITY INVESTMENT LIF			8,855.000	258,477.45
AMERICAN EXPRESS CO			97,765.000	9,096,055.60
AMERICAN HOME MORTGAGE INVESTM			7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I			316,009.000	17,699,664.09
AMERICAN INTERNATIONAL GROUP INC			138,791.000	0.00
AMERICAN LOCKER GROUP INC			669.000	11.71
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	2.32
AMERICAN NATIONAL BANKSHARES I			1,269.000	31,483.89
AMERICAN ORIENTAL BIOENGINEERI			22.000	1.28
AMERICAN PUBLIC EDUCATION INC			2,125.000	78,348.75
AMERICAN RAILCAR INDUSTRIES IN			2,933.000	151,049.50
AMERICAN REALTY INVESTORS INC			894.000	4,818.66
AMERICAN RESIDENTIAL PROPERTIE			3,100.000	54,467.00
AMERICAN SCIENCE & ENGINEERING			1,531.000	79,458.90
AMERICAN SHARED HOSPITAL SERVI			962.000	2,683.98
AMERICAN SKIING CO COM			20,300.000	0.00
AMERICAN SOFTWARE INC/GA			8,993.000	81,926.23
AMERICAN STATES WATER CO			5,442.000	204,945.72
AMERICAN SUPERCONDUCTOR CORP			7,918.000	5,865.65
AMERICAN TOWER CORP			83,459.000	8,249,922.15
AMERICAN VANGUARD CORP			3,658.000	42,505.96
AMERICAN VANTAGE COS			5,193.000	146.79
AMERICAN WOODMARK CORP			3,631.000	146,837.64
AMERIGAS PARTNERS LP			11,882.000	569,385.44
AMERIPRISE FINANCIAL INC			33,454.000	4,424,291.50
AMERIS BANCORP			2,427.000	62,228.28
AMERISAFE INC			1,487.000	62,989.32
AMERISERV FINANCIAL INC			4,968.000	15,599.52
AMERISOURCEBERGEN CORP			22,827.000	2,058,082.32
AMES NATIONAL CORP			667.000	17,301.98
AMETEK INC			27,020.000	1,422,062.60
AMGEN INC			83,575.000	13,312,661.75
AMICUS THERAPEUTICS INC			3,489.000	29,028.48
AMISTAR CORP			962.000	5.29

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMKOR TECHNOLOGY INC			24,303.000	172,551.30
AMN HEALTHCARE SERVICES INC			9,308.000	182,436.80
AMPAL-AMERICAN ISRAEL CORP			271.000	5.42
AMPCO-PITTSBURGH CORP			1,606.000	30,915.50
AMPHENOL CORP			34,002.000	1,829,647.62
AMPLIPHI BIOSCIENCES CORP			1,299.000	266.30
AMREIT INC			6,866.000	182,223.64
AMREP CORP			1,294.000	4,968.96
AMSURG CORP			6,462.000	353,665.26
AMTECH SYSTEMS INC			1,444.000	14,656.60
AMTRUST FINANCIAL SERVICES INC			10,412.000	585,675.00
AMVIG HOLDINGS LTD			960,000.000	414,708.21
ANACOMP INC			3.000	4.50
ANACOR PHARMACEUTICALS INC			2,400.000	77,400.00
ANADARKO PETROLEUM CORP			78,744.000	6,496,380.00
ANADIGICS INC			6,843.000	5,132.25
ANALOG DEVICES INC			34,193.000	1,898,395.36
ANALOGIC CORP			1,794.000	151,790.34
ANC RENTAL CORP			1,750.000	0.18
ANDERSONS INC/THE			5,750.000	305,555.00
ANDREA ELECTRONICS CORP			4,974.000	353.15
ANDRITZ AG			20,600.000	1,138,916.00
ANESIVA INC			4,789.000	0.00
ANGIODYNAMICS INC			6,573.000	124,952.73
ANGLO AMERICAN PLC			53,480.000	1,001,081.24
ANHEUSER-BUSCH INBEV NV			96,681.000	10,980,572.90
ANHUI CONCH CEMENT CO LTD			428,500.000	1,605,179.34
ANI PHARMACEUTICALS INC			99.000	5,582.61
ANIKA THERAPEUTICS INC			3,214.000	130,938.36
ANIMA HOLDING SPA			156,431.000	788,200.77
ANN INC			23,541.000	858,775.68
ANNALY CAPITAL MANAGEMENT INC			33,500.000	362,135.00
ANSELL LTD			282,243.000	5,201,524.55
ANTERO MIDSTREAM PARTNERS LP			43,607.000	1,199,192.50
ANTHEM INC			99,718.000	12,531,561.06
ANTHRACITE CAPITAL INC			6,549.000	0.00
ANWORTH MORTGAGE ASSET CORP			26,329.000	138,227.25
AON PLC			31,328.000	2,970,834.24
APA GROUP NPV			102,672.000	625,961.15

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
APACHE CORP			41,364.000	2,592,281.88
APARTMENT INVESTMENT & MANAGEM			16,065.000	596,814.75
APCO OIL & GAS INTERNATIONAL			1,022.000	14,338.66
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	0.00
APOGEE ENTERPRISES INC			39,681.000	1,681,283.97
APOLLO COMMERCIAL REAL ESTATE			8,648.000	141,481.28
APOLLO EDUCATION GROUP INC			11,609.000	395,982.99
APOLLO RESIDENTIAL MORTGAGE IN			7,241.000	114,190.57
APOLLO TYRES LTD			484,900.000	1,714,597.54
APPLE INC			836,928.000	92,380,112.64
APPLIED ENERGETICS INC			7,099.000	26.27
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			7,966.000	363,169.94
APPLIED MATERIALS INC			133,865.000	3,335,915.80
APPLIED MICRO CIRCUITS CORP			7,785.000	50,758.20
APPLIEDTHEORY CORP			5,601.000	0.00
APPROACH RESOURCES INC			4,988.000	31,873.32
APT SATELLITE HOLDINGS LTD			568,500.000	804,932.39
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARADIGM CORP			116.000	880.44
ARBOR REALTY TRUST INC			4,119.000	27,885.63
ARC DOCUMENT SOLUTIONS INC			6,493.000	66,358.46
ARC RESOURCES LTD			13,700.000	297,597.24
ARCA BIOPHARMA INC			27.000	25.75
ARCBEST CORP			4,550.000	210,983.50
ARCELORMITTAL			88,240.000	970,369.49
ARCH COAL INC			36,300.000	64,614.00
ARCHER-DANIELS-MIDLAND CO			156,734.000	8,150,168.00
ARCTIC CAT INC			3,206.000	113,813.00
ARENA PHARMACEUTICALS INC			38,215.000	132,606.05
ARES COMMERCIAL REAL ESTATE CO			5,100.000	58,548.00
ARGO GROUP INTERNATIONAL HOLDI			7,477.000	414,749.19
ARI NETWORK SERVICES INC			881.000	3,250.89
ARIAD PHARMACEUTICALS INC			129,960.000	892,825.20
ARK RESTAURANTS CORP			1,150.000	25,909.50
ARLINGTON ASSET INVESTMENT COR			1,070.000	28,472.70
ARM HOLDINGS PLC			360,000.000	5,585,233.50
ARMOUR RESIDENTIAL REIT INC			58,096.000	213,793.28

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AROTECH CORP			493.000	1,143.76
ARQULE INC			4,106.000	5,009.32
ARRAY BIOPHARMA INC			12,557.000	59,394.61
ARRHYTHMIA RESEARCH TECHNOLOGY			1,925.000	14,437.50
ARRIS GROUP INC			127,544.000	3,850,553.36
ARROW FINANCIAL CORP			2,930.000	80,545.70
ARROW RESOURCES DEVELOPMENT IN			2,800.000	3.36
ARROWHEAD RESEARCH CORP			10,203.000	75,298.14
ARTESIAN RESOURCES CORP			4,543.000	102,626.37
ARUBA NETWORKS INC			18,799.000	341,765.82
ASAHI GROUP HOLDINGS LTD			31,900.000	996,816.75
ASB FINANCIAL CORP			1,237.000	15,833.60
ASBURY AUTOMOTIVE GROUP INC			9,374.000	711,674.08
ASCENT CAPITAL GROUP INC			1,885.000	99,773.05
ASFG INC			44.000	0.00
ASHFORD HOSPITALITY PRIME INC			6,009.000	103,114.44
ASHFORD HOSPITALITY TRUST INC			13,148.000	137,791.04
ASHFORD INC			151.000	14,194.00
ASHTREAD GROUP PLC			459,633.000	8,256,185.34
ASICS CORP			311,900.000	7,531,176.93
ASML HOLDING NV			83,430.000	9,035,425.20
ASPEN INSURANCE HOLDINGS LTD			41.000	1,794.57
ASPEN TECHNOLOGY INC			16,522.000	578,600.44
ASSA ABLOY AB			203,342.000	10,774,599.88
ASSICURAZIONI GENERALI SPA			86,206.000	1,773,330.70
ASSOCIATED BRITISH FOODS PLC			187,601.000	9,223,056.58
ASSOCIATED ESTATES REALTY CORP			8,937.000	207,427.77
ASSURANT INC			7,720.000	528,279.60
ASTA FUNDING INC			1,735.000	15,181.25
ASTALDI SPA			214,800.000	1,242,411.57
ASTEA INTERNATIONAL INC			1,980.000	3,465.00
ASTEC INDUSTRIES INC			2,737.000	107,591.47
ASTELLAS PHARMA INC			47,800.000	672,377.47
ASTELLAS PHARMA INC Y50			138,200.000	1,943,986.73
ASTERIAS BIOTHERAPEUTICS INC			419.000	1,353.37
ASTORIA FINANCIAL CORP			19,144.000	255,763.84
ASTRAL FOODS ORD ZAR0.01			62,700.000	947,918.31
ASTRO-MED INC			1,378.000	22,737.00
ASTRONICS CORP			6,479.000	356,990.89

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASTROTECH CORP			537.000	1,326.39
ASURE SOFTWARE INC			1,858.000	10,219.00
AT&T INC			651,498.000	21,883,817.82
AT&T LATIN AMER CORP COM			30,700.000	0.00
ATLANTIC AMERICAN CORP			10,449.000	40,333.14
ATLANTIC COAST FINANCIAL CORP			148.000	589.04
ATLANTIC PREMIUM BRANDS LTD			3,850.000	1,270.50
ATLANTIC TELE-NETWORK INC			6,682.000	451,636.38
ATLANTICUS HOLDINGS CORP			1,984.000	5,049.80
ATLANTIS PLASTICS INC			1,094.000	29.82
ATLAS AIR WORLDWIDE HOLDINGS I			5,256.000	259,120.80
ATMOS ENERGY CORP			86,110.000	4,799,771.40
ATNA RESOURCES LTD			1,222.000	73.44
ATP OIL & GAS CORP/UNITED STAT			4,974.000	0.00
ATRICURE INC			3,277.000	65,408.92
ATRINSIC INC			1,592.000	1.91
ATRION CORP			816.000	277,448.16
ATRM HOLDINGS INC			197.000	610.70
AUCKLAND INTERNATIONAL AIRPORT			73,497.000	242,993.43
AUSTRALIA & NEW ZEALAND BANKIN			46,716.000	1,226,801.94
AUTOBYTEL INC			1,183.000	12,894.70
AUTOCANADA INC			7,800.000	299,676.24
AUTODESK INC			57,378.000	3,446,122.68
AUTOMATIC DATA PROCESSING INC			52,964.000	4,415,608.68
AUTONATION INC			8,205.000	495,664.05
AUTOZONE INC			3,521.000	2,179,886.31
AUXILIUM PHARMACEUTICALS INC			6,538.000	224,809.13
AV HOMES INC			3,412.000	49,712.84
AVADO BRANDS INC COM			40,600.000	0.00
AVAGO TECHNOLOGIES LTD			27,787.000	2,795,094.33
AVALONBAY COMMUNITIES INC			14,504.000	2,369,808.56
AVANIR PHARMACEUTICALS INC			7,403.000	125,480.85
AVAX TECHNOLOGIES INC			1,969.000	17.72
AVERY DENNISON CORP			10,009.000	519,266.92
AVIAT NETWORKS INC			16,719.000	25,078.50
AVID TECHNOLOGY INC			5,235.000	74,389.35
AVINCI MEDIA CORP			4,781.000	0.00
AVISTA CORP			12,303.000	434,911.05
AVIV REIT INC			1,900.000	65,512.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVON PRODUCTS INC			97,256.000	913,233.84
AVX CORP			5,500.000	77,000.00
AWARE INC			6,206.000	28,175.24
AXA SA			73,900.000	1,717,362.86
AXCELIS TECHNOLOGIES INC			12,271.000	31,413.76
AXCESS INTERNATIONAL INC			2,712.000	125.60
AXIALL CORP			13,274.000	563,746.78
AXION INTERNATIONAL HOLDINGS I			122.000	47.58
AXIS BANK LTD			183,026.000	1,456,727.23
AXOGEN INC			469.000	1,669.64
AXT INC			6,537.000	18,303.60
AZIMUT HOLDING SPA			275,521.000	6,011,097.18
AZZ INC			5,574.000	261,532.08
B&G FOODS INC			72,269.000	2,160,843.10
BADGER METER INC			4,731.000	280,784.85
BADGER PAPER MILLS INC			2,800.000	56.00
BAE SYSTEMS PLC			387,200.000	2,849,660.35
BAIDU INC ADR			27,070.000	6,171,147.90
BAKER HUGHES INC			47,539.000	2,665,511.73
BALCHEM CORP			5,027.000	334,999.28
BALDWIN & LYONS INC			3,634.000	93,684.52
BALL CORP			37,703.000	2,570,213.51
BALLANTYNE STRONG INC			1,125.000	4,623.75
BANCFIRST CORP			3,031.000	192,135.09
BANCO BILBAO VIZCAYA ARGENTARI			163,081.000	1,549,878.23
BANCO BILBAO VIZCAYA ARGENTARIA SA EURO.49			57,695.000	548,317.86
BANCO DE CREDITO E INVERSIONES			22,714.000	1,120,784.63
BANCO LATINOAMERICANO DE COMER			3,184.000	95,838.40
BANCO POPULAR ESPANOL SA			231,334.000	1,164,490.94
BANCORP INC/THE			2,249.000	24,491.61
BANCORPSOUTH INC			17,500.000	393,925.00
BANGKOK BANK PCL			149,100.000	888,255.33
BANK CENTRAL ASIA TBK PT			1,226,300.000	1,299,573.73
BANK HAPOALIM BM			474,000.000	2,241,221.14
BANK MANDIRI PERSERO TBK PT			7,063,979.000	6,145,702.88
BANK MUTUAL CORP			11,037.000	75,713.82
BANK NEGARA INDONESIA PERSERO			6,088,000.000	2,998,536.64
BANK OF AMERICA CORP			1,229,848.000	22,001,980.72
BANK OF FLORIDA CORP			1,663.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANK OF HAWAII CORP			7,400.000	438,894.00
BANK OF MARIN BANCORP			712.000	37,444.08
BANK OF MONTREAL			10,777.000	764,648.27
BANK OF NEW YORK MELLON CORP/T			123,683.000	5,017,819.31
BANK OF NOVA SCOTIA			105,367.000	6,032,277.82
BANK OF SOUTH CAROLINA CORP			1,604.000	23,787.32
BANK OF THE OZARKS INC			14,124.000	535,582.08
BANK RAKYAT INDONESIA PERSERO			1,700,000.000	1,599,115.12
BANKFINANCIAL CORP			3,144.000	37,287.84
BANKIA SA			2,298,504.000	3,443,255.29
BANKRATE INC			5,861.000	72,852.23
BANKUNITED FINANCIAL CORP			4,941.000	0.00
BANKUNITED INC			93,100.000	2,697,107.00
BANNER CORP			1,183.000	50,892.66
BAR HARBOR BANKSHARES			1,644.000	52,608.00
BARCLAYS AFRICA GROUP LTD			197,200.000	3,102,357.64
BARCLAYS PLC			389,175.000	1,477,609.44
BARNES & NOBLE INC			2,796.000	64,923.12
BARNES GROUP INC			9,197.000	340,380.97
BARNWELL INDUSTRIES INC			2,600.000	6,942.00
BARRATT DEVELOPMENTS PLC			158,000.000	1,160,362.67
BARRETT BUSINESS SERVICES INC			5,490.000	150,426.00
BASIC ENERGY SERVICES INC			7,576.000	53,107.76
BASSETT FURNITURE INDUSTRIES I			2,450.000	47,799.50
BAXANO SURGICAL INC			2,475.000	12.38
BAXTER INTERNATIONAL INC			59,548.000	4,364,272.92
BAY BANCORP INC			851.000	3,727.38
BAYER AG			64,626.000	8,836,678.12
BAYER AG ORD NPV			31,541.000	4,312,779.14
BAYERISCHE MOTOREN WERKE (BMW) AG EUR1			21,616.000	2,348,063.69
BB LIQUIDATING INC			31,721.000	171.29
BB&T CORP			79,140.000	3,077,754.60
BBCN BANCORP INC			10,030.000	144,231.40
BBX CAPITAL CORP			231.000	3,799.95
BCB BANCORP INC			1,387.000	16,269.51
BEACON POWER CORP			2,067.000	53.74
BEACON ROOFING SUPPLY INC			84,231.000	2,341,621.80
BEARD CO			1,181.000	1.77
BEARINGPOINT INC			1,404.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEASLEY BROADCAST GROUP INC			545.000	2,784.95
BEAZER HOMES USA INC			786.000	15,216.96
BEBE STORES INC			4,968.000	10,879.92
BECTON DICKINSON AND CO			60,175.000	8,373,953.00
BED BATH & BEYOND INC			40,297.000	3,069,422.49
BEIJING CAPITAL INTERNATIONAL			1,300,000.000	1,044,378.68
BEL FUSE INC			8,827.000	230,039.23
BELDEN INC			8,322.000	655,856.82
BELIEVING TODAY INC			3,700.000	0.00
BELMOND LTD			15,648.000	193,565.76
BEMIS CO INC			9,370.000	423,617.70
BENCHMARK ELECTRONICS INC			10,649.000	270,910.56
BENEFICIAL MUTUAL BANCORP INC			10,282.000	126,160.14
BERKSHIRE BANCORP INC/NY			2,637.000	22,414.50
BERKSHIRE HATHAWAY INC			223,154.000	33,506,573.10
BERKSHIRE HILLS BANCORP INC			2,961.000	78,940.26
BERRY PLASTICS GROUP INC			13,925.000	439,333.75
BEST BUY CO INC			162,786.000	6,345,398.28
BEST PACIFIC INTERNATIONAL HOL			3,496,000.000	1,830,307.48
BETTER ENVIRONMENT CONCEPTS IN			42.000	8.40
BEZEQ THE ISRAELI TELECOMMUNIC			660,600.000	1,179,809.59
BFC FINANCIAL CORP			892.000	2,818.72
BG GROUP PLC			462,389.000	6,236,477.42
BGC PARTNERS INC			5,806.000	53,124.90
BHP BILLITON LTD			12,705.000	305,363.90
BHP BILLITON PLC			52,875.000	1,144,753.60
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIG 5 SPORTING GOODS CORP			1,234.000	18,053.42
BIG LOTS INC			49,674.000	1,987,953.48
BIGLARI HOLDINGS INC			393.000	157,007.43
BILL BARRETT CORP			7,931.000	90,334.09
BIO-REFERENCE LABORATORIES INC			4,862.000	156,216.06
BIOANALYTICAL SYSTEMS INC			1,062.000	2,283.30
BIOCRIST PHARMACEUTICALS INC			10,960.000	133,273.60
BIODEL INC			784.000	1,042.72
BIODELIVERY SCIENCES INTERNATI			8,125.000	97,662.50
BIOGEN INC			25,947.000	8,807,709.15
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	311.83
BIOLASE INC			4,653.000	12,237.39

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BIOMED REALTY TRUST INC			238,400.000	5,135,136.00
BIOPURE CORP			374.000	0.00
BIOSCRIP INC			19,064.000	133,257.36
BIOSPECIFICS TECHNOLOGIES CORP			6,063.000	234,153.06
BIOTA PHARMACEUTICALS INC			1,254.000	2,808.96
BIOTELEMETRY INC			3,306.000	33,159.18
BIOTIME INC			3,175.000	11,842.75
BIOTIME INC WTS PUR COM EXPIRING 10/01/2018			513.000	538.65
BIRKS GROUP INC			473.000	903.90
BJ'S RESTAURANTS INC			5,216.000	261,895.36
BKF CAPITAL GROUP INC			175.000	236.25
BLACK BOX CORP			7,065.000	168,853.50
BLACK DIAMOND INC			2,681.000	23,458.75
BLACK HILLS CORP			8,225.000	436,254.00
BLACKBAUD INC			7,984.000	345,387.84
BLACKHAWK NETWORK HOLDINGS INC			10,000.000	388,000.00
BLACKROCK EMERGING MARKETS SMALL CAP			1,016,915.460	11,865,653.31
BLACKROCK INC			14,628.000	5,230,387.68
BLACKROCK MSCI CANADA SMALL CAP			359,901.650	4,484,634.41
BLACKROCK MSCI EAFE SMALL CAP			3,245,322.080	36,986,945.48
BLACKSTONE MORTGAGE TRUST INC			3,572.000	104,088.08
BLONDER TONGUE LABORATORIES			3,056.000	8,220.64
BLOOMIN' BRANDS INC			73,825.000	1,827,907.00
BLOUNT INTERNATIONAL INC			10,425.000	183,167.25
BLUCORA INC			747.000	10,345.95
BLUE NILE INC			2,619.000	94,310.19
BLUE RIVER BANCSHARES INC			962.000	9.62
BLUEBIRD BIO INC			3,173.000	291,027.56
BLYTH INC			1,462.000	13,377.30
BM&FBOVESPA SA - BOLSA DE VALO			274,200.000	1,016,052.21
BMB MUNAI INC			7,468.000	37.34
BMC INDS INC MINN COM			26,300.000	0.00
BNC BANCORP			499.000	8,587.79
BNCCORP INC			906.000	15,402.00
BNP PARIBAS SA			17,770.000	1,059,217.51
BNS HOLDING INC			94.000	14.10
BOB EVANS FARMS INC/DE			20,734.000	1,061,166.12
BOC HONG KONG HOLDINGS LTD			367,000.000	1,228,089.52
BOEING CO/THE			95,546.000	12,419,069.08

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOISE CASCADE CO			83,474.000	3,101,059.10
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			2,275.000	16,857.75
BONANZA CREEK ENERGY INC			54,900.000	1,317,600.00
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	17.50
BOOKS-A-MILLION INC			3,425.000	5,856.75
BOOZ ALLEN HAMILTON HOLDING CO			61,475.000	1,630,931.75
BORDERS GROUP INC			7,555.000	0.00
BORGWARNER INC			75,182.000	4,131,250.90
BOSTON BEER CO INC/THE			2,303.000	666,810.62
BOSTON PRIVATE FINANCIAL HOLDI			9,267.000	124,826.49
BOSTON PROPERTIES INC			16,821.000	2,164,694.49
BOSTON SCIENTIFIC CORP			419,345.000	5,556,321.25
BOTTOMLINE TECHNOLOGIES DE INC			5,284.000	133,579.52
BOULDER BRANDS INC			8,212.000	90,824.72
BOUYGUES SA			44,068.000	1,598,668.02
BOVIE MEDICAL CORP			1,531.000	5,557.53
BOWL AMERICA INC			4,772.000	68,239.60
BOYDS COLLECTION LTD COM			52,800.000	369,600.00
BOYDS COLLECTION LTD/THE			833.000	0.10
BP PLC			376,735.000	2,414,312.84
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPOST SA			37,160.000	934,607.05
BPZ RESOURCES INC			6,492.000	1,876.19
BRADY CORP			9,474.000	259,019.16
BRAMBLES LTD			55,530.000	483,058.83
BRANDYWINE REALTY TRUST			32,885.000	525,502.30
BREEZE-EASTERN CORP			1,844.000	18,458.44
BRIDGESTONE CO Y50			53,700.000	1,880,698.02
BRIDGFORD FOODS CORP			4,137.000	29,207.22
BRIGGS & STRATTON CORP			8,476.000	173,079.92
BRIGHT HORIZONS FAMILY SOLUTIO			2,708.000	127,303.08
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	0.52
BRINK'S CO/THE			10,886.000	265,727.26
BRISTOL-MYERS SQUIBB CO			182,251.000	10,758,276.53
BRISTOW GROUP INC			6,368.000	418,950.72
BRITISH AMERICAN TOBACCO PLC			147,107.000	8,028,180.64
BRITISH LAND ORD GBP0.25			156,200.000	1,892,421.19

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BROADCOM CORP			156,889.000	6,798,000.37
BROADSOFT INC			4,659.000	135,204.18
BROOKFIELD ASSET MGMT INC LTD VTG CL A			30,400.000	1,528,070.80
BROOKFIELD RESIDENTIAL PROPERT			15,296.000	368,021.76
BROOKLINE BANCORP INC			19,028.000	190,850.84
BROOKLYN FEDERAL BANC ESCROW			787.000	0.00
BROOKS AUTOMATION INC			10,103.000	128,813.25
BROWN SHOE CO INC			14,827.000	476,688.05
BROWN-FORMAN CORP			17,191.000	1,510,057.44
BRT REALTY TRUST			1,053.000	7,349.94
BRUKER CORP			24,246.000	475,706.52
BRUNSWICK CORP/DE			23,147.000	1,186,515.22
BRYN MAWR BANK CORP			1,196.000	37,434.80
BSD MEDICAL CORP			8,650.000	3,070.75
BSML INC			1,459.000	0.00
BSQUARE CORP			2,079.000	9,459.45
BT GROUP PLC			912,200.000	5,710,726.62
BTU INTERNATIONAL INC			1,706.000	5,612.74
BUCKEYE PARTNERS LP			87,835.000	6,645,596.10
BUCKLE INC/THE			6,544.000	343,690.88
BUFFALO WILD WINGS INC			3,608.000	650,811.04
BUILDERS FIRSTSOURCE INC			5,175.000	35,552.25
BUILDING MATLS HLDG CORP COM			12,400.000	0.00
BUNGE LTD			22,600.000	2,054,566.00
BURBERRY GROUP PLC			198,000.000	5,050,847.34
BUTLER INTERNATIONAL INC			4,024.000	20.48
C&J ENERGY SERVICES INC			5,892.000	77,833.32
CA INC			35,195.000	1,071,687.75
CABLEVISION SYSTEMS CORP			52,951.000	1,092,908.64
CABOT CORP			700.000	30,702.00
CABOT OIL & GAS CORP			45,379.000	1,343,672.19
CACHE INC			3,062.000	612.40
CACI INTERNATIONAL INC			4,787.000	412,543.66
CADIZ INC			278.000	3,113.60
CADUS CORP			2,943.000	4,179.06
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			2,375.000	55,100.00
CAIXABANK SA			411,553.000	2,171,776.73
CAL DIVE INTERNATIONAL INC			9,001.000	630.07

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CALAMOS ASSET MANAGEMENT INC			7,974.000	106,213.68
CALAMP CORP			6,559.000	120,029.70
CALBEE INC			11,300.000	393,490.12
CALGON CARBON CORP			10,794.000	224,299.32
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00
CALIFORNIA FIRST NATIONAL BANC			3,437.000	49,011.62
CALIFORNIA WATER SERVICE GROUP			7,368.000	181,326.48
CALIX INC			5,600.000	56,112.00
CALLAWAY GOLF CO			15,974.000	122,999.80
CALLIDUS SOFTWARE INC			4,000.000	65,320.00
CALLON PETROLEUM CO			10,637.000	57,971.65
CALTEX AUSTRALIA LTD			223,270.000	6,250,611.88
CAMBEX CORP			5,237.000	31.42
CAMBIUM LEARNING GROUP INC			2,143.000	3,557.38
CAMBREX CORP			14,119.000	305,252.78
CAMBRIDGE HEART INC			5,193.000	4.15
CAMDEN NATIONAL CORP			1,531.000	60,995.04
CAMERON INTERNATIONAL CORP			21,694.000	1,083,615.30
CAMPBELL SOUP CO			19,683.000	866,052.00
CANADIAN IMPERIAL BK OF COMM			40,000.000	3,447,960.28
CANADIAN NATIONAL RAILWAY CO			5,900.000	407,613.21
CANADIAN NATURAL RESOURCES LTD			31,000.000	961,381.39
CANADIAN PACIFIC RAILWAY LTD			7,200.000	1,390,891.43
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			7,333.000	317,225.58
CANTERBURY PARK HOLDING CORP			862.000	7,999.36
CAPELLA EDUCATION CO			1,919.000	147,686.24
CAPITA PLC			86,000.000	1,449,572.35
CAPITAL BANK FINANCIAL CORP			454.000	12,167.20
CAPITAL CITY BANK GROUP INC			2,213.000	34,390.02
CAPITAL ONE FINANCIAL CORP			116,785.000	9,640,601.75
CAPITAL SENIOR LIVING CORP			3,875.000	96,526.25
CAPITEC BANK HOLDINGS LTD			63,300.000	1,860,356.56
CAPITOL BANCORP LTD			1,356.000	3.77
CAPITOL FEDERAL FINANCIAL INC			24,218.000	309,506.04
CAPRICOR THERAPEUTICS INC			62.000	226.30
CAPSTEAD MORTGAGE CORP			18,858.000	231,576.24
CAPSTONE THERAPEUTICS CORP			6,299.000	1,455.07
CAPSTONE TURBINE CORP			20,685.000	15,292.42

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CARBO CERAMICS INC			3,500.000	140,175.00
CARDICA INC			1,665.000	1,165.50
CARDINAL ENERGY LTD			12,400.000	144,635.45
CARDINAL FINANCIAL CORP			3,556.000	70,515.48
CARDINAL HEALTH INC			36,363.000	2,935,584.99
CARDIOVASCULAR SYSTEMS INC			2,425.000	72,944.00
CARDTRONICS INC			80,310.000	3,098,359.80
CAREER EDUCATION CORP			6,072.000	42,261.12
CAREFUSION CORP			22,405.000	1,329,512.70
CARETRUST REIT INC			4,976.575	61,361.17
CARLSBERG A/S			15,177.000	1,180,864.93
CARMAX INC			23,666.000	1,575,682.28
CARMIKE CINEMAS INC			1,476.000	38,774.52
CARNIVAL CORP			49,487.000	2,243,245.71
CARNIVAL PLC			37,260.000	1,695,870.55
CARPENTER TECHNOLOGY CORP			3,643.000	179,417.75
CARREFOUR SA			41,655.000	1,275,237.21
CARRIAGE SERVICES INC			6,031.000	126,349.45
CARRIZO OIL & GAS INC			8,220.000	341,952.00
CARTESIAN INC			1,631.000	6,931.75
CASCADE BANCORP			2,527.000	13,115.13
CASCADE MICROTECH INC			629.000	9,189.69
CASELLA WASTE SYSTEMS INC			5,327.000	21,521.08
CASEY'S GENERAL STORES INC			8,334.000	752,726.88
CASH AMERICA INTERNATIONAL INC			5,168.000	116,900.16
CASH TECHNOLOGIES INC			787.000	1.37
CASI PHARMACEUTICALS INC			501.000	666.33
CASS INFORMATION SYSTEMS INC			2,853.000	151,922.25
CATALENT INC			9,300.000	259,284.00
CATALINA LIGHTING INC			910.000	3.64
CATASYS INC			19.000	39.71
CATERPILLAR INC			128,496.000	11,761,238.88
CATHAY GENERAL BANCORP			11,399.000	291,700.41
CATO CORP/THE			7,116.000	300,152.88
CATSKILL LITIGATION TR UNITS COM			3,760.000	0.00
CAVCO INDUSTRIES INC			1,606.000	127,307.62
CAVIUM INC			43,939.000	2,716,308.98
CBIZ INC			20,529.000	175,728.24
CBL & ASSOCIATES PROPERTIES IN			116,475.000	2,261,944.50

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CBRE GROUP INC			284,351.000	9,739,021.75
CBS CORP			52,387.000	2,899,096.58
CCL INDUSTRIES INC CL B			1,600.000	173,876.11
CDI CORP			3,231.000	57,221.01
CECO ENVIRONMENTAL CORP			815.000	12,665.10
CEDAR REALTY TRUST INC			33,315.000	244,532.10
CEF EVERGREEN INTERNTLESC CONTRA			823.000	0.00
CEL-SCI CORP			643.000	373.58
CELADON GROUP INC			4,170.000	94,617.30
CELANESE CORP			55,925.000	3,353,263.00
CELGENE CORP			156,134.000	17,465,149.24
CELLDEX THERAPEUTICS INC			2,856.000	52,122.00
CEMEX SAB DE CV ADR			540,476.000	5,507,450.44
GENOVUS ENERGY INC			8,800.000	181,456.00
CENTENE CORP			6,229.000	646,881.65
CENTERPOINT ENERGY INC			47,223.000	1,106,434.89
CENTERSTATE BANKS INC			1,125.000	13,398.75
CENTRAL GARDEN & PET CO			8,267.000	76,260.24
CENTRAL PACIFIC FINANCIAL CORP			452.000	9,718.00
CENTRICA PLC			143,300.000	623,399.06
CENTRUE FINANCIAL CORP			525.000	241.50
CENTRUS ENERGY CORP			496.000	2,132.80
CENTURY ALUMINUM CO			620.000	15,128.00
CENTURY BANCORP INC/MA			600.000	24,036.00
CENTURY CASINOS INC			297.000	1,499.85
CENTURYLINK INC			62,704.000	2,481,824.32
CENVEO INC			10,086.000	21,180.60
CEPHEID			10,927.000	591,587.78
CERBCO INC CL A			500.000	0.00
CERNER CORP			33,390.000	2,158,997.40
CERUS CORP			10,349.000	64,577.76
CESCA THERAPEUTICS INC			2,442.000	2,490.84
CEVA INC			1,829.000	33,178.06
CF ABERDEEN DE BUSINESS TR EMERGING MARKETS EQTY FD			2,966,377.050	159,578,875.68
CF BLACKROCK ACWI EX-US SUPERFUND A			39,020,708.790	884,900,161.85
CF INDUSTRIES HOLDINGS INC			5,464.000	1,489,158.56
CF WTC CTF EMERGING MKT EQTY FD			4,449,517.580	163,516,656.41
CH ROBINSON WORLDWIDE INC			25,173.000	1,885,205.97
CHALLENGER LTD/AUSTRALIA			51,290.000	274,084.81

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHAMBERS STREET PROPERTIES			26,539.000	213,904.34
CHAMPION ENTERPRISES INC			21,400.000	0.00
CHAMPION INDUSTRIES INC/WV			4,250.000	807.50
CHANNELL COMMERCIAL CORP			3,181.000	1,147.69
CHARLES & COLVARD LTD			1,223.000	2,250.32
CHARLES RIVER LABORATORIES INT			7,188.000	457,444.32
CHARLES SCHWAB CORP/THE			126,250.000	3,811,487.50
CHART INDUSTRIES INC			8,193.000	280,200.60
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00
CHARTER FINANCIAL CORP/MD			3,051.000	34,933.95
CHASE CORP			1,981.000	71,296.19
CHATHAM LODGING TRUST			8,100.000	234,657.00
CHAZAK VALUE CORP COM			216.000	0.22
CHECK POINT SOFTWARE TECHNOLOG			98,905.000	7,770,965.85
CHECKPOINT SYSTEMS INC			8,494.000	116,622.62
CHEESECAKE FACTORY INC/THE			8,583.000	431,810.73
CHEMED CORP			4,556.000	481,432.52
CHEMICAL FINANCIAL CORP			4,415.000	135,275.60
CHEMTURA CORP			19,459.000	481,221.07
CHEMTURA CORPORATION			1,269.000	869.00
CHEROKEE INC			4,081.000	79,008.16
CHESAPEAKE ENERGY CORP			204,800.000	4,007,936.00
CHESAPEAKE LODGING TRUST			7,200.000	267,912.00
CHESAPEAKE UTILITIES CORP			4,019.000	199,583.54
CHESTER BANCORP INC			84.000	1,512.00
CHEUNG KONG HOLDINGS LTD			69,000.000	1,159,364.79
CHEVRON CORP			215,033.000	24,122,401.94
CHICAGO RIVET & MACHINE CO			262.000	8,043.40
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDREN'S PLACE INC/THE			5,793.000	330,201.00
CHIMERIX INC			3,228.000	129,959.28
CHINA CGAME INC			1,663.000	66.52
CHINA RESOURCES POWER HOLDINGS			438,000.000	1,129,615.66
CHINA SKY ONE MEDICAL INC			581.000	33.67
CHIPOTLE MEXICAN GRILL INC			3,407.000	2,332,125.57
CHIQUITA BRANDS INTERNATIONAL			5,529.000	79,949.34
CHRISTOPHER & BANKS CORP			4,922.000	28,104.62
CHUBB CORP/THE			25,908.000	2,680,700.76
CHURCHILL DOWNS INC			2,701.000	257,405.30

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHYRONHEGO CORP			1,206.000	3,376.80
CIA DE SANEAMENTO BASICO DO ES			260,100.000	1,664,397.33
CIA HERING			126,200.000	961,383.64
CIBER INC			8,757.000	31,087.35
CIBL INC			22.000	0.00
CIE DE SAINT-GOBAIN			57,738.000	2,461,374.49
CIE FINANCIERE RICHEMONT SA			62,104.000	5,550,078.20
CIENA CORP			18,700.000	362,967.00
CIFC CORP			585.000	4,837.95
CIGNA CORP			28,740.000	2,957,633.40
CIM COMMERCIAL TRUST CORP			430.000	6,454.30
CIMAREX ENERGY CO			9,586.000	1,016,116.00
CIMPRESS NV			5,762.000	431,228.08
CINCINNATI BELL INC			30,378.000	96,905.82
CINCINNATI FINANCIAL CORP			16,167.000	837,935.61
CINEMARK HOLDINGS INC			18,317.000	651,718.86
CINTAS CORP			14,367.000	1,126,947.48
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	91.53
CIRCOR INTERNATIONAL INC			2,825.000	170,291.00
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			11,142.000	262,616.94
CISCO SYSTEMS INC			766,733.000	21,326,678.40
CIT GROUP INC			142,820.000	6,831,080.60
CITI TRENDS INC			4,263.000	107,640.75
CITIC LTD			633,000.000	1,079,100.17
CITIGROUP INC			472,052.000	25,542,733.72
CITIZENS & NORTHERN CORP			692.000	14,303.64
CITIZENS INC/TX			5,367.000	40,789.20
CITRIX SYSTEMS INC			17,686.000	1,128,366.80
CITY BANK/LYNNWOOD WA			1,072.000	73.75
CITY HOLDING CO			3,075.000	143,079.75
CITY OF MONTGOMERY ALABAMA			18,810.000	0.00
CIVEO CORP			8,801.000	36,172.11
CLARCOR INC			8,379.000	558,376.56
CLAYTON WILLIAMS ENERGY INC			1,531.000	97,677.80
CLEAN ENERGY FUELS CORP			14,163.000	70,744.19
CLEARSTORY SYSTEMS INC			219.000	0.03
CLEARWATER PAPER CORP			3,800.000	260,490.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CLECO CORP			11,791.000	643,081.14
CLEVELAND BIOLABS INC			1,150.000	327.75
CLIFTON BANCORP INC			2,561.000	34,803.99
CLOROX CO/THE			14,217.000	1,481,553.57
CLOSE BROTHERS GROUP PLC			97,576.000	2,273,051.94
CLOUD PEAK ENERGY INC			8,457.000	77,635.26
CLOVIS ONCOLOGY INC			2,782.000	155,792.00
CLP HOLDINGS LTD			46,000.000	398,911.65
CLST HOLDINGS INC			3,920.000	78.40
CME GROUP INC/IL			42,902.000	3,803,262.30
CMS ENERGY CORP			30,221.000	1,050,179.75
CNO FINANCIAL GROUP INC			50,257.000	865,425.54
CNOOC LTD			909,000.000	1,223,745.14
COACH INC			30,279.000	1,137,279.24
COAST DISTRIBUTION SYSTEM INC/			1,487.000	4,669.18
COBIZ FINANCIAL INC			2,657.000	34,886.41
COCA-COLA BOTTLING CO CONSOLID			1,656.000	145,777.68
COCA-COLA CO/THE			433,121.000	18,286,368.62
COCA-COLA ENTERPRISES INC			24,435.000	1,080,515.70
COCHLEAR LTD			73,000.000	4,641,763.04
CODEXIS INC			1,232.000	3,104.64
CODORUS VALLEY BANCORP INC			2,127.000	43,284.45
COEUR MINING INC			15,686.000	80,155.46
COGENT COMMUNICATIONS HOLDINGS			13,539.000	479,145.21
COGNEX CORP			15,002.000	620,032.66
COGNIZANT TECHNOLOGY SOLUTIONS			66,903.000	3,523,111.98
COHEN & STEERS INC			5,396.000	227,063.68
COHERENT INC			4,304.000	261,338.88
COHU INC			5,231.000	62,248.90
COLDWATER CREEK INC			2,034.000	0.00
COLGATE-PALMOLIVE CO			136,127.000	9,418,627.13
COLLABRX INC			199.000	125.37
COLOMBO BANK			495.000	163.35
COLONIAL BANGROUP INC/THE			63,000.000	0.00
COLONY CAPITAL INC			11,425.000	272,143.50
COLUMBIA BANKING SYSTEM INC			8,981.000	247,965.41
COLUMBIA LABORATORIES INC			834.000	4,670.40
COLUMBIA SPORTSWEAR CO			6,638.000	295,656.52
COLUMBUS MCKINNON CORP/NY			4,206.000	117,936.24

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMARCO INC			3,575.000	500.50
COMBIMATRIX CORP			46.000	59.34
COMCAST CORP			434,060.000	25,179,820.60
COMDIAL CORP			222.000	0.00
COMERICA INC			19,742.000	924,715.28
COMFORT SYSTEMS USA INC			7,205.000	123,349.60
COMFORTDELGRO CORP LTD			212,000.000	415,968.60
COMMERCIAL INTERNATIONAL BANK			226,100.000	1,555,493.88
COMMERCIAL METALS CO			20,200.000	329,058.00
COMMONWEALTH BANK OF AUSTRALIA ORD NPV			32,403.000	2,271,180.63
COMMUNICATION INTELLIGENCE COR			2,843.000	81.03
COMMUNICATIONS SYSTEMS INC			2,550.000	27,259.50
COMMUNITY BANK SYSTEM INC			4,662.000	177,762.06
COMMUNITY HEALTH SYSTEMS INC			47,446.000	1,186.15
COMMUNITY TRUST BANCORP INC			5,522.000	202,160.42
COMMUNITY WEST BANCSHARES			1,212.000	7,938.60
COMMUNITYONE BANCORP			119.000	1,362.55
COMMVault SYSTEMS INC			7,765.000	401,372.85
COMPASS DIVERSIFIED HOLDINGS			13,564.000	220,415.00
COMPASS MINERALS INTERNATIONAL			4,967.000	431,284.61
COMPETITIVE TECHNOLOGIES INC			1,369.000	213.70
COMPUTER PROGRAMS & SYSTEMS IN			2,662.000	161,716.50
COMPUTER SCIENCES CORP			57,735.000	3,640,191.75
COMPUTER SERVICES INC			2,400.000	95,760.00
COMPUTER TASK GROUP INC			7,312.000	69,683.36
COMPX INTERNATIONAL INC			1,356.000	16,000.80
COMSCORE INC			12,514.000	581,025.02
COMSTOCK RESOURCES INC			7,005.000	47,704.05
COMTECH TELECOMMUNICATIONS COR			4,858.000	153,124.16
COMTrex SYSTEMS CORP			367.000	550.50
COMVERSE INC			2,800.000	52,584.00
CON-WAY INC			84,780.000	4,169,480.40
CONAGRA FOODS INC			135,406.000	4,912,529.68
CONCEPTS DIRECT INC			437.000	152.95
CONCURRENT COMPUTER CORP			1,522.000	10,790.98
CONE MLS CORP N C			20,100.000	0.00
CONGOLEUM CORP CL A			4,800.000	0.00
CONMED CORP			18,003.000	809,414.88
CONN'S INC			2,429.000	45,398.01

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONNECTICUT WATER SERVICE INC			3,468.000	125,853.72
CONNECTONE BANCORP INC			1,190.000	22,610.00
CONOCOPHILLIPS			135,241.000	9,339,743.46
CONRAD INDUSTRIES INC			2,475.000	86,501.25
CONSOL ENERGY INC			141,710.000	4,791,215.10
CONSOLIDATED COMMUNICATIONS HO			14,855.000	413,414.65
CONSOLIDATED EDISON INC			32,180.000	2,124,201.80
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00
CONSOLIDATED WATER CO LTD			4,852.000	51,819.36
CONSOLIDATED-TOMOKA LAND CO			3,593.000	200,489.40
CONSORCIO ARA SAB DE CV			736,383.000	324,233.83
CONSTANT CONTACT INC			3,687.000	135,312.90
CONSTELLATION BRANDS INC			18,437.000	1,809,960.29
CONSTELLATION SOFTWARE INC			2,800.000	835,080.51
CONSUMER PORTFOLIO SERVICES IN			5,330.000	39,228.80
CONTANGO OIL & GAS CO			3,503.000	102,427.72
CONTINENTAL AG NPV			12,720.000	2,702,036.81
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.00
CONTINENTAL MATERIALS CORP			831.000	12,481.62
CONVERGYS CORP			18,586.000	378,596.82
COOPER COS INC/THE			16,370.000	2,653,413.30
COOPER TIRE & RUBBER CO			14,405.000	499,133.25
COPA HOLDINGS SA			7,400.000	766,936.00
COPART INC			66,270.000	2,418,192.30
CORCEPT THERAPEUTICS INC			1,412.000	4,236.00
CORELOGIC INC/UNITED STATES			50,225.000	1,586,607.75
CORESITE REALTY CORP			3,400.000	132,770.00
CORINTHIAN COLLEGES INC			11,399.000	721.56
CORNERSTONE ONDEMAND INC			6,696.000	235,699.20
CORNING INC			140,838.000	3,229,415.34
CORNWALL RESOURCES INC			100.000	0.10
CORPBANCA SA			69,166,000.000	830,653.23
CORPORATE EXECUTIVE BOARD CO/T			7,118.000	516,268.54
CORPORATE OFFICE PROPERTIES TR			14,469.000	410,485.53
CORTEX PHARMACEUTICALS INC			12,836.000	578.90
CORUS BANKSHARES INC			10,586.000	0.00
CORVEL CORP			8,146.000	303,194.12
COSCO PACIFIC LTD			1,063,929.000	1,511,892.24
COSINE COMMUNICATIONS INC			2,905.000	5,810.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COSTAR GROUP INC			5,053.000	927,882.39
COSTCO WHOLESALE CORP			67,217.000	9,528,009.75
COURIER CORP			1,937.000	28,900.04
COUSINS PROPERTIES INC			29,995.000	342,542.90
COVENANT TRANSPORTATION GROUP			2,637.000	71,489.07
COVER-ALL TECHNOLOGIES INC			1,150.000	1,403.00
COVIDIEN PLC			49,747.000	5,088,123.16
COVISINT CORP			6,057.000	16,051.05
COWEN GROUP INC			1,807.000	8,673.60
CPI AEROSTRUCTURES INC			1,400.000	14,686.00
CPI CORP			1,363.000	30.67
CR BARD INC			8,230.000	1,371,282.60
CRA INTERNATIONAL INC			5,143.000	155,935.76
CRACKER BARREL OLD COUNTRY STO			5,022.000	706,896.72
CRAFT BREW ALLIANCE INC			2,562.000	34,177.08
CRAWFORD & CO			9,393.000	96,560.04
CRAY INC			6,669.000	229,947.12
CRAZY WOMAN CREEK BANCORP INC			437.000	4,807.00
CREDIT ACCEPTANCE CORP			3,848.000	524,905.68
CREDIT SAISON CO LTD			84,200.000	1,586,453.07
CREDIT SUISSE GROUP AG			184,660.000	4,660,869.32
CREXENDO INC			1,981.000	3,605.42
CRH PLC			56,613.000	1,362,947.78
CROCS INC			12,722.000	158,897.78
CROSS COUNTRY HEALTHCARE INC			3,512.000	43,829.76
CROSSROADS SYSTEMS INC			1,950.000	4,836.00
CROWN CASTLE INTERNATIONAL COR			36,682.000	2,886,873.40
CROWN CRAFTS INC			4,631.000	35,658.70
CROWN HOLDINGS INC			64,940.000	3,305,446.00
CROWN MEDIA HOLDINGS INC			10,731.000	37,987.74
CRYOLIFE INC			4,062.000	46,022.46
CSG SYSTEMS INTERNATIONAL INC			15,476.000	387,983.32
CSL LTD			163,905.000	11,626,532.01
CSP INC			1,237.000	9,153.80
CSS INDUSTRIES INC			2,868.000	79,271.52
CSX CORP			109,365.000	3,962,293.95
CTI BIOPHARMA CORP			5.000	11.80
CTI INDUSTRIES CORP			194.000	727.50
CTS CORP			6,056.000	107,978.48

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CUBESMART			25,875.000	571,061.25
CUBIC CORP			4,599.000	242,091.36
CUBIST PHARMACEUTIC CVR W I			4,619.000	184.76
CUBIST PHARMACEUTICALS INC			56,280.000	5,664,582.00
CULP INC			3,868.000	83,858.24
CUMMINS INC			18,667.000	2,691,221.39
CUMULUS MEDIA INC			6,687.000	28,286.01
CURIS INC			11,377.000	17,065.50
CURTISS-WRIGHT CORP			7,987.000	563,802.33
CUTERA INC			1,937.000	20,687.16
CV HOLDINGS INC/UNITED STATES			5,499.000	929.33
CVB FINANCIAL CORP			19,174.000	307,167.48
CVS HEALTH CORP			125,953.000	12,130,533.43
CYBERCARE INC COM			5,500.000	0.00
CYBERONICS INC			8,540.000	475,507.20
CYBEROPTICS CORP			2,309.000	22,189.49
CYNOSURE INC			5,233.000	143,488.86
CYPRESS SEMICONDUCTOR CORP			30,000.000	428,400.00
CYRUSONE INC			26,537.000	731,094.35
CYS INVESTMENTS INC			20,300.000	177,016.00
CYTOKINETICS INC			291.000	2,330.91
CYTORI THERAPEUTICS INC			1,225.000	598.66
DAICEL CORP			58,000.000	685,966.86
DAIKIN INDUSTRIES LTD			11,400.000	742,599.74
DAIKIN INDUSTRIES Y50			32,500.000	2,117,060.67
DAIMLER AG			34,900.000	2,912,654.49
DAIWA HOUSE INDUSTRY CO LTD			344,800.000	6,594,323.06
DAKTRONICS INC			9,174.000	114,766.74
DAN RIV INC GA CL A			18,700.000	0.00
DANA HOLDING CORP			24,994.000	543,369.56
DANAHER CORP			101,049.000	8,660,909.79
DANONE SA			20,325.000	1,339,157.80
DARDEN RESTAURANTS INC			14,575.000	854,532.25
DARLING INGREDIENTS INC			98,049.000	1,780,569.84
DASSAULT SYSTEMES			73,000.000	4,464,382.68
DATA I/O CORP			4,687.000	15,982.67
DATA TRANSLATION INC			1,837.000	259.02
DATALINK CORP			2,447.000	31,566.30
DATARAM CORP			435.000	743.85

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			67.000	442.20
DATAWATCH CORP			3,265.000	29,352.35
DAVITA HEALTHCARE PARTNERS INC			18,889.000	1,430,652.86
DAWSON GEOPHYSICAL CO/OLD			3,437.000	42,034.51
DAXOR CORP			2,337.000	15,424.20
DBS GROUP HOLDINGS LTD			358,000.000	5,565,466.76
DCP MIDSTREAM PARTNERS LP			77,385.000	3,515,600.55
DCT INDUSTRIAL TRUST INC			12,810.000	456,804.60
DEALERTRACK TECHNOLOGIES INC			6,242.000	276,583.02
DEAN FOODS CO			18,085.000	350,487.30
DECKERS OUTDOOR CORP			37,366.000	3,401,800.64
DECORATOR INDUSTRIES INC			831.000	7.31
DEERE & CO			39,379.000	3,483,860.13
DELCATH SYSTEMS INC			186.000	225.06
DELEK US HOLDINGS INC			11,031.000	300,925.68
DELIA*S INC			3,437.000	17.87
DELPHAX TECHNOLOGIES INC			7,074.000	2,122.20
DELPHI AUTOMOTIVE PLC			32,530.000	2,365,581.60
DELTA AIR LINES INC			110,465.000	5,433,773.35
DELTA APPAREL INC			4,425.000	45,046.50
DELTA NATURAL GAS CO INC			2,088.000	44,370.00
DELTAGEN INC			13,680.000	90.29
DELTIC TIMBER CORP			2,007.000	137,278.80
DELUXE CORP			8,116.000	505,221.00
DEMANDWARE INC			5,808.000	334,192.32
DENBURY RESOURCES INC			38,736.000	314,923.68
DENNY'S CORP			12,861.000	132,596.91
DENTSPLY INTERNATIONAL INC			15,550.000	828,348.50
DEPOMED INC			8,174.000	131,683.14
DESTINATION MATERNITY CORP			3,768.000	60,099.60
DESTINATION XL GROUP INC			6,151.000	33,584.46
DETREX CORP			1,106.000	35,392.00
DEUTSCHE BANK AG			79,153.000	2,393,040.51
DEUTSCHE BOERSE AG			65,627.000	4,702,775.76
DEUTSCHE TELEKOM AG			69,000.000	1,106,288.22
DEVON ENERGY CORP			76,651.000	4,691,807.71
DEVRY EDUCATION GROUP INC			10,378.000	492,643.66
DEX MEDIA INC			260.000	2,332.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DEXCOM INC			14,271.000	785,618.55
DHT HOLDINGS INC			1,381.000	10,095.11
DHX MEDIA LTD VAR VTG			29,600.000	253,002.38
DIADEXUS INC			2,231.000	1,070.88
DIAGEO PLC			88,745.000	2,557,873.74
DIAMOND FOODS INC			4,916.000	138,778.68
DIAMOND HILL INVESTMENT GROUP			1,137.000	156,951.48
DIAMOND OFFSHORE DRILLING INC			7,383.000	271,029.93
DIAMONDBACK ENERGY INC			6,484.000	387,613.52
DIAMONDROCK HOSPITALITY CO			36,884.000	548,465.08
DICE HOLDINGS INC			21,863.000	218,848.63
DIEBOLD INC			10,922.000	378,338.08
DIGI INTERNATIONAL INC			6,643.000	61,713.47
DIGIMARC CORP			2,768.000	75,151.20
DIGITAL INFO SECURITY CO			709.000	0.99
DIGITAL RIVER INC			7,249.000	179,267.77
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DIGITALGLOBE INC			13,641.000	422,461.77
DIME COMMUNITY BANCSHARES INC			7,984.000	129,979.52
DINEEQUITY INC			3,165.000	328,020.60
DIODES INC			5,743.000	158,334.51
DIRECTV			55,181.000	4,784,192.70
DISCOVER FINANCIAL SERVICES			107,804.000	7,060,083.96
DISCOVERY COMMUNICATIONS INC			46,341.000	1,574,528.47
DISCOVERY LABORATORIES INC			361.000	418.76
DIVERSICARE HEALTHCARE SERVICE			2,656.000	25,099.20
DIVINE INC			6,229.000	0.00
DIXIE GROUP INC/THE			1,794.000	16,450.98
DOLAN COMPANY ESCROW			7,189.000	0.00
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			33,338.000	2,356,996.60
DOLLAR TREE INC			22,595.000	1,590,236.10
DOLLARAMA INC			81,000.000	4,154,025.47
DOMINION RESOURCES INC/VA			109,574.000	8,426,240.60
DOMTAR CORP			12,700.000	510,794.00
DON QUIJOTE HOLDINGS CO LTD			155,600.000	10,836,648.24
DON QUIJOTE HOLDINGS CO. LTD			7,000.000	487,509.88
DONEGAL GROUP INC			8,460.000	143,089.92
DORAL FINANCIAL CORP			243.000	959.85

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DORMAN PRODUCTS INC			9,086.000	438,581.22
DOT HILL SYSTEMS CORP			7,730.000	34,166.60
DOVER CORP			18,168.000	1,303,008.96
DOVER DOWNS GAMING & ENTERTAIN			5,497.000	4,562.51
DOVER MOTORSPORTS INC			8,374.000	21,856.14
DOW CHEMICAL CO/THE			168,450.000	7,683,004.50
DR HORTON INC			36,451.000	921,845.79
DR PEPPER SNAPPLE GROUP INC			59,060.000	4,233,420.80
DRAGON OIL PLC			152,103.000	1,274,770.50
DRAX GROUP ORD GBP0.1155172			158,500.000	1,138,332.02
DREAMWORKS ANIMATION SKG INC			9,444.000	210,884.52
DREW INDUSTRIES INC			3,700.000	188,959.00
DRI CORP			787.000	0.48
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			3,600.000	39,132.00
DSV A/S			160,000.000	4,893,276.45
DTE ENERGY CO			48,476.000	4,186,872.12
DTS INC/CA			3,036.000	93,357.00
DUALSTAR TECHNOLOGIES CORP			3,937.000	9.84
DUCOMMUN INC			2,856.000	72,199.68
DUKE ENERGY CORP			77,710.000	6,491,893.40
DUN & BRADSTREET CORP/THE			3,945.000	477,187.20
DUPONT FABROS TECHNOLOGY INC			138,261.000	4,595,795.64
DURECT CORP			9,611.000	7,585.00
DYAX CORP			24,194.000	340,167.64
DYCOM INDUSTRIES INC			5,738.000	201,346.42
DYNACQ HEALTHCARE INC			6,288.000	1,781.44
DYNAMIC MATERIALS CORP			2,375.000	38,047.50
DYNAVAX TECHNOLOGIES CORP			790.000	13,319.40
DYNEGY INC			91,200.000	2,767,920.00
DYNEX CAPITAL INC			11,625.000	95,906.25
E*TRADE FINANCIAL CORP			31,732.000	769,659.67
E.ON SE			58,804.000	1,010,056.31
EACO CORP			16.000	101.76
EAGLE BULK SHIPPING INC			7.000	102.69
EAGLE BULK SHIPPING INC WT EXP 10/15/2021			103.000	140.08
EARTHCARE CO COM			12,400.000	0.00
EARTHLINK HOLDINGS CORP			24,316.000	106,747.24
EARTHSHELL CORP COM NEW			1,800.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EAST JAPAN RAILWAY CO			23,540.000	1,791,195.71
EASTERN CO/THE			1,037.000	17,784.55
EASTERN VIRGINIA BANKSHARES IN			106.000	685.82
EASTGROUP PROPERTIES INC			5,324.000	337,115.68
EASTMAN CHEMICAL CO			48,699.000	3,694,306.14
EASTMAN KODAK CO			1,517.000	32,934.07
EATON CORP PLC			52,145.000	3,543,774.20
EBAY INC			124,214.000	6,970,889.68
EBIX INC			6,279.000	106,680.21
EBT INTL INC COM NEW			69.000	0.00
ECHELON CORP			10,050.000	17,085.00
ECLERX SERVICES LTD			38,990.000	807,441.55
ECOLAB INC			29,676.000	3,101,735.52
ECOLOGY AND ENVIRONMENT INC			368.000	3,381.92
EDCI HOLDINGS INC			1,189.000	891.75
EDGEWATER TECHNOLOGY INC			8,827.000	66,246.64
EDISON INTERNATIONAL			68,697.000	4,498,279.56
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATION REALTY TRUST INC			5,991.000	219,210.69
EDUCATIONAL DEVELOPMENT CORP			1,125.000	5,400.00
EDWARDS LIFESCIENCES CORP			11,753.000	1,497,097.14
EGAIN CORP			2,112.000	10,940.16
EHEALTH INC			4,949.000	123,329.08
EI DU PONT DE NEMOURS & CO			99,538.000	7,359,839.72
EL PASO ELECTRIC CO			11,017.000	441,341.02
ELDORADO RESORTS INC			3,621.000	14,665.05
ELECSYS CORP			425.000	7,403.50
ELECTRICITE DE FRANCE SA			56,588.000	1,562,926.12
ELECTRO RENT CORP			4,499.000	63,165.96
ELECTRO SCIENTIFIC INDUSTRIES			4,093.000	31,761.68
ELECTRO-SENSORS INC			250.000	996.75
ELECTROLUX AB			40,799.000	1,192,451.85
ELECTRONIC ARTS INC			187,913.000	8,834,729.71
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	91.41
ELECTRONICS FOR IMAGING INC			7,495.000	321,010.85
ELEKTA AB			560,000.000	5,701,401.96
ELI LILLY & CO			126,254.000	8,710,263.46
ELIZABETH ARDEN INC			3,275.000	70,052.25
ELLIE MAE INC			2,500.000	100,800.00

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ELLINGTON RESIDENTIAL MORTGAGE			3,200.000	52,064.00
ELXSI CORP			3,025.000	43,197.00
EMAGIN CORP			7,956.000	18,139.68
EMAK WORLDWIDE INC			1,137.000	0.00
EMC CORP/MA			309,397.000	9,201,466.78
EMC INSURANCE GROUP INC			2,325.000	82,444.50
EMCOR GROUP INC			10,872.000	483,695.28
EMCORE CORP			1,635.000	8,665.50
EMERGENT BIOSOLUTIONS INC			10,328.000	281,231.44
EMERSON ELECTRIC CO			85,973.000	5,307,113.29
EMERSON RADIO CORP			6,687.000	7,021.35
EMISPHERE TECHNOLOGIES INC			6,412.000	1,667.12
EMPIRE DISTRICT ELECTRIC CO/TH			7,442.000	221,325.08
EMPIRE RESORTS INC			188.000	1,458.88
EMPIRE RESOURCES INC			687.000	3,139.59
EMPIRE STATE REALTY TRUST INC			8,551.000	150,326.58
EMPLOYERS HOLDINGS INC			140,430.000	3,301,509.30
EMULEX CORP			11,199.000	63,498.33
ENANTA PHARMACEUTICALS INC			1,400.000	71,190.00
ENBRIDGE ENERGY MANAGEMENT LLC			303.000	11,753.37
ENBRIDGE ENERGY PARTNERS LP			89,867.000	3,585,693.30
ENBRIDGE INC			20,300.000	1,047,029.57
ENCANA CORP			310,685.000	4,309,200.95
ENCORE CAPITAL GROUP INC			4,284.000	190,209.60
ENCORE WIRE CORP			5,487.000	204,829.71
ENDEAVOUR INTERNATIONAL CORP			8,833.000	128.96
ENDO INTERNATIONAL PLC			51,730.000	3,730,767.60
ENDOCYTE INC			4,348.000	27,348.92
ENDOLOGIX INC			5,868.000	89,721.72
ENDURANCE SPECIALTY HOLDINGS L			6,900.000	412,896.00
ENEL SPA			404,252.000	1,807,954.33
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			4,842.000	622,487.52
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			109.000	537.37
ENERGY RECOVERY INC			8,068.000	42,518.36
ENERGY TRANSFER EQUITY LP			184,405.000	10,581,158.90
ENERGY XXI LTD			14,830.000	48,345.80
ENERNOC INC			4,367.000	67,470.15

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENERSYS			10,054.000	620,532.88
ENGLOBAL CORP			5,362.000	10,187.80
ENHERENT CORP			9,218.000	9.22
ENLINK MIDSTREAM PARTNERS LP			36,620.000	1,062,346.20
ENNIS INC			5,124.000	69,020.28
ENOVA INTERNATIONAL INC			4,728.000	105,245.28
ENPRO INDUSTRIES INC			3,306.000	207,484.56
ENSCO PLC			25,744.000	771,032.80
ENSIGN GROUP INC/THE			3,773.000	167,483.47
ENSTAR GROUP LTD			1,662.000	254,103.18
ENTEGRIS INC			32,641.000	431,187.61
ENTEL CHILE SA			10,608.000	106,571.23
ENTERCOM COMMUNICATIONS CORP			5,537.000	67,329.92
ENERGY CORP			61,729.000	5,400,052.92
ENTERPRISE BANCORP INC/MA			600.000	15,150.00
ENTERPRISE FINANCIAL SERVICES			555.000	10,950.15
ENTERPRISE PRODUCTS PARTNERS L			271,508.000	9,806,868.96
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			10,661.000	69,083.28
ENTROPIC COMMUNICATIONS INC			3,875.000	9,803.75
ENTRPRIZE CORP			962.000	673.40
ENVESTNET INC			2,068.000	101,621.52
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	4,123.68
ENVIT CAPITAL GROUP INC			290.000	0.04
ENZO BIOCHEM INC			5,663.000	25,143.72
ENZON PHARMACEUTICALS INC			12,083.000	13,170.47
EOG RESOURCES INC			81,910.000	7,541,453.70
EPAM SYSTEMS INC			2,800.000	133,700.00
EPIQ SYSTEMS INC			8,547.000	145,982.76
EPIRUS BIOPHARMACEUTICALS INC			80.000	453.60
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPIZYME INC			2,521.000	47,571.27
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			3,906.000	295,645.14
EPR PROPERTIES			8,518.000	490,892.34
EQT CORP			46,547.000	3,523,607.90
EQUIFAX INC			13,249.000	1,071,446.63
EQUIFIN INC			394.000	2.01

Asset Detail

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Acct Base Currency Code : USD

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EQUITY COMMONWEALTH			12,673.000	325,315.91
EQUITY ONE INC			13,924.000	353,112.64
EQUITY RESIDENTIAL			39,812.000	2,860,094.08
ERA GROUP INC			2,700.000	57,105.00
ERBA DIAGNOSTICS INC			3,781.000	11,985.77
EROOMSYSTEM TECHNOLOGIES INC			3,225.000	274.13
ERSTE GROUP BANK AG			41,660.000	969,649.48
ESB FINANCIAL CORP			3,381.000	64,036.14
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			2,668.000	40,260.12
ESCALERA RESOURCES CO			9,249.000	4,809.48
ESCO TECHNOLOGIES INC			5,496.000	202,802.40
ESCROW CDC LIQUIDATING TRUST			331.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESPEY MANUFACTURING & ELECTRON			394.000	9,377.20
ESPRIT HOLDINGS LTD			907,050.000	1,085,439.95
ESSEX PROPERTY TRUST INC			7,025.000	1,451,365.00
ESTEE LAUDER COS INC/THE			24,608.000	1,875,129.60
ESTERLINE TECHNOLOGIES CORP			5,424.000	594,904.32
ESURE GROUP PLC			489,174.000	1,557,524.39
ETHAN ALLEN INTERIORS INC			3,337.000	103,346.89
EUGENE TECHNOLOGY CO LTD			90,267.000	1,326,308.65
EUROBANCSHARES INC			3,146.000	0.31
EURONET WORLDWIDE INC			7,281.000	399,726.90
EVANS & SUTHERLAND COMPUTER CO			4,156.000	1,579.28
EVERBANK FINANCIAL CORP			7,247.000	138,127.82
EVERCEL INC			2,662.000	2,688.62
EVERCORE PARTNERS INC			5,384.000	281,960.08
EVERGREEN ENERGY INC			1,552.000	2.17
EVERGREEN SOLAR INC			8,573.000	0.00
EVINE LIVE INC			4,881.000	32,165.79
EVOLUTION PETROLEUM CORP			1,169.000	8,685.67
EVOLVING SYSTEMS INC			10,053.000	94,196.61
EXACT SCIENCES CORP			15,983.000	438,573.52
EXACTECH INC			5,239.000	123,483.23
EXAMWORKS GROUP INC			4,342.000	180,583.78
EXAR CORP			22,659.000	231,121.80
EXCEL TRUST INC			4,200.000	56,238.00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXELIXIS INC			22,114.000	31,844.16
EXELON CORP			303,730.000	11,262,308.40
EXIDE TECHNOLOGIES			306.000	18.21
EXLSERVICE HOLDINGS INC			3,705.000	106,370.55
EXPEDIA INC			20,646.000	1,762,342.56
EXPEDITORS INTERNATIONAL OF WA			21,208.000	946,088.88
EXPERIAN PLC			345,000.000	5,852,800.80
EXPONENT INC			5,762.000	475,365.00
EXPRESS INC			15,500.000	227,695.00
EXPRESS SCRIPTS HOLDING CO			80,635.000	6,827,365.45
EXTERRAN HOLDINGS INC			9,549.000	311,106.42
EXTREME NETWORKS INC			15,443.000	54,513.79
EXXON MOBIL CORP			485,251.000	44,861,454.95
EZCORP INC			6,956.000	81,733.00
EZENIA! INC			5,456.000	163.68
F5 NETWORKS INC			31,857.000	4,156,223.52
FAB INDS INC COM			4,400.000	0.00
FACEBOOK INC			266,517.000	20,793,656.34
FACTORY 2-U STORES INC			5,731.000	4.01
FAIR ISAAC CORP			8,312.000	600,957.60
FAIRCHILD SEMICONDUCTOR INTERN			21,360.000	360,556.80
FAIRPOINT COMMUNICATIONS INC			32,600.000	0.00
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,830.000	10,492.20
FAMILY DOLLAR STORES INC			10,553.000	835,903.13
FAMOUS DAVE'S OF AMERICA INC			2,843.000	74,685.61
FANUC CORP			3,600.000	598,873.99
FAR EAST HORIZON LTD			1,926,000.000	1,899,959.38
FARMER BROS CO			2,781.000	81,900.45
FARMERS CAPITAL BANK CORP			2,987.000	69,567.23
FARO TECHNOLOGIES INC			3,100.000	194,308.00
FAST RETAILING CO LTD			500.000	183,660.69
FAST RETAILING CO LTD Y50			1,500.000	550,982.08
FASTENAL CO			29,965.000	1,425,135.40
FBL FINANCIAL GROUP INC			5,224.000	303,148.72
FBR & CO			2,985.000	73,401.15
FEDDERS CORP COM NEW			23,100.000	0.00
FEDERAL AGRICULTURAL MORTGAGE			294.000	8,919.96
FEDERAL MOGUL CORP COM			2,400.000	0.00

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FEDERAL SCREW WORKS			815.000	2,404.25
FEDERAL SIGNAL CORP			13,710.000	211,682.40
FEDERAL-MOGUL CORP			181.000	0.31
FEDERATED NATIONAL HOLDING CO			1,272.000	30,731.52
FEDEX CORP			28,943.000	5,026,241.38
FEI CO			8,107.000	732,467.45
FELCOR LODGING TRUST INC			11,349.000	122,796.18
FERRO CORP			14,808.000	191,911.68
FFD FINANCIAL CORP			756.000	20,487.60
FIBERCORE INC			7,424.000	4.45
FIBERMARK INC COM			6,800.000	0.00
FIDELITY NATIONAL INFORMATION			31,176.000	1,939,147.20
FIDELITY SOUTHERN CORP			3,234.000	52,099.74
FIFTH THIRD BANCORP			90,535.000	1,844,650.63
FIH MOBILE LTD			1,103,000.000	496,395.16
FINANCIAL ENGINES INC			6,999.000	255,813.45
FINANCIAL INSTITUTIONS INC			937.000	23,565.55
FINISAR CORP			16,881.000	327,660.21
FINISH LINE INC/THE			9,060.000	220,248.60
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINMECCANICA SPA			306,391.000	2,867,739.11
FINOVA GROUP INC COM			50,900.000	0.00
FIRST ACCEPTANCE CORP			7,331.000	18,547.43
FIRST AMERICAN FINANCIAL CORP			15,647.000	530,433.30
FIRST BANCORP INC/ME			2,759.000	49,910.31
FIRST BANCORP/PUERTO RICO			819.000	4,807.53
FIRST BANCORP/TROY NC			2,971.000	54,874.37
FIRST BUSEY CORP			4,903.000	31,918.53
FIRST CASH FINANCIAL SERVICES			5,264.000	293,046.88
FIRST CITIZENS BANCSHARES INC/			2,069.000	523,022.51
FIRST COMMONWEALTH FINANCIAL C			19,022.000	175,382.84
FIRST COMMUNITY BANCSHARES INC			636.000	10,474.92
FIRST DEFIANCE FINANCIAL CORP			4,992.000	170,027.52
FIRST FINANCIAL BANCORP			14,274.000	265,353.66
FIRST FINANCIAL BANKSHARES INC			13,962.000	417,184.56
FIRST FINANCIAL CORP/IN			3,787.000	134,892.94
FIRST FINANCIAL HOLDING CO LTD			1,534,380.000	905,518.23
FIRST FINANCIAL SERVICE CORP			220.000	827.20
FIRST HORIZON NATIONAL CORP			16.408	222.82

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDEPENDENCE CORP/KS			1,200.000	18,000.00
FIRST INDUSTRIAL REALTY TRUST			18,553.000	381,449.68
FIRST MARBLEHEAD CORP/THE			364.000	2,165.80
FIRST MARINER BANCORP			4,813.000	72.20
FIRST MERCHANTS CORP			8,108.000	184,457.00
FIRST MIDWEST BANCORP INC/IL			17,301.000	296,020.11
FIRST OF LONG ISLAND CORP/THE			4,390.000	124,544.30
FIRST PLACE FINANCIAL CORP/OH			5,949.000	0.56
FIRST POTOMAC REALTY TRUST			10,029.000	123,958.44
FIRST SECURITY GROUP INC/TN			140.000	316.40
FIRST SOLAR INC			8,258.000	368,265.52
FIRST SOUTH BANCORP INC/WASHIN			791.000	6,296.36
FIRST STATE BANCORPORATION/NM			2,669.000	3.21
FIRST UNITED CORP			1,837.000	15,779.83
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTENERGY CORP			62,233.000	2,426,464.67
FIRSTMERIT CORP			27,049.000	510,955.61
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			26,805.000	1,902,350.85
FIVE BELOW INC			7,052.000	287,933.16
FIVE OAKS INVESTMENT CORP			4,500.000	48,600.00
FIVE STAR QUALITY CARE INC			4,386.000	18,201.90
FLAGSTAR BANCORP INC			103.000	1,620.19
FLANIGAN'S ENTERPRISES INC			119.000	3,456.95
FLEETMatics GROUP PLC			2,500.000	88,725.00
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEXSTEEL INDUSTRIES INC			731.000	23,574.75
FLIR SYSTEMS INC			15,479.000	500,126.49
FLOTEK INDUSTRIES INC			8,563.000	160,384.99
FLOUR CITY INTL INC COM NEW			7,300.000	7.30
FLOWSERVE CORP			14,977.000	896,073.91
FLUIDIGM CORP			5,750.000	193,947.50
FLUOR CORP			17,164.000	1,040,653.32
FLUSHING FINANCIAL CORP			3,720.000	75,404.40
FLYI INC COM			29,300.000	0.00
FMC CORP			44,113.000	2,515,764.39
FMC TECHNOLOGIES INC			25,693.000	1,203,460.12
FNB CORP/PA			34,344.000	457,462.08

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOAMEX INTL INC COM NEW			9,459.000	0.00
FOCUS ENHANCEMENTS INC			19,974.000	0.00
FOOT LOCKER INC			69,110.000	3,882,599.80
FOOTBALL EQUITIES INC			5,500.000	0.55
FOOTSTAR INC			18,000.000	0.00
FORD MOTOR CO			457,280.000	7,087,840.00
FOREST OIL CORP			12,549.000	2,823.53
FORESTAR GROUP INC			4,980.000	76,692.00
FORMFACTOR INC			7,576.000	65,153.60
FORRESTER RESEARCH INC			3,600.000	141,696.00
FORTESCUE METALS GROUP LTD			585,200.000	1,312,181.67
FORUM ENERGY TECHNOLOGIES INC			9,424.000	195,359.52
FORWARD AIR CORP			4,917.000	247,669.29
FOSSIL GROUP INC			4,938.000	546,834.12
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	0.00
FRANCESCA'S HOLDINGS CORP			4,746.000	79,258.20
FRANCO-NEVADA CORP			13,500.000	666,812.01
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			7,762.000	150,272.32
FRANKLIN ELECTRIC CO INC			8,234.000	309,022.02
FRANKLIN RESOURCES INC			43,079.000	2,385,284.23
FRANKLIN STREET PROPERTIES COR			13,107.000	160,822.89
FRED'S INC			4,921.000	85,674.61
FREEMPORT-MCMORAN INC			175,989.000	4,111,103.04
FREIGHTCAR AMERICA INC			932.000	24,520.92
FREQUENCY ELECTRONICS INC			4,012.000	45,857.16
FRESENIUS SE & CO KGAA			108,361.000	5,659,235.36
FRESH CHOICE INC			6,600.000	0.00
FRESH MARKET INC/THE			5,352.000	220,502.40
FRIEDMAN INDUSTRIES INC			3,367.000	23,602.67
FRIEDMANS INC CL A			10,900.000	0.00
FRIENDS LIFE GROUP LTD			188,442.000	1,075,998.82
FRISCH'S RESTAURANTS INC			4,910.000	129,133.00
FRONTIER COMMUNICATIONS CORP			110,100.000	734,367.00
FRONTIER FINANCIAL CORP			607.000	16.33
FRONTIER INS GROUP INC NEW			46,400.000	0.00
FRONTLINE CAP GROUP COM			30,400.000	0.00
FRP HOLDINGS INC			3,843.000	150,684.03
FTD COS INC			3,146.000	109,543.72

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FTI CONSULTING INC			6,352.000	245,377.76
FUBON FINANCIAL HOLDING CO LTD			2,065,000.000	3,312,939.07
FUEL SYSTEMS SOLUTIONS INC			6,166.000	67,456.04
FUEL TECH INC			3,240.000	12,409.20
FUELCELL ENERGY INC			7,568.000	11,654.72
FUJI HEAVY INDUSTRIES LTD			5,800.000	208,015.34
FUJI HEAVY LTD Y50			15,400.000	552,316.58
FUJITSU LTD			242,000.000	1,300,476.19
FUJITSU NPV			51,000.000	274,067.30
FULTON FINANCIAL CORP			28,037.000	346,537.32
FUQI INTERNATIONAL INC			2,793.000	0.00
FURIEX PHARMACEUTICALS INC CONTRA			2,468.000	0.00
FURMANITE CORP			18,967.000	148,321.94
FUTUREFUEL CORP			3,000.000	39,060.00
FVNB CORP COM			3,600.000	0.00
FX ENERGY INC			7,368.000	11,420.40
G&K SERVICES INC			4,037.000	286,021.45
G-III APPAREL GROUP LTD			2,322.000	234,545.22
G8 EDUCATION LTD			127,516.000	435,150.83
GA EXPRESS INC			1,881.000	0.19
GABS 114A AELTUS CBO			8,180.000	0.00
GAIAM INC			1,431.000	10,203.03
GAINSCO INC			435.000	4,219.50
GALENA BIOPHARMA INC			306.000	462.06
GALP ENERGIA SGPS EUR1			81.000	826.36
GAM HOLDING AG			155,006.000	2,807,938.40
GAMCO INVESTORS INC			3,406.000	302,929.64
GAMESTOP CORP			90,623.000	3,063,057.40
GAMETECH INTERNATIONAL INC			4,418.000	20.59
GAMING PARTNERS INTERNATIONAL			250.000	2,131.75
GANNETT CO INC			111,812.000	3,570,157.16
GAP INC/THE			29,319.000	1,234,623.09
GARGOYLES INC			187.000	0.00
GARMIN LTD			64,736.000	3,420,002.88
GAS NATURAL INC			3,024.000	33,324.48
GASTAR EXPLORATION INC			3,752.000	9,042.32
GATX CORP			69,285.000	3,986,658.90
GAZPROM OAO ADR			146,460.000	663,463.80
GDF SUEZ			100,129.000	2,354,160.11

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GEA GROUP AG			110,000.000	4,871,661.30
GEEKNET INC			1,037.000	8,586.36
GENCO SHIPPING & TRADING LTD WTS EXP 31-DEC-2021			22.000	37.62
GENCORP INC			7,818.000	143,069.40
GENERAC HOLDINGS INC			10,496.000	490,792.96
GENERAL BEARING CORP ESCROW			2,162.000	0.00
GENERAL CABLE CORP			8,400.000	125,160.00
GENERAL COMMUNICATION INC			9,118.000	125,372.50
GENERAL DATACOMM INDUSTRIES IN			1,255.000	18.83
GENERAL DYNAMICS CORP			52,189.000	7,182,250.18
GENERAL ELECTRIC CO			1,103,341.000	27,881,427.07
GENERAL GROWTH PROPERTIES INC			68,946.000	1,939,450.98
GENERAL MILLS INC			121,934.000	6,502,740.22
GENERAL MOLY INC			5,187.000	2,956.59
GENERAL MOTORS CO			297,113.000	10,372,214.83
GENERAL STEEL HOLDINGS INC			5,723.000	3,777.18
GENESCO INC			3,956.000	303,108.72
GENESIS ENERGY LP			50,566.000	2,145,009.72
GENESIS WORLDWIDE INC			6,900.000	0.00
GENMARK DIAGNOSTICS INC			400.000	5,444.00
GENOMIC HEALTH INC			6,987.000	223,374.39
GENTHERM INC			6,734.000	246,599.08
GENTIVA HEALTH SERVICES INC			12,101.000	230,524.05
GENUINE PARTS CO			16,795.000	1,789,843.15
GENVEC INC			706.000	1,510.84
GENWORTH FINANCIAL INC			54,569.000	463,836.50
GEO GROUP INC/THE			39,824.000	1,607,296.64
GEOGLOBAL RESOURCES INC			2,056.000	16.45
GEOMET INC			8,674.000	44.24
GEOPETRO RESOURCES CO			1,269.000	42.00
GEOSPACE TECHNOLOGIES CORP			3,236.000	85,754.00
GERBER SCIENTIFIC INC COM ESCROW			6,368.000	0.00
GERDAU SA ADR			45,210.000	160,495.50
GERMAN AMERICAN BANCORP INC			961.000	29,329.72
GERON CORP			10,086.000	32,779.50
GETINGE AB			64,862.000	1,473,185.39
GETTY REALTY CORP			6,108.000	111,226.68
GFI GROUP INC			13,726.000	74,806.70
GIBRALTAR INDUSTRIES INC			4,093.000	66,552.18

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GIGA-TRONICS INC			1,762.000	2,519.66
GILDAN ACTIVEWEAR INC			9,300.000	527,528.60
GILEAD SCIENCES INC			221,158.000	20,846,353.08
GLACIER BANCORP INC			12,856.000	357,011.12
GLACIER WATER SERVICES INC			406.000	5,521.60
GLADSTONE COMMERCIAL CORP			5,312.000	91,207.04
GLAXOSMITHKLINE ORD GBP0.25			71,694.000	1,538,214.84
GLAXOSMITHKLINE PLC			129,520.000	2,778,887.86
GLAXOSMITHKLINE PLC ADR			53,600.000	2,290,864.00
GLEACHER & CO INC			522.000	3,758.40
GLIMCHER REALTY TRUST			24,669.000	338,952.06
GLOBAL CASH ACCESS HOLDINGS IN			16,945.000	121,156.75
GLOBAL INDEMNITY PLC			1,004.000	28,483.48
GLOBAL SOURCES LTD			2,891.000	18,386.76
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41
GLOBALSTAR INC			17,009.000	46,774.75
GLOBE SPECIALTY METALS INC			12,001.000	206,777.23
GLOBUS MEDICAL INC			12,734.000	302,687.18
GLOWPOINT INC			1,643.000	1,741.58
GN STORE NORD A/S			488,295.000	10,696,269.10
GOLAR LNG LTD			13,606.000	496,210.82
GOLDEN ENTERPRISES INC			11,655.000	40,209.75
GOLDFIELD CORP/THE			2,924.000	7,105.32
GOLDMAN SACHS GROUP INC/THE			44,505.000	8,626,404.15
GOODRICH PETROLEUM CORP			3,306.000	14,678.64
GOODYEAR TIRE & RUBBER CO/THE			30,166.000	861,842.62
GOOGLE INC			74,013.000	39,119,345.46
GORMAN-RUPP CO/THE			8,011.000	257,313.32
GOVERNMENT PROPERTIES INCOME T			9,708.000	223,381.08
GP STRATEGIES CORP			2,375.000	80,583.75
GRAFTECH INTERNATIONAL LTD			20,762.000	105,055.72
GRAHAM CORP			4,403.000	126,674.31
GRAMERCY PROPERTY TRUST INC			29,019.000	200,231.10
GRAN TIERRA ENERGY INC			50,273.000	193,551.05
GRAND CANYON EDUCATION INC			7,819.000	364,834.54
GRANITE BROADCASTING CORP			70.000	3.50
GRANITE CONSTRUCTION INC			5,540.000	210,630.80
GRAPHIC PACKAGING HOLDING CO			62,670.000	853,565.40
GRASIM INDUSTRIES LTD			15,622.000	837,756.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRAY TELEVISION INC			7,168.000	75,861.80
GREAT AMERICAN BANCORP INC			144.000	1,440.00
GREAT LAKES DREDGE & DOCK CORP			16,304.000	139,562.24
GREAT SOUTHERN BANCORP INC			2,756.000	109,330.52
GREAT WALL MOTOR CO LTD			691,500.000	3,932,397.13
GREATBATCH INC			4,527.000	223,181.10
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN BRICK PARTNERS INC			205.000	1,681.00
GREEN PLAINS INC			3,773.000	93,494.94
GREENBRIER COS INC/THE			6,624.000	355,907.52
GREENHILL & CO INC			3,100.000	135,160.00
GREENHUNTER RESOURCES INC			1,231.000	886.32
GREENLIGHT CAPITAL RE LTD			4,119.000	134,485.35
GREIF INC			2,900.000	136,967.00
GRIFFIN LAND & NURSERIES INC			844.000	25,370.64
GRIFFON CORP			12,246.000	162,871.80
GROUP 1 AUTOMOTIVE INC			3,206.000	287,321.72
GRUPO BTG PACTUAL			77,500.000	820,715.14
GSE SYSTEMS INC			3,446.000	5,479.14
GSV INC			770.000	3.93
GT ADVANCED TECHNOLOGIES INC			8,807.000	2,915.12
GTX INC			16,768.000	12,240.64
GUANGZHOU AUTOMOBILE GROUP CO			1,416,000.000	1,289,123.57
GUARANTY BANCORP			1,228.000	17,732.32
GUARANTY TRUST BANK PLC			7,935,390.000	1,091,875.00
GUESS? INC			11,778.000	248,280.24
GUIDED THERAPEUTICS INC			1,862.000	400.33
GUIDEWIRE SOFTWARE INC			12,491.000	632,419.33
GULF ISLAND FABRICATION INC			2,633.000	51,053.87
GULFMARK OFFSHORE INC			9,196.000	224,566.32
GYRODYNE CO OF AMERICA INC			1,582.000	6,486.20
GYRODYNE CO OF AMERICA INC 2			5,248.000	0.00
GYRODYNE SPECIAL DIST LLC			1,182.000	4,846.20
H&E EQUIPMENT SERVICES INC			2,563.000	71,994.67
H&R BLOCK INC			30,233.000	1,018,247.44
HACKETT GROUP INC/THE			9,659.000	84,902.61
HAEMONETICS CORP			48,224.000	1,804,542.08
HAIN CELESTIAL GROUP INC/THE			9,866.000	575,089.14
HALCON RESOURCES CORP			39,782.000	70,811.96

Asset Detail

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As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HALLADOR ENERGY CO			3,194.000	35,165.94
HALLIBURTON CO			93,111.000	3,662,055.63
HALLMARK FINANCIAL SERVICES IN			1,344.000	16,248.96
HALOZYME THERAPEUTICS INC			16,259.000	156,899.35
HALYARD HEALTH INC			7,855.000	357,166.85
HAMAMATSU PHOTONICS KK			2,200.000	106,059.46
HAMAMATSU PHOTONICS NPV			5,900.000	284,432.20
HAMPSHIRE GROUP LTD			2,775.000	4,634.25
HANCOCK FABRICS INC			3,981.000	2,392.58
HANCOCK HOLDING CO			13,190.000	404,933.00
HANDLEMAN CO DEL COM			6,680.000	0.00
HANDY & HARMAN LTD			772.000	35,535.16
HANESBRANDS INC			19,805.000	2,210,634.10
HANGER INC			7,130.000	156,147.00
HANMI FINANCIAL CORP			588.000	12,824.28
HANOVER INSURANCE GROUP INC/TH			7,200.000	513,504.00
HANSEN MEDICAL INC			2,081.000	1,156.62
HARBINGER GROUP INC			4,473.000	63,337.68
HARBOR DIVERSIFIED INC			1,094.000	46.06
HARBOURTON CAPITAL GROUP INC			233.000	3.73
HARDINGE INC			3,437.000	40,969.04
HARLEY-DAVIDSON INC			65,727.000	4,332,066.57
HARMAN INTERNATIONAL INDUSTRIE			19,428.000	2,073,161.88
HARMONIC INC			11,430.000	80,124.30
HARRIS & HARRIS GROUP INC			2,231.000	6,581.45
HARRIS CORP			11,492.000	825,355.44
HARSCO CORP			13,800.000	260,682.00
HARTE-HANKS INC			8,274.000	64,040.76
HARTFORD FINANCIAL SERVICES GR			264,566.000	11,029,756.54
HARVARD APPARATUS REGENERATIVE			1,540.000	4,897.20
HARVARD BIOSCIENCE INC			6,262.000	35,505.54
HARVEST NATURAL RESOURCES INC			6,874.000	12,441.94
HASBRO INC			28,496.000	1,566,995.04
HASTINGS MANUFACTURING CO			262.000	0.16
HATTERAS FINANCIAL CORP			10,975.000	202,269.25
HAUPPAUGE DIGITAL INC			3,900.000	200.07
HAVERTY FURNITURE COS INC			3,131.000	68,913.31
HAWAIIAN HOLDINGS INC			9,349.000	243,541.45
HAWKINS INC			3,651.000	158,197.83

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,630.000	127,555.00
HB FULLER CO			11,038.000	491,522.14
HC2 HOLDINGS INC			364.000	3,035.76
HCA HOLDINGS INC			123,055.000	9,031,006.45
HCP INC			50,460.000	2,221,753.80
HD SUPPLY HOLDINGS INC			51,880.000	1,529,941.20
HEADWATERS INC			11,793.000	176,777.07
HEALTH CARE REIT INC			36,002.000	2,724,271.34
HEALTHCARE REALTY TRUST INC			15,748.000	430,235.36
HEALTHCARE SERVICES GROUP INC			13,715.000	424,204.95
HEALTHSOUTH CORP			17,696.000	680,588.16
HEALTHSTREAM INC			3,889.000	114,647.72
HEALTHWAREHOUSE.COM INC			409.000	32.72
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEALTHWAYS INC			6,613.000	131,466.44
HEARTLAND EXPRESS INC			16,271.000	439,479.71
HEARTLAND FINANCIAL USA INC			1,045.000	28,319.50
HEARTLAND PAYMENT SYSTEMS INC			9,849.000	531,353.55
HEARTWARE INTERNATIONAL INC			3,337.000	245,035.91
HEARUSA INC ESCROW			507.000	0.00
HECLA MINING CO			42,588.000	118,820.52
HEDGEPTH PHARMACEUTICALS INC			1,225.000	153.13
HEI INC			1,444.000	104.69
HEICO CORP			11,808.000	713,203.20
HEIDELBERGCEMENT AG			22,800.000	1,622,517.32
HEIDRICK & STRUGGLES INTERNATI			1,981.000	45,662.05
HELEN OF TROY LTD			5,600.000	364,336.00
HELICOS BIOSCIENCES CORP			297.000	0.59
HELIOS & MATHESON ANALYTICS IN			175.000	332.50
HELIX ENERGY SOLUTIONS GROUP I			18,667.000	405,073.90
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			11,895.000	801,960.90
HEMACARE CORP			437.000	76.48
HEMISPHERX BIOPHARMA INC			6,255.000	1,563.75
HENNES & MAURITZ AB			52,716.000	2,192,613.87
HERCULES OFFSHORE INC			22,730.000	22,730.00
HERITAGE COMMERCE CORP			2,213.000	19,540.79
HERITAGE FINANCIAL CORP/WA			4,768.000	83,678.40

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERMAN MILLER INC			5,768.000	169,752.24
HERON THERAPEUTICS INC			89.000	893.56
HERSHA HOSPITALITY TRUST			28,456.000	200,045.68
HERSHEY CO/THE			16,258.000	1,689,693.94
HESKA CORP			1,164.000	21,103.32
HESS CORP			67,320.000	4,969,562.40
HEWLETT-PACKARD CO			346,350.000	13,899,025.50
HF FINANCIAL CORP			1,990.000	27,760.50
HFF INC			1,453.000	52,191.76
HHGREGG INC			7,475.000	56,585.75
HIBBETT SPORTS INC			4,510.000	218,419.30
HIGHWOODS PROPERTIES INC			14,898.000	659,683.44
HILL INTERNATIONAL INC			5,681.000	21,815.04
HILL-ROM HOLDINGS INC			10,600.000	483,572.00
HILLENBRAND INC			8,091.000	279,139.50
HILLTOP HOLDINGS INC			9,999.000	199,480.05
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			156.000	13,573.56
HISPANIC EXPRESS INC			200.000	150.00
HITACHI CAPITAL CORP			7,700.000	171,731.92
HITACHI CAPITAL JPY50			21,800.000	486,202.07
HITACHI LTD			50,000.000	375,620.32
HITACHI METALS LTD			18,000.000	309,570.86
HITACHI METALS Y50			56,000.000	963,109.34
HITACHI NPV			144,000.000	1,081,786.51
HITE JINRO CO LTD			12,814.000	271,050.83
HKN INC			44.000	2,420.00
HMN FINANCIAL INC			1,737.000	21,538.80
HMS HOLDINGS CORP			15,111.000	319,446.54
HNI CORP			9,505.000	485,325.30
HOLCIM LTD			19,070.000	1,369,339.81
HOLLYSYS AUTOMATION TECHNOLOGI			6,279.000	153,395.97
HOLLYWOOD MEDIA CORP			3,839.000	3,800.61
HOLOGIC INC			138,325.000	3,698,810.50
HOLOGRAPHIC STORAGE LTD			43.000	4.30
HOME BANCSHARES INC/AR			10,020.000	322,243.20
HOME CAPITAL GROUP INC			84,600.000	3,505,248.44
HOME DEPOT INC/THE			214,031.000	22,466,834.07
HOME LOAN SERVICING SOLUTIONS			11,492.000	224,323.84

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOME RETAIL GROUP PLC			390,919.000	1,264,796.44
HOMEBANC CORP GA COM			25,900.000	0.00
HONDA MOTOR CO LTD			83,300.000	2,449,775.11
HONEYWELL INTERNATIONAL INC			86,008.000	8,593,919.36
HONG KONG EXCHANGES AND CLEARI			23,900.000	529,169.49
HOOPER HOLMES INC			12,323.000	6,407.96
HOPFED BANCORP INC			1,875.000	23,850.00
HORACE MANN EDUCATORS CORP			10,480.000	347,726.40
HORMEL FOODS CORP			14,762.000	769,100.20
HORNBECK OFFSHORE SERVICES INC			6,094.000	152,167.18
HORSEHEAD HOLDING CORP			8,062.000	127,621.46
HOSHIZAKI ELECTRIC CO LTD			1,200.000	58,451.15
HOSPIRA INC			26,790.000	1,640,887.50
HOST HOTELS & RESORTS INC			83,207.000	1,977,830.39
HOUGHTON MIFFLIN HARCOURT CO			9,496.000	196,662.16
HOUSING DEVELOPMENT FINANCE CO			81,149.000	1,460,289.94
HOUSTON AMERICAN ENERGY CORP			3,012.000	483.43
HOUSTON WIRE & CABLE CO			962.000	11,495.90
HOVNIANIAN ENTERPRISES INC			8,199.000	33,861.87
HSBC HOLDINGS PLC			640,569.000	6,078,740.72
HSN INC			13,461.000	1,023,036.00
HUANENG POWER INTERNATIONAL IN			2,866,000.000	3,873,147.76
HUDSON CITY BANCORP INC			52,868.000	535,024.16
HUDSON GLOBAL INC			687.000	2,129.70
HUDSON PACIFIC PROPERTIES INC			5,304.000	159,438.24
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			16,848.000	2,419,878.24
HUNTINGTON BANCSHARES INC/OH			89,484.000	941,371.68
HUNTSMAN CORP			141,175.000	3,215,966.50
HURCO COS INC			1,706.000	58,157.54
HURON CONSULTING GROUP INC			3,761.000	257,214.79
HUSKY ENERGY INC			44,277.000	1,051,256.20
HUTCHINSON TECHNOLOGY INC			3,787.000	13,254.50
HUTCHISON WHAMPOA LTD			82,000.000	943,731.98
HUTTIG BUILDING PRODUCTS INC			2,543.000	8,519.05
HYBRID ENERGY HOLDINGS INC			141.000	0.01
HYPERDYNAMICS CORP			459.000	353.43
HYPERFEED TECHNOLOGIES INC			206.000	0.02
HYPERION THERAPEUTICS INC			1,400.000	33,600.00

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HYSTER-YALE MATERIALS HANDLING			1,798.000	131,613.60
HYUNDAI MOBIS			6,527.000	1,401,421.20
HYUNDAI MTR CO			7,682.000	1,181,147.34
IBERIABANK CORP			5,160.000	334,626.00
ICAD INC			1,527.000	14,002.59
ICF INTERNATIONAL INC			1,856.000	76,058.88
ICICI BANK LTD ADR			469,350.000	5,420,992.50
ICONIX BRAND GROUP INC			11,226.000	379,326.54
ICTC GROUP INC			1.000	17.02
ICU MEDICAL INC			1,915.000	156,838.50
ID SYSTEMS INC			2,518.000	16,845.42
IDACORP INC			9,374.000	620,465.06
IDENTIV INC			456.000	6,333.84
IDERA PHARMACEUTICALS INC			2,640.000	11,642.40
IDNA INC			2,887.000	0.00
IDT CORP			6,641.000	134,878.71
IEC ELECTRONICS CORP			3,700.000	17,575.00
IENTERTAINMENT NETWORK INC			831.000	20.78
IGATE CORP			11,270.000	444,939.60
IGI LABORATORIES INC			731.000	6,432.80
IGO CORPORATIONS			26,400.000	0.00
IHI CORP			70,000.000	360,231.85
IHI CORP Y50			203,000.000	1,044,672.37
IHS INC			23,855.000	2,716,607.40
II-VI INC			11,918.000	162,680.70
IKANOS COMMUNICATIONS INC			5,039.000	1,564.11
ILIAD SA			6,182.000	1,486,381.14
ILLINOIS TOOL WORKS INC			39,516.000	3,742,165.20
IMAGEWARE SYSTEMS INC			1,369.000	3,271.91
IMAGINON INC			667.000	0.67
IMATION CORP			10,230.000	38,771.70
IMMERSSION CORP			3,706.000	35,095.82
IMMUNE PHARMACEUTICALS INC			10.000	18.90
IMMUNOGEN INC			16,694.000	101,833.40
IMMUNOMEDICS INC			14,474.000	69,475.20
IMPAC MORTGAGE HOLDINGS INC			758.000	4,593.48
IMPATH INC COM			18,800.000	18,800.00
IMPAX LABORATORIES INC			17,673.000	559,880.64
IMPERIAL OIL LTD			15,500.000	669,782.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMPERIAL TOBACCO GROUP PLC			113,417.000	5,015,337.16
IMPERVA INC			5,900.000	291,637.00
INCOMNET INC			300.000	0.00
INDEPENDENCE HOLDING CO			3,587.000	50,038.65
INDEPENDENT BANK CORP/MI			207.000	2,701.35
INDEPENDENT BANK CORP/ROCKLAND			7,428.000	317,992.68
INDIA CEMENTS LTD/THE			250,656.000	339,317.29
INDIA CEMENTS LTD/THE GDR			247,160.000	669,160.99
INDITEX SA			84,359.000	2,419,773.41
INDUSTRIAL & COMMERCIAL BANK O			2,087,000.000	1,523,229.97
INDYMAC BANCORP INC			25,800.000	0.00
INFINERA CORP			15,341.000	225,819.52
INFINITY ENERGY RESOURCES INC			2,037.000	1,120.35
INFINITY PHARMACEUTICALS INC			9,178.000	155,016.42
INFINITY PROPERTY & CASUALTY C			2,738.000	211,537.88
INFORMA PLC			913,305.000	6,704,525.43
INFOSYS LTD ADR			184,580.000	5,806,886.80
ING GROEP NV			670,305.000	8,784,240.78
INGERSOLL-RAND PLC			29,167.000	1,848,896.13
INGLES MARKETS INC			10,759.000	399,051.31
INGREDION INC			9,700.000	822,948.00
INLAND REAL ESTATE CORP			12,599.000	137,959.05
INMARSAT PLC			144,100.000	1,796,379.96
INNERWORKINGS INC			976.000	7,603.04
INNODATA INC			5,606.000	16,369.52
INNOPHOS HOLDINGS INC			8,549.000	499,689.05
INNOSPEC INC			3,718.000	158,758.60
INNOVATIVE SOLUTIONS & SUPPORT			3,678.000	11,696.04
INNOVEX INC/MN			8,343.000	31.37
INOVIO PHARMACEUTICALS INC			10,992.000	100,906.56
INPEX CORP			80,800.000	906,763.37
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSIGHT ENTERPRISES INC			6,437.000	166,653.93
INSIGNIA SYSTEMS INC			2,756.000	9,866.48
INSITE VISION INC			6,462.000	1,260.09
INSMED INC			11,524.000	178,276.28
INSPERITY INC			5,331.000	180,667.59
INSTEEL INDUSTRIES INC			4,862.000	114,645.96
INSTITUTIONAL FINANCIAL MARKET			376.000	658.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INSULET CORP			10,540.000	485,472.40
INSURANCE AUSTRALIA GROUP PLC			527,264.000	2,696,790.59
INTACT FINANCIAL CORP			5,300.000	383,686.60
INTEGRA BANK CORP			2,671.000	0.25
INTEGRA LIFESCIENCES HOLDINGS			3,931.000	213,178.13
INTEGRAL VISION INC			4,289.000	11.15
INTEGRATED DEVICE TECHNOLOGY I			99,489.000	1,949,984.40
INTEGRATED ELECTRICAL SERVICES			298.000	2,324.40
INTEGRATED SILICON SOLUTION IN			4,906.000	81,292.42
INTEGRYS ENERGY GROUP INC			8,785.000	683,912.25
INTEL CORP			735,548.000	26,693,036.92
INTELIQUENT INC			4,412.000	86,607.56
INTELLICHECK MOBILISA INC			176.000	519.20
INTER PARFUMS INC			4,736.000	130,003.20
INTERACTIVE BROKERS GROUP INC			6,962.000	203,011.92
INTERACTIVE INTELLIGENCE GROUP			4,381.000	209,849.90
INTERCONTINENTAL EXCHANGE INC			12,383.000	2,715,468.07
INTERDIGITAL INC/PA			7,730.000	408,917.00
INTEREP NATIONAL RADIO SALES I			3,193.000	0.40
INTERFACE INC			10,349.000	170,448.03
INTERLINK ELECTRONICS INC			344.000	4,816.00
INTERMET CORP			20,500.000	0.00
INTERNAP CORP			7,074.000	56,309.04
INTERNATIONAL BANCSHARES CORP			9,560.000	253,722.40
INTERNATIONAL BUSINESS MACHINE			141,672.000	22,729,855.68
INTERNATIONAL CONSOLIDATED AIR			821,516.000	6,226,692.23
INTERNATIONAL FLAVORS & FRAGRA			8,896.000	901,698.56
INTERNATIONAL ISOTOPES INC			831.000	25.01
INTERNATIONAL LOTTERY & TOTALI			481.000	620.49
INTERNATIONAL PAPER CO			90,322.000	4,839,452.76
INTERNATIONAL RECTIFIER CORP			12,005.000	478,999.50
INTERNATIONAL SHIPHOLDING CORP			3,555.000	52,969.50
INTERNATIONAL SPEEDWAY CORP			4,657.000	147,394.05
INTERNET AMERICA INC			2,581.000	1,600.22
INTERNET PATENTS CORP			294.000	805.56
INTERPHASE CORP			1,531.000	3,475.37
INTERPLAY ENTERTAINMENT CORP			12,923.000	84.00
INTERPUBLIC GROUP OF COS INC/T			45,952.000	954,423.04
INTERSIL CORP			21,342.000	308,818.74

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERVAL LEISURE GROUP INC			12,418.000	259,412.02
INTERVEST BANCSHARES CORP			1,982.000	19,919.10
INTERVISUAL BOOKS INC			5,600.000	0.70
INTESA SANPAOLO SPA			597,600.000	1,751,410.88
INTEST CORP			1,850.000	7,881.00
INTEVAC INC			2,725.000	21,173.25
INTL. FCSTONE INC			4,062.000	83,555.34
INTREPID POTASH INC			9,100.000	126,308.00
INTREXON CORP			5,709.000	157,168.77
INTRICON CORP			2,900.000	19,459.00
INTRUSION INC			2,012.000	5,653.72
INTUIT INC			31,371.000	2,892,092.49
INTUITIVE SURGICAL INC			3,983.000	2,106,768.02
INUVO INC			1,228.000	1,596.40
INVACARE CORP			10,762.000	180,371.12
INVENSENSE INC			9,500.000	154,470.00
INVERSIONES LA CONSTRUCCION SA			18,300.000	221,837.60
INVESCO LTD			150,810.000	5,960,011.20
INVESCO MORTGAGE CAPITAL INC			22,821.000	352,812.66
INVESTMENT TECHNOLOGY GROUP IN			6,422.000	133,706.04
INVESTORS BANCORP INC			68,621.000	770,270.73
INVESTORS REAL ESTATE TRUST			16,571.000	135,385.07
INVESTORS TITLE CO			994.000	71,896.02
ION GEOPHYSICAL CORP			30,203.000	83,058.25
IPASS INC			7,205.000	9,870.85
IPC HEALTHCARE INC			5,535.000	254,001.15
IRIDEX CORP			2,856.000	24,361.68
IRIDIUM COMMUNICATIONS INC			6,424.000	62,634.00
IROBOT CORP			4,875.000	169,260.00
IRON MOUNTAIN INC			59,284.000	2,291,919.44
ISHARES MSCI ACWI EX US ETF			42,064.000	1,809,593.28
ISIS PHARMACEUTICALS INC			18,560.000	1,145,894.40
ISLE OF CAPRI CASINOS INC			8,672.000	72,584.64
ISRAEL DISCOUNT BANK LTD			853,025.000	1,370,030.78
ISTAR FINANCIAL INC			8,024.000	109,527.60
ITERIS INC			3,743.000	6,475.39
ITOCHU TECHNO-SOLUTIONS CORP			7,600.000	270,670.16
ITRON INC			7,853.000	332,103.37
ITT CORP			73,520.000	2,974,619.20

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ITT EDUCATIONAL SERVICES INC			4,200.000	40,362.00
ITUS CORP			42,382.000	4,662.02
ITV PLC			1,602,800.000	5,378,205.02
ITZYOURMALL INC			17.000	0.00
IXIA			26,038.000	292,927.50
IXYS CORP			6,769.000	85,289.40
J SAINSBURY PLC			435,200.000	1,674,070.68
J&J SNACK FOODS CORP			4,534.000	493,163.18
J2 GLOBAL INC			20,612.000	1,277,944.00
JACK IN THE BOX INC			36,357.000	2,907,105.72
JACLYN INC			337.000	1,600.75
JACO ELECTRONICS INC			1,562.000	109.34
JACOBS ENGINEERING GROUP INC			14,344.000	641,033.36
JAKKS PACIFIC INC			10,155.000	69,054.00
JAMES HARDIE INDUSTRIES PLC			399,695.000	4,317,593.32
JAMES RIVER COAL CO			5,152.000	93.25
JANUS CAPITAL GROUP INC			24,611.000	396,975.43
JAPAN AIRLINES CO LTD			101,000.000	3,032,653.43
JAPAN EXCHANGE GROUP INC			4,400.000	104,077.73
JAPAN TOBACCO INC			102,800.000	2,853,483.33
JAPAN TOBACCO INC Y50000			14,400.000	399,709.73
JARDEN CORP			51,920.000	2,485,929.60
JAVELIN MORTGAGE INVESTMENT CO			4,000.000	41,480.00
JAZZ PHARMACEUTICALS PLC			17,620.000	2,884,922.60
JER INVESTORS TRUST INC			786.000	31.44
JETBLUE AIRWAYS CORP			38,605.000	612,275.30
JM SMUCKER CO/THE			38,687.000	3,906,613.26
JOE'S JEANS INC			1,337.000	442.81
JOHN B SANFILIPPO & SON INC			875.000	39,812.50
JOHN BEAN TECHNOLOGIES CORP			5,190.000	170,543.40
JOHNSON & JOHNSON			341,139.000	35,672,905.23
JOHNSON CONTROLS INC			73,195.000	3,538,246.30
JOHNSON MATTHEY PLC			26,500.000	1,403,644.65
JOHNSON OUTDOORS INC			2,300.000	71,760.00
JOURNAL COMMUNICATIONS INC			8,768.000	100,218.24
JOURNAL REGISTER CO COM			18,400.000	0.00
JOY GLOBAL INC			10,787.000	501,811.24
JPMORGAN CHASE & CO			480,267.000	30,055,108.86
JSC E.ON RUSSIA			8,022,200.000	328,573.27

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JUNIPER NETWORKS INC			42,299.000	944,113.68
K12 INC			3,439.000	40,820.93
KA WANG HOLDING INC			2.000	0.42
KADANT INC			2,576.000	109,969.44
KAISER ALUMINUM CORP			2,923.000	208,789.89
KAMAN CORP			4,643.000	186,137.87
KANSAI ELECTRIC POWER CO INC/T			132,100.000	1,264,863.36
KANSAS CITY LIFE INSURANCE CO			1,894.000	90,968.82
KANSAS CITY SOUTHERN			12,126.000	1,479,735.78
KAO CORP			12,700.000	503,890.05
KAPSTONE PAPER AND PACKAGING C			14,900.000	436,719.00
KARYOPHARM THERAPEUTICS INC			2,283.000	85,452.69
KASIKORNBANK PCL			176,400.000	1,227,829.79
KATY INDUSTRIES INC			5,499.000	7,698.60
KAWASAKI HEAVY INDUSTRIES LTD			13,000.000	59,960.80
KAWASAKI HEAVY INDUSTRIES Y50			34,000.000	156,820.54
KB FINANCIAL GROUP INC			60,820.000	2,000,312.21
KB HOME			11,435.000	189,249.25
KBC GROEP NV			42,473.000	2,389,585.13
KDDI CORP			73,300.000	4,669,019.34
KDDI CORP Y5000			25,700.000	1,637,023.15
KEARNY FINANCIAL CORP			9,199.000	126,486.25
KELLOGG CO			27,695.000	1,812,360.80
KELLY SERVICES INC			100,511.000	1,710,697.22
KEMET CORP			3,700.000	15,540.00
KEMPER CORP			7,249.000	261,761.39
KENNEDY-WILSON HOLDINGS INC			10,151.000	256,820.30
KERING			10,320.000	1,991,790.70
KERRY GROUP PLC			69,368.000	4,790,384.38
KERYX BIOPHARMACEUTICALS INC			5,999.000	84,885.85
KEURIG GREEN MOUNTAIN INC			13,351.000	1,767,605.65
KEWAUNEE SCIENTIFIC CORP			600.000	10,680.00
KEY ENERGY SERVICES INC			23,420.000	39,111.40
KEY TECHNOLOGY INC			1,269.000	16,243.20
KEY TRONIC CORP			9,024.000	71,650.56
KEYCORP			95,184.000	1,323,057.60
KEYENCE CORP			13,200.000	5,924,283.47
KEYENCE CORP NPV			2,100.000	942,499.64
KEYERA CORP			7,400.000	517,952.09

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			8,798.000	212,295.74
KID BRANDS INC			2,768.000	3.47
KIMBALL ELECTRONICS INC			5,872.000	70,581.44
KIMBALL INTERNATIONAL INC			7,830.000	71,409.60
KIMBERLY-CLARK CORP			48,238.000	5,573,418.52
KIMCO REALTY CORP			45,204.000	1,136,428.56
KINDER HOLDING CORP			300.000	0.04
KINDER MORGAN INC/DE			186,684.000	7,898,600.04
KINDER MORGAN INC/DELAWARE			14,210.000	601,225.10
KINDRED HEALTHCARE INC			14,728.000	267,755.04
KING'S TOWN BANK CO LTD			742,000.000	771,302.45
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.40
KIRKLAND'S INC			456.000	10,779.84
KITE REALTY GROUP TRUST			3,950.000	113,523.00
KLA-TENCOR CORP			18,072.000	1,270,823.04
KMG CHEMICALS INC			512.000	10,240.00
KNIGHT THERAPEUTICS INC			20,900.000	124,867.69
KNIGHT TRANSPORTATION INC			12,135.000	408,464.10
KNIGHTSBRIDGE SHIPPING LTD			3,006.000	13,617.18
KNOLL INC			13,592.000	287,742.64
KOHL'S CORP			37,487.000	2,288,206.48
KONINKLIJKE AHOLD NV ADR			108,633.000	1,930,842.94
KONINKLIJKE KPN NV			1,349,570.000	4,291,647.98
KONINKLIJKE PHILIPS NV			101,804.000	2,974,988.51
KOPIN CORP			12,886.000	46,647.32
KOPPERS HOLDINGS INC			5,463.000	141,928.74
KOREA ELECTRIC POWER CORP			22,732.000	883,097.37
KOREAN REINSURANCE CO			280,400.000	2,755,147.36
KORN/FERRY INTERNATIONAL			8,562.000	246,243.12
KOSS CORP			7,737.000	13,539.75
KOSSAN RUBBER INDUSTRIES			594,500.000	760,021.45
KRAFT FOODS GROUP INC			64,694.000	4,053,726.04
KRATON PERFORMANCE POLYMERS IN			3,900.000	81,081.00
KRATOS DEFENSE & SECURITY SOLU			3,868.000	19,417.36
KREISLER MANUFACTURING CORP			437.000	5,986.90
KRISPY KREME DOUGHNUTS INC			11,100.000	219,114.00
KROGER CO/THE			53,957.000	3,464,578.97
KRONOS WORLDWIDE INC			3,000.000	39,060.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KROTON EDUCACIONAL SA			196,500.000	1,145,794.15
KRUNG THAI BANK PCL			4,271,200.000	2,891,000.40
KUBOTA CORP			247,000.000	3,627,899.25
KULICKE & SOFFA INDUSTRIES INC			7,780.000	112,498.80
KVH INDUSTRIES INC			4,225.000	53,446.25
KYUSHU ELECTRIC POWER CO INC			68,500.000	691,313.20
L BRANDS INC			27,011.000	2,337,802.05
L'OREAL SA			13,780.000	2,322,756.31
L-3 COMMUNICATIONS HOLDINGS IN			9,353.000	1,180,442.13
LA-Z-BOY INC			8,841.000	237,292.44
LABORATORY CORP OF AMERICA HOL			32,454.000	3,501,786.60
LACLEDE GROUP INC/THE			6,256.000	332,819.20
LADENBURG THALMANN FINANCIAL S			6,866.000	27,120.70
LAKELAND BANCORP INC			1,338.000	15,654.60
LAKELAND FINANCIAL CORP			569.000	24,734.43
LAKELAND INDUSTRIES INC			1,222.000	11,425.70
LAM RESEARCH CORP			35,545.000	2,820,140.30
LANCASTER COLONY CORP			4,474.000	418,945.36
LANDAUER INC			2,256.000	77,019.84
LANDEC CORP			4,198.000	57,974.38
LANDS' END INC			10,600.000	571,976.00
LANNETT CO INC			4,889.000	209,640.32
LANTRONIX INC			1,629.000	3,078.81
LANXESS AG			27,300.000	1,270,336.52
LANXESS AG NPV			18,240.000	848,752.30
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LASALLE HOTEL PROPERTIES			17,620.000	713,081.40
LASERSIGHT INC COM NEW			413.000	0.00
LATTICE SEMICONDUCTOR CORP			13,099.000	90,252.11
LAWSON PRODUCTS INC/DE			1,937.000	51,466.09
LAYNE CHRISTENSEN CO			2,943.000	28,076.22
LAZARD EMERG MKT EQY-INST			4,705,825.645	80,893,142.83
LAZARD LTD			37,485.000	1,875,374.55
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	4,821.60
LB FOSTER CO			3,581.000	173,929.17
LEAP WIRELESS INTL CONTRA			5,840.000	0.00
LEAPFROG ENTERPRISES INC			5,493.000	25,926.96
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,425.000	5,993.75

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LECG CORP			659.000	0.79
LEGG MASON INC			11,033.000	588,831.21
LEGETT & PLATT INC			15,122.000	644,348.42
LEGRAND SA			24,540.000	1,293,052.53
LEMAITRE VASCULAR INC			1,531.000	11,712.15
LEND LEASE GROUP			74,634.000	1,001,658.43
LENNAR CORP			19,618.000	879,082.58
LENOVO GROUP LTD			578,000.000	760,246.81
LENOX GROUP INC COM			6,400.000	0.00
LEUCADIA NATIONAL CORP			34,812.000	780,485.04
LEVEL 3 COMMUNICATIONS INC			131,198.000	6,478,557.24
LEWIS GROUP LTD			228,900.000	1,464,366.41
LEXICON PHARMACEUTICALS INC			10,874.000	9,894.25
LEXINGTON REALTY TRUST			35,732.000	392,337.36
LEXMARK INTERNATIONAL INC			36,300.000	1,498,101.00
LG CHEM LTD			5,566.000	916,568.33
LG ELECTRONICS INC			13,088.000	703,726.39
LGL GROUP INC/THE			556.000	1,990.48
LGL GROUP INC/THE-CW16-W/ WT EXP 08/06/2018			3,280.000	32.50
LHC GROUP INC			5,363.000	167,218.34
LIANHUA SUPERMARKET HOLDINGS C			957,000.000	480,051.84
LIBBEY INC			3,381.000	106,602.93
LIBERTY GLOBAL PLC			62,250.000	3,007,297.50
LIBERTY HOMES INC			1,312.000	13.12
LIBERTY PROPERTY TRUST			162,275.000	6,106,408.25
LICT CORP			10.000	50,000.00
LIFE PARTNERS HOLDINGS INC			1,668.000	1,111.22
LIFE TIME FITNESS INC			6,462.000	365,878.44
LIFEPOINT HOSPITALS INC			7,825.000	562,695.75
LIFESTYLE INTERNATIONAL HOLDIN			692,500.000	1,457,358.94
LIFETIME BRANDS INC			2,493.000	42,879.60
LIGAND PHARMACEUTICALS INC			8,403.000	447,123.63
LIGHTPATH TECHNOLOGIES INC			791.000	719.57
LIMELIGHT NETWORKS INC			8,255.000	22,866.35
LINCOLN EDUCATIONAL SERVICES C			2,200.000	6,204.00
LINCOLN NATIONAL CORP			172,989.000	9,976,275.63
LINDSAY CORP			2,737.000	234,670.38
LINEAR TECHNOLOGY CORP			26,207.000	1,195,039.20
LINK REIT/THE			49,000.000	306,769.31

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LINCO LLC			15,364.000	159,324.68
LINTEC CORP			139,000.000	3,105,892.51
LIONBRIDGE TECHNOLOGIES INC			5,210.000	29,957.50
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			5,058.000	41,323.86
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	1,163.07
LITHIA MOTORS INC			2,550.000	221,059.50
LITTELFUSE INC			3,898.000	376,819.66
LIVE MICROSYSTEMS INC			1,765.000	529.50
LIVE NATION ENTERTAINMENT INC			23,973.000	625,935.03
LIVEPERSON INC			12,693.000	178,971.30
LIXIL GROUP CORP			40,300.000	858,469.45
LLOYDS BANKING GROUP PLC			10,430,600.000	12,331,298.87
LMI AEROSPACE INC			2,768.000	39,028.80
LOBLAW COMPANIES LTD			15,600.000	837,342.55
LOCKHEED MARTIN CORP			54,654.000	10,524,720.78
LOEWS CORP			32,886.000	1,381,869.72
LOGIC DEVICES INC			306.000	7.96
LOGMEIN INC			2,300.000	113,482.00
LOJACK CORP			4,368.000	11,051.04
LONDON STOCK EXCHANGE GROUP PL			124,923.000	4,326,201.23
LOOKSMART LTD			1,377.000	1,032.75
LORAL SPACE & COMMUNICATIONS I			2,983.000	234,791.93
LORILLARD INC			39,555.000	2,489,591.70
LOUISIANA-PACIFIC CORP			27,455.000	454,654.80
LOWE'S COS INC			149,994.000	10,319,587.20
LRAD CORP			2,606.000	7,036.20
LS STARRETT CO/THE			1,225.000	24,414.25
LSB INDUSTRIES INC			3,730.000	117,271.20
LSI INDUSTRIES INC			3,639.000	24,708.81
LTC PROPERTIES INC			4,774.000	206,093.58
LTV CORP			50,656.000	0.00
LUBY'S INC			6,599.000	30,025.45
LUKOIL OAO ADR			54,000.000	2,070,900.00
LUMBER LIQUIDATORS HOLDINGS IN			8,775.000	581,870.25
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			8,355.000	156,739.80
LUMOS NETWORKS CORP			2,652.000	44,606.64
LUNA INNOVATIONS INC			1,137.000	1,603.17

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LUNDIN MINING CORP			59,700.000	294,827.54
LUPIN LTD			56,403.000	1,275,942.27
LUXOFT HOLDING INC			2,800.000	107,828.00
LUXOTTICA GROUP SPA			84,082.000	4,629,325.80
LYDALL INC			4,093.000	134,332.26
LYONDELLBASELL INDUSTRIES NV			94,256.000	7,482,983.84
LYRIS INC			1,954.000	1,193.89
M&T BANK CORP			14,515.000	1,823,374.30
M/I HOMES INC			3,381.000	77,627.76
MABUCHI MOTOR Y50			19,200.000	770,273.95
MABVAX THERAPEUTICS HOLDINGS I			23.000	41.86
MACATAWA BANK CORP			7,709.000	41,936.96
MACDONALD DETTWILER & ASSOC			48,520.000	3,977,529.90
MACERICH CO/THE			15,461.000	1,289,602.01
MACK-CALI REALTY CORP			15,700.000	299,242.00
MACQUARIE GROUP LTD			21,239.000	1,013,134.74
MACQUARIE INFRASTRUCTURE CO LL			1,325.000	94,194.25
MACROGENICS INC			2,600.000	91,182.00
MACY'S INC			55,067.000	3,620,655.25
MAGAZINE LUIZA SA			574,900.000	1,667,473.85
MAGELLAN HEALTH INC			6,081.000	365,042.43
MAGELLAN MIDSTREAM PARTNERS LP			142,089.000	11,745,076.74
MAGELLAN PETROLEUM CORP			4,874.000	4,435.34
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTERNATIONAL INC			35,745.000	3,885,124.05
MAGNACHIP SEMICONDUCTOR CORP			3,300.000	42,867.00
MAGNETEK INC			355.000	14,430.75
MAGNUM HUNTER RES CORP DEL WT EXP 04/15/2016			259.000	0.00
MAGNUM HUNTER RESOURCES CORP			29,492.000	92,604.88
MAIDEN HOLDINGS LTD			18,451.000	235,988.29
MAINSOURCE FINANCIAL GROUP INC			3,404.000	71,211.68
MAKITA CORP			116,400.000	5,320,254.97
MAKITA CORP Y50			7,300.000	333,658.60
MALLINCKRODT PLC			12,776.000	1,265,207.28
MANHATTAN ASSOCIATES INC			16,248.000	661,618.56
MANHATTAN BRIDGE CAPITAL INC			481.000	1,938.43
MANNATECH INC			315.000	8,394.75
MANNKIND CORP			43,349.000	226,065.04
MANPOWERGROUP INC			17,200.000	1,172,524.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MANTECH INTERNATIONAL CORP/VA			4,181.000	126,391.63
MANULIFE FINANCIAL CORP			125,520.000	2,403,655.17
MAPFRE SA			714,300.000	2,431,384.81
MARATHON OIL CORP			84,951.000	2,403,263.79
MARATHON PETROLEUM CORP			72,184.000	6,515,327.84
MARCHEX INC			3,426.000	15,725.34
MARCUS CORP/THE			3,993.000	73,910.43
MARINA BIOTECH INC			38.000	24.89
MARINE HARVEST ASA			200,100.000	2,746,269.11
MARINE PRODUCTS CORP			8,582.000	72,432.08
MARINEMAX INC			2,506.000	50,245.30
MARKETAXESS HOLDINGS INC			7,830.000	561,489.30
MARKWEST ENERGY PARTNERS LP			81,169.000	5,453,745.11
MARLIN BUSINESS SERVICES CORP			1,969.000	40,423.57
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/MD			23,350.000	1,822,000.50
MARRIOTT VACATIONS WORLDWIDE C			4,600.000	342,884.00
MARSH & MCLENNAN COS INC			59,429.000	3,401,715.96
MARTEN TRANSPORT LTD			4,228.000	92,424.08
MARTHA STEWART LIVING OMNIMEDI			8,824.000	38,031.44
MARTIN INDS INC DEL			9,400.000	0.00
MARTIN MARIETTA MATERIALS INC			6,800.000	750,176.00
MARVELL TECHNOLOGY GROUP LTD			148,400.000	2,151,800.00
MASCO CORP			39,143.000	986,403.60
MASIMO CORP			10,030.000	264,190.20
MASTEC INC			11,647.000	263,338.67
MASTECH HOLDINGS INC			835.000	8,867.70
MASTERCARD INC			107,665.000	9,276,416.40
MATADOR RESOURCES CO			9,682.000	195,866.86
MATAHARI DEPARTMENT STORE TBK			4,234,642.000	5,128,765.49
MATERION CORP			6,489.000	228,607.47
MATRIX SERVICE CO			4,268.000	95,261.76
MATSON INC			5,257.000	181,471.64
MATSUMOTOKIYOSHI HOLDINGS CO L			116,890.000	3,373,279.80
MATTEL INC			37,227.000	1,151,989.52
MATTERSIGHT CORP			1,555.000	9,718.75
MATTHEWS INTERNATIONAL CORP			6,367.000	309,881.89
MATTSON TECHNOLOGY INC			6,551.000	22,273.40
MAUI LAND & PINEAPPLE CO INC			381.000	2,312.67

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAXCO INC			3,300.000	0.00
MAXIMUS INC			12,272.000	672,996.48
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MAXWELL TECHNOLOGIES INC			3,550.000	32,376.00
MAZDA MOTOR CORP			11,800.000	288,122.93
MAZDA MOTOR CORP NPV			33,900.000	827,742.99
MB FINANCIAL INC			11,726.000	385,316.36
MBIA INC			22,908.000	218,542.32
MBT FINANCIAL CORP			2,806.000	14,001.94
MCCLATCHY CO/THE			9,480.000	31,473.60
MCCORMICK & CO INC/MD			14,189.000	1,054,242.70
MCDERMOTT INTERNATIONAL INC			40,600.000	118,146.00
MCDONALD'S CORP			121,826.000	11,415,096.20
MCEWEN MINING INC			55,685.000	61,810.35
MCGRATH RENTCORP			4,862.000	174,351.32
MCGRAW HILL FINANCIAL INC			32,830.000	2,921,213.40
MCKESSON CORP			25,477.000	5,288,515.66
MCRAE INDUSTRIES INC			1,102.000	34,492.60
MDC HOLDINGS INC			5,449.000	144,235.03
MEAD JOHNSON NUTRITION CO			48,377.000	4,863,823.58
MEADOWBROOK INSURANCE GROUP IN			22,965.000	194,283.90
MEADWESTVACO CORP			51,517.000	2,286,839.63
MECHANICAL TECHNOLOGY INC			831.000	590.18
MECKLERMEDIA CORP			970.000	436.50
MEDASSETS INC			10,487.000	207,223.12
MEDCATH CORP			2,594.000	0.00
MEDIA GENERAL INC			5,950.580	99,553.20
MEDIASET ESPANA COMUNICACION S			332,284.000	4,199,728.25
MEDIATEK INC			249,000.000	3,640,212.66
MEDICAL PROPERTIES TRUST INC			26,668.000	367,485.04
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00
MEDICINES CO/THE			9,549.000	264,220.83
MEDIDATA SOLUTIONS INC			10,432.000	498,128.00
MEDIOLANUM SPA			661,364.000	4,233,499.76
MEDIS TECHNOLOGIES LTD			7,776.000	0.00
MEDNAX INC			37,175.000	2,457,639.25
MEDTRONIC INC			108,147.000	7,808,213.40
MEETME INC			87.000	133.11
MEI PHARMA INC			111.000	473.97

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MELA SCIENCES INC			236.000	283.20
MEMORIAL PRODUCTION PARTNERS L			19,421.000	283,352.39
MEN'S WEARHOUSE INC/THE			9,099.000	401,720.85
MENTOR GRAPHICS CORP			17,038.000	373,472.96
MERCADOLIBRE INC			27,000.000	3,447,090.00
MERCANTILE BANK CORP			959.000	20,158.18
MERCHANTS BANCSHARES INC/VT			1,597.000	48,916.11
MERCK & CO INC			356,027.000	20,218,773.33
MERCK KGAA			31,000.000	2,941,655.75
MERCURY GENERAL CORP			1,859.000	105,349.53
MERCURY SYSTEMS INC			3,600.000	50,112.00
MEREDITH CORP			34,191.000	1,857,255.12
MERGE HEALTHCARE INC			1,562.000	5,560.72
MERIDIAN BIOSCIENCE INC			8,332.000	137,144.72
MERIT MEDICAL SYSTEMS INC			5,850.000	101,380.50
MERITAGE HOMES CORP			6,175.000	222,238.25
MERITOR INC			7,949.000	120,427.35
MERRIMACK PHARMACEUTICALS INC			15,638.000	176,709.40
MESA AIR GROUP INC			29,700.000	0.00
MESTEK INC			2,231.000	44,620.00
META FINANCIAL GROUP INC			4,224.000	148,008.96
METABOLIX INC			1,938.000	775.20
METALICO INC			5,037.000	1,712.58
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METCASH LIMITED NPV			384,298.000	583,379.45
METHANEX CORP			5,700.000	262,645.37
METHODE ELECTRONICS INC			6,555.000	239,323.05
METKA SA			77,900.000	796,521.46
METLIFE INC			164,418.000	8,893,369.62
METRO AG			29,670.000	908,684.27
METRO BANCORP INC			3,337.000	86,495.04
METRO INC CL A SUB-VTG			56,500.000	4,551,219.52
METRO ONE TELECOMMUNICATIONS			4,577.000	29.75
MEXCO ENERGY CORP			119.000	660.45
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			1,425,224.130	34,144,094.48
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			8,941,235.930	119,454,912.02
MFRI INC			3,468.000	24,310.68
MGE ENERGY INC			5,225.000	238,312.25
MGIC INVESTMENT CORP			15,917.000	148,346.44

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MGP INGREDIENTS INC			4,062.000	64,423.32
MICHAEL KORS HOLDINGS LTD			22,624.000	1,699,062.40
MICREL INC			10,447.000	151,585.97
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00
MICROCHIP TECHNOLOGY INC			22,080.000	996,028.80
MICROFINANCIAL INC			3,950.000	40,309.75
MICROLOG CORP			831.000	0.00
MICRON TECHNOLOGY INC			206,567.000	7,231,910.67
MICROSEMI CORP			15,970.000	453,228.60
MICROSOFT CORP			1,131,042.000	52,536,900.90
MICROSTRATEGY INC			1,622.000	263,412.80
MICROVISION INC			251.000	436.74
MICROWAVE FILTER CO INC			1,944.000	1,166.40
MIDDLEBY CORP/THE			11,364.000	1,126,172.40
MIDDLESEX WATER CO			7,112.000	164,002.72
MIDSOUTH BANCORP INC			521.000	9,034.14
MILLER INDUSTRIES INC/TN			2,611.000	54,282.69
MIMEDX GROUP INC			4,163.000	47,999.39
MINERALS TECHNOLOGIES INC			7,312.000	507,818.40
MIRAE ASSET SECURITIES CO LTD			6,842.000	267,355.61
MIRANT CORPORATION COM			51,800.000	0.00
MISONIX INC			1,837.000	22,723.69
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MISUMI GROUP INC			10,600.000	352,758.65
MISUMI GROUP INC Y50			30,100.000	1,001,701.44
MITCHAM INDUSTRIES INC			2,375.000	14,083.75
MITEK SYSTEMS INC			1,937.000	6,411.47
MITSUBISHI ELECTRIC CORP			40,000.000	482,422.10
MITSUBISHI ELECTRIC CORP Y50			115,000.000	1,386,963.53
MITSUBISHI UFJ FINANCIAL GROUP			548,300.000	3,038,870.12
MITSUBISHI UFJ FINANCIAL GROUP NPV			233,500.000	1,294,138.56
MITSUBISHI UFJ LEASE & FINANCE			30,400.000	145,033.56
MITSUBISHI UFJ LEASE & FINANCE CO LTD			87,900.000	419,356.92
mitsui & co ltd			221,100.000	2,990,230.06
mitsui fudosan co ltd			15,000.000	407,231.31
mitsui fudosan co y50			44,000.000	1,194,545.17
MKS INSTRUMENTS INC			8,234.000	301,364.40
MOBILE MINI INC			5,093.000	206,317.43
MOCON INC			2,156.000	38,463.04

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MODINE MANUFACTURING CO			2,800.000	38,080.00
MODUSLINK GLOBAL SOLUTIONS INC			24,014.000	90,052.50
MOHAWK INDUSTRIES INC			6,808.000	1,057,690.88
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00
MOLINA HEALTHCARE INC			5,239.000	280,443.67
MOLSON COORS BREWING CO			106,323.000	7,923,189.96
MOMENTA PHARMACEUTICALS INC			9,274.000	111,658.96
MONARCH CASINO & RESORT INC			2,843.000	47,165.37
MONARCH SERVICES INC			350.000	4.24
MONDELEZ INTERNATIONAL INC			184,573.000	6,704,614.23
MONDI PLC			164,900.000	2,699,763.41
MONEYGRAM INTERNATIONAL INC			267.000	2,427.03
MONMOUTH REAL ESTATE INVESTMEN			8,361.000	92,556.27
MONOLITHIC POWER SYSTEMS INC			5,568.000	276,952.32
MONOTYPE IMAGING HOLDINGS INC			4,742.000	136,711.86
MONRO MUFFLER BRAKE INC			5,361.000	309,865.80
MONSANTO CO			82,005.000	9,797,137.35
MONSTER BEVERAGE CORP			17,040.000	1,846,284.00
MONSTER WORLDWIDE INC			12,378.000	57,186.36
MONTPELIER RE HOLDINGS LTD			12,155.000	435,392.10
MOODY'S CORP			21,769.000	2,085,687.89
MOOG INC			8,231.000	609,340.93
MOORE HANDLEY INC			612.000	0.08
MORGAN GROUP HOLDING CO			481.000	168.35
MORGAN STANLEY			167,747.000	6,508,583.60
MORGANS HOTEL GROUP CO			1,925.000	15,092.00
MOSAIC CO/THE			34,677.000	1,583,005.05
MOSSIMO INC			12,487.000	423,683.91
MOSYS INC			7,671.000	14,344.77
MOTOROLA SOLUTIONS INC			36,545.000	2,451,438.60
MOVADO GROUP INC			5,431.000	154,077.47
MOVIE GALLERY INC COM			15,125.000	0.00
MPLX LP			51,927.000	3,816,115.23
MRV COMMUNICATIONS INC			1,258.000	12,491.94
MSA SAFETY INC			7,369.000	391,220.21
MSCI EMERGE MARKET FREE B			1,707,300.500	55,138,521.10
MSCI EMERGING MARKETS FREE			2,957,873.160	123,779,647.35
MTS SYSTEMS CORP			4,293.000	322,103.79
MTU AERO ENGINES AG			60,000.000	5,239,032.48

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MUELLER INDUSTRIES INC			14,558.000	497,010.12
MUELLER WATER PRODUCTS INC			22,192.000	227,246.08
MUENCHENER RUECKVERSICHERUNGS-			16,100.000	3,229,109.18
MULTI-COLOR CORP			1,587.000	87,951.54
MULTI-FINELINE ELECTRONIX INC			4,774.000	53,612.02
MURATA MANUFACTURING CO LTD			2,700.000	298,386.07
MURATA MANUFACTURING CO NPV			7,300.000	806,747.53
MURPHY OIL CORP			18,332.000	926,132.64
MUTUALFIRST FINANCIAL INC			2,670.000	58,659.90
MWI VETERINARY SUPPLY INC			3,797.000	645,148.27
MYERS INDUSTRIES INC			22,300.000	392,480.00
MYLAN INC/PA			41,122.000	2,318,047.14
MYR GROUP INC			4,369.000	119,710.60
MYREXIS INC			3,666.000	287.49
MYRIAD GENETICS INC			13,900.000	473,434.00
N-VIRO INTERNATIONAL CORP			900.000	2,295.00
N.G.K. SPARK PLUG CO NPV			6,200.000	190,041.28
NABORS INDUSTRIES LTD			158,791.000	2,061,107.18
NACCO INDUSTRIES INC			999.000	59,300.64
NANOGEN INC			7,205.000	0.00
NANOMETRICS INC			4,776.000	80,332.32
NANOPHASE TECHNOLOGIES CORP			2,437.000	999.17
NANOSPHERE INC			1,988.000	779.49
NAPCO SECURITY TECHNOLOGIES IN			4,386.000	20,614.20
NASB FINANCIAL INC			2,198.000	53,191.60
NASDAQ OMX GROUP INC/THE			12,896.000	618,492.16
NASPERS LTD			7,100.000	929,862.94
NATIONAL AUSTRALIA BANK LTD			17,485.000	480,777.35
NATIONAL BANK HOLDINGS CORP			8,400.000	163,044.00
NATIONAL BEVERAGE CORP			14,070.000	318,263.40
NATIONAL CINEMEDIA INC			31,903.000	458,446.11
NATIONAL FUEL GAS CO			18,385.000	1,278,309.05
NATIONAL HEALTH INVESTORS INC			5,492.000	384,220.32
NATIONAL HEALTHCARE CORP			2,869.000	180,287.96
NATIONAL HOLDINGS CORP			831.000	365.64
NATIONAL INTERSTATE CORP			2,514.000	74,917.20
NATIONAL OILWELL VARCO INC			97,327.000	6,377,838.31
NATIONAL PENN BANCSHARES INC			74,055.000	253,178.88
NATIONAL PRESTO INDUSTRIES INC			1,553.000	90,136.12

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			6,309.000	107,001.63
NATIONAL WESTERN LIFE INSURANC			505.000	135,971.25
NATIXIS SA			255,090.000	1,693,064.02
NATURA COSMETICOS COM NPV			51,200.000	613,467.76
NATURAL ALTERNATIVES INTERNATI			3,262.000	17,451.70
NATURAL GAS SERVICES GROUP INC			2,069.000	47,669.76
NATURE'S SUNSHINE PRODUCTS INC			3,568.000	52,699.36
NATUS MEDICAL INC			10,962.000	395,070.48
NAUTILUS INC			5,110.000	77,569.80
NAVIDEA BIOPHARMACEUTICALS INC			525.000	992.25
NAVIENT CORP			45,071.000	973,984.31
NAVIGANT CONSULTING INC			7,401.000	113,753.37
NAVIGATORS GROUP INC/THE			1,845.000	135,312.30
NAVISTAR INTERNATIONAL CORP			8,299.000	277,850.52
NBT BANCORP INC			8,536.000	224,240.72
NCI BUILDING SYSTEMS INC			962.000	17,816.24
NCI INC			1,943.000	19,838.03
NEENAH PAPER INC			4,594.000	276,880.38
NEKTAR THERAPEUTICS			22,230.000	344,565.00
NELNET INC			7,468.000	345,992.44
NEOGEN CORP			5,661.000	280,728.99
NEOMAGIC CORP			1,790.000	7.16
NEOSE TECHNOLOGIES INC			9,800.000	0.00
NESCO INC COM			5,500.000	0.00
NESTLE SA			84,071.000	6,172,172.75
NET 1 UEPS TECHNOLOGIES INC			6,512.000	74,236.80
NETAPP INC			90,846.000	3,765,566.70
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			6,620.000	2,261,458.20
NETGEAR INC			4,792.000	170,499.36
NETLIST INC			1,500.000	1,095.00
NETSCOUT SYSTEMS INC			6,951.000	253,989.54
NETSOL TECHNOLOGIES INC			7,200.000	30,024.00
NETWORK-1 TECHNOLOGIES INC			2,081.000	4,557.39
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	28.08
NEUROCRINE BIOSCIENCES INC			13,513.000	301,880.42
NEUROMETRIX INC			54.000	105.30
NEUSTAR INC			11,696.000	325,148.80

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW GENERATION BIOFUELS HOLDIN			569.000	0.47
NEW HAMPSHIRE THRIFT BANCSHARE			1,081.000	16,885.22
NEW JERSEY RESOURCES CORP			7,164.000	438,436.80
NEW LOOK EYEWEAR INC NEW			1,300.000	25,854.09
NEW MEDIA INVESTMENT GROUP INC			2,064.000	48,772.32
NEW RESIDENTIAL INVESTMENT COR			14,492.000	185,062.84
NEW SENIOR INVESTMENT GROUP IN			6,597.000	108,520.65
NEW YORK & CO INC			5,187.000	13,693.68
NEW YORK REIT INC			12,711.000	134,609.49
NEW YORK TIMES CO/THE			23,800.000	314,636.00
NEWBRIDGE BANCORP			1,519.000	13,230.49
NEWCASTLE INVESTMENT CORP			6,297.000	28,273.53
NEWELL RUBBERMAID INC			37,685.000	1,435,421.65
NEWFIELD EXPLORATION CO			108,902.000	2,953,422.24
NEWLINK GENETICS CORP			2,930.000	116,467.50
NEWMONT MINING CORP			54,804.000	1,035,795.60
NEWPARK RESOURCES INC			17,790.000	169,716.60
NEWPORT CORP			5,088.000	97,231.68
NEWS CORP			54,811.000	859,984.59
NEWSTAR FINANCIAL INC			1,550.000	19,840.00
NEWTEK BUSINESS SERVICES CORP			1,051.000	15,512.76
NEXPRISE INC			1,644.000	18.08
NEXSTAR BROADCASTING GROUP INC			5,100.000	264,129.00
NEXTERA ENERGY INC			47,956.000	5,097,243.24
NEXTERA ENTERPRISES INC			29,140.000	2.75
NEXTWAVE WIRELESS INC			1,596.000	0.00
NGK INSULATORS LTD			8,000.000	166,412.27
NGK INSULATORS Y50			23,000.000	478,435.28
NGK SPARK PLUG CO LTD			2,400.000	73,564.37
NIC INC			12,194.000	219,370.06
NIDEC CORP			120,000.000	7,857,875.28
NIDEC CORP NPV			10,800.000	707,208.77
NIELSEN NV			35,588.000	1,591,851.24
NIHON KODEN CORP Y50			9,000.000	448,892.76
NIHON KOHDEN CORP			3,100.000	154,618.62
NII HOLDINGS INC			31,164.000	576.53
NIKE INC			76,670.000	7,371,820.50
NIPPON EXPRESS CO LTD			197,540.000	1,011,631.46
NIPPON SHOKUBAI CO LTD			179,000.000	2,372,334.01

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NIPPON TELEGRAPH & TELEPHONE C			88,800.000	4,600,164.93
NISOURCE INC			34,686.000	1,471,380.12
NISSAN MOTOR CO LTD			96,300.000	848,985.32
NITCHES INC			1,080.000	6.48
NL INDUSTRIES INC			8,247.000	70,924.20
NMT MEDICAL INC			2,641.000	0.24
NN INC			2,943.000	60,508.08
NOBILITY HOMES INC			1,569.000	15,690.00
NOBLE CORP PLC			27,684.000	458,723.88
NOBLE ENERGY INC			39,594.000	1,877,943.42
NOBLE GROUP LTD			6,800,000.000	5,850,124.52
NOBLE INTL LTD			5,650.000	0.00
NOKIA OYJ			210,300.000	1,669,346.26
NOMURA HOLDING NPV			100,900.000	580,851.38
NOMURA REAL ESTATE HOLDINGS IN			88,500.000	1,533,867.06
NORD RESOURCES CORP			1,694.000	8.81
NORDIC AMERICAN OFFSHORE LTD			87.000	1,068.36
NORDIC AMERICAN TANKERS LTD			9,896.000	99,652.72
NORDSTROM INC			15,468.000	1,228,004.52
NORFOLK SOUTHERN CORP			33,999.000	3,726,630.39
NORSK HYDRO ASA			224,300.000	1,269,653.68
NORTECH SYSTEMS INC			1,137.000	6,458.16
NORTHEAST INDIANA BANCORP INC			1,075.000	15,050.00
NORTHEAST UTILITIES			34,807.000	1,862,870.64
NORTHERN OIL AND GAS INC			9,483.000	53,578.95
NORTHERN STATES FINANCIAL CORP			144.000	79.20
NORTHERN TECHNOLOGIES INTERNAT			206.000	4,396.04
NORTHERN TRUST CORP			24,322.000	1,639,302.80
NORTHFIELD BANCORP INC			12,504.000	185,059.20
NORTHRIM BANCORP INC			1,337.000	35,082.88
NORTHROP GRUMMAN CORP			28,894.000	4,258,686.66
NORTHSTAR ASSET MANAGEMENT GRO			16,262.000	367,033.34
NORTHSTAR REALTY FINANCE CORP			16,262.000	285,885.96
NORTHWEST BANCSHARES INC			15,797.000	197,936.41
NORTHWEST NATURAL GAS CO			5,328.000	265,867.20
NORTHWEST PIPE CO			1,894.000	57,047.28
NORTHWESTERN CORP			6,742.000	381,462.36
NOVARTIS AG			123,262.000	11,455,991.24
NOVARTIS AG CHF0.50 (REGD)			96,168.000	8,937,870.28

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NOVATEL WIRELESS INC			4,035.000	12,992.70
NOVATION COS INC			1,726.000	483.28
NOVAVAX INC			46,033.000	272,975.69
NOVO NORDISK A/S			26,885.000	1,137,219.66
NOW INC			9,700.000	249,581.00
NPS PHARMACEUTICALS INC			17,459.000	624,508.43
NRG ENERGY INC			140,574.000	3,788,469.30
NRG YIELD INC			3,210.000	151,319.40
NSK LTD			2,000.000	24,054.38
NSK LTD ORD			5,000.000	60,135.95
NTELOS HOLDINGS CORP			3,452.000	14,463.88
NTN BUZZTIME INC			8,299.000	3,651.56
NUCOR CORP			43,475.000	2,132,448.75
NUMEREX CORP			5,625.000	62,212.50
NUTRACEUTICAL INTERNATIONAL CO			4,106.000	88,525.36
NUTRISYSTEM INC			5,643.000	110,320.65
NUTROGANICS INC			831.000	149.58
NUVASIVE INC			6,521.000	307,530.36
NVE CORP			2,256.000	159,702.24
NVIDIA CORP			74,833.000	1,500,401.65
NXP SEMICONDUCTORS NV			18,470.000	1,411,108.00
NXSTAGE MEDICAL INC			11,636.000	208,633.48
NXXI INC			11,261.000	0.00
O'REILLY AUTOMOTIVE INC			11,146.000	2,146,942.52
OBIC CO LTD			1,100.000	36,102.42
OBIC JPY50			2,800.000	91,897.07
OCCIDENTAL PETROLEUM CORP			127,867.000	10,307,358.87
OCEANFIRST FINANCIAL CORP			4,631.000	79,375.34
OCLARO INC			2,622.000	4,667.16
ODYSSEY MARINE EXPLORATION INC			1,145.000	1,064.85
OFFICE DEPOT INC			98,012.000	840,452.91
OFG BANCORP			4,350.000	72,427.50
OHIO VALLEY BANC CORP			1,573.000	38,286.82
OHL MEXICO SAB DE CV			908,300.000	1,685,374.92
OIL SEARCH LTD			194,904.000	1,258,452.54
OIL-DRI CORP OF AMERICA			2,245.000	73,254.35
OILSANDS QUEST INC			6,899.000	0.00
OILTANKING PARTNERS LP			64,422.000	3,000,776.76
OLD NATIONAL BANCORP/IN			24,528.000	364,976.64

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OLD SECOND BANCORP INC			508.000	2,727.96
OLIN CORP			15,895.000	361,929.15
OLYMPIC STEEL INC			2,418.000	42,992.04
OM GROUP INC			5,385.000	160,473.00
OMEGA FLEX INC			1,444.000	54,597.64
OMEGA PROTEIN CORP			5,606.000	59,255.42
OMNICELL INC			6,144.000	203,489.28
OMNICOM GROUP INC			38,763.000	3,002,969.61
OMNIVISION TECHNOLOGIES INC			8,408.000	218,608.00
OMNOVA SOLUTIONS INC			7,693.000	62,621.02
OMRON CORP			2,400.000	109,095.45
OMRON CORP Y50			6,300.000	286,375.57
OMTOOL LTD			2,818.000	5,636.00
ON ASSIGNMENT INC			6,737.000	223,601.03
ON SEMICONDUCTOR CORP			136,090.000	1,378,591.70
ONCOGENEX PHARMACEUTICALS INC			4,609.000	10,554.61
ONCOMED PHARMACEUTICALS INC			800.000	17,408.00
ONE GAS INC			3,856.000	158,944.32
ONE LIBERTY PROPERTIES INC			5,767.000	136,504.89
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEBEACON INSURANCE GROUP LTD			8,219.000	133,147.80
ONEOK INC			149,238.000	7,430,560.02
ONEX CORP SUB-VTG			8,700.000	506,714.44
ONO PHARMACEUTICAL CO LTD			1,100.000	98,444.47
ONO PHARMACEUTICAL CO Y50			3,200.000	286,383.91
ONVIA INC			586.000	2,941.72
OPKO HEALTH INC			68,973.000	689,040.27
OPTI INC			5,424.000	2,983.20
OPTICAL CABLE CORP			1,670.000	7,565.10
ORACLE CORP			390,315.000	17,552,465.55
ORASURE TECHNOLOGIES INC			11,505.000	116,660.70
ORBCOMM INC			2,444.000	15,983.76
ORBIT INTERNATIONAL CORP			722.000	2,274.30
ORBIT/FR INC			4,531.000	10,919.71
ORBITAL SCIENCES CORP			8,104.000	217,916.56
ORBITZ WORLDWIDE INC			9,511.000	78,275.53
ORCHID ISLAND CAPITAL INC			4,300.000	56,115.00
OREXIGEN THERAPEUTICS INC			3,733.000	22,621.98
ORGANOVO HOLDINGS INC			12,273.000	88,733.79

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORION MARINE GROUP INC			6,912.000	76,377.60
ORITANI FINANCIAL CORP			7,463.000	114,930.20
ORIX CORP			435,300.000	5,531,335.92
ORIX CORP Y50			96,900.000	1,231,303.58
ORLEANS HOMEBUILDERS INC			2,200.000	0.00
ORMAT TECHNOLOGIES INC			4,508.000	122,527.44
ORTHOFIX INTERNATIONAL NV			6,034.000	181,382.04
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00
OSI SYSTEMS INC			5,321.000	376,567.17
OSIRIS THERAPEUTICS INC			7,887.000	126,113.13
OTTER TAIL CORP			6,387.000	197,741.52
OUTERWALL INC			6,331.000	476,217.82
OVERSEAS SHIPHOLDING GROUP INC			3,643.000	19,417.19
OVERSTOCK.COM INC			2,418.000	58,684.86
OWENS & MINOR INC			26,949.000	946,179.39
OWENS CORNING			64,640.000	2,314,758.40
OWENS-ILLINOIS INC			84,059.000	2,268,752.41
OXFORD INDUSTRIES INC			2,737.000	151,109.77
OXIGENE INC			10.000	16.10
P&F INDUSTRIES INC			2,518.000	20,244.72
PAB BANKSHARES INC			1,304.000	5.22
PACCAR INC			74,805.000	5,087,488.05
PACIFIC BASIN SHIPPING LTD			1,070,000.000	431,871.66
PACIFIC CONTINENTAL CORP			894.000	12,676.92
PACIFIC ETHANOL INC			69.000	712.77
PACIFIC MERCANTILE BANCORP			1,335.000	9,398.40
PACIFIC SUNWEAR OF CALIFORNIA			12,480.000	27,206.40
PACIFICNET INC			245.000	0.00
PACIRA PHARMACEUTICALS INC/DE			6,702.000	594,199.32
PACKAGED HOME SOLUTIONS INC			13.000	1.30
PACWEST BANCORP			12,425.000	564,840.50
PAIN THERAPEUTICS INC			6,087.000	12,356.61
PALL CORP			11,705.000	1,184,663.05
PALM HARBOR HOMES INC			3,688.000	0.00
PALO ALTO NETWORKS INC			20,280.000	2,485,719.60
PAM TRANSPORTATION SERVICES IN			2,025.000	104,976.00
PANDORA A/S			82,835.000	6,791,022.95
PANHANDLE OIL AND GAS INC			8,362.000	194,667.36
PANTRY INC/THE			6,371.000	236,109.26

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PAPA JOHN'S INTERNATIONAL INC			10,374.000	578,869.20
PAR TECHNOLOGY CORP			3,875.000	23,831.25
PARAGON TECHNOLOGIES INC			2,194.000	1,996.54
PARAMOUNT BED HOLDINGS CO LTD			80,500.000	2,148,546.55
PARATEK PHARMACEUTICALS INC			34.000	1,310.70
PAREXEL INTERNATIONAL CORP			9,855.000	547,543.80
PARK BANCORP INC			262.000	149.34
PARK ELECTROCHEMICAL CORP			3,175.000	79,152.75
PARK NATIONAL CORP			1,914.000	169,350.72
PARK-OHIO HOLDINGS CORP			2,212.000	139,422.36
PARKER DRILLING CO			14,011.000	43,013.77
PARKER-HANNIFIN CORP			16,332.000	2,106,011.40
PARKERVISION INC			2,500.000	2,274.75
PARKWAY PROPERTIES INC/MD			9,888.000	181,840.32
PARSLEY ENERGY INC			6,101.000	97,371.96
PARTNERRE LTD			8,345.000	952,414.85
PARTNERS GRP HLDG AG CHF0.01 (REGD)			7,590.000	2,211,347.05
PASON SYSTEMS INC			4,800.000	90,716.16
PATRICK INDUSTRIES INC			3,756.000	165,188.88
PATTERN ENERGY GROUP INC			2,896.000	71,415.36
PATTERSON COS INC			9,403.000	452,284.30
PAUL MUELLER CO			119.000	5,503.75
PAYCHEX INC			35,878.000	1,656,487.26
PBF ENERGY INC			102,550.000	2,731,932.00
PC CONNECTION INC			5,182.000	127,218.10
PC-TEL INC			3,337.000	28,898.42
PCCW LTD			1,124,000.000	768,190.23
PCD INC COM			12,400.000	0.00
PCM INC			1,531.000	14,575.12
PDC ENERGY INC			6,250.000	257,937.50
PDF SOLUTIONS INC			5,697.000	84,657.42
PDI INC			3,697.000	6,617.63
PDL BIOPHARMA INC			25,749.000	198,524.79
PEABODY ENERGY CORP			75,900.000	587,466.00
PEAPACK GLADSTONE FINANCIAL CO			1,720.000	31,923.20
PEBBLEBROOK HOTEL TRUST			9,400.000	428,922.00
PEGASYSTEMS INC			14,060.000	292,026.20
PEGATRON CORP			1,509,000.000	3,485,760.41
PENDRELL CORP			29,052.000	40,091.76

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PENFORD CORP			1,400.000	26,166.00
PENN OCTANE CORP			5,906.000	0.00
PENN TREATY AMERICAN CORP			5,499.000	4,315.17
PENN VIRGINIA CORP			7,093.000	47,381.24
PENNSYLVANIA REAL ESTATE INVES			14,734.000	345,659.64
PENNYMAC MORTGAGE INVESTMENT T			10,400.000	219,336.00
PENSKE AUTOMOTIVE GROUP INC			10,743.000	527,159.01
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR PLC			20,523.000	1,363,137.66
PEOPLE'S UNITED FINANCIAL INC			33,837.000	513,645.66
PEOPLES BANCORP INC/OH			1,297.000	33,631.21
PEOPLES FINANCIAL CORP/MS			850.000	10,582.50
PEP BOYS-MANNY MOE & JACK/THE			6,924.000	67,993.68
PEPCO HOLDINGS INC			27,678.000	745,368.54
PEPSICO INC			199,705.000	18,884,104.80
PERCEPTRON INC			3,131.000	31,153.45
PEREGRINE PHARMACEUTICALS INC			4,146.000	5,762.94
PERFICIENT INC			6,297.000	117,313.11
PERFUMANIA HOLDINGS INC			2,543.000	15,156.28
PERICOM SEMICONDUCTOR CORP			5,644.000	76,419.76
PERKINELMER INC			12,411.000	542,733.03
PERMA-FIX ENVIRONMENTAL SERVIC			1,729.000	7,521.15
PERNIX THERAPEUTICS HOLDINGS I			1,169.000	10,976.91
PERNOD RICARD SA			16,400.000	1,830,883.10
PERRIGO CO PLC			15,466.000	2,585,296.56
PERRY ELLIS INTERNATIONAL INC			1,431.000	37,105.83
PERVASIP CORP			276.000	0.03
PETMED EXPRESS INC			6,599.000	94,827.63
PETRA DIAMONDS LTD			329,800.000	997,626.86
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PETROLEO BRASILEIRO SA ADR			127,330.000	929,509.00
PETROQUEST ENERGY INC			7,034.000	26,307.16
PETSMART INC			10,922.000	887,903.99
PEYTO EXPLORATION & DEV CORP NEW			800.000	23,117.64
PFF BANCORP INC			6,255.000	8.78
PFIZER INC			898,557.000	27,990,050.55
PFSWEB INC			2,050.000	25,953.00
PG&E CORP			85,898.000	4,573,209.52
PH GLATFELTER CO			6,031.000	154,212.67

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PHARMANETICS INC COM			6,690.000	0.00
PHARMATHENE INC			494.000	894.14
PHARMCHEM INC			1,619.000	82.57
PHARMERICA CORP			7,060.000	146,212.60
PHARMOS CORP			2,143.000	96.44
PHH CORP			12,494.000	299,356.24
PHI INC			3,518.000	131,573.20
PHILIP MORRIS INTERNATIONAL IN			170,708.000	13,904,166.60
PHILLIPS 66			60,815.000	4,360,435.50
PHILLIPS 66 PARTNERS LP			32,592.000	2,246,566.56
PHOENIX COS INC/THE			757.000	52,134.59
PHOENIX FOOTWEAR GROUP INC			1,137.000	966.45
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTRONICS INC			7,714.000	64,103.34
PHYSICIANS REALTY TRUST			3,800.000	63,080.00
PICC PROPERTY & CASUALTY CO LT			721,580.000	1,403,176.90
PICO FAR EAST HOLDINGS LTD			3,538,000.000	812,090.50
PICO HOLDINGS INC			2,231.000	42,054.35
PIEDMONT NATURAL GAS CO INC			13,334.000	525,492.94
PIER 1 IMPORTS INC			16,960.000	261,184.00
PINNACLE ENTERTAINMENT INC			8,815.000	196,133.75
PINNACLE FINANCIAL PARTNERS IN			5,903.000	233,404.62
PINNACLE FOODS INC			64,300.000	2,269,790.00
PINNACLE HOLDINGS LTD			198,100.000	211,477.90
PINNACLE WEST CAPITAL CORP			12,135.000	828,941.85
PIONEER ENERGY SERVICES CORP			8,814.000	48,829.56
PIONEER NATURAL RESOURCES CO			16,360.000	2,435,186.00
PIPER JAFFRAY COS			3,727.000	216,501.43
PITNEY BOWES INC			186,458.000	4,543,981.46
PIXELWORKS INC			2,048.000	9,338.88
PJSC MAGNIT			5,300.000	923,622.60
PLAINS ALL AMERICAN PIPELINE L			199,307.000	10,228,435.24
PLAINS GP HOLDINGS LP			56,855.000	1,460,036.40
PLANAR SYSTEMS INC			3,525.000	29,504.25
PLANTRONICS INC			7,743.000	410,533.86
PLATINUM UNDERWRITERS HOLDINGS			10,283.000	754,977.86
PLEXUS CORP			6,837.000	281,752.77
PLUG POWER INC			827.000	2,481.00
PLUM CREEK TIMBER CO INC			19,325.000	826,916.75

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PMC-SIERRA INC			38,477.000	352,449.32
PMFG INC			3,087.000	16,145.01
PNC FINANCIAL SERVICES GROUP I			71,889.000	6,558,433.47
PNM RESOURCES INC			14,178.000	420,094.14
POINT BLANK SOLUTIONS INC			5,587.000	2,234.80
POINT.360			3,662.000	1,281.70
POLARIS INDUSTRIES INC			17,360.000	2,625,526.40
POLYCOM INC			28,914.000	390,339.00
POLYONE CORP			7,224.000	273,861.84
POLYPORE INTERNATIONAL INC			8,100.000	381,105.00
PONIARD PHARMACEUTICALS INC			80.000	12.89
POOL CORP			7,669.000	486,521.36
POPEYES LOUISIANA KITCHEN INC			2,800.000	157,556.00
POPULAR INC			16,200.000	551,610.00
PORTER BANCORP INC			1,130.000	542.40
PORTLAND GENERAL ELECTRIC CO			45,318.000	1,714,379.94
POSCO			4,422.000	1,108,366.55
POSCO ADR			12,870.000	821,234.70
POST HOLDINGS INC			4,582.000	191,939.98
POST PROPERTIES INC			9,068.000	532,926.36
POTLATCH CORP			5,840.000	244,520.80
POWELL INDUSTRIES INC			1,937.000	95,048.59
POWER INTEGRATIONS INC			4,450.000	230,243.00
POWERSECURE INTERNATIONAL INC			2,212.000	25,769.80
POWERWAVE TECHNOLOGIES INC			3,664.000	4.61
POZEN INC			4,818.000	38,544.00
PPG INDUSTRIES INC			15,079.000	3,485,510.85
PPL CORP			73,072.000	2,654,705.76
PRA GROUP INC			10,918.000	632,479.74
PRAIRIESKY ROYALTY LTD			24,700.000	652,553.42
PRAXAIR INC			32,013.000	4,147,604.28
PRECISION AUTO CARE INC			1,312.000	642.88
PRECISION CASTPARTS CORP			15,660.000	3,772,180.80
PRECISION DRILLING CORP			487,675.000	2,955,310.50
PREFERRED APARTMENT COMMUNITIE			9,300.000	84,630.00
PREFERRED BANK/LOS ANGELES CA			639.000	17,821.71
PREMIER FINANCIAL BANCORP INC			433.000	6,746.14
PREMIER LASER SYS INC CL A COM			15,000.000	1.50
PREMIERE GLOBAL SERVICES INC			11,374.000	120,791.88

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PRESTIGE BRANDS HOLDINGS INC			9,454.000	328,242.88
PRGX GLOBAL INC			1,017.000	5,817.24
PRICELINE GROUP INC/THE			8,458.000	9,643,896.18
PRICESMART INC			3,036.000	276,943.92
PRIMARY HEALTH CARE LTD			928,311.000	3,578,108.38
PRIMECARE SYSTEMS INC			1,444.000	0.72
PRIMEENERGY CORP			3,568.000	248,868.00
PRIMERICA INC			8,840.000	479,658.40
PRIMORIS SERVICES CORP			4,406.000	102,395.44
PRIMUS GUARANTY LTD			5,606.000	1,233.32
PRINCETON NATIONAL BANCORP INC			3,531.000	31.78
PRINCIPAL FINANCIAL GROUP INC			30,007.000	1,558,563.58
PRIVATEBANCORP INC			9,545.000	318,803.00
PROCTER & GAMBLE CO/THE			299,289.000	27,262,235.01
PROGENICS PHARMACEUTICALS INC			4,368.000	33,022.08
PROGRESS SOFTWARE CORP			10,936.000	295,490.72
PROGRESSIVE CORP/THE			58,769.000	1,586,175.31
PROLIANCE INTERNATIONAL INC			4,794.000	0.60
PROLOGIS INC			54,934.000	2,363,810.02
PROOFPOINT INC			5,708.000	275,296.84
PROS HOLDINGS INC			3,512.000	96,509.76
PROSAFE SE			311,300.000	954,965.29
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPERITY BANCSHARES INC			9,999.000	553,544.64
PROTALIX BIOTHERAPEUTICS INC			20,843.000	38,351.12
PROTO LABS INC			4,234.000	284,355.44
PROVIDENCE AND WORCESTER RAILR			731.000	13,428.16
PROVIDENCE SERVICE CORP/THE			2,300.000	83,812.00
PROVIDENT FINANCIAL HOLDINGS I			1,376.000	20,818.88
PROVIDENT FINANCIAL SERVICES I			10,941.000	197,594.46
PRUDENTIAL FINANCIAL INC			50,321.000	4,552,037.66
PRUDENTIAL PLC			525,037.000	12,214,466.01
PS BUSINESS PARKS INC			3,175.000	252,539.50
PSYCHEMEDICS CORP			1,619.000	24,398.33
PTC INC			13,213.000	484,256.45
PTC THERAPEUTICS INC			2,200.000	113,894.00
PUBLIC SERVICE ENTERPRISE GROU			55,599.000	2,302,354.59
PUBLIC STORAGE			19,691.000	3,639,881.35
PULSE ELECTRONICS CORP			516.000	567.60

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PULTEGROUP INC			36,663.000	786,787.98
PUMA BIOTECHNOLOGY INC			2,254.000	426,614.58
PURCHASEPRO COM INC COM NEW			44.000	0.00
PURE BIOSCIENCE INC			247.000	133.38
PVH CORP			9,053.000	1,160,323.01
PZENA INVESTMENT MANAGEMENT IN			8,055.000	76,200.30
QAD INC			3,075.000	67,998.25
QBE INSURANCE GROUP LTD			209,592.000	1,922,734.87
QC HOLDINGS INC			1,981.000	3,209.22
QEP CO INC			600.000	10,800.00
QEP RESOURCES INC			18,210.000	368,206.20
QGEP PARTICIPACOES SA			273,700.000	741,343.77
QLIK TECHNOLOGIES INC			14,314.000	442,159.46
QLOGIC CORP			12,042.000	160,399.44
QLT INC			2,868.000	11,500.68
QTS REALTY TRUST INC			400.000	13,536.00
QUAD SYSTEMS CORP			8,400.000	0.00
QUAKER CHEMICAL CORP			4,643.000	427,341.72
QUAKER FABRIC CORP NEW			8,200.000	0.00
QUALCOMM INC			262,952.000	19,545,222.16
QUALITAS CONTROLADORA SAB DE C			176,800.000	366,320.46
QUALITY SYSTEMS INC			12,462.000	194,282.58
QUALMARK CORP			2,493.000	398.88
QUALSTAR CORP			2,475.000	3,316.50
QUANEX BUILDING PRODUCTS CORP			6,548.000	122,971.44
QUANTA SERVICES INC			23,918.000	679,032.02
QUANTUM CORP			18,168.000	31,975.68
QUEST DIAGNOSTICS INC			31,636.000	2,121,510.16
QUICKLOGIC CORP			3,787.000	11,891.18
QUIDEL CORP			7,105.000	205,476.60
QUIKSILVER INC			18,670.000	41,260.70
QUINENCO SA			417,649.000	894,691.95
QUINTILES TRANSNATIONAL HOLDIN			42,400.000	2,496,088.00
QUMU CORP			3,159.000	43,183.53
RADIAN GROUP INC			36,543.000	610,998.96
RADIO ONE INC			14,184.000	22,984.34
RADIOIO INC			9.000	0.20
RADIOSHACK CORP			8,591.000	3,178.67
RADISYS CORP			3,262.000	7,633.08

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RADNET INC			12,044.000	102,855.76
RAGING RIVER EXPLORATION INC			10,600.000	67,173.75
RAINMAKER SYSTEMS INC			1,456.000	17.76
RAIT FINANCIAL TRUST			16,469.000	126,317.23
RALPH LAUREN CORP			6,650.000	1,231,314.00
RAMBUS INC			14,487.000	160,660.83
RAMCO-GERSHENSON PROPERTIES TR			10,931.000	204,846.94
RAMSAY HEALTH CARE LTD			30,202.000	1,411,272.56
RAND WORLDWIDE INC			442.000	773.50
RANDSTAD HOLDING NV			29,079.000	1,409,592.98
RANGE RESOURCES CORP			18,535.000	990,695.75
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			9,462.000	236,550.00
RAYMOND JAMES FINANCIAL INC			110,525.000	6,331,977.25
RAYTHEON CO			62,701.000	6,782,367.17
RBC BEARINGS INC			2,926.000	188,814.78
RCM TECHNOLOGIES INC			4,018.000	28,126.00
REA GROUP LTD			19,915.000	739,251.89
READING INTERNATIONAL INC			3,154.000	41,822.04
REALNETWORKS INC			5,775.000	40,656.00
REALPAGE INC			7,762.000	170,453.52
RECEPTOS INC			3,645.000	446,548.95
RECKITT BENCKISER GROUP PLC			111,307.000	9,042,238.42
RECRUIT HOLDINGS CO LTD			110,000.000	3,156,094.77
RED ELECTRICA CORP SA			15,000.000	1,328,816.41
RED ELECTRICA CORPORATION SA EUR2			5,300.000	469,515.13
RED HAT INC			50,986.000	3,525,172.04
RED LION HOTELS CORP			2,681.000	16,997.54
RED ROBIN GOURMET BURGERS INC			4,568.000	351,621.80
REDINGTON INDIA LTD			745,404.000	1,621,354.85
REDWOOD TRUST INC			12,542.000	247,077.40
REGENCY CENTERS CORP			6,500.000	414,570.00
REGENCY ENERGY PARTNERS LP			94,559.000	2,269,416.00
REGENERON PHARMACEUTICALS INC			18,014.000	7,390,243.50
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGIONS FINANCIAL CORP			151,235.000	1,597,041.60
REGIS CORP			11,999.000	201,103.24
REIS INC			5,746.000	150,372.82
RELIANCE INDUSTRIES LTD GDR			55,649.000	1,571,282.90

Asset Detail

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As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RELIV INTERNATIONAL INC			1,525.000	1,784.25
RELM WIRELESS CORP			1,619.000	7,771.20
RELYPSA INC			3,318.000	102,194.40
RENASANT CORP			4,940.000	142,914.20
RENAULT SA			11,330.000	829,858.22
RENEWABLE ENERGY GROUP INC			1,556.000	15,108.76
RENT-A-CENTER INC/TX			8,760.000	318,163.20
RENTRAK CORP			5,274.000	384,052.68
REPLIGEN CORP			9,561.000	189,307.80
REPROS THERAPEUTICS INC			7,230.000	72,083.10
REPUBLIC AIRWAYS HOLDINGS INC			2,856.000	41,669.04
REPUBLIC BANCORP INC/KY			2,771.000	68,499.12
REPUBLIC SERVICES INC			110,270.000	4,438,367.50
RESEARCH FRONTIERS INC			2,856.000	14,622.72
RESOLUTE ENERGY CORP			6,637.000	8,760.84
RESOLUTE FOREST PRODUCTS INC			11,630.000	204,804.30
RESONA HOLDINGS INC			547,000.000	2,791,686.76
RESOURCE AMERICA INC			6,424.000	58,072.96
RESOURCE CAPITAL CORP			16,943.000	85,392.72
RESOURCES CONNECTION INC			7,764.000	127,717.80
RESTAURANT BRANDS INTL INC			25,286.000	993,320.10
RESTORATION HARDWARE HOLDINGS			6,031.000	579,036.31
RETAIL OPPORTUNITY INVESTMENTS			12,700.000	213,233.00
REUNERT ORD R0.10			139,200.000	730,367.58
REUNION INDUSTRIES INC			1,969.000	108.30
REVLON INC			1,569.000	53,597.04
REX AMERICAN RESOURCES CORP			4,306.000	266,842.82
REX ENERGY CORP			6,087.000	31,043.70
REXAHN PHARMACEUTICALS INC			4,700.000	3,290.00
REXAM PLC			870,122.000	6,156,875.80
REXFORD INDUSTRIAL REALTY INC			6,329.000	99,428.59
REXNORD CORP			3,864.000	109,003.44
REYNOLDS AMERICAN INC			33,856.000	2,175,925.12
RF INDUSTRIES LTD			2,025.000	8,241.75
RF MICRO DEVICES INC			38,662.000	641,402.58
RICHARDSON ELECTRONICS LTD/UNI			1,937.000	19,370.00
RICHTER GEDEON NYRT			149,396.000	2,018,029.14
RICOH CO LTD			130,800.000	1,340,783.13
RIGEL PHARMACEUTICALS INC			9,341.000	21,204.07

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RIGNET INC			1,242.000	50,959.26
RING ENERGY INC			2,347.000	24,643.50
RIO TINTO LTD			6,835.000	324,418.49
RIO TINTO PLC			51,514.000	2,409,696.14
RIVERBED TECHNOLOGY INC			1,203.000	24,553.23
RIVERVIEW BANCORP INC			4,924.000	22,059.52
RLI CORP			9,098.000	449,441.20
RLJ ENTERTAINMENT INC			63.000	126.00
RLJ LODGING TRUST			22,061.000	739,705.33
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	0.00
ROBERT HALF INTERNATIONAL INC			14,934.000	871,846.92
ROCHE HLDG AG GENUSSSCHEINE NPV			24,153.000	6,560,554.22
ROCHE HOLDING AG			20,000.000	5,432,496.35
ROCK CREEK PHARMACEUTICALS INC			10,355.000	1,884.61
ROCK-TENN CO			58,235.000	3,551,170.30
ROCKFORD CORP/ARIZONA			4,168.000	31,676.80
ROCKWELL AUTOMATION INC			14,918.000	1,658,881.60
ROCKWELL COLLINS INC			14,607.000	1,233,999.36
ROCKWELL MEDICAL INC			600.000	6,168.00
ROCKY BRANDS INC			544.000	7,213.44
ROCKY MOUNTAIN CHOCOLATE FACTO			4,004.000	52,852.80
ROFIN-SINAR TECHNOLOGIES INC			4,631.000	133,233.87
ROGERS COMMUNICATIONS INC			22,358.000	868,831.88
ROGERS COMMUNICATIONS INC CL B			87,100.000	3,396,768.40
ROGERS CORP			5,617.000	457,448.48
ROLLS ROYCE HLDGS C SHS ENTITLEMENT (JAN 2015			9,630,000.000	15,015.57
RONA INC			102,240.000	1,222,554.71
ROPER INDUSTRIES INC			11,004.000	1,720,475.40
ROSETTA RESOURCES INC			12,410.000	276,867.10
ROSETTA STONE INC			5,972.000	58,286.72
ROSNEFT OAO GDR			80,740.000	283,397.40
ROSS STORES INC			35,989.000	3,392,323.14
ROUSE PROPERTIES INC			4,281.000	79,284.12
ROVI CORP			18,971.000	428,554.89
ROWAN COS PLC			69,230.000	1,614,443.60
ROWE COS/THE			5,035.000	0.05
ROYAL BANCSHARES OF PENNSYLVAN			2,487.000	4,004.07
ROYAL BANK OF CANADA			39,900.000	2,764,149.36
ROYAL BANK OF SCOTLAND GROUP P			1,106,543.000	6,804,887.56

Asset Detail

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As Of Date : 12/31/2014

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROYAL CARIBBEAN CRUISES LTD			56,398.000	4,648,887.14
ROYAL DUTCH SHELL PLC A SHS			89,337.000	2,999,797.87
ROYAL DUTCH SHELL PLC B SHS			274,093.000	9,543,384.46
ROYALE ENERGY INC			2,436.000	5,139.96
RR DONNELLEY & SONS CO			129,147.000	2,170,315.34
RSP PERMIAN INC			113,700.000	2,858,418.00
RTI INTERNATIONAL METALS INC			5,845.000	147,644.70
RTI SURGICAL INC			5,387.000	28,012.40
RTS IKANOS COMMUNICATIONS			5,039.000	0.00
RUBICON TECHNOLOGY INC			4,234.000	19,349.38
RUBY TUESDAY INC			10,308.000	70,506.72
RUDOLPH TECHNOLOGIES INC			10,513.000	107,547.99
RURAL ELECTRIFICATION CORP LTD			399,500.000	2,121,152.18
RUSH ENTERPRISES INC			15,177.000	480,381.68
RUTH'S HOSPITALITY GROUP INC			1,431.000	21,465.00
RXI PHARMACEUTICALS CORP			13.000	20.67
RYDER SYSTEM INC			5,828.000	541,129.80
RYLAND GROUP INC/THE			8,037.000	309,906.72
RYMAN HEALTHCARE LTD			161,993.000	1,078,748.97
RYMAN HOSPITALITY PROPERTIES I			7,646.000	403,250.04
RYOHIN KEIKAKU CO JPY50			24,900.000	3,090,303.87
RYOHIN KEIKAKU CO LTD			8,600.000	1,067,333.87
S&T BANCORP INC			7,875.000	234,753.75
SABA SOFTWARE INC			8,147.000	66,479.52
SABMILLER PLC			31,000.000	1,624,598.17
SABRA HEALTH CARE REIT INC			21,104.000	640,928.48
SAFEGUARD SCIENTIFICS INC			2,515.000	49,847.30
SAFETY INSURANCE GROUP INC			2,069.000	132,436.69
SAFEWAY INC			25,314.000	889,027.68
SAFRAN SA			18,580.000	1,152,239.86
SAGA COMMUNICATIONS INC			1,030.000	44,784.40
SAGE GROUP PLC/THE			700,000.000	5,082,999.08
SAGENT PHARMACEUTICALS INC			2,200.000	55,242.00
SAIA INC			4,055.000	224,484.80
SALEM MEDIA GROUP INC			3,131.000	24,484.42
SALESFORCE.COM INC			107,056.000	6,349,491.36
SAMPO OYJ			236,169.000	11,093,835.90
SAMSONITE INTERNATIONAL SA			114,300.000	339,000.76
SAMSUNG ELECTRONICS CO LTD			6,265.000	7,563,713.44

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAMSUNG FIRE & MARINE INSURANC			5,729.000	1,472,449.28
SANCHEZ ENERGY CORP			9,714.000	90,243.06
SANDERSON FARMS INC			5,324.000	447,349.10
SANDISK CORP			24,243.000	2,375,329.14
SANDS CHINA LTD			854,400.000	4,203,222.48
SANDY SPRING BANCORP INC			2,518.000	65,669.44
SANGAMO BIOSCIENCES INC			14,375.000	218,643.75
SANMINA CORP			13,111.000	308,501.83
SANOFI			81,996.000	7,506,929.20
SANTEN PHARMACEUTICAL CO			16,700.000	901,196.84
SANTEN PHARMACEUTICAL CO LTD			5,800.000	312,990.52
SAPIENT CORP			21,558.000	536,363.04
SARAS SPA			568,522.000	573,742.00
SAREPTA THERAPEUTICS INC			4,426.000	64,044.22
SATCON TECHNOLOGY CORP			1,198.000	4.20
SAUL CENTERS INC			2,748.000	157,158.12
SAVIENT PHARMACEUTICALS INC			19,061.000	0.00
SAWAI PHARMACEUTICAL CO LTD			20,500.000	1,186,621.57
SBERBANK OF RUSSIA ADR			222,120.000	899,586.00
SBI HOLDINGS INC NPV			12,900.000	142,669.83
SCAN OPTICS			8,600.000	0.00
SCANA CORP			15,662.000	945,984.80
SCANSOURCE INC			4,050.000	162,648.00
SCHEID VINEYARDS INC			660.000	20,004.60
SCHLOTZSKY'S INC			2,581.000	0.00
SCHLUMBERGER LTD			141,381.000	12,075,351.21
SCHNEIDER ELECTRIC SE			33,700.000	2,471,596.10
SCHNITZER STEEL INDUSTRIES INC			4,137.000	93,330.72
SCHOLASTIC CORP			5,994.000	218,301.48
SCHWEITZER-MAUDUIT INTERNATION			7,436.000	314,542.80
SCICLONE PHARMACEUTICALS INC			8,430.000	73,846.80
SCIENCE APPLICATIONS INTERNATI			2,167.000	107,331.51
SCIENTIFIC GAMES CORP			11,702.000	148,966.46
SCIQUEST INC			4,397.000	63,536.65
SCO GROUP INC/THE			6,400.000	0.00
SCOPE INDUSTRIES			304.000	71,136.00
SCRIPPS NETWORKS INTERACTIVE I			11,147.000	839,034.69
SEABOARD CORP			78.000	327,440.10
SEACHANGE INTERNATIONAL INC			4,653.000	29,686.14

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEACOAST BANKING CORP OF FLORI			444.000	6,105.00
SEACOR HOLDINGS INC			3,546.000	261,730.26
SEAGATE TECHNOLOGY PLC			35,954.000	2,390,941.00
SEALED AIR CORP			67,470.000	2,862,752.10
SECURE ENERGY SERVICES INC			2,400.000	35,163.39
SECURE ENERGY SERVICES INC 144A			7,200.000	86,929.29
SECURITY NATIONAL FINANCIAL CO			1,404.000	8,087.04
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SEEK LTD			19,848.000	280,509.89
SEIKO EPSON CORP			4,700.000	199,532.92
SEIKO EPSON CORP NPV			12,500.000	530,672.65
SELECT COMFORT CORP			9,774.000	264,191.22
SELECT INCOME REIT			4,300.000	104,963.00
SELECT MEDICAL HOLDINGS CORP			15,180.000	218,592.00
SELECTICA INC			521.000	2,698.78
SELECTIVE INSURANCE GROUP INC			9,383.000	254,936.11
SEMGROUP CORP			7,300.000	499,247.00
SEMPRA ENERGY			25,395.000	2,827,987.20
SEMTECH CORP			11,905.000	328,220.85
SENOMYX INC			2,743.000	16,485.43
SENSIENT TECHNOLOGIES CORP			9,654.000	582,522.36
SEQUENOM INC			9,896.000	36,615.20
SERCO GROUP PLC			287,256.000	719,781.59
SERVICENOW INC			39,560.000	2,684,146.00
SERVOTRONICS INC			306.000	1,897.20
SEVCON INC			994.000	7,584.22
SEVEN & I HLDG CO LTD NPV			13,400.000	487,125.38
SEVEN & I HOLDINGS CO LTD			4,600.000	167,222.14
SEVERN BANCORP INC			1,322.000	5,962.22
SGS SA			2,900.000	5,968,399.33
SHANGHAI INDUSTRIAL HOLDINGS L			524,000.000	1,571,016.84
SHANGHAI PHARMACEUTICALS HOLDI			610,400.000	1,377,460.56
SHARPER IMAGE CORP			2,100.000	0.00
SHAW COMMUNICATIONS INC			23,138.000	624,494.62
SHAW COMMUNICATIONS INC CL B CONV			140,100.000	3,792,044.03
SHAWCOR LTD NEW			1,800.000	65,892.52
SHELL MIDSTREAM PARTNERS LP			40,160.000	1,645,756.80
SHELLS SEAFOOD RESTAURANTS			44.000	0.00
SHENANDOAH TELECOMMUNICATIONS			5,276.000	164,875.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SHERWIN-WILLIAMS CO/THE			20,166.000	5,304,464.64
SHILOH INDUSTRIES INC			4,443.000	69,888.39
SHIMAMURA CO LTD			14,000.000	1,214,395.87
SHIP FINANCE INTERNATIONAL LTD			7,633.000	107,777.96
SHIP HEALTHCARE HLDG INC NPV			7,500.000	171,525.08
SHIP HEALTHCARE HOLDINGS INC			2,900.000	66,323.03
SHIRE PLC			173,628.000	12,272,166.38
SHIRE PLC ADR			20,495.000	4,356,007.30
SHOE CARNIVAL INC			2,905.000	74,629.45
SHOLOGGE INC			1,650.000	7.75
SHORE BANCSHARES INC			2,195.000	20,483.00
SHORETEL INC			2,023.000	14,869.05
SHUTTERFLY INC			6,561.000	273,560.90
SIEBERT FINANCIAL CORP			6,307.000	13,560.05
SIEMENS AG			2,320.000	263,185.88
SIEMENS AG NPV REGD			6,555.000	743,613.54
SIERRA BANCORP			469.000	8,235.64
SIFCO INDUSTRIES INC			1,356.000	39,527.40
SIGA TECHNOLOGIES INC			1,575.000	2,268.00
SIGHT RESOURCE CORP			200.000	0.00
SIGMA DESIGNS INC			4,368.000	32,323.20
SIGMA-ALDRICH CORP			13,085.000	1,796,177.95
SIGMATRON INTERNATIONAL INC			656.000	4,382.08
SIGNATURE GROUP HOLDINGS INC NEW COM			778.000	5,554.92
SIGNET JEWELERS LTD			47,992.000	6,301,258.18
SIKA AG			1,080.000	3,191,143.76
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON GRAPHICS INTERNATIONAL			3,900.000	44,382.00
SILICON IMAGE INC			9,655.000	53,295.60
SILICON LABORATORIES INC			8,226.000	391,722.12
SILVER BAY REALTY TRUST CORP			5,224.000	86,509.44
SIMCLAR INC			700.000	2.17
SIMMONS FIRST NATIONAL CORP			2,637.000	107,194.05
SIMON PROPERTY GROUP INC			51,995.000	9,468,809.45
SIMPLICITY BANCORP INC			561.000	9,621.15
SIMPSON MANUFACTURING CO INC			8,335.000	288,391.00
SINCLAIR BROADCAST GROUP INC			9,755.000	266,896.80
SISTEMA JSFC GDR			93,800.000	488,698.00
SITC INTERNATIONAL HOLDINGS CO			3,180,000.000	1,738,679.66

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SITOI GROUP HOLDINGS LTD			1,167,000.000	945,055.03
SIZMEK INC			8,078.000	50,568.28
SJW CORP			4,222.000	135,610.64
SK TELECOM CO LTD			13,500.000	3,291,634.69
SKANDINAVISKA ENSKILDA BANKEN			447,153.000	5,686,338.72
SKECHERS U.S.A. INC			4,906.000	271,056.50
SKILLED HEALTHCARE GROUP INC			3,875.000	33,208.75
SKY NETWORK TELEVISION LTD			431,400.000	2,036,580.73
SKYLINE CORP			3,950.000	15,997.50
SKYWEST INC			10,433.000	138,550.24
SKYWORKS SOLUTIONS INC			26,665.000	1,938,812.15
SMF ENERGY CORP			441.000	32.80
SMITH & WESSON HOLDING CORP			2,506.000	23,731.82
SMITH MICRO SOFTWARE INC			3,656.000	3,546.32
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAP-ON INC			6,385.000	873,084.90
SNYDER'S-LANCE INC			8,086.000	247,027.30
SOCIETE GENERALE SA			42,880.000	1,815,524.17
SOCKET MOBILE INC			564.000	1,336.68
SOFTBANK CORP			164,000.000	9,862,295.73
SOFTBANK CORPORATION NPV			26,500.000	1,593,602.66
SOFTECH INC			157.000	244.92
SOLIGENIX INC			57.000	45.60
SOLITARIO EXPLORATION & ROYALT			40.000	36.80
SONIC AUTOMOTIVE INC			13,909.000	376,099.36
SONIC CORP			9,599.000	261,380.77
SONUS NETWORKS INC			34,044.000	135,154.68
SOTHEY'S			12,155.000	524,852.90
SOTHERN COMMUNITY FINANCIAL CORP CVR CONTRA			2,372.000	0.00
SOUFUN HOLDINGS LTD ADR			82,000.000	605,980.00
SOUTH JERSEY INDUSTRIES INC			5,924.000	349,101.32
SOUTH STATE CORP			4,581.000	307,293.48
SOUTHERN CO/THE			98,862.000	4,855,112.82
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHSIDE BANCSHARES INC			3,254.000	94,073.14
SOUTHWEST AIRLINES CO			190,474.000	8,060,859.68
SOUTHWEST BANCORP INC			2,275.000	39,494.00
SOUTHWEST GAS CORP			8,958.000	553,693.98
SOUTHWESTERN ENERGY CO			38,798.000	1,058,797.42

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOVRAN SELF STORAGE INC			6,488.000	565,883.36
SP PLUS CORP			2,768.000	69,836.64
SPAN-AMERICA MEDICAL SYSTEMS I			1,937.000	32,929.00
SPANISH BROADCASTING SYSTEM IN			403.000	930.93
SPANSION INC			8,100.000	277,182.00
SPAREBANK 1 SMN			297,800.000	2,323,599.04
SPARK NEW ZEALAND LTD			148,466.000	361,467.79
SPARTAN ENERGY CORP			24,775.000	59,678.18
SPARTAN MOTORS INC			6,326.000	33,274.76
SPARTANNASH CO			12,463.000	325,782.82
SPARTON CORP			5,045.000	142,975.30
SPDR S&P MIDCAP 400 ETF TRST			1,173,516.000	309,773,018.52
SPECIAL DIVERSIFIED OPPORTUNIT			5,406.000	6,054.72
SPECTRA ENERGY CORP			225,925.000	8,201,077.50
SPECTRANETICS CORP/THE			7,493.000	259,107.94
SPECTRUM BRANDS HOLDINGS INC			4,559.000	436,205.12
SPECTRUM GROUP INTERNATIONAL I			1.456	736.74
SPECTRUM PHARMACEUTICALS INC			12,621.000	87,463.53
SPEED COMMERCE INC			4,862.000	15,023.58
SPEEDUS CORP			1,690.000	9.63
SPEEDWAY MOTORSPORTS INC			6,743.000	147,469.41
SPHERE 3D CORP			73.000	389.09
SPHERIX INC			12.000	12.96
SPIRE CORP			3,525.000	898.88
SPIRE HEALTHCARE GROUP PLC			765,035.000	4,532,947.13
SPOK HOLDINGS INC			4,268.000	74,092.48
SPORT-HALEY HOLDINGS INC			1,950.000	78.00
SPS COMMERCE INC			2,633.000	149,106.79
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX CORP			18,250.000	1,568,040.00
SS&C TECHNOLOGIES HOLDINGS INC			9,934.000	581,039.66
ST JAMES'S PLACE PLC			463,940.000	5,892,080.36
ST JUDE MEDICAL INC			31,413.000	2,042,787.39
ST SHINE OPTICAL CO LTD			70,000.000	1,156,255.94
STAAR SURGICAL CO			5,871.000	53,484.81
STADA ARZNEIMITTEL AG			50,800.000	1,552,131.14
STAG INDUSTRIAL INC			5,504.000	134,848.00
STAGE STORES INC			8,469.000	175,308.30
STAGECOACH GROUP PLC			443,818.000	2,564,638.03

Asset Detail

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As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STAMPS.COM INC			3,809.000	182,793.91
STANCORP FINANCIAL GROUP INC			6,087.000	425,237.82
STANDARD CHARTERED PLC			187,280.000	2,812,117.35
STANDARD MOTOR PRODUCTS INC			2,212.000	84,321.44
STANDARD PACIFIC CORP			24,986.000	182,147.94
STANDARD REGISTER CO/THE			927.000	3,022.02
STANDEX INTERNATIONAL CORP			6,012.000	464,487.12
STANLEY BLACK & DECKER INC			46,747.000	4,491,451.76
STANLEY FURNITURE CO INC			3,165.000	8,672.10
STANTEC INC			1,182.000	32,410.44
STAPLES INC			125,095.000	2,266,721.40
STAR BUFFET INC			762.000	723.90
STAR STRUCK LTD			262.000	13.10
STARBUCKS CORP			114,817.000	9,420,734.85
START TODAY CO LTD			218,000.000	4,596,555.11
STARTEK INC			1,706.000	16,633.50
STARWOOD HOTELS & RESORTS WORL			19,621.000	1,590,674.47
STARWOOD PROPERTY TRUST INC			73,960.000	1,718,830.40
STARWOOD WAYPOINT RESIDENTIAL			833.000	21,966.21
STARZ			76,670.000	2,277,099.00
STATE AUTO FINANCIAL CORP			6,468.000	143,718.96
STATE BANK OF INDIA GDR			34,880.000	1,723,208.03
STATE STREET CORP			45,871.000	3,600,873.50
STATOIL ASA			186,979.000	3,271,954.81
STEEL EXCEL INC			4,777.000	119,425.00
STEELCASE INC			21,560.000	387,002.00
STEELCLOUD INC			3,106.000	0.00
STEIN MART INC			6,874.000	100,497.88
STEINER LEISURE LTD			1,750.000	80,867.50
STELLA-JONES INC			3,500.000	98,933.73
STEMCELLS INC			735.000	690.17
STEPAN CO			3,024.000	121,201.92
STEPHAN CO/THE			1,912.000	2,772.40
STEREOTAXIS INC			158.000	233.84
STERICYCLE INC			9,331.000	1,223,107.48
STERIS CORP			64,091.000	4,156,301.35
STERLING BANCORP/DE			26,560.000	381,932.80
STERLING CONSTRUCTION CO INC			582.000	3,718.98
STEVEN MADDEN LTD			11,134.000	354,395.22

Asset Detail

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As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STEWART INFORMATION SERVICES C			7,237.000	268,058.48
STIFEL FINANCIAL CORP			10,828.000	552,444.56
STILLWATER MINING CO			17,286.000	254,795.64
STOCK YARDS BANCORP INC			6,037.000	201,273.58
STONE ENERGY CORP			10,447.000	176,345.36
STONERIDGE INC			4,356.000	56,018.16
STORAGE ENGINE INC COM			1,650.000	0.00
STRAIGHT PATH COMMUNICATIONS I			3,220.000	61,019.00
STRASBAUGH INC			204.000	10.20
STRATEGIC HOTELS & RESORTS INC			26,572.000	351,547.56
STRATTEC SECURITY CORP			739.000	61,026.62
STRATUS PROPERTIES INC			2,337.000	32,250.60
STRAYER EDUCATION INC			2,000.000	148,560.00
STREAMLINE HEALTH SOLUTIONS IN			2,956.000	12,799.48
STRYKER CORP			32,837.000	3,097,514.21
STURM RUGER & CO INC			4,672.000	161,791.36
STYLECLICK INC			3,762.000	0.47
SUCAMPO PHARMACEUTICALS INC			3,568.000	50,951.04
SUFFOLK BANCORP			1,837.000	41,718.27
SUGARMADE INC			80.000	4.00
SUGGESTION BOX INC			208.000	7.28
SUGI HOLDINGS CO LTD			7,900.000	324,513.10
SULPHCO INC			2,843.000	0.00
SUMCO CORP			18,800.000	274,249.96
SUMCO CORPORATION NPV			49,500.000	722,094.30
SUMITOMO CHEMICAL CO LTD			142,000.000	567,313.04
SUMITOMO ELECTRIC INDUSTRIES L			115,900.000	1,462,585.53
SUMITOMO METAL MNG NPV			18,000.000	271,737.76
SUMITOMO MITSUI FINANCIAL GROU			65,500.000	2,390,112.07
SUMITOMO MITSUI GR NPV			17,400.000	634,930.53
SUMITOMO MITSUI TRUST HOLDINGS			205,760.000	794,929.13
SUMITOMO REALTY & DEV CO NPV			16,000.000	551,349.07
SUMITOMO REALTY & DEVELOPMENT			6,000.000	206,755.90
SUMITOMO RUBBER INDUSTRIES LTD			14,500.000	217,690.47
SUMITOMO RUBBER INDUSTRIES Y50			38,500.000	578,005.73
SUMMIT HOTEL PROPERTIES INC			124,100.000	1,543,804.00
SUN BANCORP INC/NJ			569.000	11,038.60
SUN COMMUNITIES INC			6,750.000	408,105.00
SUN HYDRAULICS CORP			4,913.000	193,473.94

Asset Detail

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As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUNCOKE ENERGY INC			6,101.000	117,993.34
SUNCOR ENERGY INC			92,200.000	2,930,116.00
SUNCOR ENERGY INC NEW			95,900.000	3,055,221.24
SUNCORP GROUP LIMITED			28,046.000	322,697.31
SUNG KWANG BEND CO LTD KRW500			59,026.000	741,080.70
SUNLINK HEALTH SYSTEMS INC			1,981.000	2,575.30
SUNOCO LOGISTICS PARTNERS LP			192,139.000	8,027,567.42
SUNPOWER CORP			5,843.000	150,924.69
SUNRISE TELECOM INC			8,049.000	371.06
SUNSTONE HOTEL INVESTORS INC			279,175.000	4,609,179.25
SUNTRUST BANKS INC			172,483.000	7,227,037.70
SUPERCONDUCTOR TECHNOLOGIES IN			79.000	218.83
SUPERIOR BANCORP			1,987.000	1.97
SUPERIOR ENERGY SERVICES INC			91,500.000	1,843,725.00
SUPERIOR INDUSTRIES INTERNATIO			4,631.000	91,647.49
SUPERIOR UNIFORM GROUP INC			994.000	29,193.78
SUPERVALU INC			28,419.000	275,664.30
SUPPORT.COM INC			4,050.000	8,545.50
SUPREME INDUSTRIES INC			2,675.000	18,885.50
SURMODICS INC			4,325.000	95,582.50
SURUGA BANK LTD			8,100.000	150,183.90
SURUGA BANK LTD Y50			21,500.000	398,636.29
SUSQUEHANNA BANCSHARES INC			28,489.000	382,607.27
SUZUKEN CO LTD/AICHI JAPAN			83,600.000	2,328,904.36
SUZUKI MOTOR CO NPV			19,100.000	579,874.03
SUZUKI MOTOR CORP			6,600.000	200,375.32
SVENSKA CELLULOZA AB SCA			37,170.000	801,968.90
SWATCH GROUP AG/THE			6,304.000	2,818,131.94
SWEDBANK AB			327,511.000	8,179,146.10
SWEDBANK AB SEK'A' NPV			33,670.000	840,862.90
SWEDISH ORPHAN BIOVITRUM AB			118,200.000	1,198,118.35
SWIFT ENERGY CO			8,843.000	35,814.15
SWIFT TRANSPORTATION CO			13,149.000	376,455.87
SWISS LIFE HOLDING AG			11,200.000	2,664,600.21
SWK HOLDINGS CORP			7,815.000	10,315.80
SWS GROUP INC			8,081.000	55,839.71
SYCAMORE NETWORKS INC			3,701.000	1,369.37
SYKES ENTERPRISES INC			13,344.000	313,183.68
SYLOGIST LTD			5,500.000	47,010.58

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYMANTEC CORP			75,827.000	1,945,341.69
SYMETRA FINANCIAL CORP			13,298.000	306,518.90
SYMMETRY SURGICAL INC			2,912.250	22,686.43
SYMRISE AG			241,537.000	14,651,587.68
SYNAGEVA BIOPHARMA CORP			1,108.000	102,811.32
SYNALLOY CORP			2,243.000	39,499.23
SYNAPTICS INC			6,147.000	423,159.48
SYNCHRONOSS TECHNOLOGIES INC			13,568.000	567,956.48
SYNCHRONY FINANCIAL			95,125.000	2,829,968.75
SYNERGETICS USA INC			2,781.000	12,097.35
SYNERON MEDICAL LTD			1,828.000	17,055.24
SYNGENTA AG			16,100.000	5,184,924.27
SYNNEX CORP			4,073.000	318,345.68
SYNOVUS FINANCIAL CORP			17,628.000	477,542.52
SYNTA PHARMACEUTICALS CORP			3,625.000	9,606.25
SYNTEL INC			7,134.000	320,887.32
SYNTHESIS ENERGY SYSTEMS INC			5,399.000	5,112.85
SYNTROLEUM CORP			1,138.000	0.00
SYNUTRA INTERNATIONAL INC			619.000	3,763.52
SYPRIS SOLUTIONS INC			4,443.000	11,729.52
SYSCO CORP			87,960.000	3,491,132.40
SYSTEMAX INC			5,887.000	79,474.50
T ROWE PRICE GROUP INC			28,499.000	2,446,924.14
TAHOE RESOURCES INC			3,600.000	50,196.41
TAITRON COMPONENTS INC			4,237.000	4,321.74
TAIWAN SEMICONDUCTOR MANUFACTU			654,000.000	2,917,979.89
TAKE-TWO INTERACTIVE SOFTWARE			11,603.000	325,232.09
TAL EDUCATION GROUP ADR			160,000.000	4,494,400.00
TAL INTERNATIONAL GROUP INC			8,098.000	352,829.86
TALANX AG			79,100.000	2,418,716.91
TALISMAN ENERGY INC			76,200.000	596,646.00
TALON INTERNATIONAL INC			3,150.000	567.00
TANDY BRANDS ACCESSORIES INC			1,325.000	2.25
TANGOE INC			3,000.000	39,090.00
TARGA RESOURCES PARTNERS LP			56,126.000	2,687,312.88
TARGACEPT INC			5,337.000	14,036.31
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			158,682.000	12,045,550.62
TARRAGON CORP			10,464.000	0.00

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TASER INTERNATIONAL INC			7,138.000	189,014.24
TATA CONSULTANCY SERVICES LTD			35,216.000	1,427,245.98
TATA MOTORS LTD			187,624.000	1,472,962.51
TATA MOTORS LTD ADR			85,210.000	3,602,678.80
TAXUS CARDIUM PHARMACEUTICALS			65.000	9.76
TAYLOR DEVICES INC			612.000	6,120.00
TAYLOR WIMPEY PLC ORD GBP0.01			491,100.000	1,055,200.30
TCF FINANCIAL CORP			26,700.000	424,263.00
TDK CORP			7,300.000	435,948.10
TE CONNECTIVITY LTD			44,682.000	2,826,136.50
TEAM FINANCIAL INC			4,300.000	0.00
TEAM HEALTH HOLDINGS INC			12,112.000	696,803.36
TEAM INC			2,475.000	100,138.50
TECH DATA CORP			6,600.000	417,318.00
TECHNICAL COMMUNICATIONS CORP			144.000	663.84
TECHNOLOGY SOLUTIONS CO			920.000	3.31
TECHTRONIC INDUSTRIES CO LTD			376,000.000	1,212,144.65
TECO ENERGY INC			25,786.000	528,355.14
TECUMSEH PRODUCTS CO			1,937.000	5,985.33
TEEKAY TANKERS LTD			2,156.000	10,909.36
TEJON RANCH CO			4,766.000	140,406.36
TEJON RANCH CO WT EXP 08/31/2016			748.000	1,309.00
TEKNOWLEDGE CORP			2,012.000	0.34
TELECOM ITALIA SPA			2,112,933.000	2,255,057.52
TELECOMMUNICATION SYSTEMS INC			2,550.000	7,956.00
TELEDYNE TECHNOLOGIES INC			6,612.000	679,316.88
TELEFONAKTIEBOLAGET LM ERICSSO			157,411.000	1,897,196.42
TELEPHONE & DATA SYSTEMS INC			2,900.000	73,225.00
TELETECH HOLDINGS INC			9,593.000	227,162.24
TELETOUCH COMMUNICATIONS INC			3,106.000	3.11
TELEVIDEO INC/CA			2,143.000	0.00
TELSTRA CORP LTD			232,511.000	1,135,944.00
TELUS CORP			18,000.000	650,999.35
TENCENT HOLDINGS LTD			269,100.000	3,903,847.26
TENET HEALTHCARE CORP			10,798.000	547,134.66
TENGASCO INC			3,400.000	877.20
TENNANT CO			2,481.000	179,053.77
TENNECO INC			9,968.000	564,288.48
TERADATA CORP			16,810.000	734,260.80

Asset Detail

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As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TERRENO REALTY CORP			5,300.000	109,339.00
TESARO INC			4,965.000	184,648.35
TESCO PLC			641,645.000	1,890,916.59
TESORO CORP			80,391.000	5,977,070.85
TESORO LOGISTICS LP			91,708.000	5,397,015.80
TESSCO TECHNOLOGIES INC			7,659.000	222,111.00
TESSERA TECHNOLOGIES INC			7,349.000	262,800.24
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			11,395.000	304,246.50
TETRA TECHNOLOGIES INC			12,127.000	81,008.36
TETRAPHASE PHARMACEUTICALS INC			5,000.000	198,550.00
TEVA PHARMACEUTICAL INDUSTRIES ADR			236,500.000	13,601,115.00
TEXAS CAPITAL BANCSHARES INC			6,820.000	370,530.60
TEXAS INSTRUMENTS INC			116,056.000	6,204,934.05
TEXAS ROADHOUSE INC			9,912.000	334,629.12
TEXTAINER GROUP HOLDINGS LTD			8,694.000	298,378.08
TEXTMUNICATION HOLDINGS INC			167.000	25.05
TEXTRON INC			30,329.000	1,277,154.19
TGC INDUSTRIES INC			630.000	1,360.80
TGS NOPEC GEOPHYSICAL CO ASA			60,800.000	1,311,276.35
THERAPEUTICSMD INC			12,253.000	54,403.32
THERAVANCE INC			12,839.000	181,671.85
THERMO FISHER SCIENTIFIC INC			59,402.000	7,442,476.58
THESTREET INC			8,705.000	20,717.90
THOMAS GROUP INC			367.000	2.24
THOMSON REUTERS CORP			19,082.000	769,767.88
THOR INDUSTRIES INC			5,437.000	303,765.19
THORATEC CORP			9,779.000	317,426.34
THQ INC			896.000	12.32
TIDEWATER INC			300.000	9,723.00
TIFFANY & CO			12,365.000	1,321,323.90
TIMBERLAND BANCORP INC/WA			4,037.000	42,792.20
TIME INC			18,612.000	458,041.32
TIME WARNER CABLE INC			30,818.000	4,686,185.08
TIME WARNER INC			125,825.000	10,747,971.50
TITAN INTERNATIONAL INC			8,646.000	91,906.98
TITAN MACHINERY INC			2,375.000	33,107.50
TITAN PHARMACEUTICALS INC			10,487.000	4,834.51
TIVO INC			155,335.000	1,839,166.40

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TJX COS INC/THE			118,830.000	8,149,361.40
TL ADMIN CORP COM			29,100.000	0.00
TOKAI RIKA CO LTD			127,400.000	2,706,433.01
TOMPKINS FINANCIAL CORP			1,706.000	94,341.80
TONGDA GROUP HOLDINGS LTD			14,420,000.000	1,710,722.96
TOOTSIE ROLL INDUSTRIES INC			7,827.000	239,897.55
TOR MINERALS INTERNATIONAL INC			276.000	2,028.60
TORCHMARK CORP			14,134.000	765,638.78
TORONTO DOMINION BANK NEW			52,200.000	2,501,724.15
TOROTEL INC			525.000	346.50
TOSHIBA PLANT SYSTEMS & SERVIC			11,100.000	173,311.64
TOTAL SA			187,719.000	9,658,391.48
TOTAL SYSTEM SERVICES INC			18,178.000	617,324.88
TOURMALINE OIL CORP			700.000	23,388.74
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWNEBANK/PORTSMOUTH VA			4,587.000	69,355.44
TOYOTA MOTOR CORP			18,700.000	1,178,819.75
TOYOTA MOTOR CORP NPV			54,000.000	3,404,078.41
TRACTOR SUPPLY CO			14,936.000	1,177,255.52
TRANS WORLD ENTERTAINMENT CORP			8,230.000	27,076.70
TRANS-INDUSTRIES INC			1,700.000	1.70
TRANSACT TECHNOLOGIES INC			3,300.000	17,721.00
TRANSCAT INC			3,568.000	35,929.76
TRANSCOASTAL CORP			23.000	3.45
TRANSENERIX INC			166.000	481.40
TRANSGENOMIC INC			619.000	1,219.43
TRANSMISSORA ALIANCA DE ENERGI			122,600.000	868,927.84
TRANSMONTAIGNE PARTNERS LP			7,491.000	236,041.41
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			37,412.000	685,761.96
TRANSURBAN GROUP NPV			99,250.000	696,878.22
TRANSWITCH CORP			1,935.000	1.94
TRAVELERS COS INC/THE			55,611.000	5,886,424.35
TRAVELZOO INC			6,467.000	81,613.54
TRAVIS PERKINS PLC			64,500.000	1,867,615.08
TRC COS INC			2,365.000	14,994.10
TRECORA RESOURCES			1,431.000	21,035.70
TREDEGAR CORP			6,699.000	150,660.51
TREEHOUSE FOODS INC			6,326.000	541,062.78

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TREX CO INC			73,712.000	3,138,656.96
TRI POINTE HOMES INC			15,261.000	232,730.25
TRI-VALLEY CORP			1,094.000	0.10
TRIAD GUARANTY INC			2,231.000	150.59
TRIAN ACQUISITION I			7,030.000	0.00
TRIANGLE PETROLEUM CORP			7,800.000	37,284.00
TRICO BANCSHARES			929.000	22,946.30
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRINITY INDUSTRIES INC			76,440.000	2,141,084.40
TRINITY PLACE HOLDINGS INC			2,756.000	17,362.80
TRIO TECH INTERNATIONAL			962.000	2,789.80
TRIPADVISOR INC			12,248.000	914,435.68
TRIPLE CROWN MEDIA INC			983.000	0.00
TRIPLE-S MANAGEMENT CORP			11,100.000	265,401.00
TRIPOD TECHNOLOGY CORP			410,000.000	805,676.86
TRIQUINT SEMICONDUCTOR INC			24,612.000	678,060.60
TRONOX LTD			349.000	31,395.50
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TRUEBLUE INC			7,062.000	157,129.50
TRULY INTERNATIONAL HOLDINGS L			6,468,000.000	2,593,922.51
TRUMP CASINO HOLDINGS			1,275.000	0.00
TRUMP ENTMT RESORTS INC COM			7,644.000	0.00
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00
TRUSTCO BANK CORP NY			12,063.000	87,577.38
TRUSTMARK CORP			12,230.000	300,124.20
TSR INC			887.000	3,060.15
TSUMURA & CO			133,200.000	2,974,072.17
TTM TECHNOLOGIES INC			21,502.000	161,910.06
TUESDAY MORNING CORP			5,231.000	113,512.70
TUMI HOLDINGS INC			8,100.000	192,213.00
TUPRAS TURKIYE PETROL RAFINERI			36,000.000	851,588.07
TURKIYE SINAI KALKINMA BANKASI			2,944,000.000	2,543,847.72
TURTLE BEACH CORP			2,153.000	6,868.07
TUTOR PERINI CORP			5,362.000	129,063.34
TWENTY-FIRST CENTURY FOX INC			288,030.000	11,061,792.16
TWIN DISC INC			1,881.000	37,356.66
TWO RIVERS WATER & FARMING CO			199.000	117.43
TYCO INTERNATIONAL PLC			45,977.000	2,016,551.22
TYLER TECHNOLOGIES INC			7,830.000	856,915.20

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TYSON FOODS INC			151,944.000	6,091,434.96
U S CONCRETE INC WT CL A EXP			526.000	4,376.32
U S CONCRETE INC WT CL B EXP			526.000	3,166.52
UBIQUITI NETWORKS INC			1,400.000	41,496.00
UBS GROUP AG			195,854.000	3,368,535.06
UCB S A NPV			3,500.000	267,663.06
UCB SA			10,000.000	764,751.60
UFP TECHNOLOGIES INC			2,915.000	71,665.28
UGI CORP			11,300.000	429,174.00
UIL HOLDINGS CORP			9,539.000	415,328.06
ULTIMATE LIFESTYLE CORP			20.000	3.00
ULTIMATE SOFTWARE GROUP INC/TH			4,808.000	705,886.53
ULTRA CLEAN HOLDINGS INC			2,974.000	27,598.72
ULTRAGENYX PHARMACEUTICAL INC			1,000.000	43,880.00
ULTRALIFE CORP			2,343.000	7,333.59
ULTRAPETROL BAHAMAS LTD			1,700.000	3,638.00
ULTRATECH INC			4,674.000	86,749.44
UMB FINANCIAL CORP			8,001.000	455,176.89
UMH PROPERTIES INC			3,265.000	31,180.75
UMICORE SA			132,000.000	5,319,694.41
UMPQUA HOLDINGS CORP			19,195.000	326,506.95
UNDER ARMOUR INC			18,313.000	1,243,452.70
UNICO AMERICAN CORP			937.000	10,691.17
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00
UNICREDIT SPA			846,625.000	5,465,486.52
UNIFIRST CORP/MA			3,768.000	457,623.60
UNIGENE LABORATORIES INC			9,893.000	1.98
UNILEVER PLC			92,621.000	3,795,339.05
UNILEVER PLC ADR			15,163.000	613,798.24
UNION BANKSHARES CORP			4,937.000	118,882.96
UNION PACIFIC CORP			122,186.000	14,556,018.18
UNISYS CORP			7,404.000	218,269.92
UNITED AMERICAN HEALTHCARE COR			1,094.000	28.44
UNITED ARROWS LTD			73,800.000	2,077,442.67
UNITED BANKSHARES INC/WV			10,470.000	392,101.50
UNITED COMMUNITY BANKS INC/GA			3,392.000	64,244.48
UNITED COMMUNITY FINANCIAL COR			7,725.000	41,483.25
UNITED CONTINENTAL HOLDINGS IN			48,990.000	3,276,941.10
UNITED FINANCIAL BANCORP INC			5,635.000	80,918.60

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED FIRE GROUP INC			4,674.000	138,958.02
UNITED NATURAL FOODS INC			8,499.000	657,185.18
UNITED ONLINE INC			2,261.000	32,897.55
UNITED OVERSEAS BANK LTD			320,000.000	5,923,779.35
UNITED PARCEL SERVICE INC			85,078.000	9,458,121.26
UNITED RENTALS INC			10,966.000	1,118,641.66
UNITED SECURITY BANCSHARES/FRE			1,038.000	5,657.10
UNITED STATES LIME & MINERALS			2,616.000	190,601.76
UNITED STATES STEEL CORP			212,150.000	5,672,891.00
UNITED STATIONERS INC			12,833.000	541,039.28
UNITED TECHNOLOGIES CORP			93,153.000	10,712,595.00
UNITED WESTERN BANCORP INC			2,275.000	79.63
UNITED-GUARDIAN INC			731.000	14,217.95
UNITEDHEALTH GROUP INC			105,453.000	10,660,243.77
UNITIL CORP			2,775.000	101,759.25
UNITY BANCORP INC			1,841.000	17,379.04
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL AMERICAN CORP/NY			11,220.000	104,121.60
UNIVERSAL CORP/VA			3,784.000	166,420.32
UNIVERSAL DISPLAY CORP			11,011.000	305,555.25
UNIVERSAL ELECTRONICS INC			2,550.000	165,826.50
UNIVERSAL FOREST PRODUCTS INC			3,318.000	176,517.60
UNIVERSAL HEALTH REALTY INCOME			1,569.000	75,500.28
UNIVERSAL HEALTH SERVICES INC			10,003.000	1,112,933.78
UNIVERSAL STAINLESS & ALLOY PR			2,712.000	68,206.80
UNIVERSAL TECHNICAL INSTITUTE			6,393.000	62,907.12
UNIVERSAL TRUCKLOAD SERVICES I			2,318.000	66,086.18
UNIVEST CORP OF PENNSYLVANIA			393.000	7,954.32
UNUM GROUP			34,186.000	1,192,407.68
UNWIRED PLANET INC			11,980.000	11,980.00
UQM TECHNOLOGIES INC			4,081.000	3,187.26
URANIUM ENERGY CORP			2,375.000	4,156.25
URANIUM RESOURCES INC			1,268.000	2,358.48
URBAN OUTFITTERS INC			10,992.000	386,148.96
UROLOGIX INC			2,793.000	195.79
URSTADT BIDDLE PROPERTIES INC			4,950.000	108,306.00
US BANCORP/MN			283,105.000	12,725,569.75
US ECOLOGY INC			3,331.000	133,639.72
US ENERGY CORP WYOMING			2,681.000	3,967.88

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US GEOTHERMAL INC			6,387.000	2,939.94
US GLOBAL INVESTORS INC			512.000	1,587.20
US PHYSICAL THERAPY INC			5,390.000	226,164.40
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			9,737.000	250,143.53
USA TRUCK INC			1,937.000	55,010.80
USANA HEALTH SCIENCES INC			3,737.000	383,378.83
USG CORP			67,850.000	1,899,121.50
UTAH MEDICAL PRODUCTS INC			2,041.000	122,562.05
UTG INC			525.000	7,743.75
UTI WORLDWIDE INC			17,800.000	214,846.00
UTSTARCOM HOLDINGS CORP			6,279.000	17,769.57
V ONE CORP COM			2,000.000	0.00
VAALCO ENERGY INC			8,811.000	40,178.16
VAIL RESORTS INC			5,470.000	498,481.10
VALE SA ADR			64,760.000	529,736.80
VALEANT PHARMACEUTICALS INTL			10,500.000	1,507,848.04
VALENCE TECHNOLOGY INC			14,867.000	0.00
VALEO SA			81,990.000	10,278,363.15
VALERO ENERGY CORP			134,170.000	6,641,415.00
VALERO ENERGY PARTNERS LP			38,986.000	1,686,144.50
VALLEY MEDIA INC COM			11,100.000	0.00
VALLEY NATIONAL BANCORP			32,383.000	313,985.38
VALUE AMER INC COM			290.000	0.00
VALUE LINE INC			3,281.000	54,628.65
VANDA PHARMACEUTICALS INC			6,793.000	97,275.76
VARIAN MEDICAL SYSTEMS INC			10,985.000	950,312.35
VASCO DATA SECURITY INTERNATIO			3,918.000	110,526.78
VASCULAR SOLUTIONS INC			1,940.000	52,690.40
VASOMEDICAL INC			17,910.000	2,888.88
VCA INC			55,730.000	2,717,952.10
VCAMPUS CORP			271.000	0.02
VECTOR GROUP LTD			12,438.000	265,053.78
VEECO INSTRUMENTS INC			9,549.000	333,069.12
VENAXIS INC			43.000	76.11
VENTAS INC			44,538.000	3,193,374.60
VEOLIA ENVIRONNEMENT SA			99,280.000	1,772,573.68
VERICEL CORP			101.000	307.04
VERIFONE SYSTEMS INC			55,440.000	2,062,368.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERINT SYSTEMS INC			8,995.000	524,228.60
VERISIGN INC			35,874.000	2,044,818.00
VERIZON COMMUNICATIONS INC			551,532.000	25,800,666.96
VERMILION ENERGY INC			6,300.000	310,036.70
VERSAR INC			1,225.000	3,871.00
VERSO CORP			7,349.000	25,207.07
VERTEX PHARMACEUTICALS INC			26,426.000	3,139,408.80
VESTIN REALTY MORTGAGE II INC			435.000	1,631.25
VF CORP			63,270.000	4,738,923.00
VIACOM INC			40,588.000	3,054,247.00
VIAD CORP			7,120.000	189,819.20
VIASAT INC			6,894.000	434,528.82
VIASYSTEMS GROUP INC			1,944.000	31,648.32
VICAL INC			4,512.000	4,737.60
VICON INDUSTRIES INC			1,400.000	2,478.00
VICOR CORP			6,624.000	80,150.40
VIDEO DISPLAY CORP			2,733.000	7,843.71
VIEWCAST.COM INC			6,812.000	13.62
VIEWPOINT FINANCIAL GROUP INC			13,174.000	314,199.90
VIEWTRAN GROUP INC			2,712.000	3,742.56
VILLAGE SUPER MARKET INC			1,531.000	41,903.47
VIPSHOP HOLDINGS LTD ADR			162,940.000	3,183,847.60
VIRCO MANUFACTURING CORP			4,959.000	12,099.96
VIRNETX HOLDING CORP			5,969.000	32,769.81
VIRTUS INVESTMENT PARTNERS INC			985.000	167,932.65
VIRTUSA CORP			3,328.000	138,677.76
VISA INC			65,058.000	17,058,207.60
VISHAY INTERTECHNOLOGY INC			22,860.000	323,469.00
VISHAY PRECISION GROUP INC			1,017.000	17,451.72
VISION SCIENCES INC/DE			2,081.000	1,456.70
VISTEON CORP			585.000	28,466.10
VITAMIN SHOPPE INC			4,298.000	208,796.84
VITESSE SEMICONDUCTOR CORP			1,269.000	4,796.82
VIVUS INC			10,068.000	28,995.84
VL DISSOLUTION CORP COM			1,293.000	0.00
VOCERA COMMUNICATIONS INC			7,549.000	78,660.58
VODACOM GROUP LTD			236,500.000	2,625,494.97
VODAFONE GROUP PLC			283,254.000	983,364.45
VOESTALPINE AG			60,500.000	2,400,857.18

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VOLCANO CORP			10,696.000	191,244.48
VOLT INFORMATION SCIENCES INC			6,499.000	69,734.27
VONAGE HOLDINGS CORP			19,529.000	74,405.49
VORNADO REALTY TRUST			19,182.000	2,257,913.22
VOXX INTERNATIONAL CORP			5,799.000	50,799.24
VOYA FINANCIAL INC			81,175.000	3,440,196.50
VULCAN INTERNATIONAL CORP			644.000	25,450.88
VULCAN MATERIALS CO			14,470.000	951,113.10
W&T OFFSHORE INC			9,350.000	68,629.00
WABASH NATIONAL CORP			12,075.000	149,247.00
WAGEWORKS INC			2,379.000	153,612.03
WAL-MART STORES INC			201,632.000	17,316,156.16
WALGREENS BOOTS ALLIANCE INC			95,572.000	7,282,586.40
WALKING CO HOLDINGS INC/THE			3,656.000	22,850.00
WALT DISNEY CO/THE			204,894.000	19,298,965.86
WALTER ENERGY INC			11,600.000	16,008.00
WALTER INVESTMENT MANAGEMENT C			5,700.000	94,107.00
WANDERPORT CORP			82.000	0.11
WARREN RESOURCES INC			8,565.000	13,789.65
WASHINGTON FEDERAL INC			17,000.000	376,550.00
WASHINGTON REAL ESTATE INVESTM			11,858.000	327,992.28
WASHINGTON TRUST BANCORP INC			1,559.000	62,640.62
WASTE MANAGEMENT INC			46,790.000	2,401,262.80
WATERS CORP			9,150.000	1,031,388.00
WATERSTONE FINANCIAL INC			3,376.000	44,394.40
WATSCO INC			4,568.000	488,776.00
WATTS WATER TECHNOLOGIES INC			5,324.000	337,754.56
WAUSAU PAPER CORP			6,199.000	70,482.63
WAVE SYSTEMS CORP			1,370.000	1,096.00
WAXMAN INDUSTRIES INC			400.000	900.00
WAYNE SAVINGS BANCSHARES INC			4,204.000	54,946.28
WAYSIDE TECHNOLOGY GROUP INC			3,406.000	58,617.26
WD-40 CO			2,878.000	244,860.24
WEB.COM GROUP INC			10,156.000	192,862.44
WEBCO INDUSTRIES INC			266.000	16,758.00
WEBMD HEALTH CORP			4,381.000	173,268.55
WEBSTER FINANCIAL CORP			212,367.000	6,908,298.51
WEGENER CORP			4,812.000	62.56
WEICHAI POWER CO LTD			249,000.000	1,049,962.28

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WEIGHT WATCHERS INTERNATIONAL			4,600.000	114,264.00
WEIR GROUP PLC/THE			202,000.000	5,830,066.94
WEIS MARKETS INC			4,038.000	193,097.16
WELLCARE HEALTH PLANS INC			7,425.000	609,295.50
WELLMAN INC COM			15,700.000	0.00
WELLS FARGO & CO			586,919.000	32,174,899.58
WELLS FINANCIAL CORP			141.000	3,678.69
WENDY'S CO/THE			48,400.000	437,052.00
WERNER ENTERPRISES INC			11,079.000	345,110.85
WESBANCO INC			6,890.000	239,772.00
WESFARMERS LTD			14,255.000	486,687.97
WEST BANCORPORATION INC			631.000	10,739.62
WEST CORP			4,061.000	134,013.00
WEST MARINE INC			2,418.000	31,240.56
WEST PHARMACEUTICAL SERVICES I			14,374.000	765,271.76
WESTAMERICA BANCORPORATION			5,246.000	257,158.92
WESTELL TECHNOLOGIES INC			12,548.000	18,822.00
WESTERN ALLIANCE BANCORP			9,611.000	267,185.80
WESTERN ASSET MORTGAGE CAPITAL			7,950.000	116,865.00
WESTERN DIGITAL CORP			71,805.000	7,948,813.50
WESTERN GAS EQUITY PARTNERS LP			32,257.000	1,942,839.11
WESTERN GAS PARTNERS LP			66,115.000	4,829,700.75
WESTERN METALS CORP			3,193.000	798.25
WESTERN REFINING INC			14,330.000	541,387.40
WESTERN UNION CO/THE			99,910.000	1,789,388.10
WESTERN WTR CO			9,200.000	0.00
WESTFIELD FINANCIAL INC			5,344.000	39,224.96
WESTMORELAND COAL CO			3,023.000	100,393.83
WESTPAC BANKING CORP			63,314.000	1,718,119.47
WESTWOOD HOLDINGS GROUP INC			2,995.000	185,150.90
WET SEAL INC/THE			24,433.000	1,585.70
WEX INC			7,339.000	725,973.88
WEYCO GROUP INC			2,275.000	67,499.25
WEYERHAEUSER CO			142,672.000	5,120,498.08
WGL HOLDINGS INC			10,147.000	554,229.14
WHEELOCK & CO LTD			88,000.000	410,788.09
WHIRLPOOL CORP			8,556.000	1,657,639.44
WHITBREAD PLC			137,078.000	10,195,344.18
WHITECAP RESOURCES INC			15,400.000	152,105.33

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WHITESTONE REIT			6,346.000	95,888.06
WHITING PETROLEUM CORP			66,602.000	2,197,866.00
WHOLE FOODS MARKET INC			70,491.000	3,554,156.22
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WILHELMINA INTERNATIONAL INC			1,308.000	7,521.00
WILLBROS GROUP INC			6,825.000	42,792.75
WILLIAM HILL PLC			654,811.000	3,701,175.94
WILLIAMS COS INC/THE			121,394.000	5,455,446.36
WILLIAMS PARTNERS LP			16,847.000	753,903.25
WILLIS LEASE FINANCE CORP			2,606.000	57,071.40
WILSHIRE BANCORP INC			2,123.000	21,505.99
WINDSTREAM HOLDINGS INC			66,226.000	545,702.24
WINLAND ELECTRONICS INC			1,199.000	1,139.05
WINMARK CORP			600.000	52,152.00
WINNEBAGO INDUSTRIES INC			6,830.000	148,620.80
WINPAK LTD			2,500.000	72,285.78
WINTHROP REALTY TRUST			8,879.000	138,423.61
WINTRUST FINANCIAL CORP			5,892.000	275,509.92
WIRELESS TELECOM GROUP INC			4,537.000	11,886.94
WIRELESS XCESSORIES GROUP			1,262.000	1,325.10
WISCONSIN ENERGY CORP			24,778.000	1,306,791.72
WISDOMTREE INVESTMENTS INC			16,200.000	253,935.00
WOLVERINE WORLD WIDE INC			19,736.000	581,619.92
WOODSIDE PETROLEUM LTD			8,161.000	253,851.85
WOODWARD INC			11,136.000	548,225.28
WOOLWORTHS LTD			15,855.000	398,071.14
WORLD ACCEPTANCE CORP			5,281.000	419,575.45
WORLD FUEL SERVICES CORP			12,405.000	582,166.65
WORLD WRESTLING ENTERTAINMENT			9,205.000	113,589.70
WORLDGATE COMMUNICATIONS			6,943.000	0.82
WORLDTEX INC			47.000	0.00
WORLEYPARSONS LTD			540,000.000	4,454,442.72
WORTHINGTON INDUSTRIES INC			14,705.000	442,473.45
WQN INC			656.000	6.56
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	3,862.50
WRIGHT MEDICAL GROUP INC			9,671.000	208,522.61
WSFS FINANCIAL CORP			2,618.000	201,298.02
WSI INDUSTRIES INC			612.000	3,372.12

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WUXI PHARMATECH CAYMAN INC ADR			23,300.000	784,511.00
WW GRAINGER INC			18,067.000	4,605,097.63
WYNDHAM WORLDWIDE CORP			13,543.000	1,161,447.68
WYNN RESORTS LTD			8,901.000	1,324,112.76
XANADOO CO			36.000	5,868.00
XCEL ENERGY INC			55,561.000	1,995,751.12
XCERRA CORP			3,996.000	36,603.36
XENOPORT INC			2,849.000	24,985.73
XEROX CORP			241,998.000	3,354,092.28
XILINX INC			29,056.000	1,257,834.24
XL GROUP PLC			84,417.000	2,901,412.29
XO GROUP INC			4,189.000	76,281.69
XPO LOGISTICS INC			533.000	21,789.04
XSTELOS HOLDINGS INC			16,100.000	5,474.00
XXL ASA			132,564.000	1,295,131.48
XYLEM INC/NY			58,653.000	2,232,919.71
YAHOO! INC			96,800.000	4,889,368.00
YAMADA DENKI CO LTD			309,600.000	1,048,397.30
YANTAI CHANGYU PIONEER WINE CO			150,941.000	498,280.38
YARA INTERNATIONAL ASA			49,600.000	2,208,252.03
YASKAWA ELECTRIC CORP			290,000.000	3,753,951.20
YOKOHAMA RUBBER CO LTD/THE			277,000.000	2,552,942.04
YORK WATER CO/THE			600.000	13,926.00
YUE YUEN INDUSTRIAL HOLDINGS L			245,500.000	884,830.13
YUM! BRANDS INC			48,067.000	3,501,680.95
YUMA ENERGY INC			425.000	777.75
Z ENERGY LTD			1,240,860.000	4,490,434.09
ZANETT INC			154.000	0.00
ZAP.COM CORP			330.000	330.00
ZAZA ENERGY CORP			342.000	861.84
ZEBRA TECHNOLOGIES CORP			6,119.000	473,671.79
ZELTIQ AESTHETICS INC			5,623.000	156,937.93
ZEP INC			3,350.000	50,752.50
ZHONE TECHNOLOGIES INC			1,541.000	2,727.57
ZIMMER HOLDINGS INC			44,662.000	5,065,564.04
ZION OIL & GAS INC			527.000	721.99
ZIONS BANCORPORATION			22,296.000	635,658.96
ZIX CORP			3,525.000	12,690.00
ZODIAC AEROSPACE			143,197.000	4,836,120.04

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZOETIS INC			55,082.000	2,370,178.46
ZUMIEZ INC			2,625.000	101,403.75
ZURICH INSURANCE GROUP AG			5,692.000	1,785,534.54
ZYNGA INC			99,000.000	263,340.00
FIXED INCOME SECURITIES			19,036,875,517.418	3,546,122,625.32
1011778 BC ULC / NEW RED 144A 6.000% 04/01/2022 DD 10/08/14			404,000.000	414,100.00
24 HOUR HOLDINGS III LLC 144A 8.000% 06/01/2022 DD 05/30/14			640,000.000	512,000.00
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,202.490	309,763.86
A10 SECURITIZATION LL 1 C 144A 7.870% 04/15/2024 DD 04/16/12			38,987.940	38,987.94
AASET 1 B VAR RT 12/15/2029 DD 12/02/14			2,745,000.000	2,748,431.25
ABACUS 2005-4 LTD 4A C 144A VAR RT 08/28/2046 DD 08/18/05			4,209,000.000	3,746,010.00
ABBVIE INC 1.200% 11/06/2015 DD 05/06/13			1,295,000.000	1,298,806.01
ABC SUPPLY 4/13 TLB			285.350	275.99
ACCESS MIDSREAM PARTNER 4.875% 03/15/2024 DD 03/07/14			310,000.000	314,650.00
ACCUDYNE INDUSTRIES BORRO 144A 7.750% 12/15/2020 DD 12/13/12			809,000.000	764,505.00
ACE INA HOLDINGS INC 5.700% 02/15/2017 DD 02/08/07			580,000.000	632,757.38
ACTIVISION BLIZZARD INC 144A 5.625% 09/15/2021 DD 09/19/13			1,545,000.000	1,622,250.00
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13			208,000.000	224,120.00
ADT CORP/THE 3.500% 07/15/2022 DD 01/15/13			410,000.000	349,525.00
ADT CORP/THE 5.250% 03/15/2020 DD 12/18/14			226,000.000	228,825.00
ADVANCED DISPOSAL 2/14 COV-LITE TLB			979,621.100	949,311.62
ADVANCED MICRO DEVICES INC 7.000% 07/01/2024 DD 06/16/14			260,000.000	220,350.00
ADVANTAGE SALES 7/14 DELAYED TL			30,568.550	30,192.86
ADVANTAGE SALES 7/14 TL			917,056.450	905,785.83
AECOM 144A 5.750% 10/15/2022 DD 10/06/14			250,000.000	255,625.00
AECOM 9/14 COV-LITE TLB 0.000% 10/15/2021 DD 09/04/14			297,509.940	297,245.16
AERCAP IRELAND CAPITAL LT 144A 4.500% 05/15/2021 DD 05/14/14			1,840,000.000	1,863,000.00
AERCAP IRELAND CAPITAL LT 144A 5.000% 10/01/2021 DD 09/29/14			531,000.000	549,585.00
AES CORP/VA 7.375% 07/01/2021 DD 07/01/12			646,000.000	729,980.00
AFFINIA 4/13 TLB2 0.000% 04/27/2020 DD 04/11/13			391,143.620	386,500.75
AIR CANADA 144A 6.750% 10/01/2019 DD 09/26/13			245,000.000	254,800.00
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14			381,000.000	381,000.00
AIRCASTLE LTD 6.750% 04/15/2017 DD 04/04/12			515,000.000	549,762.50
ALBERTSON'S 8/14 COV-LITE TLB4			730,000.000	729,240.80
ALCATEL 1/13 (USD) TLC 0.000% 01/29/2019 DD 01/09/13			0.020	0.02
ALCATEL-LUCENT USA INC 144A 6.750% 11/15/2020 DD 11/15/13			400,000.000	422,200.00
ALCATEL-LUCENT USA INC 6.450% 03/15/2029 DD 03/15/99			395,000.000	377,225.00
ALCATEL-LUCENT USA INC 6.500% 01/15/2028 DD 01/09/98			2,160,000.000	2,079,000.00
ALCOA INC 5.125% 10/01/2024 DD 09/22/14			521,000.000	552,140.17

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ALCOA INC 5.900% 02/01/2027 DD 01/25/07	865,000.000	942,109.56
		ALESCO PREFERRED F 12A C1 144A VAR RT 07/15/2037 DD 10/12/06	597,743.930	300,713.01
		ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06	755,000.000	448,243.50
		ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04	357,388.240	184,837.62
		ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04	859,016.135	468,004.88
		ALESCO PREFERRED FU 9A A1 144A VAR RT 06/23/2036 DD 12/15/05	220,245.565	165,184.17
		ALIBABA GROUP HOLDING 144A 2.500% 11/28/2019 DD 11/28/14	7,600,000.000	7,497,529.20
		ALIBABA GROUP HOLDING LTD 144A VAR RT 11/28/2017 DD 11/28/14	400,000.000	400,786.80
		ALIXPARTNERS 1/14 COV-LITE TLB2	345,625.000	340,008.59
		ALLEGHENY ENERGY SUPPLY C 144A 5.750% 10/15/2019 DD 10/01/09	1,500,000.000	1,600,236.00
		ALLEGION US HOLDING CO INC 5.750% 10/01/2021 DD 04/01/14	400,000.000	423,000.00
		ALLFLEX 7/13 TL	1,036,875.000	1,015,059.15
		ALLIANCE DATA SYSTEMS COR 144A 5.375% 08/01/2022 DD 07/29/14	970,000.000	957,875.00
		ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12	888,000.000	907,980.00
		ALLIANCE ONE INTERNATIONAL INC 9.875% 07/15/2021 DD 08/01/13	730,000.000	651,525.00
		ALLIEDBARTON 2/14 COV-LITE TL	146,565.480	143,817.38
		ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02	650,000.000	956,934.55
		ALLY FINANCIAL INC 3.500% 07/18/2016 DD 07/18/13	4,300,000.000	4,348,375.00
		ALLY FINANCIAL INC 4.625% 06/26/2015 DD 06/26/12	2,100,000.000	2,115,750.00
		ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14	738,000.000	749,070.00
		ALLY FINANCIAL INC 5.500% 02/15/2017 DD 02/14/12	1,400,000.000	1,470,000.00
		ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11	240,000.000	281,400.00
		ALLY FINANCIAL INC 8.000% 03/15/2020 DD 09/15/10	2,487,000.000	2,934,660.00
		ALLY FINANCIAL INC 8.300% 02/12/2015 DD 08/12/10	1,900,000.000	1,909,500.00
		ALM MEDIA 7/14 COV-LITE TL	397,500.000	385,575.00
		ALPHABET HOLDING CO INC 7.750% 11/01/2017 DD 05/01/13	450,000.000	381,375.00
		ALTICE SA 144A 7.250% 05/15/2022	100,000.000	122,517.56
		ALTICE SA 144A 7.750% 05/15/2022 DD 05/08/14	1,080,000.000	1,082,025.01
		ALTICE SA REGS 7.250% 05/15/2022	400,000.000	490,070.25
		AMAYA 7/14 (USD) COV-LITE TL	1,197,000.000	1,184,132.26
		AMAZON.COM INC 1.200% 11/29/2017 DD 11/29/12	1,705,000.000	1,686,913.36
		AMAZON.COM INC 2.600% 12/05/2019 DD 12/05/14	990,000.000	1,000,059.40
		AMC ENTERTAINMENT INC 5.875% 02/15/2022 DD 02/07/14	473,000.000	480,095.00
		AMC ENTERTAINMENT INC 9.750% 12/01/2020 DD 06/01/11	327,000.000	355,612.50
		AMC NETWORKS INC 4.750% 12/15/2022 DD 12/17/12	1,648,000.000	1,598,560.00
		AMERICA MOVIL SAB DE CV 8.460% 12/18/2036	16,300,000.000	1,109,073.47
		AMERICAN AXLE & MANUFACTURING 5.125% 02/15/2019 DD 11/12/13	313,000.000	319,260.00
		AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2021 DD 02/28/13	248,000.000	260,400.00
		AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13	679,000.000	682,395.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN ENERGY MARCELLUS 7/14 TL			1,350,000.000	1,178,995.50
AMERICAN EXPRESS BANK FSB 6.000% 09/13/2017 DD 09/13/07			1,000,000.000	1,114,762.00
AMERICAN EXPRESS CREDIT CORP 1.125% 06/05/2017 DD 06/05/14			1,295,000.000	1,290,923.34
AMERICAN HONDA FINANCE CO 144A 1.600% 02/16/2018 DD 02/19/13			1,115,000.000	1,109,571.07
AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14			1,185,000.000	1,251,965.54
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			985,000.000	1,334,675.00
AMERICAN MUNI PWR-OHIO INC OH 5.939% 02/15/2047 DD 09/29/10			2,600,000.000	3,271,658.00
AMERICAN MUNI PWR-OHIO INC OH 7.834% 02/15/2041 DD 12/21/10			2,940,000.000	4,436,871.60
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			2,800,000.000	4,523,092.00
AMERICAN PACIFIC 2/14 TLB			372,187.500	369,861.33
AMERICAN RENAL 2/13 2ND LIEN COV-LITE TL			811,000.000	798,835.00
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			210,000.000	220,183.32
AMERICAN TOWER CORP 7.000% 10/15/2017 DD 10/15/08			270,000.000	304,839.72
AMERICAN WATER CAPITAL CORP 3.400% 03/01/2025 DD 08/14/14			527,000.000	530,356.47
AMGEN INC 5.150% 11/15/2041 DD 11/10/11			985,000.000	1,110,242.75
AMRESCO INDEPENDENCE 1A A 144A VAR RT 07/15/2026 DD 09/29/99			411,317.840	374,299.23
AMSTED INDUSTRIES INC 144A 5.000% 03/15/2022 DD 03/17/14			28,000.000	27,510.00
AMSTED INDUSTRIES INC 144A 5.375% 09/15/2024 DD 09/09/14			464,000.000	451,240.00
AMSURG CORP 144A 5.625% 07/15/2022 DD 07/16/14			424,000.000	434,600.00
AMSURG CORP 5.625% 11/30/2020 DD 05/30/13			251,000.000	256,647.50
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06			5,525,187.960	1,280,462.31
ANCESTRY.COM INC 11.000% 12/15/2020 DD 06/15/13			155,000.000	174,568.75
ANHEUSER-BUSCH INBEV WORLDWIDE 9.750% 11/17/2015 DD 11/17/10			430,000.000	158,419.76
ANTERO RESOURCES FINANCE 144A 5.125% 12/01/2022 DD 05/06/14			498,000.000	469,365.00
ANTHEM INC 2.250% 08/15/2019 DD 08/12/14			1,245,000.000	1,232,518.88
ANTHEM INC 3.300% 01/15/2023 DD 09/10/12			1,075,000.000	1,073,951.88
AON CORP 6.250% 09/30/2040 DD 09/10/10			750,000.000	953,451.00
AON PLC 4.600% 06/14/2044 DD 05/28/14			185,000.000	192,117.14
APEX TOOL 1/13 COV-LITE TLB 0.000% 01/31/2020 DD 01/11/12			903,949.880	876,831.38
APPLEBEE'S FUNDING L 1 A2 144A 4.277% 09/05/2044 DD 09/30/14			410,000.000	411,341.93
APPLIED SYSTEMS 1/14 COV-LITE 2ND LIEN TL			74,000.000	72,026.42
APPLIED SYSTEMS 1/14 COV-LITE TL			62,370.000	61,239.86
APX GROUP INC 144A 8.750% 12/01/2020 DD 06/01/14			229,000.000	193,361.88
APX GROUP INC 6.375% 12/01/2019 DD 06/01/13			1,225,000.000	1,172,937.50
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			416,000.000	351,260.01
ARAMARK 2/14 (USD) TLF			913,858.680	897,299.56
ARAMARK CORP 5.750% 03/15/2020 DD 09/15/13			368,000.000	379,960.00
ARCELORMITTAL STEP 02/25/2022 DD 02/28/12			250,000.000	266,875.00
ARCELORMITTAL VAR RT 03/01/2021 DD 03/07/11			602,000.000	626,080.00

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ARCELORMITTAL VAR RT 03/01/2041 DD 03/07/11			1,845,000.000	1,863,450.00
ARCELORMITTAL VAR RT 10/15/2039 DD 10/08/09			35,000.000	36,225.00
ARCH COAL (5/12) TLB			0.030	0.03
ARCOS DORADOS HOLDINGS IN 144A 10.250% 07/13/2016 DD 07/13/11			229,000.000	81,194.98
ARCOS DORADOS HOLDINGS INC 10.250% 07/13/2016			350,000.000	124,097.13
ARDAGH PACKAGING FINANCE 144A 6.750% 01/31/2021 DD 02/05/14			376,000.000	374,120.00
ARGENTINA BODEN BONDS 7.000% 10/03/2015			1,320,076.000	1,302,915.01
ARGENTINA BONAR BONDS 7.000% 04/17/2017			2,420,502.000	2,323,681.92
ARGENTINE REPUBLIC GOVERNMENT 6.000% 03/31/2023			323,000.000	371,450.00
ARISTOCRAT LEISURE 9/14 (USD) TLB			1,000,000.000	980,000.00
ARIZONA CHEMICAL 6/14 COV-LITE TL			2,619.850	2,558.73
ARYSTA LIFE SCIENCE 5/13 COV-LITE TLB			1,256.500	1,247.08
ASBURY AUTOMOTIVE GROUP 144A 6.000% 12/15/2024 DD 12/04/14			248,000.000	252,340.00
ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13			200,000.000	225,921.01
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022			485,000.000	443,520.00
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98			690,000.000	780,438.30
ASSUREDPARTNERS 3/14 COV-LT TL			1,047,375.000	1,034,282.82
ASURION 2/13 COV-LITE TLB1 0.000% 05/24/2019 DD 02/05/13			1,799,198.760	1,773,182.35
AT&T INC 2.500% 08/15/2015 DD 07/30/10			942,000.000	952,169.83
ATKORE 4/14 COV-LITE 2ND LN TL			450,000.000	438,750.00
ATKORE 4/14 COV-LITE TL			497,500.000	486,928.13
ATRIUM WINDOWS & DOORS IN 144A 7.750% 05/01/2019 DD 04/17/14			1,085,000.000	911,400.00
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07			190,000.000	118,750.00
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07			1,219,000.000	608,784.85
AUSTRALIA GOVERNMENT BOND 4.500% 04/15/2020			32,000,000.000	29,016,203.21
AUSTRALIA GOVERNMENT BOND 5.250% 03/15/2019			54,200,000.000	49,776,472.64
AUSTRALIA GOVERNMENT BOND 5.500% 04/21/2023			27,300,000.000	27,051,321.95
AUTHENTIC BRANDS 5/14 COV-LITE TL			1,042,125.000	1,036,914.38
AUTONOMOUS COMMUNITY OF CATALO 4.950% 02/11/2020			3,500,000.000	4,693,963.04
AVAGO 4/14 COV-LITE TLB			1,144,250.000	1,139,009.34
AVIATION CAPITAL GROUP CO 144A 6.750% 04/06/2021 DD 04/06/11			229,000.000	259,342.50
AVIS BUDGET CAR RENTAL LLC / A 9.750% 03/15/2020 DD 10/03/11			350,000.000	381,500.00
AXALTA COATING SYSTEMS US 144A 7.375% 05/01/2021 DD 02/01/13			588,000.000	623,280.00
AXTEL SAB DE CV 144A VAR RT 01/31/2020 DD 01/31/13			554,000.000	532,532.50
AZURE 11/13 COV-LITE TL			902,500.000	803,225.00
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			492,000.000	480,241.20
BABSON CLO LTD 2011- 1A D 144A VAR RT 09/28/2021 DD 08/09/11			3,750,000.000	3,506,662.50
BALL CORP 4.000% 11/15/2023 DD 05/16/13			725,000.000	699,625.00
BALL CORP 6.750% 09/15/2020 DD 03/22/10			425,000.000	442,000.00

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		BANC OF AMERICA COMMERCIA 2 AM VAR RT 05/10/2045 DD 06/01/06	325,000.000	344,872.13
		BANC OF AMERICA COMMERCIA 4 AM 5.675% 07/10/2046 DD 08/01/06	330,000.000	351,483.00
		BANC OF AMERICA COMMERCIA 5 A4 5.414% 09/10/2047 DD 10/01/06	10,000,000.000	10,461,010.00
		BANC OF AMERICA COMMERCIA 5 AM 5.448% 09/10/2047 DD 10/01/06	130,000.000	136,206.33
		BANC OF AMERICA FUNDING A 4A1 VAR RT 06/20/2032 DD 08/01/04	1,529,839.920	1,543,972.58
		BANCO DEL ESTADO DE CHILE 144A 3.875% 02/08/2022 DD 02/08/12	150,000.000	151,426.05
		BANCO SANTANDER BRASIL SA/CAYM 8.000% 03/18/2016	600,000.000	215,672.26
		BANCOLOMBIA SA 5.950% 06/03/2021 DD 06/03/11	300,000.000	321,750.00
		BANK OF AMERICA CORP 2.600% 01/15/2019 DD 10/22/13	1,500,000.000	1,511,664.00
		BANK OF AMERICA CORP 2.650% 04/01/2019 DD 04/01/14	300,000.000	302,200.50
		BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13	320,000.000	320,024.64
		BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	320,000.000	358,344.01
		BANK OF AMERICA CORP 5.625% 07/01/2020 DD 06/22/10	1,310,000.000	1,491,552.90
		BANK OF AMERICA CORP 5.625% 10/14/2016 DD 10/26/06	765,000.000	819,227.03
		BANK OF AMERICA CORP 5.650% 05/01/2018 DD 05/02/08	1,038,000.000	1,153,189.97
		BANK OF AMERICA CORP 5.750% 12/01/2017 DD 12/04/07	1,485,000.000	1,640,772.05
		BANK OF AMERICA CORP 6.000% 09/01/2017 DD 08/23/07	2,300,000.000	2,536,101.90
		BANK OF AMERICA CORP 6.500% 08/01/2016 DD 07/28/09	728,000.000	784,293.33
		BANK OF AMERICA CORP 7.625% 06/01/2019 DD 06/02/09	400,000.000	483,444.80
		BANK OF AMERICA NA 5.300% 03/15/2017 DD 03/13/07	400,000.000	429,666.00
		BANK OF AMERICA NA VAR RT 06/15/2016 DD 06/26/06	1,300,000.000	1,291,217.20
		BAPTIST HEALTH SOUTH FLORIDA I 4.590% 08/15/2021 DD 05/25/11	1,270,000.000	1,396,282.45
		BARCLAYS PLC 2.750% 11/08/2019 DD 11/10/14	640,000.000	636,089.60
		BARRICK GOLD CORP 3.850% 04/01/2022 DD 04/03/12	570,000.000	548,535.52
		BAYER US FINANCE LLC 144A 1.500% 10/06/2017 DD 10/08/14	1,130,000.000	1,130,724.34
		BAYER US FINANCE LLC 144A 3.000% 10/08/2021 DD 10/08/14	1,250,000.000	1,260,162.50
		BAYTEX ENERGY CORP 144A 5.125% 06/01/2021 DD 06/06/14	110,000.000	93,500.00
		BAYTEX ENERGY CORP 144A 5.625% 06/01/2024 DD 06/06/14	1,040,000.000	884,000.00
		BE AEROSPACE 12/14 COV-LITE TL	1,775,000.000	1,764,350.00
		BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05	162,426.910	150,700.50
		BEAR STEARNS ALT-A TRUST 7 1A1 VAR RT 08/25/2034 DD 07/01/04	289,944.400	294,989.72
		BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04	29,298.460	28,410.80
		BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04	2,892,052.600	2,872,181.31
		BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05	116,997.020	118,185.94
		BEAR STEARNS ASSET BACK AC5 A1 VAR RT 10/25/2034 DD 09/01/04	547,202.620	558,436.14
		BEAR STEARNS COMMERCIA PW10 AJ VAR RT 12/11/2040 DD 12/01/05	3,858,994.000	3,772,876.69
		BEAR STEARNS COMMERCIA PW15 A4 5.331% 02/11/2044 DD 03/01/07	2,604,348.750	2,782,569.54
		BEAR STEARNS COMMERCIA PW17 A4 VAR RT 06/11/2050 DD 09/01/07	10,235,000.000	11,101,484.87
		BEAR STEARNS COS LLC/THE 6.400% 10/02/2017 DD 10/02/07	470,000.000	526,357.70

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		BEAR STEARNS COS LLC/THE 7.250% 02/01/2018 DD 02/01/08	8,770,000.000	10,107,863.50
		BECTON DICKINSON AND CO 2.675% 12/15/2019 DD 12/15/14	945,000.000	957,427.70
		BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14	720,000.000	753,325.92
		BENEFIT STREET PART IIA D 144A VAR RT 07/15/2024 DD 06/13/13	736,000.000	642,759.84
		BERKSHIRE HATHAWAY ENERG 144A 2.400% 02/01/2020 DD 12/04/14	2,015,000.000	2,006,226.69
		BERKSHIRE HATHAWAY ENERG 144A 4.500% 02/01/2045 DD 12/04/14	725,000.000	758,602.30
		BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13	405,000.000	458,268.44
		BERKSHIRE HATHAWAY ENERGY CO 5.750% 04/01/2018 DD 03/28/08	1,043,000.000	1,168,833.78
		BERMUDA GOVERNMENT INTERN 144A 4.854% 02/06/2024 DD 08/06/13	900,000.000	936,000.00
		BERRY PLASTICS 2/13 COV-LT TLD 0.000% 02/08/2020 DD 02/04/13	299,662.500	289,387.07
		BERRY PLASTICS CORP 5.500% 05/15/2022 DD 05/12/14	255,000.000	258,825.00
		BEVERAGE PACKAGING HOLDIN 144A 6.000% 06/15/2017 DD 12/10/13	100,000.000	97,500.00
		BI-LO LLC / BI-LO FINANCE 144A 8.625% 09/15/2018 DD 09/20/13	800,000.000	600,000.00
		BIOMET 9/13 (USD) EXTENDED COV-LITE TLB2	777,558.860	772,839.08
		BIOMET INC 6.500% 08/01/2020 DD 02/01/13	130,000.000	139,100.00
		BIOSCRIP INC 144A 8.875% 02/15/2021 DD 02/11/14	405,000.000	364,500.00
		BJ'S WHOLESALE CLUB 11/13 COV-LITE TL	1,617,564.070	1,584,630.46
		BK TOKYO MITSUBISHI UFJ144A 2.300% 03/10/2019 DD 03/10/14	3,200,000.000	3,182,732.80
		BK TOKYO-MITSUBISHI UFJ 144A 2.350% 09/08/2019 DD 09/08/14	2,025,000.000	2,011,541.85
		BLACKBOARD INC 144A 7.750% 11/15/2019 DD 10/29/13	768,000.000	769,920.00
		BLUE RACER MIDSTREAM LLC 144A 6.125% 11/15/2022 DD 11/13/14	580,000.000	559,700.00
		BMC SOFTWARE 8/13 (US 0.000% 09/10/2020 DD 08/09/13	1,435,916.660	1,393,743.79
		BMC SOFTWARE FINANCE INC 144A 8.125% 07/15/2021 DD 08/21/13	570,000.000	535,800.00
		BOARDWALK PIPELINES LP 5.875% 11/15/2016 DD 11/21/06	1,345,000.000	1,428,038.96
		BOGOTA DISTRITO CAPITAL 9.750% 07/26/2028	1,620,000,000.000	808,875.48
		BOMBARDIER INC 144A 6.000% 10/15/2022 DD 04/03/14	337,000.000	340,370.00
		BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13	346,000.000	352,920.00
		BOMBARDIER INC 144A 7.750% 03/15/2020 DD 03/29/10	212,000.000	230,020.00
		BONANZA CREEK ENERGY INC 5.750% 02/01/2023 DD 07/18/14	275,000.000	217,250.00
		BONANZA CREEK ENERGY INC 6.750% 04/15/2021 DD 04/09/13	95,000.000	83,600.00
		BONOS Y OBLIG DEL ESTADO 2.750% 10/31/2024	26,500,000.000	35,366,270.50
		BOONE CNTY KY SCH DIST FIN COR 2.000% 02/01/2015 DD 12/01/11	500,000.000	500,680.00
		BP CAPITAL MARKETS PLC 3.245% 05/06/2022 DD 05/07/12	1,015,000.000	997,784.59
		BP CAPITAL MARKETS PLC 4.500% 10/01/2020 DD 10/01/10	1,520,000.000	1,644,592.88
		BPE FINANCIACIONES SA 2.500% 02/01/2017	4,000,000.000	4,937,817.15
		BPE FINANCIACIONES SA 2.875% 05/19/2016	2,900,000.000	3,584,086.31
		BRADFORD & BINGLEY PLC 4.250% 05/04/2016	1,400,000.000	1,783,649.03
		BRAND ENERGY 11/13 COV-LITE TL	1,089,000.000	1,046,126.08
		BRASKEM AMERICA FINANCE C 144A 7.125% 07/22/2041 DD 07/22/11	1,200,000.000	1,188,000.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BRAZIL LOAN TRUST 1 144A 5.477% 07/24/2023 DD 08/01/13	455,837.000	462,674.56
		BRAZIL MINAS SPE VIA STAT REGS 5.333% 02/15/2028 DD 02/26/13	232,000.000	229,100.00
		BRAZIL NOTAS DO TESOIRO NACION 10.000% 01/01/2021	1,130,000.000	383,964.07
		BRAZIL NOTAS DO TESOIRO NACION 10.000% 01/01/2023	500,000.000	166,792.56
		BRAZILIAN GOVERNMENT INTERNATI 12.500% 01/05/2016	905,000.000	343,009.37
		BRAZILIAN GOVERNMENT INTERNATI 12.500% 01/05/2016 DD 09/26/05	890,000.000	337,324.13
		BRAZILIAN GOVERNMENT INTERNATI 2.625% 01/05/2023 DD 09/12/12	2,396,000.000	2,180,360.00
		BRAZILIAN GOVERNMENT INTERNATI 4.250% 01/07/2025 DD 11/01/13	326,000.000	326,000.00
		BRAZILIAN GOVERNMENT INTERNATI 7.125% 01/20/2037 DD 01/18/06	431,000.000	546,292.50
		BRAZILIAN GOVERNMENT INTERNATI 7.875% 03/07/2015	250,000.000	252,500.00
		BRAZILIAN GOVERNMENT INTERNATI 8.250% 01/20/2034 DD 01/20/04	2,313,000.000	3,174,592.50
		BRF SA 144A 5.875% 06/06/2022 DD 06/06/12	8,100,000.000	8,569,800.00
		BRF SA 7.750% 05/22/2018	1,500,000.000	488,112.25
		BRICKMAN GROUP 12/13 COV-LITE TL	1,840,726.660	1,783,774.58
		BROADCOM CORP 2.500% 08/15/2022 DD 02/15/13	1,360,000.000	1,305,600.00
		BROOKFIELD RESIDENTIAL PR 144A 6.125% 07/01/2022 DD 06/25/13	49,000.000	50,960.00
		BROOKFIELD RESIDENTIAL PR 144A 6.500% 12/15/2020 DD 12/14/12	396,000.000	413,820.00
		BUCKEYE PARTNERS LP 5.600% 10/15/2044 DD 09/12/14	825,000.000	790,824.38
		BUILDERS FIRSTSOURCE INC 144A 7.625% 06/01/2021 DD 05/29/13	570,000.000	584,250.00
		BUILDING MATERIALS CORP O 144A 5.375% 11/15/2024 DD 11/10/14	439,000.000	437,902.50
		BURGER KING 8/14 TLB 0.000% 12/12/2021 DD 08/26/14	2,385,000.000	2,374,768.35
		BURLINGTN NORTH SANTA FE 4.900% 04/01/2044 DD 03/07/14	385,000.000	432,870.52
		BURLINGTON NORTHERN SANTA FE L 3.750% 04/01/2024 DD 03/07/14	500,000.000	519,982.00
		BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	585,000.000	627,888.11
		BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	690,000.000	795,652.11
		BUSH BUSINESS ENTE AA A 144A 5.000% 02/25/2016 DD 02/28/11	46,312.270	33,773.22
		BUSH BUSINESS ENTE AA B 144A 5.000% 02/25/2016 DD 02/28/11	143,377.930	63,193.82
		BUSH TRUCK LEASING L AA C 144A 5.000% 09/25/2018 DD 02/28/11	506,040.400	444,942.60
		BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13	264,000.000	243,678.86
		BWAY 8/14 COV-LITE TLB	374,062.500	372,192.19
		BXG RECEIVABLES NOTE A F 144A 9.680% 10/02/2022 DD 09/28/07	8,545.240	8,760.46
		CABLEVISION SYSTEMS CORP 8.000% 04/15/2020 DD 04/15/10	685,000.000	774,050.00
		CABLEVISION SYSTEMS CORP 8.625% 09/15/2017 DD 03/15/10	300,000.000	333,750.00
		CALIFORNIA RESOURCES CORP 144A 5.000% 01/15/2020 DD 10/01/14	90,000.000	78,075.00
		CALIFORNIA RESOURCES CORP 144A 5.500% 09/15/2021 DD 10/01/14	960,000.000	820,800.00
		CALIFORNIA RESOURCES CORP 144A 6.000% 11/15/2024 DD 10/01/14	305,000.000	257,725.00
		CALIFORNIA RESOURCES CRP 144A 6.000% 11/15/2024 DD 10/01/14	330,000.000	278,850.00
		CALIFORNIA ST 5.700% 11/01/2021 DD 12/01/10	600,000.000	711,402.00
		CALIFORNIA ST 5.950% 04/01/2016 DD 04/28/09	200,000.000	213,348.00

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		CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09	410,000.000	607,702.00
		CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09	897,000.000	1,334,359.26
		CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09	1,655,000.000	2,555,634.45
		CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10	430,000.000	671,371.90
		CALIFORNIA ST 7.700% 11/01/2030 DD 12/01/10	1,600,000.000	2,020,480.00
		CALIFORNIA ST INFRASTRUCTURE & 6.486% 05/15/2049 DD 03/25/10	1,000,000.000	1,253,210.00
		CALIFORNIA ST PUBLIC WKS BRD L 7.804% 03/01/2035 DD 04/21/10	3,500,000.000	4,727,975.00
		CALPINE CORP 144A 5.875% 01/15/2024 DD 10/31/13	56,000.000	59,640.00
		CALPINE CORP 144A 6.000% 01/15/2022 DD 10/31/13	1,113,000.000	1,185,345.00
		CALPINE CORP 5.375% 01/15/2023 DD 07/22/14	575,000.000	580,750.00
		CALPINE CORP 5.750% 01/15/2025 DD 07/22/14	610,000.000	617,625.00
		CAMERON INTERNATIONAL CORP 1.150% 12/15/2016 DD 12/16/13	740,000.000	732,261.82
		CAMPING WORLD 11/13 COV-LT TL	1,072,500.000	1,069,818.76
		CANNERY CASINO 10/12 TL	938,769.650	878,219.01
		CAPITAL ONE BANK USA NA 2.150% 11/21/2018 DD 11/21/13	2,075,000.000	2,064,168.50
		CAPITAL ONE FINANCIAL CORP 2.450% 04/24/2019 DD 04/24/14	155,000.000	154,644.90
		CAPITAL ONE NA/MCLEAN VA 2.400% 09/05/2019 DD 09/05/14	1,330,000.000	1,323,506.94
		CAPITAL SAFETY 3/14 COV-LITE TL	299,239.280	289,514.00
		CAPMARK VII-CRE DEL 7A A2 144A VAR RT 08/15/2036 DD 08/24/06	247,736.601	244,646.33
		CAPSUGEL SA 144A 7.000% 05/15/2019 DD 11/14/13	233,000.000	235,330.00
		CATALENT PHARMA 5/14 (USD) TLB	574,402.060	568,658.04
		CATALINA MARKETING 4/14 COV-LITE 2ND LIEN TL	250,000.000	231,250.00
		CATALINA MARKETING 4/14 COV-LITE TL	895,500.000	850,169.79
		CATAMARAN CORP 4.750% 03/15/2021 DD 03/12/14	155,000.000	155,000.00
		CATHOLIC HEALTH INITIATIVES 4.350% 11/01/2042 DD 10/31/12	235,000.000	233,310.82
		CBA COMMERCIAL SMALL 1A A 144A VAR RT 07/25/2039 DD 05/01/07	603,974.270	373,904.89
		CBC INSURANCE REVENUE A C 144A 8.880% 02/15/2023 DD 11/26/02	827,000.000	810,890.04
		CBRE SERVICES INC 5.000% 03/15/2023 DD 03/14/13	516,000.000	527,300.40
		CBRE SERVICES INC 5.250% 03/15/2025 DD 09/26/14	858,000.000	875,160.00
		CBS CORP 3.700% 08/15/2024 DD 08/19/14	505,000.000	503,616.81
		CBS OUT AMER CAP LLC/COR 144A 5.875% 03/15/2025 DD 10/01/14	915,000.000	921,862.50
		CBS OUTDOOR AMERICAS CAPI 144A 5.250% 02/15/2022 DD 01/31/14	109,000.000	109,817.50
		CBS OUTDOOR AMERICAS CAPI 144A 5.625% 02/15/2024 DD 01/31/14	509,000.000	511,545.00
		CC HOLDINGS GS V LLC / CROWN C 3.849% 04/15/2023 DD 04/15/13	1,300,000.000	1,291,305.60
		CCO HOLDINGS LLC / CCO HOLDING 5.125% 02/15/2023 DD 12/17/12	665,000.000	650,037.50
		CCO HOLDINGS LLC / CCO HOLDING 5.250% 03/15/2021 DD 09/15/13	572,000.000	576,290.00
		CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12	291,000.000	290,272.50
		CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13	1,252,000.000	1,264,520.00
		CCO HOLDINGS LLC / CCO HOLDING 6.500% 04/30/2021 DD 05/10/11	552,000.000	579,600.00

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		CCO HOLDINGS LLC / CCO HOLDING 7.000% 01/15/2019 DD 01/11/11	297,000.000	308,137.50
		CCOH SAFARI LLC 5.500% 12/01/2022 DD 11/05/14	416,000.000	422,240.00
		CCOH SAFARI LLC 5.750% 12/01/2024 DD 11/05/14	969,000.000	979,901.25
		CCP IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	-3,090,000,000.000	0.00
		CCP IRS P AUD-BBR-BBSW 6M CME REC 3.50% 2019 JUN 18	-22,700,000.000	0.00
		CCP IRS P AUD-BBR-BBSW 6M R 4.00% 2019 JUN 18 CME	-115,000,000.000	0.00
		CCP IRS P BBR6M R 3.75% CME 2019 DEC 17	2,500,000.000	102,276.47
		CCP IRS P LIB3M R 1.00% CME 2016 DEC 17	-18,600,000.000	0.00
		CCP IRS R EUR006M P 2.00% 2045 MAR 18 CME	-20,700,000.000	0.00
		CCP IRS R US0003M P 1.50% 2017 DEC 17 CME	-32,000,000.000	0.00
		CCP IRS USD LIBOR BBA 3M CME R 2.75% 2043 JUN 19	-14,000,000.000	0.00
		CCP IRS USD-LIBOR-BBA 3M CME REC 3.5% 2044 DEC 17	600,000.000	-100,745.05
		CCP IRS USD-LIBOR-BBA 3M CME REC_3.5% 2044 DEC 17	-600,000.000	0.00
		CCP P IRS USD-LIBOR-BBA 3M CME REC 2.25% 2019 DEC 17	-7,000,000.000	0.00
		CCP_CDX. SP UL ITRAXX EUROPE S 1.000% 00BPS 2019 DEC 20	6,200,000.000	135,581.75
		CCP_CDX._SP UL ITRAXX EUROPE S REC 100BPS 2019 DEC 20	-6,200,000.000	0.00
		CCP_IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25	3,090,000,000.000	-1,257,301.21
		CCP_IRS P AUD-BBR-BBSW 6M CME REC 3.50% 2019 JUN 18	22,700,000.000	675,210.97
		CCP_IRS P AUD-BBR-BBSW 6M R 4.00% 2019 JUN 18 CME	115,000,000.000	5,411,968.04
		CCP_IRS P BBR6M R 3.75% CME 2019 DEC 17	-2,500,000.000	0.00
		CCP_IRS P LIB3M R 1.00% CME 2016 DEC 17	18,600,000.000	-46,251.13
		CCP_IRS R EUR006M P 2.00% 2045 MAR 18 CME	20,700,000.000	-3,337,439.51
		CCP_IRS R US0003M P 1.50% 2017 DEC 17 CME	32,000,000.000	-218,589.44
		CCP_IRS USD LIBOR BBA 3M CME VAR RT 06/19/2043 DD 06/19/13	14,000,000.000	-155,524.18
		CCP_IRS. P GBP-LIBOR-BBA 6M CM REC 2.75% 2025 MAR 18	700,000.000	88,419.34
		CCP_IRS. R AUD-BBR-BBSW 6M CME PAY 4.25% 2024 DEC 17	1,400,000.000	-110,194.53
		CCP_IRS._P GBP-LIBOR-BBA 6M CM REC 2.75% 2025 MAR 18	-700,000.000	0.00
		CCP_IRS._R AUD-BBR-BBSW 6M CME PAY 4.25% 2024 DEC 17	-1,400,000.000	0.00
		CCP_P IRS USD-LIBOR-BBA 3M CME REC 2.25% 2019 DEC 17	7,000,000.000	-165,434.01
		CD 2005-CD1 COMMERCIAL CD1 A4 VAR RT 07/15/2044 DD 11/01/05	561,549.920	570,623.44
		CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07	1,988,000.000	1,650,928.64
		CDS P MORGAN STANLEY R 100 BPS 2019 JUN 20	100,000.000	1,159.32
		CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2022 SEP 20	5,800,000.000	-521,864.28
		CDS SP UL FINMECCANICA S.P.A. R 500BPS 2019 MAR 20	100,000.000	18,564.26
		CDS SP UL FORD MOTOR COMPANY R 500BPS 2019 MAR 20	1,450,000.000	249,716.52
		CDS SP UL IG23 5Y 100BPS PUT MAR 15 001.000 ED 031815	-9,700,000.000	-7,031.81
		CDS SP UL ITALY REPUBLIC R 100BPS 2017 JUN 20	3,600,000.000	32,899.58
		CDS SP UL LLOYDS TSB BANK PLC R 300BPS 2017 SEP 20	2,200,000.000	200,293.21
		CDS SP UL REPUBLIC OF ITALY R 100BPS 2017 JUN 20	2,200,000.000	20,105.29

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		CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	900,000.000	-4,392.68
		CDS SP UL REPUBLIC OF ITALY R 100BPS 2019 MAR 20	5,700,000.000	-14,263.34
		CDS SP UL THE GOLDMAN SACHS G R 100BPS 2019 JUN 20	100,000.000	1,041.71
		CDS SP UL THE GOLDMAN SACHS G R 100BPS 2019 MAR 20	900,000.000	10,750.89
		CDS SP UL THE GOLDMAN SACHS G R 100BPS 2019 MAR 20	-900,000.000	0.00
		CDS SP UL UNITED MEXICAN STAT R 100BPS 2019 DEC 20	26,900,000.000	8,589.94
		CDS-SP UL ITALY REPUBLIC R 100BPS 2017 JUN 20	-3,600,000.000	0.00
		CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2022 SEP 20	-5,800,000.000	0.00
		CDS_SP UL FINMECCANICA S.P.A. R 500BPS 2019 MAR 20	-100,000.000	0.00
		CDS_SP UL FORD MOTOR COMPANY R 500BPS 2019 MAR 20	-1,450,000.000	0.00
		CDS_SP UL LLOYDS TSB BANK PLC R 300BPS 2017 SEP 20	-2,200,000.000	0.00
		CDS_SP UL MORGAN STANLEY R 100BPS 2019 JUN 20	-100,000.000	0.00
		CDS_SP UL REPUBLIC OF ITALY R 100BPS 2017 JUN 20	-2,200,000.000	0.00
		CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 JUN 20	-900,000.000	0.00
		CDS_SP UL REPUBLIC OF ITALY R 100BPS 2019 MAR 20	-5,700,000.000	0.00
		CDS_SP UL THE GOLDMAN SACHS G R 100BPS 2019 JUN 20	-100,000.000	0.00
		CDS_SP UL UNITED MEXICAN STAT R 100BPS 2019 DEC 20	-26,900,000.000	0.00
		CDX SP UL CMBX.NA.AAA.1_1 R 10BPS 2052 OCT 12	6,976,876.640	-13,205.20
		CDX_SP UL CMBX.NA.AAA.1_1 R 10BPS 2052 OCT 12	-6,976,876.640	0.00
		CEDAR FAIR LP / CANADA'S WONDE 5.250% 03/15/2021 DD 09/15/13	475,000.000	477,375.00
		CELANESE US HOLDINGS LLC 5.875% 06/15/2021 DD 05/06/11	559,000.000	592,540.00
		CEMENTOS PACASMAYO SAA 144A 4.500% 02/08/2023 DD 02/08/13	9,000.000	8,289.00
		CEMEX FINANCE LLC 144A 9.375% 10/12/2022 DD 10/12/12	795,000.000	886,425.00
		CEMEX SAB DE CV 144A 5.700% 01/11/2025 DD 09/11/14	62,000.000	60,140.00
		CEMEX SAB DE CV 144A 9.500% 06/15/2018 DD 09/17/12	200,000.000	218,000.00
		CENT CLO LP 13-19A D 144A VAR RT 10/29/2025 DD 10/29/13	2,197,000.000	1,960,262.27
		CENTENE CORP 4.750% 05/15/2022 DD 04/29/14	264,000.000	264,660.00
		CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13	673,000.000	698,237.50
		CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12	205,000.000	212,687.50
		CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11	288,000.000	308,880.00
		CENTURYLINK INC 6.750% 12/01/2023 DD 11/27/13	286,000.000	313,170.00
		CENTURYLINK INC 7.600% 09/15/2039 DD 09/21/09	360,000.000	356,400.00
		CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13	105,000.000	101,850.00
		CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12	1,157,000.000	1,197,495.00
		CF BLACKROCK EX US SUPERFUND B FD	12,631,424.690	315,257,623.70
		CF INDUSTRIES INC 4.950% 06/01/2043 DD 05/23/13	610,000.000	608,074.84
		CHARTER COMM OPERATING 8/14 TLG	1,510,000.000	1,518,501.30
		CHESAPEAKE ENERGY CORP 4.875% 04/15/2022 DD 04/24/14	680,000.000	661,300.00
		CHESAPEAKE ENERGY CORP 5.375% 06/15/2021 DD 04/01/13	25,000.000	24,984.38

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		CHESAPEAKE ENERGY CORP 5.750% 03/15/2023 DD 04/01/13	593,000.000	610,790.00
		CHESAPEAKE ENERGY CORP 6.125% 02/15/2021 DD 02/11/11	1,907,000.000	2,002,350.00
		CHESAPEAKE ENERGY CORP 6.625% 08/15/2020 DD 08/17/10	25,000.000	26,562.50
		CHEVRON CORP 2.193% 11/15/2019 DD 11/18/14	1,575,000.000	1,580,825.93
		CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12	376,000.000	403,260.00
		CHROMAFLO TECHNOLOGIES 12/13 COV-LITE TLB	445,500.000	438,817.50
		CHRYSLER AUTOMOTIVE 1/14 TLB	363,249.810	359,163.25
		CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/01/2021 DD 08/01/14	155,000.000	160,812.50
		CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14	2,903,000.000	3,075,365.64
		CHS/COMMUNITY HEALTH SYSTEMS I 7.125% 07/15/2020 DD 07/18/12	330,000.000	351,862.50
		CHS/COMMUNITY HEALTH SYSTEMS I 8.000% 11/15/2019 DD 05/15/12	400,000.000	427,000.00
		CIFC FUNDING 2007-I LTD 1A B2L VAR RT 05/10/2021 DD 02/21/07	336,996.870	320,596.35
		CIFC FUNDING 2007-II 3A D 144A VAR RT 07/26/2021 DD 07/31/07	1,000,000.000	993,380.00
		CIFC FUNDING 2012- 3A B3L 144A VAR RT 01/29/2025 DD 01/08/13	544,000.000	510,191.73
		CIFC FUNDING 2013-II 3A D 144A VAR RT 10/24/2025 DD 09/12/13	684,000.000	609,522.67
		CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14	486,000.000	464,130.00
		CIMPOR FINANCIAL OPERATIO 144A 5.750% 07/17/2024 DD 07/17/14	265,000.000	232,511.00
		CINNATI BELL 9/13 TLB	963,375.000	951,332.82
		CINEMARK USA INC 4.875% 06/01/2023 DD 05/24/13	850,000.000	803,250.00
		CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12	190,000.000	185,725.00
		CINEMARK USA INC 7.375% 06/15/2021 DD 06/03/11	170,000.000	181,050.00
		CINTAS CORP NO 2 2.850% 06/01/2016 DD 05/23/11	200,000.000	205,054.20
		CIT GROUP INC 144A 4.750% 02/15/2015 DD 02/07/12	4,964,000.000	4,967,723.00
		CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12	121,000.000	127,655.00
		CIT GROUP INC 144A 6.625% 04/01/2018 DD 03/30/11	2,835,000.000	3,075,975.00
		CIT GROUP INC 3.875% 02/19/2019 DD 02/19/14	460,000.000	458,850.00
		CIT GROUP INC 4.250% 08/15/2017 DD 08/03/12	1,600,000.000	1,632,000.00
		CIT GROUP INC 5.000% 05/15/2017 DD 05/04/12	1,800,000.000	1,867,500.00
		CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13	700,000.000	719,250.00
		CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12	365,000.000	375,037.50
		CIT GROUP INC 5.250% 03/15/2018 DD 03/15/12	200,000.000	208,500.00
		CIT GROUP INC 5.375% 05/15/2020 DD 05/04/12	334,000.000	353,004.60
		CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99	516,940.088	72,371.61
		CITIGROUP INC 1.850% 11/24/2017 DD 11/25/14	3,380,000.000	3,376,116.38
		CITIGROUP INC 3.953% 06/15/2016 DD 06/15/11	2,100,000.000	2,179,949.10
		CITIGROUP INC 4.300% 11/20/2026 DD 11/20/14	195,000.000	194,563.20
		CITIGROUP INC 4.450% 01/10/2017 DD 01/10/12	400,000.000	422,833.20
		CITIGROUP INC 4.750% 05/19/2015 DD 05/19/10	529,000.000	536,797.99
		CITIGROUP INC 6.000% 08/15/2017 DD 08/15/07	2,400,000.000	2,655,285.60

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CITIGROUP INC 6.010% 01/15/2015 DD 12/15/09	2,149,000.000	2,152,058.03
		CITIGROUP INC 6.125% 08/25/2036 DD 08/25/06	80,000.000	95,365.68
		CITIGROUP INC 6.125% 11/21/2017 DD 11/21/07	200,000.000	223,016.80
		CITIGROUP INC 6.250% 06/29/2017	480,000.000	389,795.44
		CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	205,000.000	313,841.47
		CITIGROUP INC 8.500% 05/22/2019 DD 05/22/09	100,000.000	124,606.70
		CKE RESTAURANT HOLD 1A A2 144A 4.474% 03/20/2043 DD 04/01/13	516,087.500	523,343.69
		CLEAR CHANNEL 12/13 EXTENDED TLE	0.020	0.02
		CLEAR CHANNEL COMMUNICATIONS I 14.000% 02/01/2021 DD 02/01/14	130,030.000	105,974.45
		CLEAR CHANNEL COMMUNICATIONS I 14.000% 02/01/2021 DD 08/01/13	483,142.000	393,760.73
		CLEAR CHANNEL WORLDWIDE HOLDIN 6.500% 11/15/2022 DD 05/15/13	1,185,000.000	1,219,537.50
		CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12	2,059,000.000	2,167,097.50
		CNA FINANCIAL CORP 5.750% 08/15/2021 DD 02/14/11	155,000.000	176,647.46
		CNA FINANCIAL CORP 5.875% 08/15/2020 DD 08/10/10	1,495,000.000	1,706,596.32
		CNH INDUSTRIAL CAPITAL L 144A 3.375% 07/15/2019 DD 06/30/14	86,000.000	82,130.00
		COCA-COLA FEMSA SAB DE CV 3.875% 11/26/2023 DD 11/26/13	960,000.000	1,007,856.00
		COINMACH 5/13 COV-LITE TLB	1,238,143.750	1,215,708.59
		COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	203,000.000	228,375.00
		COLOMBIA GOVERNMENT INTERNATIO 7.375% 03/18/2019 DD 01/13/09	366,000.000	430,050.00
		COLOMBIA GOVERNMENT INTERNATIO 7.375% 09/18/2037 DD 09/19/06	1,085,000.000	1,462,037.50
		COLOMBIA GOVERNMENT INTERNATIO 8.125% 05/21/2024 DD 01/21/04	1,499,000.000	1,989,922.50
		COLUMBUS MCKINNON CORP/NY 7.875% 02/01/2019 DD 01/25/11	610,000.000	634,400.00
		COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	840,000.000	878,342.64
		COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07	300,000.000	327,675.31
		COMMERCIAL MORTGAGE PA C1 AMFL VAR RT 02/15/2040 DD 03/16/07	3,180,426.000	2,765,587.14
		COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06	245,000.000	258,215.06
		COMMIT TO PUR FHLMC GOLD SFM 3.500% 01/01/2045 DD 01/01/15	9,380,000.000	9,753,001.32
		COMMIT TO PUR FNMA SF MTG 3.500% 01/01/2045 DD 01/01/15	-2,240,954.000	-2,336,019.75
		COMMIT TO PUR FNMA SF MTG 4.000% 01/01/2045 DD 01/01/15	10,270,000.000	10,960,697.56
		COMMIT TO PUR FNMA SF MTG 4.500% 01/01/2045 DD 01/01/15	-12,680,000.000	-13,763,744.39
		COMMIT TO PUR FNMA SF MTG 5.000% 02/01/2045 DD 02/01/15	2,000,000.000	2,207,148.40
		COMMIT TO PUR GNMA II JUMBOS 4.500% 01/20/2045 DD 01/01/15	1,545,000.000	1,688,093.57
		COMMIT TO PUR GNMA SF MTG 3.000% 01/15/2045 DD 01/01/15	2,000,000.000	2,045,250.00
		COMMUNITY HEALTH 1/14 COV-LITE TLD	352,643.960	351,395.60
		COMPASS BANK 2.750% 09/29/2019 DD 09/29/14	1,175,000.000	1,176,200.85
		CONCHO RESOURCES INC 5.500% 04/01/2023 DD 08/17/12	947,000.000	951,450.90
		CONCHO RESOURCES INC 5.500% 10/01/2022 DD 03/12/12	187,000.000	188,870.00
		CONCHO RESOURCES INC 6.500% 01/15/2022 DD 05/23/11	1,267,000.000	1,324,015.00
		CONCORD REAL ESTATE 1A B 144A VAR RT 12/25/2046 DD 12/21/06	493,000.000	439,253.14

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONOCOPHILLIPS COMPANY 3.350% 11/15/2024 DD 11/12/14			1,575,000.000	1,591,296.53
CONSOL ENERGY INC 144A 5.875% 04/15/2022 DD 04/16/14			1,020,000.000	948,600.00
CONSOLIDATED CONTAINER 7/12 B			0.010	0.01
CONSOLIDATED EDISON CO OF NEW 3.300% 12/01/2024 DD 11/24/14			865,000.000	880,827.77
CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13			370,000.000	366,300.00
CONSTELLATION BRANDS INC 3.875% 11/15/2019 DD 11/03/14			144,000.000	145,080.00
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			695,000.000	689,787.50
CONSTELLATION BRANDS INC 4.750% 11/15/2024 DD 11/03/14			399,000.000	403,987.50
CONSTELLIUM NV 144A 5.750% 05/15/2024 DD 05/07/14			30,000.000	26,100.00
CONTIMORTGAGE HOME EQUIT 4 B1F 7.330% 10/15/2028 DD 09/13/97			130,104.110	131,685.92
CONTINENTAL AIRLINES 2007-1 CL 5.983% 10/19/2023 DD 04/10/07			4,751,311.850	5,214,564.76
CONTINENTAL AIRLINES 2009-1 PA 9.000% 01/08/2018 DD 07/01/09			746,360.330	820,996.36
CONTINENTAL AIRLINES 2009-2 CL 7.250% 05/10/2021 DD 11/10/09			774,651.600	894,722.60
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14			475,000.000	424,908.88
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			190,000.000	180,718.70
CONVATEC FINANCE INTERNAT 144A 8.250% 01/15/2019 DD 08/12/13			345,000.000	350,175.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	61,200.00
CORP NACIONAL DEL COBRE D 144A 3.000% 07/17/2022 DD 07/17/12			982,000.000	942,049.29
CORP NACIONAL DEL COBRE D 144A 4.250% 07/17/2042 DD 07/17/12			692,000.000	635,612.39
CORP NACIONAL DEL COBRE D 144A 4.500% 08/13/2023 DD 08/13/13			675,000.000	713,106.45
CORP NACIONAL DEL COBRE D 144A 5.625% 09/21/2035 DD 09/21/05			211,000.000	236,649.37
CORP NACIONAL DEL COBRE D REGS 3.750% 11/04/2020 DD 11/04/10			155,000.000	158,614.91
CORP NACIONAL DEL COBRE D REGS 3.875% 11/03/2021 DD 11/03/11			226,000.000	232,103.81
CORP NACIONAL DEL COBRE D REGS 6.150% 10/24/2036 DD 10/24/06			370,000.000	439,885.23
CORP NACIONAL DEL COBRE D REGS 7.500% 01/15/2019 DD 01/27/09			277,000.000	326,569.43
CORRECTIONS CORP OF AMERICA 4.125% 04/01/2020 DD 04/04/13			341,000.000	331,622.50
COSAN LUXEMBOURG SA 144A 5.000% 03/14/2023 DD 03/14/13			323,000.000	287,470.00
COSAN LUXEMBOURG SA 144A 9.500% 03/14/2018 DD 03/14/13			600,000.000	197,487.04
COSTA RICA GOVERNMENT INT 144A 4.375% 04/30/2025 DD 04/30/13			710,000.000	624,800.00
COSTA RICA GOVERNMENT INT 144A 7.000% 04/04/2044 DD 04/04/14			572,000.000	560,560.00
COSTA RICA GOVERNMENT INT REGS 4.250% 01/26/2023 DD 11/21/12			446,000.000	408,090.00
COTT BEVERAGES INC 144A 5.375% 07/01/2022 DD 06/24/14			179,000.000	164,232.50
COUNTRY GARDEN HOLDINGS C REGS 11.125% 02/23/2018 DD 02/23/11			117,000.000	124,079.67
COUNTRY GARDEN HOLDINGS C REGS 7.250% 04/04/2021 DD 10/04/13			55,000.000	52,085.00
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04			653,970.161	627,195.32
COX COMMUNICATIONS INC 144A 3.850% 02/01/2025 DD 12/08/14			760,000.000	767,156.92
CPG INTERNATIONAL 9/13 COV-LITE TLB			1,234,375.000	1,213,551.10
CPG MERGER SUB LLC 144A 8.000% 10/01/2021 DD 09/30/13			551,000.000	563,397.50
CPS AUTO RECEIVABLES C D 144A 10.000% 03/15/2019 DD 12/14/11			84,780.050	85,434.21

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CREDIT ACCEPTANCE CORP 144A 6.125% 02/15/2021 DD 01/22/14	310,000.000	310,000.00
		CREDIT SUISSE FIRS CKN5 H 144A VAR RT 09/15/2034 DD 11/01/01	8,027.010	4,958.58
		CREDIT SUISSE FIRST BO AR8 2A1 VAR RT 09/25/2034 DD 08/01/04	511,537.530	509,489.85
		CREDIT SUISSE FIRST C4 E 144A VAR RT 10/15/2039 DD 11/01/04	733,000.000	746,690.24
		CREDIT SUISSE NEW YORK 3.625% 09/09/2024 DD 09/09/14	1,160,000.000	1,179,997.25
		CREDIT-BASED ASSET SC1 B3 144A VAR RT /05/25/2036 DD 05/01/06	147,000.000	62,498.52
		CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01	262,266.880	259,856.65
		CRESTWOOD MIDSTREAM PARTNERS L 6.125% 03/01/2022 DD 03/01/14	102,000.000	97,410.00
		CROATIA GOVERNMENT INTERN 144A 6.000% 01/26/2024 DD 11/26/13	1,212,000.000	1,305,930.00
		CROATIA GOVERNMENT INTERN 144A 6.375% 03/24/2021 DD 03/24/11	401,000.000	438,092.50
		CROWN AMERICAS 10/14 TLB	695,000.000	694,131.25
		CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13	420,000.000	407,400.00
		CROWN CASTLE 12/13 EXTENDED INCREMENTAL TLB2	1,288,335.740	1,265,789.86
		CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12	654,000.000	667,080.00
		CROWN CASTLE INTL CORP 4.875% 04/15/2022 DD 04/15/14	22,000.000	22,220.00
		CROWN CASTLE TOWERS LLC 144A 4.883% 08/15/2040 DD 08/16/10	340,000.000	373,736.84
		CROWN CASTLE TOWERS LLC 144A 6.113% 01/15/2040 DD 01/15/10	1,000,000.000	1,148,642.00
		CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96	118,000.000	130,390.00
		CSC HOLDINGS LLC 144A 5.250% 06/01/2024 DD 05/23/14	85,000.000	85,425.00
		CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11	910,000.000	1,005,550.00
		CUMULUS MEDIA 12/13 TLB	1,250,000.000	1,210,412.50
		CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	535,832.800	683,335.25
		CWABS REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05	168,343.350	145,298.33
		CWABS REVOLVING HOME EQUI D 2A VAR RT 11/15/2035 DD 08/30/05	132,914.300	120,225.50
		CWABS REVOLVING HOME EQUI G 2A VAR RT 12/15/2035 DD 09/30/05	445,233.765	382,936.65
		CWABS REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05	58,679.920	50,344.32
		CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04	514,060.510	451,110.72
		CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04	53,375.659	46,703.11
		CWABS REVOLVING HOME EQUI U 2A VAR RT 03/15/2034 DD 12/30/04	257,743.532	205,445.57
		CWABS REVOLVING HOME EQUI I A VAR RT 02/15/2034 DD 09/29/04	641,515.530	583,246.04
		CWHEQ REVOLVING HO F 2A1A VAR RT 007/15/2036 DD 06/30/06	1,442,982.319	1,323,903.09
		CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06	1,876,351.040	1,588,057.21
		CWHEQ REVOLVING HOME EQUI I 2A VAR RT 01/15/2037 DD 12/29/06	507,742.672	467,387.79
		CYRUSONE LP / CYRUSONE FINANCE 6.375% 11/15/2022 DD 05/15/13	293,000.000	312,777.50
		DAIMLER FINANCE NORTH AME 144A 1.375% 08/01/2017 DD 08/01/14	1,290,000.000	1,283,979.57
		DANA HOLDING CORP 5.500% 12/15/2024 DD 12/09/14	501,000.000	506,010.00
		DARLING INGREDIENTS INC 5.375% 01/15/2022 DD 07/15/14	362,000.000	356,570.00
		DAVITA 6/14 TLB	1,044,750.000	1,031,930.92
		DAVITA HEALTHCARE PARTNERS INC 5.125% 07/15/2024 DD 06/13/14	1,518,000.000	1,548,360.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DAVITA HEALTHCARE PARTNERS INC 5.750% 08/15/2022 DD 08/28/12			1,133,000.000	1,200,980.00
DAYTON POWER & LIGHT CO/THE 1.875% 09/15/2016 DD 03/15/14			1,085,000.000	1,096,987.08
DCP MIDSTREAM LLC 144A VAR RT 05/21/2043 DD 05/21/13			420,000.000	407,400.00
DEALER TIRE 12/14 TLB 0.000% 12/22/2021 DD 12/02/14			300,000.000	297,750.00
DEL MONTE 2/14 TLB			241,913.900	231,027.77
DELL 9/13 (USD) COV-LITE TLB			1,737,450.000	1,732,237.65
DELTA AIR LINES (4/11) TLB 0.000% 04/20/2017 DD 04/15/11			778,229.330	768,501.47
DELTA AIR LINES 2007-1 CLASS A 6.821% 02/10/2024 DD 02/10/08			157,260.280	182,421.92
DENALI BORROWER LLC / DEN 144A 5.625% 10/15/2020 DD 10/07/13			1,400,000.000	1,456,700.00
DIAMOND FOODS INC 144A 7.000% 03/15/2019 DD 02/19/14			141,000.000	144,525.00
DIAMONDBACK ENERGY INC 7.625% 10/01/2021 DD 10/01/14			126,000.000	123,007.50
DIGICEL GROUP LTD 144A 7.125% 04/01/2022 DD 04/02/14			318,000.000	295,740.00
DIGNITY HEALTH 2.637% 11/01/2019 DD 10/15/14			905,000.000	911,964.88
DILLARD'S INC 7.000% 12/01/2028 DD 12/07/98			130,000.000	137,800.00
DILLARD'S INC 7.750% 05/15/2027 DD 05/15/97			20,000.000	22,350.00
DILLARD'S INC 7.750% 07/15/2026 DD 07/17/96			390,000.000	433,875.00
DILLARD'S INC 7.875% 01/01/2023 DD 01/01/93			100,000.000	115,500.00
DIRECTV HOLDINGS LLC / DIRECTV 4.450% 04/01/2024 DD 03/20/14			2,045,000.000	2,139,691.68
DIRECTV HOLDINGS LLC / DIRECTV 5.875% 10/01/2019 DD 04/01/10			785,000.000	897,908.12
DISCOVER FINANCIAL SERVICES 5.200% 04/27/2022 DD 10/27/12			230,000.000	254,013.15
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			850,000.000	822,375.00
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13			925,000.000	931,937.50
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			377,000.000	386,425.00
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11			716,000.000	769,700.00
DISH DBS CORP 7.875% 09/01/2019 DD 08/17/09			1,229,000.000	1,394,915.00
DISTRIBUTION FINANCIAL SER 1 D 7.730% 11/15/2022 DD 11/27/01			1,114,175.000	260,995.49
DNB BANK ASA 144A 3.200% 04/03/2017 DD 04/03/12			6,600,000.000	6,840,266.40
DOLLAR TREE 7/14 BRIDGE			530,000.000	530,000.00
DOMINICAN REPUBLIC INTERN 144A 7.450% 04/30/2044 DD 04/30/14			225,000.000	246,017.25
DOMINICAN REPUBLIC INTERN REGS 6.600% 01/28/2024 DD 10/28/13			742,000.000	790,230.00
DOMINICAN REPUBLIC INTERN REGS 7.500% 05/06/2021 DD 05/06/10			2,784,000.000	3,052,461.12
DOMINICAN REPUBLIC INTERN REGS 9.040% 01/23/2018 DD 01/23/05			42,079.640	44,604.42
DOMINION GAS HOLDINGS LLC 3.600% 12/15/2024 DD 12/08/14			595,000.000	605,261.97
DOMINION RESOURCES INC/VA 3.625% 12/01/2024 DD 11/25/14			955,000.000	967,377.76
DOOSAN INFRACORE 5/14 COV-LITE TLB			1,009,884.610	1,002,310.48
DORIC NIMROD AIR FINANCE 144A 5.125% 11/30/2024 DD 07/11/12			699,267.990	722,487.19
DR HORTON INC 3.750% 03/01/2019 DD 02/24/14			115,000.000	113,850.00
DR PEPPER SNAPPLE GROUP INC 2.700% 11/15/2022 DD 11/20/12			800,000.000	781,434.40
DR PEPPER SNAPPLE GROUP INC 2.900% 01/15/2016 DD 01/11/11			1,465,000.000	1,494,522.68

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DRYDEN SENIOR LOA 28A B2L 144A VAR RT 08/15/2025 DD 07/03/13			390,388.000	333,883.24
DS SERVICES OF AMERICA IN 144A 10.000% 09/01/2021 DD 03/01/14			760,000.000	877,800.00
DUPONT PERFORMANCE 1/14 (USD) TL			266,450.650	258,915.42
DYNEGY 4/13 TLB2			432,163.420	425,322.27
DYNEGY FINANCE I INC / DY 144A 7.625% 11/01/2024 DD 10/27/14			380,000.000	387,600.00
DYNEGY INC 5.875% 06/01/2023 DD 12/01/13			85,000.000	80,750.00
E*TRADE FINANCIAL CORP 5.375% 11/15/2022 DD 11/17/14			491,000.000	502,047.50
E.ON INTERNATIONAL FINANCE BV 6.000% 10/30/2019			100,000.000	184,395.96
ECO SERVICES OPERATIONS L 144A 8.500% 11/01/2022 DD 10/24/14			200,000.000	203,000.00
ECOPETROL SA 4.250% 09/18/2018 DD 09/18/13			60,000.000	62,400.00
ECOPETROL SA 5.875% 09/18/2023 DD 09/18/13			165,000.000	174,693.75
EDUCATIONAL FUNDING 1A A2 144A VAR RT 10/25/2029 DD 11/14/06			186,636.760	172,613.25
EDWARDS LIFESCIENCES CORP 2.875% 10/15/2018 DD 10/03/13			1,120,000.000	1,135,384.32
EFIH 6/14 DIP TL			1,300,000.000	1,299,194.00
EKSPORTFINANS ASA 0.720% 07/28/2016			100,000,000.000	815,146.55
EKSPORTFINANS ASA 2.000% 09/15/2015 DD 09/15/10			1,900,000.000	1,902,223.00
EKSPORTFINANS ASA 2.375% 05/25/2016 DD 05/25/11			700,000.000	701,638.00
EKSPORTFINANS ASA 2.875% 11/16/2016			100,000.000	103,393.45
EKSPORTFINANS ASA 5.500% 05/25/2016 DD 05/25/06			300,000.000	313,455.00
EKSPORTFINANS ASA 5.500% 06/26/2017			200,000.000	213,122.00
EKSPORTFINANS ASA 5.500% 06/26/2017 DD 06/26/07			400,000.000	426,244.00
EL SALVADOR GOVERNMENT IN REGS 7.375% 12/01/2019 DD 12/01/09			423,000.000	469,530.00
EL SALVADOR GOVERNMENT IN REGS 7.750% 01/24/2023 DD 10/24/02			1,240,000.000	1,364,000.00
EMAC OWNER TRUST 199 1 A3 144A 6.630% 01/15/2025 DD 07/07/98			818,182.930	316,023.15
EMAC OWNER TRUST 200 1 A2 144A VAR RT 001/15/2027 DD 02/01/00			301,050.440	214,529.80
EMDEON INC 11.000% 12/31/2019 DD 06/30/12			560,000.000	609,000.00
EMECO PTY LTD 144A 9.875% 03/15/2019 DD 03/17/14			635,000.000	482,600.00
ENABLE MIDSTREAM PARTNERS 144A 3.900% 05/15/2024 DD 05/27/14			610,000.000	587,970.46
ENDO FINANCE LLC / ENDO F 144A 7.250% 01/15/2022 DD 05/06/14			710,000.000	759,700.00
ENDO FINANCE LLC 144A 5.750% 01/15/2022 DD 12/19/13			315,000.000	315,000.00
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			1,998,000.000	2,320,177.50
ENTEGRIS 4/14 COV-LITE TLB			1,066,565.200	1,041,234.28
ENTEGRIS INC 144A 6.000% 04/01/2022 DD 04/01/14			515,000.000	521,437.50
ENERGY CORP 3.625% 09/15/2015 DD 09/16/10			2,000,000.000	2,028,486.00
ENERGY MISSISSIPPI INC 3.100% 07/01/2023 DD 12/11/12			740,000.000	731,073.38
ENTERPRISE PRODUCTS OPERATING 2.550% 10/15/2019 DD 10/14/14			2,085,000.000	2,064,008.22
ENTERPRISE PRODUCTS OPERATING 3.750% 02/15/2025 DD 10/14/14			2,220,000.000	2,228,453.76
EP ENERGY LLC / EP ENERGY FINA 9.375% 05/01/2020 DD 11/01/12			565,000.000	570,650.00
EP ENERGY LLC / EVEREST ACQUIS 7.750% 09/01/2022 DD 08/13/12			758,000.000	708,730.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EP ENERGY LLC / EVEREST ACQUIS 9.375% 05/01/2020 DD 11/01/12			601,000.000	607,010.00
EQUINIX INC 4.875% 04/01/2020 DD 03/05/13			695,000.000	691,525.00
EQUINIX INC 5.375% 01/01/2022 DD 11/20/14			1,256,000.000	1,267,806.40
EQUINIX INC 5.375% 04/01/2023 DD 03/05/13			105,000.000	105,000.00
ERM 5/14 B1A COV-LITE TLB			270,000.000	263,250.00
ERP OPERATING LP 2.375% 07/01/2019 DD 06/19/14			1,475,000.000	1,468,695.85
ESAL GMBH 144A 6.250% 02/05/2023 DD 02/05/13			415,000.000	393,212.50
ESKOM HOLDINGS SOC LTD 144A 6.750% 08/06/2023 DD 08/06/13			236,000.000	244,850.00
ESSAR STEEL ALGOMA INC 144A 9.500% 11/15/2019 DD 11/14/14			460,000.000	463,450.00
ESTRN KY UNIV GEN RECPTS 4.000% 04/01/2015 DD 07/03/12			1,000,000.000	1,009,080.00
EXGEN TEXAS 9/14 COV-LITE TL			515,000.000	507,275.00
EXPORT DEVELOPMENT CANADA 3.250% 08/08/2017			230,000.000	191,284.36
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018			360,000.000	276,810.11
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019			235,000.000	188,776.68
EXPORT-IMPORT BANK OF KOREA 1.250% 11/20/2015 DD 11/20/12			600,000.000	601,068.60
EXPORT-IMPORT BANK OF KOREA 1.750% 02/27/2018			3,500,000.000	3,480,610.00
EXPORT-IMPORT BANK OF KOREA 4.000% 01/29/2021			200,000.000	213,902.60
EXPORT-IMPORT BANK OF KOREA 4.375% 09/15/2021 DD 09/15/11			2,400,000.000	2,630,064.00
EXPORT-IMPORT BANK OF KOREA 5.000% 04/11/2022			4,600,000.000	5,235,710.80
EXPORT-IMPORT BANK OF KOREA 5.875% 01/14/2015 DD 07/14/09			1,655,000.000	1,656,938.01
EXPRESS SCRIPTS HOLDING CO 1.250% 06/02/2017 DD 06/05/14			1,625,000.000	1,608,142.25
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12			4,418,320.000	4,686,586.38
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14			229,746.400	225,471.74
FCA US LLC / CG CO-ISSUER INC 8.250% 06/15/2021 DD 12/15/11			435,000.000	481,762.50
FDIC COMMERCIAL MORT C1 A 144A VAR RT 04/25/2031 DD 04/01/11			33,616.290	33,642.11
FED REPUBLIC OF BRAZIL 5.000% 01/27/2045 DD 08/01/14			135,000.000	132,300.00
FEDERAL DEMOCRATIC REPUB 144A 6.625% 12/11/2024 DD 12/11/14			283,000.000	275,925.00
FEDERAL HOME LN BK CONS BD 2.875% 09/13/2024 DD 08/15/14			3,260,000.000	3,345,144.68
FEDERAL MOGUL 4/14 TLC			548,625.000	543,413.06
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			1,205,000.000	1,789,249.07
FEDEX CORP 4.100% 04/15/2043 DD 04/11/13			490,000.000	487,086.46
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14			700,000.000	808,266.20
FFCA SECURED FRANCHI 2 B1 144A 8.270% 05/18/2026 DD 09/01/99			850,000.000	715,190.00
FHA KY MTG #4 MT TABOR APTS 7.5 02-01-2022			604,502.810	638,318.64
FHA KY MTG #9 WATTERSON LAKEVIEW 7.5 09-01			837,932.030	884,805.95
FHLMC POOL #17-0116 12.000% 03/01/2015 DD 03/01/85			40.640	40.68
FHLMC POOL #1B-0070 VAR RT 08/01/2031 DD 08/01/01			44,972.700	45,932.38
FHLMC POOL #1B-7279 VAR RT 08/01/2036 DD 02/01/07			655,219.420	704,751.39
FHLMC POOL #1J-1821 VAR RT 08/01/2038 DD 07/01/08			341,002.210	360,053.26

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #1L-0157	VAR RT 07/01/2035 DD 07/01/05	143,988.930	153,232.23
FHLMC	POOL #1L-1225	VAR RT 08/01/2035 DD 01/01/06	418,393.470	449,301.66
FHLMC	POOL #1L-1437	VAR RT 06/01/2035 DD 04/01/07	311,083.720	333,903.72
FHLMC	POOL #1N-0063	VAR RT 10/01/2035 DD 12/01/05	23,878.450	25,496.45
FHLMC	POOL #78-8628	VAR RT 08/01/2031 DD 08/01/01	29,642.100	30,468.44
FHLMC	POOL #A1-0573	5.500% 06/01/2033 DD 06/01/03	12,807.260	14,414.53
FHLMC	POOL #A1-1229	5.500% 07/01/2033 DD 07/01/03	17,045.030	19,125.42
FHLMC	POOL #A1-1348	5.500% 07/01/2033 DD 07/01/03	22,196.940	24,989.11
FHLMC	POOL #A1-2547	5.500% 08/01/2033 DD 08/01/03	103,933.980	117,019.00
FHLMC	POOL #A1-3483	6.500% 09/01/2033 DD 09/01/03	13,249.000	15,053.05
FHLMC	POOL #A1-4440	5.500% 10/01/2033 DD 10/01/03	56,757.400	63,326.93
FHLMC	POOL #A1-4797	5.500% 11/01/2033 DD 10/01/03	80,931.230	90,478.01
FHLMC	POOL #A1-5086	6.500% 10/01/2033 DD 10/01/03	76,388.520	86,823.24
FHLMC	POOL #A1-5676	6.500% 11/01/2033 DD 11/01/03	15,820.800	17,975.03
FHLMC	POOL #A1-6908	6.500% 12/01/2033 DD 12/01/03	43,695.110	49,729.92
FHLMC	POOL #A1-8187	6.500% 02/01/2034 DD 01/01/04	73,882.750	83,942.97
FHLMC	POOL #A2-6079	5.500% 01/01/2034 DD 08/01/04	27,918.540	31,282.76
FHLMC	POOL #A5-1893	6.000% 06/01/2036 DD 08/01/06	207,976.580	237,392.93
FHLMC	POOL #A6-1562	5.500% 10/01/2036 DD 03/01/07	119,607.480	133,907.15
FHLMC	POOL #A6-7374	6.000% 08/01/2037 DD 10/01/07	283,409.900	320,817.42
FHLMC	POOL #A6-9589	6.500% 11/01/2037 DD 12/01/07	40,004.130	46,910.44
FHLMC	POOL #A8-1050	6.500% 08/01/2038 DD 08/01/08	72,683.240	82,610.47
FHLMC	POOL #A8-2880	5.500% 11/01/2038 DD 10/01/08	487,926.880	544,512.92
FHLMC	POOL #A8-4382	5.500% 02/01/2039 DD 01/01/09	30,064.410	33,542.91
FHLMC	POOL #A8-7441	4.000% 07/01/2039 DD 07/01/09	3,659,343.570	3,941,805.99
FHLMC	POOL #A8-9850	5.000% 11/01/2039 DD 11/01/09	847,641.810	938,289.79
FHLMC	POOL #A9-1518	4.500% 03/01/2040 DD 03/01/10	599,717.100	650,095.86
FHLMC	POOL #A9-1818	5.000% 04/01/2040 DD 04/01/10	16,499.500	18,334.68
FHLMC	POOL #A9-1927	4.500% 04/01/2040 DD 04/01/10	980,197.450	1,063,659.48
FHLMC	POOL #A9-3101	5.000% 07/01/2040 DD 07/01/10	1,730,833.190	1,916,562.58
FHLMC	POOL #A9-3990	4.000% 09/01/2040 DD 09/01/10	525,580.110	561,085.07
FHLMC	POOL #A9-5825	4.000% 12/01/2040 DD 12/01/10	133,470.080	142,475.32
FHLMC	POOL #A9-7944	5.000% 04/01/2041 DD 03/01/11	177,660.280	196,766.18
FHLMC	POOL #B1-0151	5.000% 10/01/2018 DD 10/01/03	14,970.250	15,730.63
FHLMC	POOL #B1-0861	4.500% 11/01/2018 DD 11/01/03	46,582.330	48,923.98
FHLMC	POOL #B1-3067	4.500% 03/01/2019 DD 03/01/04	5,556.280	5,847.05
FHLMC	POOL #B1-3610	4.500% 05/01/2019 DD 04/01/04	11,570.170	12,156.46
FHLMC	POOL #B1-3770	4.500% 05/01/2019 DD 04/01/04	87,645.190	92,080.60
FHLMC	POOL #C0-0712	6.500% 02/01/2029 DD 02/01/99	13,610.860	15,609.58

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #C0-0731	6.500% 03/01/2029 DD 03/01/99	11,583.220	13,536.75
FHLMC	POOL #C0-0760	6.500% 05/01/2029 DD 05/01/99	5,741.830	6,595.83
FHLMC	POOL #C0-0764	6.000% 05/01/2029 DD 05/01/99	2,962.640	3,394.13
FHLMC	POOL #C0-0785	6.500% 06/01/2029 DD 06/01/99	11,844.390	13,859.20
FHLMC	POOL #C0-0835	6.500% 07/01/2029 DD 07/01/99	17,527.030	20,210.19
FHLMC	POOL #C0-1272	6.000% 12/01/2031 DD 12/01/01	25,330.150	29,016.50
FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	76,982.840	91,647.25
FHLMC	POOL #C0-1418	5.500% 10/01/2032 DD 10/01/02	431,129.670	485,680.12
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	40,456.350	47,935.85
FHLMC	POOL #C0-1552	5.500% 05/01/2033 DD 05/01/03	7,812.810	8,795.01
FHLMC	POOL #C0-1810	6.500% 02/01/2034 DD 02/01/04	151,142.110	179,961.99
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	110,303.670	120,040.52
FHLMC	POOL #C0-2772	6.500% 04/01/2037 DD 04/01/07	109,168.050	124,032.88
FHLMC	POOL #C4-8670	6.500% 03/01/2031 DD 03/01/01	5,116.880	5,813.62
FHLMC	POOL #C4-8672	6.000% 03/01/2031 DD 03/01/01	495.400	560.06
FHLMC	POOL #C5-1990	6.500% 05/01/2031 DD 05/01/01	66,421.170	75,465.39
FHLMC	POOL #C5-3589	6.500% 06/01/2031 DD 06/01/01	17,316.100	19,829.67
FHLMC	POOL #C5-5823	6.500% 02/01/2029 DD 07/01/01	27,954.140	31,760.51
FHLMC	POOL #C5-6031	6.500% 12/01/2024 DD 07/01/01	9,844.930	11,185.46
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	22,293.610	25,682.20
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	22,653.210	23,452.79
FHLMC	POOL #C6-9057	7.000% 07/01/2032 DD 07/01/02	3,726.870	3,859.07
FHLMC	POOL #C7-0091	7.000% 08/01/2032 DD 08/01/02	21,194.920	24,400.62
FHLMC	POOL #C7-1891	6.000% 10/01/2032 DD 10/01/02	4,472.220	5,054.85
FHLMC	POOL #C7-5191	5.500% 01/01/2033 DD 12/01/02	11,292.890	12,600.99
FHLMC	POOL #C7-5679	5.500% 01/01/2033 DD 01/01/03	37,281.720	41,941.54
FHLMC	POOL #C7-6179	5.500% 01/01/2033 DD 01/01/03	26,982.610	30,103.38
FHLMC	POOL #C7-9768	5.500% 05/01/2033 DD 05/01/03	3,531.640	3,938.91
FHLMC	POOL #C8-0342	6.500% 09/01/2025 DD 09/01/95	4,070.400	4,676.24
FHLMC	POOL #D4-7235	6.000% 01/01/2024 DD 01/01/94	922.710	1,042.23
FHLMC	POOL #D6-0685	9.000% 06/01/2025 DD 06/01/95	901.360	905.60
FHLMC	POOL #E0-1641	4.500% 05/01/2019 DD 05/01/04	83,987.600	88,383.90
FHLMC	POOL #E0-2930	3.500% 07/01/2026 DD 07/01/11	75,212.170	79,518.71
FHLMC	POOL #E9-0419	6.000% 07/01/2017 DD 06/01/02	4,783.980	4,957.67
FHLMC	POOL #E9-0531	6.000% 07/01/2017 DD 07/01/02	11,226.170	11,690.49
FHLMC	POOL #E9-0532	6.000% 07/01/2017 DD 07/01/02	11,589.780	12,055.57
FHLMC	POOL #E9-0560	6.000% 07/01/2017 DD 07/01/02	1,513.650	1,572.31
FHLMC	POOL #E9-0683	6.000% 08/01/2017 DD 07/01/02	51,407.280	53,528.67
FHLMC	POOL #E9-0689	6.000% 08/01/2017 DD 07/01/02	8,661.310	9,073.34

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #E9-1434	6.000% 09/01/2017 DD 09/01/02	8,883.820	9,268.92
FHLMC	POOL #E9-6884	4.500% 06/01/2018 DD 06/01/03	90,079.990	94,592.04
FHLMC	POOL #E9-7104	4.500% 06/01/2018 DD 06/01/03	103,489.120	108,679.62
FHLMC	POOL #E9-7197	5.000% 06/01/2018 DD 06/01/03	73,768.940	77,533.10
FHLMC	POOL #E9-7432	5.000% 07/01/2018 DD 07/01/03	49,812.200	52,384.59
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	4,554.640	5,164.92
FHLMC	POOL #G0-0983	6.500% 11/01/2028 DD 10/01/98	802.150	938.56
FHLMC	POOL #G0-1469	5.500% 12/01/2032 DD 12/01/02	53,270.630	60,027.89
FHLMC	POOL #G0-1563	5.500% 06/01/2033 DD 05/01/03	614,821.880	693,177.43
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	234,003.040	264,259.48
FHLMC	POOL #G0-1721	6.500% 08/01/2034 DD 09/01/04	22,511.010	26,737.07
FHLMC	POOL #G0-1734	6.500% 09/01/2034 DD 10/01/04	26,582.090	30,201.63
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	260,098.770	293,916.12
FHLMC	POOL #G0-1771	5.500% 02/01/2035 DD 01/01/05	172,275.810	194,429.86
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	474,842.100	526,024.06
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	941,956.730	1,042,385.27
FHLMC	POOL #G0-1974	5.000% 12/01/2035 DD 12/01/05	300,367.880	332,036.31
FHLMC	POOL #G0-2023	5.500% 06/01/2035 DD 12/01/05	78,045.390	88,285.42
FHLMC	POOL #G0-2086	5.000% 02/01/2036 DD 02/01/06	59,518.110	65,780.60
FHLMC	POOL #G0-2419	6.500% 10/01/2036 DD 10/01/06	1,971.990	2,240.51
FHLMC	POOL #G0-2525	6.000% 12/01/2036 DD 12/01/06	91,767.200	104,289.45
FHLMC	POOL #G0-2561	5.500% 02/01/2037 DD 01/01/07	73,476.790	82,219.67
FHLMC	POOL #G0-2793	5.000% 05/01/2037 DD 04/01/07	22,551.070	24,860.99
FHLMC	POOL #G0-4118	6.000% 03/01/2038 DD 03/01/08	122,780.510	138,900.52
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	402,459.090	452,915.70
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	208,916.160	231,398.52
FHLMC	POOL #G0-6047	4.500% 05/01/2040 DD 10/01/10	142,489.570	154,580.41
FHLMC	POOL #G0-6066	6.000% 05/01/2040 DD 10/01/10	418,539.100	473,501.23
FHLMC	POOL #G0-6975	4.000% 04/01/2042 DD 04/01/12	1,086,499.800	1,159,556.71
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	115,939.640	123,735.49
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	441,798.730	497,718.36
FHLMC	POOL #G0-8072	5.000% 08/01/2035 DD 08/01/05	285,715.340	315,968.74
FHLMC	POOL #G0-8368	4.500% 10/01/2039 DD 10/01/09	991,112.020	1,074,455.57
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	627,749.760	635,449.80
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	1,946,029.050	2,025,589.43
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	1,040,298.370	1,052,315.87
FHLMC	POOL #G0-8540	3.000% 08/01/2043 DD 08/01/13	2,662,392.480	2,693,166.09
FHLMC	POOL #G0-8544	3.000% 09/01/2043 DD 09/01/13	2,240,095.930	2,265,769.13
FHLMC	POOL #G0-8566	3.500% 01/01/2044 DD 01/01/14	918,717.800	956,278.16

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G1-1565	4.500% 01/01/2019 DD 05/01/04	222,533.840	233,699.20
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	82,100.280	87,553.31
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	101,987.330	108,760.22
FHLMC	POOL #G1-2454	5.500% 11/01/2021 DD 11/01/06	572,773.140	623,872.52
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	131,037.900	139,935.28
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	220,814.950	235,117.70
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	1,578,929.550	1,669,248.91
FHLMC	POOL #G1-8465	2.500% 05/01/2028 DD 05/01/13	938,661.680	956,700.93
FHLMC	POOL #G1-8475	2.500% 08/01/2028 DD 08/01/13	1,099,043.010	1,120,180.73
FHLMC	POOL #G1-8484	3.000% 10/01/2028 DD 10/01/13	1,463,521.250	1,520,872.69
FHLMC	POOL #G1-8520	2.500% 08/01/2029 DD 08/01/14	187,044.260	190,476.11
FHLMC	POOL #G3-0360	6.000% 10/01/2027 DD 10/01/07	34,015.230	38,511.48
FHLMC	POOL #J0-9380	4.500% 04/01/2024 DD 03/01/09	238,790.310	257,850.75
FHLMC	POOL #J1-3382	3.500% 11/01/2025 DD 10/01/10	443,587.680	468,948.52
FHLMC	POOL #J1-6072	3.500% 07/01/2026 DD 07/01/11	475,229.600	502,421.77
FHLMC	POOL #J1-9206	3.000% 05/01/2027 DD 05/01/12	1,442,555.630	1,501,072.97
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	1,051,134.380	1,071,994.08
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	1,248,016.260	1,271,969.63
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	483,878.130	516,414.39
FHLMC	POOL #Q0-1537	5.000% 06/01/2041 DD 06/01/11	540,859.450	598,791.34
FHLMC	POOL #Q0-1813	4.500% 07/01/2041 DD 07/01/11	1,359,732.060	1,475,787.54
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	1,014,430.890	1,082,641.84
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	3,488,061.480	3,634,401.81
FHLMC	POOL #Q0-5377	4.000% 01/01/2042 DD 12/01/11	464,661.030	495,905.12
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	1,078,669.800	1,123,802.87
FHLMC	POOL #Q1-2263	3.500% 10/01/2042 DD 10/01/12	679,291.710	707,063.50
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	784,354.170	793,892.07
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	3,399,183.130	3,445,087.67
FHLMC	POOL #Q1-8784	3.500% 06/01/2043 DD 05/01/13	1,039,360.000	1,081,852.62
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	1,385,120.540	1,400,870.19
FHLMC	POOL #Z4-0045	5.000% 02/01/2039 DD 07/01/12	294,219.280	324,319.76
FHLMC	MULTICLASS MTG K001	A2 VAR RT 04/25/2016 DD 08/01/06	75,359.930	79,285.88
FHLMC	MULTICLASS MTG K023	A2 2.307% 08/25/2022 DD 12/01/12	725,000.000	714,216.35
FHLMC	MULTICLASS MTG K026	A2 2.510% 11/25/2022 DD 05/01/13	1,520,000.000	1,516,193.92
FIELDWOOD	9/13 2ND LIEN TL		650,000.000	472,062.50
FIGUEROA	CLO 2013-1 1A D 144A VAR RT	03/21/2024 DD 03/21/13	1,625,000.000	1,472,100.24
FINANCING OF INFRASTRUCUR	REGS 9.000%	12/07/2017	721,000.000	432,600.00
FIRST DATA	1/14 (USD) EXTENDED TL		326,157.240	321,013.75
FIRST DATA	7/14 (USD) 2018B TL		50,000.000	48,825.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST DATA 7/14 (USD) TL 0.000% 03/23/2018 DD 07/07/14			1,025,000.000	1,003,864.50
FIRST DATA CORP 10.625% 06/15/2021 DD 02/15/14			98,000.000	110,985.00
FIRST DATA CORP 12.625% 01/15/2021 DD 07/15/11			1,151,000.000	1,366,812.50
FIRST DATA CORP 144A 6.750% 11/01/2020 DD 08/16/12			448,000.000	478,240.00
FIRST DATA CORP 144A 7.375% 06/15/2019 DD 04/13/11			374,000.000	393,635.00
FIRST DATA CORP 144A 8.250% 01/15/2021 DD 12/17/10			1,364,000.000	1,459,480.00
FIRST DATA CORP 144A 8.875% 08/15/2020 DD 08/20/10			713,000.000	764,692.50
FIRST NIAGARA FINANCIAL GROUP 7.250% 12/15/2021 DD 12/13/11			450,000.000	509,576.40
FIRST QUANTUM MINERALS LT 144A 7.250% 05/15/2022 DD 05/13/14			200,000.000	180,000.00
FIRSTMERIT CORP 4.350% 02/04/2023 DD 02/04/13			755,000.000	793,077.67
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04			1,015,000.000	1,109,354.40
FLOATEL 5/14 COV-LITE TL			1,339,875.000	1,071,900.00
FLORIDA EAST COAST HLDGS 144A 9.750% 05/01/2020 DD 04/23/14			311,000.000	309,445.00
FLORIDA EAST COAST HOLDIN 144A 6.750% 05/01/2019 DD 04/23/14			505,000.000	499,950.00
FLORIDA GAS TRANSMISSION 144A 7.900% 05/15/2019 DD 05/08/09			100,000.000	120,175.00
FMG RESOURCES AUGUST 2006 144A 6.875% 04/01/2022 DD 03/19/12			780,000.000	649,350.00
FMG RESOURCES AUGUST 2006 144A 8.250% 11/01/2019 DD 10/28/11			644,000.000	586,040.00
FNMA POOL #0129940 8.000% 11/01/2018 DD 08/01/91			685.460	687.92
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93			22,772.070	26,107.57
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94			28,401.040	32,530.81
FNMA POOL #0250998 7.500% 07/01/2017 DD 06/01/97			784.120	791.82
FNMA POOL #0251507 6.500% 12/01/2017 DD 11/01/97			6,030.940	6,868.18
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98			1,074.580	1,223.76
FNMA POOL #0251613 6.500% 04/01/2028 DD 03/01/98			11,974.580	13,636.94
FNMA POOL #0251729 6.500% 05/01/2018 DD 04/01/98			3,978.090	4,530.35
FNMA POOL #0251787 6.500% 06/01/2018 DD 05/01/98			3,232.440	3,681.18
FNMA POOL #0251825 6.500% 07/01/2018 DD 06/01/98			10,543.390	12,007.07
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98			2,682.550	3,054.95
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98			1,587.380	1,843.57
FNMA POOL #0252023 6.500% 10/01/2018 DD 09/01/98			1,445.820	1,646.54
FNMA POOL #0252059 6.500% 08/01/2028 DD 08/01/98			9,163.300	10,435.39
FNMA POOL #0252104 6.500% 11/01/2018 DD 10/01/98			10,023.150	11,414.61
FNMA POOL #0252111 6.500% 09/01/2028 DD 09/01/98			14,737.600	16,783.54
FNMA POOL #0252180 6.500% 10/01/2028 DD 10/01/98			6,829.790	7,777.93
FNMA POOL #0252207 6.500% 01/01/2019 DD 12/01/98			3,575.640	4,072.03
FNMA POOL #0252210 6.500% 02/01/2019 DD 01/01/99			1,433.280	1,632.25
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99			2,538.230	2,897.34
FNMA POOL #0252348 6.500% 03/01/2019 DD 02/01/99			7,303.660	8,317.59
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99			9,775.060	11,381.20

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	2,796.200	3,184.38
FNMA	POOL #0252499	6.500% 06/01/2019 DD 05/01/99	5,944.460	6,769.70
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	2,336.670	2,661.06
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	1,388.150	1,655.70
FNMA	POOL #0254092	6.500% 12/01/2031 DD 11/01/01	65,261.990	75,148.08
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	3,150.410	3,623.55
FNMA	POOL #0254305	6.500% 05/01/2022 DD 04/01/02	2,558.470	2,913.65
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	53,759.320	62,861.29
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	72,279.710	87,022.04
FNMA	POOL #0254720	4.500% 05/01/2018 DD 04/01/03	69,947.340	73,483.88
FNMA	POOL #0254800	5.500% 07/01/2023 DD 06/01/03	254,447.620	284,337.92
FNMA	POOL #0254975	6.500% 09/01/2023 DD 09/01/03	110,124.810	125,412.83
FNMA	POOL #0255493	5.500% 11/01/2024 DD 10/01/04	175,509.410	196,132.59
FNMA	POOL #0257101	5.000% 02/01/2028 DD 01/01/08	38,707.060	42,733.85
FNMA	POOL #0268416	7.000% 01/01/2024 DD 01/01/94	769.510	809.48
FNMA	POOL #0299910	6.500% 04/01/2024 DD 01/01/95	23,291.020	26,524.38
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	186.700	217.64
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	1,278.960	1,456.51
FNMA	POOL #0323003	6.500% 02/01/2018 DD 01/01/98	591.910	674.08
FNMA	POOL #0323287	6.500% 09/01/2018 DD 08/01/98	1,064.810	1,212.63
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	2,682.350	3,139.26
FNMA	POOL #0323412	6.500% 12/01/2028 DD 11/01/98	51,036.490	59,191.23
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	7,188.180	8,339.27
FNMA	POOL #0323591	6.500% 03/01/2029 DD 02/01/99	21,220.630	24,301.91
FNMA	POOL #0323621	6.500% 01/01/2029 DD 02/01/99	17,205.240	19,593.75
FNMA	POOL #0323632	6.500% 04/01/2029 DD 03/01/99	19,135.180	21,900.42
FNMA	POOL #0323809	6.500% 06/01/2019 DD 06/01/99	3,231.760	3,680.41
FNMA	POOL #0333048	6.500% 01/01/2026 DD 01/01/96	8,445.060	9,617.44
FNMA	POOL #0345158	9.000% 06/01/2026 DD 06/01/96	2,025.930	2,111.45
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	305.300	319.22
FNMA	POOL #0354869	9.000% 08/01/2026 DD 08/01/96	5,209.380	5,232.63
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	746.640	864.90
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	212.870	214.47
FNMA	POOL #0411459	6.500% 03/01/2018 DD 03/01/98	2,497.720	2,844.46
FNMA	POOL #0412557	6.500% 01/01/2018 DD 01/01/98	1,381.510	1,573.30
FNMA	POOL #0420784	6.500% 06/01/2018 DD 06/01/98	1,568.710	1,786.49
FNMA	POOL #0424206	6.500% 05/01/2028 DD 05/01/98	16,144.750	18,386.04
FNMA	POOL #0425587	6.500% 04/01/2018 DD 04/01/98	1,829.770	2,083.79
FNMA	POOL #0428002	6.500% 05/01/2018 DD 05/01/98	11,081.410	12,619.78

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0428038	6.500% 06/01/2018 DD 06/01/98	893.060	1,017.04
FNMA	POOL #0428063	6.500% 05/01/2018 DD 05/01/98	738.290	840.78
FNMA	POOL #0429560	6.500% 06/01/2018 DD 06/01/98	2,290.260	2,608.20
FNMA	POOL #0431072	6.500% 06/01/2028 DD 06/01/98	3,476.950	3,959.64
FNMA	POOL #0432296	6.500% 06/01/2018 DD 06/01/98	1,260.440	1,435.42
FNMA	POOL #0434837	6.500% 07/01/2018 DD 07/01/98	2,895.800	3,297.81
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	4,812.850	5,480.99
FNMA	POOL #0445040	6.500% 09/01/2028 DD 09/01/98	218.050	248.32
FNMA	POOL #0447360	6.500% 11/01/2028 DD 11/01/98	1,280.230	1,457.96
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	5,141.360	5,958.79
FNMA	POOL #0448048	6.500% 10/01/2018 DD 10/01/98	2,737.480	3,117.51
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	6,773.710	7,903.73
FNMA	POOL #0456455	6.500% 01/01/2029 DD 01/01/99	6,898.820	7,856.55
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	2,388.700	2,720.31
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	865.320	985.45
FNMA	POOL #0482668	6.500% 01/01/2029 DD 02/01/99	35,251.230	40,144.96
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	560.140	637.90
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	5,840.670	6,651.50
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	307.200	349.85
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	2,418.760	2,754.54
FNMA	POOL #0490102	6.500% 03/01/2029 DD 03/01/99	5,448.170	6,204.51
FNMA	POOL #0490105	6.500% 03/01/2019 DD 03/01/99	1,533.110	1,745.94
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	1,088.780	1,092.11
FNMA	POOL #0493511	6.500% 04/01/2029 DD 04/01/99	3,764.550	4,287.16
FNMA	POOL #0494356	6.500% 04/01/2029 DD 04/01/99	11,941.660	13,599.45
FNMA	POOL #0495508	6.500% 04/01/2029 DD 04/01/99	10,324.770	11,758.10
FNMA	POOL #0497065	6.500% 05/01/2029 DD 05/01/99	7,901.260	8,998.15
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	582.330	663.17
FNMA	POOL #0500965	6.500% 07/01/2029 DD 07/01/99	6,793.180	7,736.24
FNMA	POOL #0503223	6.500% 07/01/2029 DD 07/01/99	3,536.130	4,027.03
FNMA	POOL #0503934	6.500% 07/01/2029 DD 06/01/99	2,923.030	3,328.82
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	266.180	273.91
FNMA	POOL #0505049	6.500% 07/01/2016 DD 07/01/01	422.300	425.66
FNMA	POOL #0507579	6.500% 07/01/2029 DD 07/01/99	46,889.470	53,398.88
FNMA	POOL #0509728	6.500% 04/01/2019 DD 07/01/99	2,318.520	2,640.39
FNMA	POOL #0515476	6.500% 09/01/2029 DD 09/01/99	1,171.070	1,333.64
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	213.840	220.21
FNMA	POOL #0517675	6.500% 07/01/2029 DD 09/01/99	6,648.660	7,571.66
FNMA	POOL #0517677	6.500% 07/01/2029 DD 09/01/99	9,846.010	11,212.88

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	2,820.950	3,212.57
FNMA	POOL #0527289	6.500% 11/01/2019 DD 12/01/99	4,788.280	5,453.01
FNMA	POOL #0535639	6.500% 06/01/2015 DD 11/01/00	17.940	18.00
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	10,375.600	11,874.83
FNMA	POOL #0535834	6.500% 02/01/2020 DD 03/01/01	16,176.980	18,422.74
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	3,268.320	3,592.87
FNMA	POOL #0545579	4.500% 03/01/2017 DD 03/01/02	39,684.700	41,684.77
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	9,524.200	10,984.08
FNMA	POOL #0555354	4.500% 03/01/2018 DD 03/01/03	49,293.400	51,785.64
FNMA	POOL #0555445	5.000% 05/01/2018 DD 04/01/03	5,325.160	5,614.05
FNMA	POOL #0555515	6.500% 12/01/2017 DD 05/01/03	57,700.320	60,362.82
FNMA	POOL #0555783	4.500% 10/01/2033 DD 09/01/03	421,531.730	461,138.43
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	149,239.560	168,227.05
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	818.580	932.22
FNMA	POOL #0573302	6.500% 03/01/2016 DD 03/01/01	1,155.750	1,165.46
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	2,223.600	2,507.83
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	46,083.040	51,736.17
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	1,489.920	1,696.76
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	1,129.180	1,285.94
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	3,981.260	4,533.96
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	897.740	1,022.37
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	546.450	622.31
FNMA	POOL #0595970	6.500% 07/01/2016 DD 07/01/01	1,891.880	1,896.59
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	3,851.770	4,386.49
FNMA	POOL #0601861	6.500% 03/01/2031 DD 08/01/01	20,595.870	23,455.08
FNMA	POOL #0605492	6.500% 08/01/2016 DD 09/01/01	544.390	550.07
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	29,623.030	32,626.64
FNMA	POOL #0607706	6.500% 11/01/2031 DD 11/01/01	1,139.710	1,297.93
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	1,959.050	2,231.01
FNMA	POOL #0610043	6.500% 10/01/2031 DD 10/01/01	7,876.840	8,970.34
FNMA	POOL #0614359	6.500% 12/01/2031 DD 12/01/01	55,581.080	63,297.09
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	6,285.770	6,721.45
FNMA	POOL #0623713	6.500% 02/01/2032 DD 02/01/02	296.780	337.98
FNMA	POOL #0626798	6.500% 03/01/2017 DD 03/01/02	1,375.140	1,423.66
FNMA	POOL #0627130	6.500% 03/01/2032 DD 03/01/02	38,926.330	44,330.26
FNMA	POOL #0628680	6.500% 03/01/2032 DD 02/01/02	79,568.540	90,614.60
FNMA	POOL #0633076	6.500% 03/01/2032 DD 03/01/02	7,003.100	7,975.30
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	33,103.760	34,985.72
FNMA	POOL #0636389	6.500% 04/01/2032 DD 03/01/02	7,580.670	8,633.05

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,780.980	5,404.33
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	538.660	613.44
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	786.630	895.83
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	23,775.590	27,574.78
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	32,106.510	36,970.70
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	10,220.220	11,485.46
FNMA	POOL #0645570	7.000% 06/01/2032 DD 05/01/02	11,905.220	12,909.88
FNMA	POOL #0646222	7.000% 07/01/2032 DD 06/01/02	3,993.840	4,215.40
FNMA	POOL #0647313	6.500% 06/01/2032 DD 06/01/02	3,703.210	4,217.31
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	8,443.710	8,797.70
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	60,393.190	67,873.11
FNMA	POOL #0648483	6.500% 06/01/2032 DD 06/01/02	8,433.420	9,604.19
FNMA	POOL #0648754	6.500% 08/01/2032 DD 08/01/02	20,945.330	23,853.05
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	14,552.440	15,443.67
FNMA	POOL #0653046	7.000% 07/01/2032 DD 07/01/02	8,968.040	9,509.16
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	6,286.250	6,535.89
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	33,031.200	37,608.78
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	741.380	844.30
FNMA	POOL #0656355	7.000% 08/01/2032 DD 08/01/02	29,151.570	31,728.69
FNMA	POOL #0661765	6.500% 10/01/2032 DD 09/01/02	56,888.560	64,786.08
FNMA	POOL #0662245	6.500% 10/01/2032 DD 09/01/02	1,180.170	1,344.01
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	2,858.500	3,255.33
FNMA	POOL #0667788	5.000% 02/01/2018 DD 02/01/03	161,866.070	170,566.30
FNMA	POOL #0669662	6.500% 05/01/2032 DD 10/01/02	105,205.850	123,702.70
FNMA	POOL #0677512	6.500% 01/01/2033 DD 01/01/03	6,188.850	7,048.01
FNMA	POOL #0678392	6.500% 12/01/2032 DD 12/01/02	38,600.490	43,959.18
FNMA	POOL #0683347	5.000% 02/01/2018 DD 01/01/03	11,169.230	11,767.90
FNMA	POOL #0683378	5.000% 02/01/2018 DD 01/01/03	84,820.320	89,375.37
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	6,065.280	6,907.29
FNMA	POOL #0712121	6.500% 05/01/2033 DD 05/01/03	26,111.860	29,736.83
FNMA	POOL #0725027	5.000% 11/01/2033 DD 12/01/03	286,943.970	317,927.63
FNMA	POOL #0725221	5.500% 01/01/2034 DD 02/01/04	720,590.840	812,275.95
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	754,887.560	867,138.76
FNMA	POOL #0725231	5.000% 02/01/2034 DD 02/01/04	176,179.200	195,161.87
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	657,447.660	728,316.31
FNMA	POOL #0725339	5.000% 04/01/2019 DD 03/01/04	168,649.860	178,048.25
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	152,079.280	171,126.65
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	6,195.320	6,752.10
FNMA	POOL #0730721	4.500% 08/01/2018 DD 07/01/03	125,199.020	131,533.89

Asset Detail

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As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0735116	6.000% 12/01/2034 DD 12/01/04	532,000.720	607,477.07
FNMA	POOL #0735224	5.500% 02/01/2035 DD 01/01/05	683,857.930	769,974.49
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	21,777.640	24,476.61
FNMA	POOL #0735288	5.000% 03/01/2035 DD 02/01/05	667,580.810	739,463.43
FNMA	POOL #0735502	6.000% 04/01/2035 DD 04/01/05	1,551,863.840	1,772,077.99
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	320,582.110	366,118.26
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	4,589.930	5,405.09
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	40,133.230	45,233.46
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	1,468.280	1,499.29
FNMA	POOL #0740944	6.500% 07/01/2033 DD 08/01/03	21,829.190	25,981.07
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	10,158.890	11,000.35
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	14,349.620	16,093.33
FNMA	POOL #0745154	6.000% 01/01/2036 DD 12/01/05	73,684.660	84,030.99
FNMA	POOL #0745168	VAR RT 09/01/2035 DD 12/01/05	200,206.270	212,696.43
FNMA	POOL #0745274	5.500% 01/01/2036 DD 01/01/06	1,398,722.040	1,566,135.16
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	326,716.790	350,007.73
FNMA	POOL #0745729	6.000% 08/01/2036 DD 07/01/06	247,623.630	281,197.69
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	94,367.670	108,366.27
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	89,100.760	101,470.13
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	104,633.830	119,159.57
FNMA	POOL #0746378	4.500% 10/01/2018 DD 10/01/03	115,387.910	121,263.81
FNMA	POOL #0750145	7.000% 10/01/2033 DD 10/01/03	4,535.060	4,977.22
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	16,657.730	18,120.70
FNMA	POOL #0754692	6.500% 11/01/2033 DD 11/01/03	10,864.670	12,372.95
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	101,546.340	113,171.05
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	2,929.430	3,194.42
FNMA	POOL #0780962	4.500% 05/01/2019 DD 05/01/04	100,964.690	106,260.45
FNMA	POOL #0783777	4.500% 06/01/2034 DD 06/01/04	22,328.350	24,342.98
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	57,136.460	66,906.68
FNMA	POOL #0797752	4.000% 02/01/2020 DD 02/01/05	63,512.890	67,296.09
FNMA	POOL #0797765	4.000% 02/01/2020 DD 02/01/05	5,612.190	5,947.11
FNMA	POOL #0807412	6.500% 01/01/2034 DD 11/01/04	39,620.520	45,120.82
FNMA	POOL #0815439	4.000% 01/01/2020 DD 02/01/05	12,359.380	13,088.45
FNMA	POOL #0816240	4.000% 02/01/2020 DD 03/01/05	93,158.790	98,682.09
FNMA	POOL #0822116	VAR RT 02/01/2036 DD 01/01/06	160,873.560	173,262.03
FNMA	POOL #0822314	VAR RT 09/01/2035 DD 09/01/05	228,288.650	242,637.72
FNMA	POOL #0832609	4.000% 09/01/2020 DD 08/01/05	48,561.800	51,451.26
FNMA	POOL #0833464	4.000% 09/01/2020 DD 09/01/05	38,317.320	40,597.29
FNMA	POOL #0836774	4.000% 10/01/2020 DD 10/01/05	70,104.030	74,271.59

Asset Detail

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As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0837219	4.000% 08/01/2020 DD 08/01/05	34,070.380	36,110.69
FNMA	POOL #0839286	4.000% 09/01/2020 DD 09/01/05	42,914.290	45,490.61
FNMA	POOL #0839361	6.500% 09/01/2032 DD 08/01/05	77,973.120	88,797.70
FNMA	POOL #0844914	4.000% 11/01/2020 DD 11/01/05	171,996.880	182,317.06
FNMA	POOL #0846737	VAR RT 01/01/2036 DD 01/01/06	348,397.590	370,363.47
FNMA	POOL #0848939	6.500% 01/01/2036 DD 12/01/05	28,150.760	33,648.59
FNMA	POOL #0850837	VAR RT 12/01/2035 DD 12/01/05	79,447.320	85,609.12
FNMA	POOL #0865312	6.500% 02/01/2036 DD 01/01/06	15,784.530	17,975.81
FNMA	POOL #0868955	VAR RT 04/01/2036 DD 04/01/06	14,992.300	15,897.30
FNMA	POOL #0870920	VAR RT 12/01/2036 DD 12/01/06	278,902.040	297,709.76
FNMA	POOL #0879564	6.500% 02/01/2036 DD 02/01/06	122,325.660	139,307.46
FNMA	POOL #0879911	VAR RT 10/01/2033 DD 02/01/06	145,301.340	154,607.61
FNMA	POOL #0880087	6.000% 03/01/2036 DD 03/01/06	143,242.050	162,244.34
FNMA	POOL #0886983	VAR RT 06/01/2036 DD 06/01/06	18,819.480	20,106.46
FNMA	POOL #0888065	6.500% 07/01/2035 DD 11/01/06	352,607.570	405,265.17
FNMA	POOL #0888548	VAR RT 05/01/2035 DD 06/01/07	272,761.410	291,768.23
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	115,712.600	128,179.45
FNMA	POOL #0888649	5.500% 09/01/2036 DD 08/01/07	551,545.970	621,537.05
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	362,186.900	413,368.79
FNMA	POOL #0888807	VAR RT 03/01/2035 DD 10/01/07	496,655.310	530,839.59
FNMA	POOL #0888873	6.500% 08/01/2037 DD 10/01/07	381,342.370	434,282.03
FNMA	POOL #0888890	6.500% 10/01/2037 DD 11/01/07	348,399.520	396,765.90
FNMA	POOL #0891326	VAR RT 04/01/2036 DD 04/01/06	28,038.770	29,874.41
FNMA	POOL #0893749	6.500% 07/01/2036 DD 09/01/06	2,682.340	3,054.71
FNMA	POOL #0894097	6.000% 10/01/2036 DD 09/01/06	170,233.200	194,548.79
FNMA	POOL #0894489	6.500% 08/01/2036 DD 08/01/06	25,858.740	29,448.57
FNMA	POOL #0897827	6.500% 09/01/2036 DD 09/01/06	11,314.900	12,939.63
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	3,840.320	4,373.45
FNMA	POOL #0917321	6.500% 03/01/2037 DD 03/01/07	21,502.960	24,488.10
FNMA	POOL #0922674	VAR RT 04/01/2036 DD 03/01/07	346,243.390	369,333.67
FNMA	POOL #0930982	4.500% 04/01/2039 DD 04/01/09	829,590.870	901,506.52
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	183,898.120	200,839.79
FNMA	POOL #0932752	5.000% 04/01/2040 DD 03/01/10	987,141.390	1,091,555.47
FNMA	POOL #0942609	VAR RT 07/01/2037 DD 07/01/07	25,719.150	27,706.44
FNMA	POOL #0946812	6.500% 09/01/2037 DD 09/01/07	36,441.410	41,500.37
FNMA	POOL #0949021	VAR RT 08/01/2037 DD 08/01/07	55,509.130	59,251.34
FNMA	POOL #0953548	VAR RT 10/01/2037 DD 10/01/07	115,367.140	122,933.57
FNMA	POOL #0962435	4.000% 04/01/2023 DD 03/01/08	206,960.750	219,716.93
FNMA	POOL #0963808	6.500% 06/01/2038 DD 05/01/08	43,700.760	49,767.50

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0964876	6.500% 08/01/2038 DD 08/01/08	204,427.260	232,806.77
FNMA	POOL #0967082	6.500% 12/01/2037 DD 12/01/07	5,642.620	6,425.95
FNMA	POOL #0982185	5.000% 07/01/2023 DD 07/01/08	298,970.460	318,638.48
FNMA	POOL #0988932	5.000% 08/01/2023 DD 08/01/08	33,076.030	35,422.69
FNMA	POOL #0995149	6.500% 10/01/2038 DD 12/01/08	387,279.920	441,043.85
FNMA	POOL #0995174	6.500% 08/01/2036 DD 12/01/08	229,281.190	264,987.67
FNMA	POOL #0995415	VAR RT 10/01/2035 DD 01/01/09	279,817.920	298,296.63
FNMA	POOL #0995607	VAR RT 03/01/2037 DD 03/01/09	221,412.890	237,297.81
FNMA	POOL #0AB1475	4.500% 09/01/2040 DD 08/01/10	867,385.510	942,345.38
FNMA	POOL #0AB5065	3.000% 05/01/2027 DD 04/01/12	1,776,838.030	1,851,767.45
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	1,364,584.970	1,422,032.79
FNMA	POOL #0AB6286	2.500% 09/01/2027 DD 08/01/12	361,989.710	369,547.87
FNMA	POOL #0AB9729	2.500% 06/01/2028 DD 05/01/13	906,189.890	924,527.09
FNMA	POOL #0AC1915	4.000% 09/01/2039 DD 09/01/09	1,611,302.380	1,721,700.92
FNMA	POOL #0AC3126	4.500% 09/01/2039 DD 09/01/09	440,114.170	480,667.58
FNMA	POOL #0AC5461	4.500% 11/01/2039 DD 11/01/09	921,839.700	1,004,061.21
FNMA	POOL #0AC8074	4.000% 12/01/2039 DD 12/01/09	27,264.600	29,132.64
FNMA	POOL #0AC8547	4.000% 12/01/2024 DD 12/01/09	560,404.420	596,952.12
FNMA	POOL #0AD0178	VAR RT 04/01/2036 DD 08/01/09	232,368.250	246,985.69
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	415,296.000	442,511.37
FNMA	POOL #0AD5097	3.500% 11/01/2025 DD 11/01/10	354,844.840	375,408.12
FNMA	POOL #0AD8316	5.000% 07/01/2040 DD 07/01/10	1,185,584.630	1,311,817.15
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	140,156.550	148,550.58
FNMA	POOL #0AE0289	VAR RT 05/01/2040 DD 08/01/10	346,260.720	373,518.04
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	669,704.660	699,322.17
FNMA	POOL #0AE0881	VAR RT 02/01/2041 DD 01/01/11	68,675.920	73,003.11
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	163,810.220	173,553.31
FNMA	POOL #0AE3066	3.500% 09/01/2025 DD 09/01/10	301,937.680	319,364.19
FNMA	POOL #0AE7088	4.000% 12/01/2025 DD 12/01/10	282,129.660	301,629.69
FNMA	POOL #0AE8722	4.000% 11/01/2040 DD 11/01/10	1,017,860.780	1,087,774.64
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	1,375,434.290	1,494,117.59
FNMA	POOL #0AH0804	4.000% 12/01/2040 DD 12/01/10	1,369,841.140	1,464,654.15
FNMA	POOL #0AH3764	4.000% 01/01/2041 DD 01/01/11	1,283,554.200	1,371,497.04
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	1,790,320.800	1,912,984.81
FNMA	POOL #0AH4170	4.000% 01/01/2041 DD 01/01/11	889,075.180	950,726.10
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	16,023,094.000	17,591,078.41
FNMA	POOL #0AH6174	4.500% 02/01/2041 DD 02/01/11	394,008.930	428,170.49
FNMA	POOL #0AH6416	4.500% 02/01/2041 DD 02/01/11	464,893.580	507,444.03
FNMA	POOL #0AH7580	4.500% 03/01/2041 DD 03/01/11	2,329,637.880	2,530,954.65

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FNMA	POOL #0AI1163	4.500% 04/01/2041 DD 04/01/11	47,124.090	51,195.54
FNMA	POOL #0AI8485	5.000% 07/01/2041 DD 07/01/11	691,385.510	767,892.53
FNMA	POOL #0AJ5319	4.000% 11/01/2041 DD 11/01/11	1,356,167.610	1,450,545.38
FNMA	POOL #0AJ5342	3.500% 11/01/2026 DD 11/01/11	529,914.970	560,502.33
FNMA	POOL #0AJ9029	4.000% 11/01/2041 DD 12/01/11	600,069.220	641,824.11
FNMA	POOL #0AL0414	5.500% 09/01/2040 DD 06/01/11	126,594.240	141,460.18
FNMA	POOL #0AL1059	5.000% 10/01/2041 DD 11/01/11	496,131.180	549,004.11
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	750,902.570	784,198.59
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	3,081,970.380	3,217,119.84
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	1,014,162.700	1,058,938.31
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	1,014,854.870	1,028,734.85
FNMA	POOL #0AO9948	4.000% 07/01/2042 DD 07/01/12	1,077,130.590	1,151,996.23
FNMA	POOL #0AP2289	3.500% 09/01/2042 DD 09/01/12	355,671.770	371,211.45
FNMA	POOL #0AP4742	2.500% 08/01/2027 DD 08/01/12	2,255,530.470	2,302,594.55
FNMA	POOL #0AP9736	3.500% 10/01/2042 DD 10/01/12	4,808,214.770	5,017,822.98
FNMA	POOL #0AQ0396	3.500% 10/01/2042 DD 09/01/12	903,545.410	943,195.52
FNMA	POOL #0AQ7301	VAR RT 01/01/2043 DD 12/01/12	898,191.680	924,783.88
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	1,615,972.060	1,637,996.48
FNMA	POOL #0AR6685	2.500% 02/01/2028 DD 02/01/13	702,705.650	716,954.51
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,895,695.250	1,920,413.79
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	2,900,832.050	2,939,183.37
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	1,133,860.420	1,149,026.12
FNMA	POOL #0AS2019	4.000% 03/01/2044 DD 02/01/14	482,333.270	515,380.38
FNMA	POOL #0AS2023	4.000% 03/01/2044 DD 02/01/14	139,296.980	148,840.93
FNMA	POOL #0AS2067	4.000% 03/01/2044 DD 02/01/14	310,642.580	331,926.29
FNMA	POOL #0AS2548	4.000% 06/01/2044 DD 05/01/14	1,741,402.200	1,860,714.55
FNMA	POOL #0AS2991	3.500% 08/01/2044 DD 07/01/14	417,751.600	435,962.97
FNMA	POOL #0AS3153	4.000% 08/01/2044 DD 07/01/14	2,415,089.370	2,580,559.46
FNMA	POOL #0AS3157	4.000% 08/01/2044 DD 07/01/14	3,114,056.260	3,327,416.14
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	1,624,146.390	1,645,570.65
FNMA	POOL #0AT2809	3.000% 04/01/2043 DD 04/01/13	1,824,963.370	1,848,548.12
FNMA	POOL #0AT7087	2.500% 05/01/2028 DD 05/01/13	252,451.310	257,568.95
FNMA	POOL #0AT7130	3.000% 06/01/2043 DD 05/01/13	1,511,582.170	1,531,251.91
FNMA	POOL #0AU1632	3.000% 07/01/2043 DD 07/01/13	620,307.900	628,334.90
FNMA	POOL #0AU4159	2.500% 09/01/2028 DD 09/01/13	271,945.600	277,206.58
FNMA	POOL #0AU9268	3.500% 09/01/2043 DD 09/01/13	1,624,245.610	1,695,052.60
FNMA	POOL #0AV0629	2.500% 11/01/2028 DD 11/01/13	1,265,474.380	1,289,955.88
FNMA	POOL #0AV2605	3.500% 11/01/2043 DD 11/01/13	1,413,554.520	1,475,176.69
FNMA	POOL #0AV8009	3.500% 02/01/2044 DD 02/01/14	1,114,415.380	1,162,996.94

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AW4723	3.500% 05/01/2044 DD 05/01/14	1,230,154.260	1,283,781.32
FNMA	POOL #0AX7834	3.500% 11/01/2044 DD 11/01/14	1,343,057.010	1,401,605.93
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	1,044,893.910	1,116,484.92
FNMA	POOL #0MA0722	4.500% 05/01/2041 DD 04/01/11	1,129,874.030	1,227,413.70
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	159,476.330	170,834.88
FNMA	POOL #0MA1208	3.000% 10/01/2042 DD 09/01/12	685,845.910	695,206.50
FNMA	GTD REMIC P/T 03-14	AT 4.000% 03/25/2033 DD 02/01/03	330,748.050	346,580.96
FNMA	GTD REMIC P/T 14-M6	A2 VAR RT 05/25/2021 DD 06/01/14	1,440,000.000	1,462,537.44
FOLIO	FDG FOUR LLC0159	VAR RT 01/01/2059 DD 04/11/13	7,800,000.000	4,807,564.63
FORD	MOTOR CO	6.625% 10/01/2028 DD 09/30/98	225,000.000	276,341.63
FORD	MOTOR CREDIT CO LLC	1.500% 01/17/2017 DD 11/12/13	5,570,000.000	5,540,027.83
FORD	MOTOR CREDIT CO LLC	2.375% 01/16/2018 DD 01/11/13	1,200,000.000	1,206,954.00
FORD	MOTOR CREDIT CO LLC	3.875% 01/15/2015 DD 11/02/11	7,000,000.000	7,005,299.00
FORD	MOTOR CREDIT CO LLC	4.250% 02/03/2017 DD 02/03/12	300,000.000	315,020.70
FORD	MOTOR CREDIT CO LLC	5.000% 05/15/2018 DD 05/03/11	800,000.000	869,238.40
FORD	MOTOR CREDIT CO LLC	7.000% 04/15/2015 DD 04/09/10	1,300,000.000	1,322,369.10
FOREST	LABORATORIES INC 144A	4.875% 02/15/2021 DD 01/31/14	600,000.000	643,331.41
FOREST	LABORATORIES INC 144A	5.000% 12/15/2021 DD 12/10/13	655,000.000	709,251.03
FORMULA	ONE 8/14 (USD)	EXTENDED COV-LITE TL	2,566,474.550	2,500,182.51
FORTESCUE	11/13	COV-LITE TL	1,478,544.990	1,339,561.76
FOUR	SEASONS 12/13	TL	711,819.740	695,803.80
FOUR	SEASONS 6/13	2ND LIEN COV-LITE TL	149,000.000	147,882.50
FRANKLIN	CLO LTD 6A E 144A	VAR RT 08/09/2019 DD 07/26/07	278,290.232	265,218.94
FRESENIUS	MEDICAL CARE US 144A	4.125% 10/15/2020 DD 10/29/14	210,000.000	211,050.00
FRESENIUS	MEDICAL CARE US 144A	4.750% 10/15/2024 DD 10/29/14	321,000.000	324,210.00
FRESENIUS	MEDICAL CARE US 144A	5.625% 07/31/2019 DD 01/26/12	48,000.000	51,240.00
FRESENIUS	MEDICAL CARE US 144A	5.875% 01/31/2022 DD 01/26/12	452,000.000	490,420.00
FRESENIUS	MEDICAL CARE US 144A	6.500% 09/15/2018 DD 09/14/11	410,000.000	453,050.00
FRONTIER	COMMUNICATIONS CORP	6.250% 09/15/2021 DD 09/17/14	43,000.000	43,215.00
FRONTIER	COMMUNICATIONS CORP	6.875% 01/15/2025 DD 09/17/14	490,000.000	490,000.00
FRONTIER	COMMUNICATIONS CORP	7.125% 01/15/2023 DD 08/15/12	690,000.000	702,075.00
FRONTIER	COMMUNICATIONS CORP	7.125% 03/15/2019 DD 03/23/07	165,000.000	180,675.00
FRONTIER	COMMUNICATIONS CORP	7.625% 04/15/2024 DD 04/10/13	507,000.000	522,210.00
FRONTIER	COMMUNICATIONS CORP	8.750% 04/15/2022 DD 04/12/10	1,026,000.000	1,146,555.00
FRONTIER	COMMUNICATIONS CORP	9.000% 08/15/2031 DD 02/15/02	550,000.000	580,250.00
FRONTIER	COMMUNICATIONS CORP	9.250% 07/01/2021 DD 05/22/12	180,000.000	207,900.00
GABONESE	REPUBLIC 144A	6.375% 12/12/2024 DD 12/12/13	427,000.000	405,650.00
GAMESTOP	CORP 144A	5.500% 10/01/2019 DD 09/24/14	455,000.000	456,137.50
GANNETT	CO INC 144A	4.875% 09/15/2021 DD 09/08/14	190,000.000	188,575.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GANNETT CO INC 144A 5.500% 09/15/2024 DD 09/08/14			168,000.000	168,420.00
GANNETT CO INC 6.375% 10/15/2023 DD 10/03/13			107,000.000	113,420.00
GARDNER DENVER 7/13 (USD) TL 0.000% 07/30/2020 DD 07/09/13			1,237,500.000	1,155,515.63
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14			382,000.000	365,841.40
GAZPROM OAO VIA GAZ CAPIT 144A 4.300% 11/12/2015 DD 11/10/14			221,000.000	215,751.25
GAZPROM OAO VIA GAZ CAPIT 144A 9.250% 04/23/2019 DD 04/23/09			94,000.000	95,833.00
GCI 12/14 COV-LITE TLB			1,100,000.000	1,095,875.00
GCI INC 6.750% 06/01/2021 DD 05/20/11			1,000,000.000	982,500.00
GE CAPITAL COMMERCIAL MO C2 A4 VAR RT 05/10/2043 DD 05/01/05			407,406.600	408,151.34
GENERAL ELECTRIC CAPITAL CORP 4.250% 01/17/2018			240,000.000	186,986.73
GENERAL ELECTRIC CAPITAL CORP 6.250% 09/29/2020			85,000.000	160,907.36
GENERAL ELECTRIC CAPITAL CORP 6.750% 03/15/2032 DD 03/20/02			645,000.000	880,993.89
GENERAL ELECTRIC CAPITAL CORP 6.875% 01/10/2039 DD 01/09/09			40,000.000	56,580.28
GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14			630,000.000	692,509.86
GENERAL MOTORS CO 4.875% 10/02/2023 DD 04/02/14			2,141,000.000	2,290,870.00
GENERAL MOTORS FINANCIAL CO IN 4.375% 09/25/2021 DD 09/25/14			708,000.000	738,975.00
GENZYME CORP 3.625% 06/15/2015 DD 06/17/10			1,120,000.000	1,135,468.33
GEOPARK LATIN AMERICA LTD 144A 7.500% 02/11/2020 DD 02/11/13			200,000.000	175,000.00
GETTY IMAGES COV-LITE TLB 0.000% 10/18/2019 DD 10/03/12			1,075,381.680	983,522.58
GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13			205,000.000	204,487.50
GILEAD SCIENCES INC 3.500% 02/01/2025 DD 11/17/14			1,255,000.000	1,288,132.00
GLP CAPITAL LP / GLP FINANCING 4.875% 11/01/2020 DD 05/01/14			248,000.000	251,100.00
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14			256,000.000	264,960.00
GMACM HOME EQU HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04			476,385.630	418,996.41
GNMA POOL #0137315 10.500% 10/15/2015 DD 10/01/85			300.620	301.96
GNMA POOL #0143595 10.500% 02/15/2016 DD 02/01/86			452.870	453.57
GNMA POOL #0145657 10.500% 04/15/2016 DD 04/01/86			704.930	708.66
GNMA POOL #0148396 10.500% 02/15/2016 DD 03/01/86			719.380	723.08
GNMA POOL #0148721 11.500% 12/15/2015 DD 01/01/86			932.930	937.97
GNMA POOL #0149875 9.500% 04/15/2016 DD 04/01/86			49.430	49.54
GNMA POOL #0149890 9.500% 02/15/2016 DD 03/01/86			590.570	593.25
GNMA POOL #0202982 10.500% 07/15/2017 DD 08/01/87			2,631.000	2,646.10
GNMA POOL #0233738 10.500% 11/15/2017 DD 11/01/87			2,500.560	2,515.00
GNMA POOL #0236244 10.500% 10/15/2017 DD 11/01/87			11,854.330	11,922.51
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			13,633.560	15,159.48
GNMA POOL #0290358 10.500% 08/15/2020 DD 08/01/90			5,146.110	5,260.07
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			1,520.850	1,586.66
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			3,284.130	3,678.94
GNMA POOL #0352906 7.000% 05/15/2024 DD 05/01/94			28,838.680	31,400.61

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0354857	8.000% 07/15/2024 DD 07/01/94	757.880	830.83
GNMA	POOL #0366893	8.000% 10/15/2024 DD 10/01/94	2,610.650	2,621.67
GNMA	POOL #0367997	8.000% 11/15/2023 DD 11/01/93	477.720	479.72
GNMA	POOL #0369549	8.000% 10/15/2024 DD 10/01/94	728.740	819.24
GNMA	POOL #0380219	9.000% 09/15/2025 DD 09/01/95	5,828.390	5,857.12
GNMA	POOL #0386052	8.000% 10/15/2024 DD 10/01/94	3,473.820	3,645.07
GNMA	POOL #0390614	8.000% 03/15/2024 DD 03/01/94	14,636.790	15,366.38
GNMA	POOL #0447214	8.500% 06/15/2027 DD 06/01/97	2,900.790	3,330.34
GNMA	POOL #0478973	8.000% 12/15/2029 DD 12/01/99	303.410	308.94
GNMA	POOL #0482086	8.000% 06/15/2030 DD 09/01/00	533.920	553.42
GNMA	POOL #0506241	8.000% 06/15/2030 DD 06/01/00	6,291.600	6,878.50
GNMA	POOL #0506625	7.000% 03/15/2029 DD 03/01/99	9,537.190	10,699.93
GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	2,025.260	2,168.86
GNMA	POOL #0540962	8.000% 10/15/2030 DD 10/01/00	1,396.470	1,430.48
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	10,128.550	10,754.05
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	21,205.280	24,042.97
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	4,154.290	4,201.38
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	24,771.280	28,791.46
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	13,569.080	14,322.52
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	1,194.680	1,233.67
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	30,437.280	35,495.72
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	1,434.860	1,682.05
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	8,209.570	9,265.51
GNMA	POOL #0568036	7.000% 08/15/2031 DD 08/01/01	11,603.520	11,993.33
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	20,736.730	24,657.99
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	45,283.920	52,692.00
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	31,671.250	35,444.99
GNMA	POOL #0569906	8.000% 06/15/2032 DD 06/01/02	3,154.500	3,167.87
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	4,683.230	5,353.63
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	4,734.570	4,950.71
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	3,752.460	4,387.38
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	5,506.820	5,915.98
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	24,137.670	28,368.80
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	32,638.150	39,437.26
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	435,890.550	498,378.62
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	9,219.110	9,813.69
GNMA	POOL #0654454	5.500% 07/15/2038 DD 07/01/08	73,422.120	82,000.22
GNMA	POOL #0658570	6.000% 08/15/2036 DD 08/01/06	115,572.420	133,506.26
GNMA	POOL #0670401	5.500% 02/15/2038 DD 02/01/08	67,739.970	76,752.45

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GNMA	POOL #0674165	5.500% 08/15/2038 DD 08/01/08	96,814.110	108,125.70
GNMA	POOL #0675063	6.000% 01/15/2038 DD 01/01/08	347,069.030	392,327.68
GNMA	POOL #0677187	6.000% 06/15/2038 DD 06/01/08	209,081.600	239,036.28
GNMA	POOL #0677220	5.500% 08/15/2038 DD 08/01/08	61,271.020	69,196.04
GNMA	POOL #0678100	5.500% 01/15/2039 DD 01/01/09	467,139.010	522,284.81
GNMA	POOL #0686342	6.000% 05/15/2038 DD 05/01/08	31,716.590	36,221.27
GNMA	POOL #0687826	5.500% 08/15/2038 DD 08/01/08	69,254.530	77,347.04
GNMA	POOL #0693631	5.500% 07/15/2038 DD 07/01/08	59,060.430	65,964.29
GNMA	POOL #0698483	4.500% 08/15/2039 DD 08/01/09	445,869.100	487,464.75
GNMA	POOL #0704185	5.500% 01/15/2039 DD 01/01/09	267,872.990	299,188.97
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	746,941.480	816,870.77
GNMA	POOL #0717117	4.500% 05/15/2039 DD 05/01/09	1,148,970.070	1,256,158.84
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	731,372.820	801,947.01
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	1,986,026.980	2,206,502.15
GNMA	POOL #0738711	4.000% 09/15/2041 DD 09/01/11	263,745.850	283,208.70
GNMA	POOL #0764525	5.000% 06/15/2041 DD 06/01/11	746,226.780	827,922.48
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	12,231.680	14,819.28
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	10,382.540	11,793.88
GNMA	POOL #0781213	8.000% 12/15/2017 DD 11/01/00	42,655.540	45,410.60
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	9,351.880	11,604.38
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	36,763.140	46,334.98
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	16,347.220	20,497.76
GNMA	POOL #0782169	6.000% 06/15/2037 DD 06/01/07	114,077.240	128,959.04
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	646,468.350	730,776.16
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	139,843.910	158,080.95
GNMA	POOL #0AA6408	3.000% 05/15/2043 DD 05/01/13	3,661,297.240	3,749,777.47
GNMA	POOL #0AB0701	3.000% 06/15/2043 DD 06/01/13	973,316.260	996,837.77
GNMA	POOL #0AD9648	3.000% 05/15/2043 DD 05/01/13	902,125.400	923,926.49
GNMA	POOL #0AE7189	3.000% 07/15/2043 DD 07/01/13	1,809,002.740	1,852,719.75
GNMA	POOL #0AE7513	3.000% 06/15/2043 DD 06/01/13	922,391.740	944,682.59
GNMA	POOL #0AE7714	3.000% 08/15/2043 DD 08/01/13	928,131.920	950,561.49
GNMA	POOL #0AF5074	3.000% 08/15/2043 DD 08/01/13	1,826,181.020	1,870,313.16
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	2,698,744.230	2,675,008.77
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	267.890	312.13
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	378.610	427.96
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	412.280	475.88
GNMA II	POOL #0003569	5.500% 06/20/2034 DD 06/01/04	183,928.590	207,637.49
GNMA II	POOL #0004696	4.500% 05/20/2040 DD 05/01/10	1,325,590.410	1,457,222.61
GNMA II	POOL #0004833	4.000% 10/20/2040 DD 10/01/10	526,140.500	565,985.59

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GNMA II POOL #0004853 4.000% 11/20/2040 DD 11/01/10			897,314.290	965,412.74
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11			524,447.330	592,869.26
GNMA II POOL #0005081 4.000% 06/20/2041 DD 06/01/11			473,039.730	508,299.83
GNMA II POOL #0005114 4.000% 07/20/2041 DD 07/01/11			2,343,616.200	2,518,070.33
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11			819,344.980	898,059.34
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11			304,070.930	333,146.65
GNMA II POOL #0005279 3.500% 01/20/2042 DD 01/01/12			980,328.780	1,030,689.01
GNMA II POOL #0005280 4.000% 01/20/2042 DD 01/01/12			1,711,140.500	1,836,849.95
GNMA II POOL #0005306 4.500% 02/20/2042 DD 02/01/12			2,521,723.810	2,763,562.37
GNMA II POOL #0MA0022 3.500% 04/20/2042 DD 04/01/12			1,528,224.410	1,606,732.60
GNMA II POOL #0MA0154 3.500% 06/20/2042 DD 06/01/12			244,334.860	256,887.07
GNMA II POOL #0MA0318 3.500% 08/20/2042 DD 08/01/12			166,926.910	175,502.54
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12			862,162.140	882,711.54
GNMA II POOL #0MA0533 3.000% 11/20/2042 DD 11/01/12			1,064,098.980	1,089,461.69
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12			1,914,772.910	1,960,411.22
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12			5,673,250.730	5,964,714.04
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13			892,090.440	913,353.48
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13			925,414.150	947,486.34
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13			1,304,692.230	1,335,835.40
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13			871,542.700	892,356.98
GNMA II POOL #0MA1157 3.500% 07/20/2043 DD 07/01/13			2,110,736.920	2,218,530.61
GNMA II POOL #0MA1449 4.000% 11/20/2043 DD 11/01/13			2,161,206.380	2,319,267.12
GNMA II POOL #0MA1603 5.000% 01/20/2044 DD 01/01/14			636,446.940	702,802.29
GNMA II POOL #0MA1839 4.000% 04/20/2044 DD 04/01/14			630,617.740	676,739.57
GNMA II POOL #0MA1920 4.000% 05/20/2044 DD 05/01/14			516,298.590	554,059.45
GNMA II POOL #0MA2223 3.500% 09/20/2044 DD 09/01/14			1,245,237.690	1,308,978.11
GOLDCORP INC 3.625% 06/09/2021 DD 06/09/14			580,000.000	580,933.23
GOLDMAN SACHS GROUP INC 2.550% 10/23/2019 DD 10/23/14			3,365,000.000	3,352,711.02
GOLDMAN SACHS GROUP INC/THE 5.350% 01/15/2016 DD 01/17/06			1,400,000.000	1,460,925.20
GOLDMAN SACHS GROUP INC/THE 5.950% 01/18/2018 DD 01/18/08			650,000.000	722,129.20
GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03			155,000.000	189,984.90
GOLDMAN SACHS GROUP INC/THE 6.150% 04/01/2018 DD 04/01/08			600,000.000	673,451.40
GOODMAN NETWORKS INC VAR RT 07/01/2018 DD 01/01/14			273,000.000	281,872.50
GOODYEAR TIRE & RUBBER CO/THE 7.000% 05/15/2022 DD 02/28/12			1,015,000.000	1,096,200.00
GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10			105,000.000	121,537.50
GOVERNMENT OF CANADA 1.250% 01-FEB-2016 SER A792			2,630,000.000	2,276,661.52
GOVERNMENT OF CANADA 2.500% 01-JUN-2024 SER B451			9,400,000.000	8,612,372.12
GRAMERCY REAL ESTAT 1A A1 144A VAR RT 08/15/2056 DD 08/08/07			5,500,599.178	4,934,422.51
GRAMERCY REAL ESTATE 1A B 144A VAR RT 07/25/2041 DD 08/24/06			4,770,000.000	4,365,732.96

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GRAND PACIFIC BUSINE 1A A 144A VAR RT 10/20/2033 DD 07/13/05	28,813.110	23,050.49
		GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05	196,581.680	121,880.65
		GRANITE MASTER ISSUER PLC 3 A7 VAR RT 12/20/2054	1,109,226.620	1,099,576.35
		GRAPHIC PACKAGING INTERNATIONA 4.750% 04/15/2021 DD 04/02/13	591,000.000	595,432.50
		GRAY TELEVISION 6/14 TL	1,513,875.000	1,487,382.19
		GRAY TELEVISION INC 7.500% 10/01/2020 DD 10/09/12	100,000.000	103,000.00
		GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98	41,363.810	33,504.69
		GREYWOLF CLO LTD 13-1A D 144A VAR RT 04/15/2025 DD 03/28/13	1,267,727.000	1,112,315.53
		GRIFOLS 3/14 (USD) TLB 0.000% 02/27/2021 DD 03/07/14	690,670.540	680,310.48
		GRIFOLS WORLDWIDE OPERATI 144A 5.250% 04/01/2022 DD 03/12/14	1,147,000.000	1,173,036.90
		GRUPO TELEVISA SAB 6.625% 01/15/2040 DD 11/30/09	120,000.000	145,491.96
		GRUPO TELEVISA SAB 7.250% 05/14/2043	2,000,000.000	113,665.43
		GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06	132,731.555	42,593.56
		GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06	3,622,648.230	1,358,819.13
		GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06	6,747,912.402	4,077,527.29
		GS MORTGAGE SECURIT CC1 A 144A VAR RT 03/21/2046 DD 04/01/06	3,321,388.963	1,943,012.54
		GS MORTGAGE SECURITIES C GG4 D VAR RT 07/10/2039 DD 06/01/05	410,000.000	391,280.63
		GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07	280,000.000	286,074.88
		GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04	522,310.690	516,487.45
		GTE CORP 8.750% 11/01/2021 DD 11/01/91	2,010,000.000	2,621,437.98
		GYRODYNE CO OF AMERICA 5.000% 06/30/2017 DD 06/16/14	99.000	0.00
		H&E EQUIPMENT SERVICES INC 7.000% 09/01/2022 DD 03/01/13	82,000.000	84,357.50
		HALCON RESOURCES CORP 9.250% 02/15/2022 DD 02/15/14	400,000.000	295,000.00
		HALCON RESOURCES CORP 9.750% 07/15/2020 DD 01/15/13	125,000.000	93,750.00
		HALCYON LOAN INVESTO 1A D 144A VAR RT 11/20/2020 DD 10/25/06	1,999,999.980	1,902,473.46
		HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13	230,896.390	214,084.82
		HARBINGER GROUP INC 7.875% 07/15/2019 DD 01/15/14	825,000.000	878,625.00
		HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05	146,772.420	140,097.35
		HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05	146,240.590	133,912.36
		HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04	183,037.840	182,536.86
		HARTFORD FINANCIAL SERVICES GR 5.500% 03/30/2020 DD 03/23/10	415,000.000	468,986.52
		HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	770,000.000	961,726.92
		HARVEY GULF 6/13 COV-LITE TLB	1,035,634.420	828,507.54
		HASBRO INC 5.100% 05/15/2044 DD 05/13/14	580,000.000	607,407.32
		HASHEMITE KINGDOM OF JORDAN GO 2.503% 10/30/2020 DD 10/31/13	3,345,000.000	3,400,731.05
		HCA HOLDINGS INC 6.250% 02/15/2021 DD 12/06/12	1,080,000.000	1,150,200.00
		HCA INC 3.750% 03/15/2019 DD 03/17/14	2,700,000.000	2,703,375.00
		HCA INC 4.750% 05/01/2023 DD 10/23/12	777,000.000	790,597.50
		HCA INC 5.000% 03/15/2024 DD 03/17/14	7,145,000.000	7,341,487.50

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HCA INC 5.250% 04/15/2025 DD 10/17/14			855,000.000	893,475.00
HCA INC 6.375% 01/15/2015 DD 11/19/04			600,000.000	600,000.00
HCA INC 6.500% 02/15/2020 DD 08/01/11			825,000.000	924,412.50
HCA INC 7.050% 12/01/2027 DD 12/08/95			250,000.000	253,750.00
HCA INC 7.500% 02/15/2022 DD 08/01/11			2,105,000.000	2,404,962.50
HCA INC 7.500% 11/06/2033 DD 11/06/03			923,000.000	969,150.00
HCA INC 7.500% 12/15/2023 DD 12/15/93			95,000.000	106,400.00
HCA INC 7.580% 09/15/2025 DD 09/14/95			305,000.000	340,075.00
HCA INC 7.690% 06/15/2025 DD 06/30/95			150,000.000	168,750.00
HCA INC 7.750% 07/15/2036 DD 07/08/96			555,000.000	593,850.00
HCA INC 8.360% 04/15/2024 DD 04/15/94			30,000.000	35,250.00
HCP INC 3.875% 08/15/2024 DD 08/14/14			925,000.000	939,630.73
HD SUPPLY INC 11.500% 07/15/2020 DD 10/15/12			303,000.000	346,935.00
HD SUPPLY INC 144A 5.250% 12/15/2021 DD 12/04/14			317,000.000	322,547.50
HD SUPPLY INC 7.500% 07/15/2020 DD 10/15/13			667,000.000	698,682.50
HDTFS INC 6.250% 10/15/2022 DD 10/16/12			75,000.000	75,750.00
HEINZ 3/13 (USD) COV-LITE TLB2 0.000% 06/05/2020 DD 03/13/13			1,097,909.610	1,089,872.91
HERCULES OFFSHORE INC 144A 8.750% 07/15/2021 DD 07/08/13			430,000.000	197,800.00
HERTZ CORP/THE 6.250% 10/15/2022 DD 10/16/12			248,000.000	250,480.00
HERTZ CORP/THE 7.375% 01/15/2021 DD 07/15/11			550,000.000	577,500.00
HEXION US FINANCE CORP / HEXIO 8.875% 02/01/2018 DD 01/29/10			500,000.000	445,000.00
HILAND PARTNERS LP / HILA 144A 7.250% 10/01/2020 DD 09/18/12			1,576,000.000	1,497,200.00
HILCORP ENERGY I LP / HIL 144A 5.000% 12/01/2024 DD 07/09/14			63,000.000	55,440.00
HILTON HOTELS 9/13 COV-LITE TL			3,421,064.460	3,376,864.30
HILTON USA TRUST HLF EFL 144A VAR RT 11/05/2030 DD 12/12/13			162,601.730	162,610.19
HILTON WORLDWIDE FINANCE LLC / 5.625% 10/15/2021 DD 10/15/14			1,452,000.000	1,517,340.00
HJ HEINZ CO 4.250% 10/15/2020 DD 04/15/14			470,000.000	474,700.00
HOFFMASTER 5/14 COV-LITE TL			845,750.000	834,476.15
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03			80,951.490	77,885.53
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06			300,671.900	256,853.18
HOSPITALITY PROPERTIES TRUST 4.500% 03/15/2025 DD 09/12/14			860,000.000	865,738.79
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			380,000.000	414,699.32
HOUSTON FUEL OIL 7/14 TL			997,500.000	952,612.50
HOUSTON TX UTILITY SYS REVENUE 3.828% 05/15/2028 DD 03/27/14			525,000.000	563,288.25
HSBC FINANCE CORP VAR RT 06/01/2016 DD 05/30/06			4,600,000.000	4,589,958.20
HSBC USA INC 2.375% 11/13/2019 DD 11/13/14			1,840,000.000	1,839,462.72
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97			215,000.000	291,280.93
HUB INTERNATIONAL 10/13 (USD) TL			1,461,091.950	1,411,780.09
HUB INTERNATIONAL LTD 144A 7.875% 10/01/2021 DD 10/02/13			2,407,000.000	2,394,965.00

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		HUDSONS BAY 11/13 TL	255,125.000	254,647.91
		HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11	347,000.000	381,700.00
		HUNGARY 5.750% 11/22/2023 DD 11/22/13	408,000.000	451,860.00
		HUNGARY GOVERNMENT INTERN REGS 4.375% 07/04/2017	323,000.000	418,869.82
		HUNGARY GOVERNMENT INTERN REGS 5.000% 03/30/2016	80,000.000	130,977.00
		HUNGARY GOVERNMENT INTERNATION 5.375% 02/21/2023 DD 02/19/13	720,000.000	775,800.00
		HUNTINGTON INGALLS INDUST 144A 5.000% 12/15/2021 DD 12/02/14	711,000.000	723,442.50
		HUNTSMAN INTERNATIONAL LL 144A 5.125% 11/15/2022 DD 11/13/14	357,000.000	351,645.00
		HUSKY INTERNATIONAL (COV-LITE 6/11) TL	996,197.720	974,610.12
		ICAHN ENTERPRISES LP / ICAHN E 4.875% 03/15/2019 DD 01/21/14	915,000.000	912,712.50
		ICAHN ENTERPRISES LP / ICAHN E 5.875% 02/01/2022 DD 01/29/14	360,000.000	361,575.01
		ICAHN ENTERPRISES LP / ICAHN E 6.000% 08/01/2020 DD 08/01/13	702,000.000	723,200.40
		ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04	423,322.042	366,135.47
		IHEARTCOMMUNICATIONS INC 9.000% 03/01/2021 DD 02/23/11	1,009,000.000	988,820.00
		IHS INC 144A 5.000% 11/01/2022 DD 10/28/14	565,000.000	559,350.00
		ILFC (DELOS FINANCE) 2/14 TLB 0.000% 03/06/2021 DD 02/27/14	600,000.000	593,748.00
		ILLINOIS ST SALES TAX REVENUE 4.620% 06/15/2038 DD 03/25/14	580,000.000	649,837.80
		IMG WORLDWIDE 3/14 COV-LITE 2ND LIEN TL	400,000.000	381,000.00
		IMG WORLDWIDE 5/14 COV-LITE TL	1,343,250.000	1,295,403.44
		IMS HEALTH 3/14 (USD) TLB	277,900.000	270,952.50
		IMS HEALTH INC 144A 6.000% 11/01/2020 DD 10/24/12	348,000.000	358,440.00
		INCAPS FUNDING II LTD/INC 144A VAR RT 01/15/2034 DD 12/16/03	4,502,126.170	4,277,271.98
		INDONESIA GOVERNMENT INTE 144A 11.625% 03/04/2019 DD 03/04/09	895,000.000	1,182,518.75
		INDONESIA GOVERNMENT INTE REGS 11.625% 03/04/2019 DD 03/04/09	1,451,000.000	1,917,133.75
		INDONESIA GOVERNMENT INTE REGS 4.875% 05/05/2021 DD 05/05/11	200,000.000	211,250.00
		INDONESIA GOVERNMENT INTE REGS 6.625% 02/17/2037 DD 02/14/07	101,000.000	118,170.00
		INDONESIA GOVERNMENT INTE REGS 7.750% 01/17/2038 DD 01/17/08	1,850,000.000	2,421,187.50
		INDONESIA GOVERNMENT INTE REGS 8.500% 10/12/2035 DD 10/12/05	1,737,000.000	2,414,430.00
		INDONESIA TREASURY BOND 7.000% 05/15/2022	1,390,000,000.000	107,743.46
		INDONESIA TREASURY BOND 7.875% 04/15/2019	3,790,000,000.000	307,928.57
		INDONESIA TREASURY BOND 8.375% 03/15/2024	2,170,000,000.000	181,782.77
		INDONESIA TREASURY BOND 9.000% 03/15/2029	2,900,000,000.000	250,779.68
		INEOS GROUP HOLDINGS SA 144A 5.875% 02/15/2019 DD 02/18/14	543,000.000	514,492.50
		INEOS GROUP HOLDINGS SA 144A 6.125% 08/15/2018 DD 05/14/13	100,000.000	95,750.00
		INKIA ENERGY LTD 144A 8.375% 04/04/2021 DD 04/04/11	622,000.000	659,320.00
		INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13	670,000.000	665,913.00
		INTELSAT JACKSON HOLDINGS SA 7.250% 10/15/2020 DD 09/30/10	775,000.000	818,593.75
		INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13	271,000.000	276,420.00
		INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019	725,000.000	688,784.71

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		INTERLINE BRANDS 3/14 COV-LITE 0.000% 03/17/2021 DD 03/12/14	496,250.000	481,362.50
		INTERNATIONAL BANK FOR RECONST 3.750% 01/23/2019	560,000.000	476,352.24
		INTERNATIONAL BANK FOR RECONST 4.500% 08/16/2016	670,000.000	528,779.89
		INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019	465,000.000	370,252.76
		INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021	720,000.000	574,163.49
		INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020	200,000.000	323,643.23
		INTERNATIONAL FINANCE CORP 10.000% 06/12/2017	565,000.000	208,660.18
		INTERNATIONAL FINANCE CORP 3.875% 02/26/2018	310,000.000	241,345.47
		INTERNATIONAL LEASE FINAN 144A 6.750% 09/01/2016 DD 08/20/10	1,000,000.000	1,065,000.00
		INTERNATIONAL LEASE FINANCE CO 4.625% 04/15/2021 DD 03/11/13	461,000.000	469,067.50
		INTERNATIONAL LEASE FINANCE CO 4.875% 04/01/2015 DD 03/19/12	200,000.000	201,450.00
		INTERNATIONAL LEASE FINANCE CO 5.750% 05/15/2016 DD 05/24/11	400,000.000	415,000.00
		INTERNATIONAL LEASE FINANCE CO 5.875% 04/01/2019 DD 03/19/12	382,000.000	411,605.00
		INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10	260,000.000	313,300.00
		INTERNATIONAL LEASE FINANCE CO 8.625% 01/15/2022 DD 12/22/11	560,000.000	694,400.00
		INTERNATIONAL LEASE FINANCE CO VAR RT 09/15/2015 DD 03/15/11	1,700,000.000	1,772,250.00
		INTL BK RECON & DEVELOP 4.250% 02/05/2016	618,000,000.000	1,023,160.13
		INTL BK RECON & DEVELOP 5.000% 05/24/2017	500,000.000	7,845.06
		INTL FINANCE CORP 7.800% 06/03/2019 DD 03/21/14	119,320,000.000	2,075,881.28
		ION MEDIA 11/14 TLB	1,191,000.000	1,173,135.00
		IRON MOUNTAIN INC 5.750% 08/15/2024 DD 08/10/12	760,000.000	764,750.00
		IRS P EUR 10Y 20BPS R .9500% CALL MAR 15 000.950 ED 032315	-35,700,000.000	-693,870.31
		IRS P EUR 10Y 64BPS R 1.550% PUT MAR 15 001.550 ED 032315	-35,700,000.000	-8,888.98
		IRS P EUR006M R 0.95% 03/25/25 CALL MAR 15 000.950 ED 3/23/15	-4,500,000.000	-87,572.10
		IRS P EUR006M R 1.55% 03/25/25 PUT MAR 15 001.550 ED 03/23/15	-4,500,000.000	-1,150.92
		IRS P MXN-TIIE-BANXICO 28D R 5.63% 2021 OCT 11	254,500,000.000	-117,040.22
		IRS_P MXN-TIIE-BANXICO 28D R 5.63% 2021 OCT 11	-254,500,000.000	0.00
		ISLE OF CAPRI CASINOS INC 5.875% 03/15/2021 DD 03/05/13	1,250,000.000	1,268,750.00
		ISLE OF CAPRI CASINOS INC 7.750% 03/15/2019 DD 03/07/11	250,000.000	258,750.00
		ISLE OF CAPRI CASINOS INC 8.875% 06/15/2020 DD 08/07/12	50,000.000	52,000.00
		ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03	525,000.000	705,334.88
		ISTAR FINANCIAL 10/12 TL	0.010	0.01
		ISTAR FINANCIAL INC 4.000% 11/01/2017 DD 06/13/14	360,000.000	350,100.00
		ISTAR FINANCIAL INC 5.000% 07/01/2019 DD 06/13/14	824,000.000	799,280.00
		ITALY BUONI POLIENNALI DE REGS 2.150% 11/12/2017	2,496,350.000	3,128,734.89
		ITALY BUONI POLIENNALI DE REGS 2.250% 04/22/2017	299,334.000	374,081.60
		ITALY BUONI POLIENNALI DE REGS 2.550% 10/22/2016	598,668.000	748,100.17
		ITALY BUONI POLIENNALI DEL REG 2.150% 11/12/2017	6,490,510.000	8,134,710.71
		ITALY BUONI POLIENNALI DEL TES 5.500% 11/01/2022	13,600,000.000	21,161,941.04

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		ITALY BUONI POLIENNICPI-INFLAT 2.250% 04/22/2017	299,334.000	374,081.60
		ITALY BUONI POLIENNICPI-INFLAT 2.550% 10/22/2016	1,696,226.000	2,119,617.14
		J. CREW 2/14 COV-LITE TLB 0.000% 03/05/2021 DD 02/21/14	297,750.000	279,885.00
		JAGUAR HOLDING CO I 144A 9.375% 10/15/2017 DD 10/15/12	332,000.000	339,304.00
		JAGUAR HOLDING CO II / JA 144A 9.500% 12/01/2019 DD 12/05/11	468,000.000	501,930.00
		JAGUAR LAND ROVER AUTOMOT 144A 5.625% 02/01/2023 DD 01/28/13	336,000.000	353,640.00
		JAMAICA GOVERNMENT INTERNATION 10.625% 06/20/2017 DD 06/20/02	312,000.000	354,120.00
		JAMAICA GOVERNMENT INTERNATION 7.625% 07/09/2025 DD 07/09/14	755,000.000	788,975.00
		JBS INVESTMENTS GMBH 144A 7.750% 10/28/2020 DD 10/28/13	130,000.000	134,615.00
		JC PENNEY CORP INC 5.750% 02/15/2018 DD 04/27/07	175,000.000	152,250.00
		JC PENNEY CORP INC 8.125% 10/01/2019 DD 09/15/14	185,000.000	162,800.00
		JEFFERIES FINANCE LLC / J 144A 6.875% 04/15/2022 DD 03/31/14	635,000.000	581,025.00
		JEFFERIES GROUP LLC 6.250% 01/15/2036 DD 01/26/06	630,000.000	619,147.62
		JEFFERIES GROUP LLC 6.450% 06/08/2027 DD 06/08/07	1,010,000.000	1,047,916.41
		JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09	995,000.000	1,174,379.60
		JET EQUIPMENT TRUST 1994- 144A 10.000% 06/15/2012 DD 12/20/94	162,218.020	162,218.02
		JM HUBER CORP 144A 9.875% 11/01/2019 DD 11/01/11	522,000.000	574,200.00
		JONES ENERGY HOLDINGS LLC 144A 6.750% 04/01/2022 DD 04/01/14	240,000.000	182,400.00
		JP MORGAN CHASE COM C4 A2 144A 3.341% 07/15/2046 DD 06/01/11	398,589.240	409,571.97
		JP MORGAN CHASE COM C4 A3 144A 4.106% 07/15/2046 DD 06/01/11	500,000.000	534,291.00
		JP MORGAN CHASE COM INN F 144A VAR RT 06/15/2029 DD 06/27/14	150,000.000	148,714.50
		JP MORGAN CHASE COMME CB20 ASB 5.688% 02/12/2051 DD 09/01/07	818,956.280	849,839.94
		JP MORGAN CHASE COMMER CB14 A4 VAR RT 12/12/2044 DD 03/01/06	3,467,238.160	3,544,935.50
		JP MORGAN CHASE COMMER CB18 A4 5.440% 06/12/2047 DD 03/01/07	202,276.370	215,074.80
		JP MORGAN CHASE COMMER LD11 AJ VAR RT 06/15/2049 DD 07/01/07	350,000.000	253,541.40
		JP MORGAN CHASE COMMER LDP7 A4 VAR RT 04/15/2045 DD 06/01/06	385,000.000	402,005.45
		JP MORGAN CHASE COMMER LDP7 AM VAR RT 04/15/2045 DD 06/01/06	320,000.000	339,576.96
		JP MORGAN CHASE COMMER LDP8 AM 5.440% 05/15/2045 DD 09/01/06	105,000.000	111,178.41
		JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07	215,717.430	218,331.93
		JPMORGAN CHASE & CO 2.200% 10/22/2019 DD 10/22/14	1,555,000.000	1,541,591.24
		JPMORGAN CHASE & CO 4.950% 03/25/2020 DD 03/25/10	870,000.000	961,093.35
		JPMORGAN CHASE BANK NA 6.000% 10/01/2017 DD 09/24/07	2,900,000.000	3,218,663.60
		JPMORGAN CHASE BANK NA VAR RT 05/31/2017	2,600,000.000	3,139,211.66
		JPMORGAN CHASE BANK NA VAR RT 11/30/2021	200,000.000	254,002.08
		JPMORGAN CHASE COMMERC CB13 AJ VAR RT 01/12/2043 DD 11/01/05	2,442,000.000	2,400,854.74
		JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04	339,078.100	306,441.83
		JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06	4,617,426.654	2,504,723.08
		K HOVNANIAN ENTERPRISES INC 5.000% 11/01/2021 DD 11/02/11	1,465,000.000	1,245,250.00
		KAISA GROUP HOLDINGS LTD 144A 8.875% 03/19/2018 DD 03/19/13	59,000.000	39,382.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		KAZAKHSTAN GOVERNMENT INT 144A 3.875% 10/14/2024 DD 10/14/14	780,000.000	730,275.00
		KAZMUNAIGAZ FINANCE SUB BV 11.750% 01/23/2015	744,000.000	746,083.20
		KAZMUNAYGAS NATIONAL CO J 144A 4.400% 04/30/2023 DD 04/30/13	551,000.000	489,563.50
		KAZMUNAYGAS NATIONAL CO J 144A 4.875% 05/07/2025 DD 11/07/14	162,000.000	145,192.50
		KAZMUNAYGAS NATIONAL CO J 144A 5.750% 04/30/2043 DD 04/30/13	462,000.000	388,080.00
		KAZMUNAYGAS NATIONAL CO J 144A 9.125% 07/02/2018 DD 07/02/08	440,000.000	481,382.00
		KAZMUNAYGAS NATIONAL CO J REGS 4.400% 04/30/2023	246,000.000	218,571.00
		KAZMUNAYGAS NATIONAL CO J REGS 6.375% 04/09/2021	833,000.000	842,371.25
		KAZMUNAYGAS NATIONAL CO J REGS 7.000% 05/05/2020	1,046,000.000	1,087,055.50
		KB HOME 7.000% 12/15/2021 DD 10/29/13	375,000.000	394,453.13
		KB HOME 7.500% 09/15/2022 DD 07/31/12	155,000.000	164,300.00
		KB HOME 8.000% 03/15/2020 DD 02/07/12	440,000.000	481,800.00
		KENTUCKY ST RURAL WTR FIN CORP 1.000% 08/01/2015 DD 07/29/14	390,000.000	391,595.10
		KENYA GOVERNMENT INTERNAT 144A 6.875% 06/24/2024 DD 06/24/14	255,000.000	267,112.50
		KFW 6.000% 01/19/2016	1,410,000.000	1,194,085.99
		KFW 6.000% 03/28/2017	450,000.000	395,444.48
		KFW 6.000% 08/20/2020	935,000.000	884,412.37
		KINDER MORGAN ENERGY PARTNERS 3.500% 03/01/2021 DD 02/24/14	390,000.000	383,694.10
		KINDER MORGAN ENERGY PARTNERS 3.950% 09/01/2022 DD 03/14/12	1,270,000.000	1,259,282.48
		KINDRED HEALTHCARE 3/14 TLB	238,800.000	230,640.20
		KINDRED HEALTHCARE INC 144A 8.000% 01/15/2020 DD 12/18/14	180,000.000	191,250.00
		KINDRED HEALTHCARE INC 144A 8.750% 01/15/2023 DD 12/18/14	480,000.000	516,600.00
		KINETIC CONCEPTS INC / KCI USA VAR RT 11/01/2018 DD 11/01/12	328,000.000	356,700.00
		KLX INC 144A 5.875% 12/01/2022 DD 12/08/14	345,000.000	348,450.00
		KODIAK CDO I LTD 1A A2 144A VAR RT 08/07/2037 DD 09/19/06	721,000.000	471,385.47
		KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06	2,017,000.000	796,130.07
		KOREA DEVELOPMENT BANK/THE 1.000% 01/22/2016 DD 01/22/13	855,000.000	853,679.88
		KOREA DEVELOPMENT BANK/THE 4.000% 09/09/2016 DD 03/09/11	750,000.000	782,887.50
		KOREA EXCHANGE BANK 4.875% 01/14/2016	600,000.000	621,323.40
		KOREA FINANCE CORP 3.250% 09/20/2016	2,600,000.000	2,679,586.00
		KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13	1,080,000.000	1,102,371.12
		KOREA TREASURY BOND 3.250% 06/10/2015	600,000,000.000	548,587.76
		KOREA TREASURY BOND 3.500% 03/10/2017	400,000,000.000	374,622.60
		KOREA TREASURY BOND 4.000% 03/10/2016	370,000,000.000	344,081.34
		KOREA TREASURY BOND COUPON STR 0.000% 03/10/2015	28,750,000.000	26,057.99
		KOREA TREASURY BOND COUPON STR 0.000% 03/10/2016	28,750,000.000	25,520.22
		KOREA TREASURY BOND COUPON STR 0.000% 03/10/2017	28,750,000.000	24,986.12
		KOREA TREASURY BOND COUPON STR 0.000% 03/10/2018	28,750,000.000	24,426.68
		KOREA TREASURY BOND COUPON STR 0.000% 09/10/2015	28,750,000.000	25,787.51

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As Of Date : 12/31/2014

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		KOREA TREASURY BOND COUPON STR 0.000% 09/10/2016	28,750,000.000	25,256.74
		KOREA TREASURY BOND COUPON STR 0.000% 09/10/2017	28,750,000.000	24,714.96
		KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018	28,750,000.000	24,122.80
		KOREA TREASURY BOND PRINCIPAL 0.000% 09/10/2018	1,000,000,000.000	839,053.88
		KRONOS 10/12 2ND LIEN TL	650,000.000	659,750.00
		KRONOS 2/13 TL	932,294.320	923,484.13
		L BRANDS INC 5.625% 10/15/2023 DD 10/16/13	710,000.000	766,800.00
		L BRANDS INC 6.625% 04/01/2021 DD 03/25/11	359,000.000	403,875.00
		L BRANDS INC 6.950% 03/01/2033 DD 02/19/03	450,000.000	470,250.00
		LA FRONTERA GENERATION 5/13 TL	675,904.390	664,076.06
		LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12	595,000.000	589,050.00
		LAMAR MEDIA CORP 5.375% 01/15/2024 DD 07/15/14	209,000.000	215,270.00
		LANDMARK IX CDO LTD 9A E 144A VAR RT 04/15/2021 DD 04/10/07	3,596,000.000	3,383,620.24
		LANDS' END 3/14 COV-LITE TLB	563,175.000	556,839.28
		LAREDO PETE INC NEW 9.500% 02/15/2019 DD 08/15/11	1,472,000.000	1,464,640.00
		LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14	517,000.000	452,375.00
		LAREDO PETROLEUM INC 7.375% 05/01/2022 DD 04/27/12	439,000.000	410,465.00
		LAS VEGAS VLY NV WTR DIST 7.013% 06/01/2039 DD 12/23/09	6,600,000.000	7,202,646.00
		LB-UBS COMMERCIAL MORTGA C1 A4 5.156% 02/15/2031 DD 01/11/06	293,016.370	300,098.87
		LB-UBS COMMERCIAL MORTGA C6 AM 5.413% 09/15/2039 DD 09/11/06	350,000.000	371,676.56
		LEAF RECEIVABLES FUN 1 E2 144A 6.000% 09/15/2021 DD 09/26/13	861,000.000	824,792.28
		LEAF RECEIVABLES FUN 2 E2 144A 5.500% 03/15/2019 DD 10/28/11	267,360.000	262,179.90
		LEARNING CARE 5/14 COV-LITE TL	945,250.000	934,615.94
		LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14	405,000.000	463,262.09
		LEVEL 3 6/14 TLB	1,300,000.000	1,299,597.00
		LEVEL 3 COMMUNICATIONS 144A 5.750% 12/01/2022 DD 12/01/14	1,007,000.000	1,013,293.75
		LEVEL 3 COMMUNICATIONS INC 8.875% 06/01/2019 DD 12/01/12	140,000.000	148,428.00
		LEVEL 3 ESCROW 144A 5.375% 08/15/2022 DD 08/12/14	725,000.000	728,625.00
		LEVEL 3 FINANCING INC 6.125% 01/15/2021 DD 10/15/14	315,000.000	326,025.00
		LEVEL 3 FINANCING INC 7.000% 06/01/2020 DD 12/01/12	63,000.000	66,386.25
		LEVEL 3 FINANCING INC 8.125% 07/01/2019 DD 01/01/12	1,625,000.000	1,726,562.50
		LEVEL 3 FINANCING INC 8.625% 07/15/2020 DD 01/13/12	45,000.000	48,543.75
		LEVEL 3 FINANCING INC VAR RT 01/15/2018 DD 05/15/14	88,000.000	88,440.00
		LIFEPPOINT HOSPITALS INC 5.500% 12/01/2021 DD 06/01/14	599,000.000	612,477.50
		LIGHTOWER 4/13 TL	837,250.000	817,892.78
		LIGHTPOINT CLO V 5A D 144A VAR RT 08/05/2019 DD 08/03/06	723,000.000	704,397.21
		LIN TELEVISION CORP 144A 5.875% 11/15/2022 DD 11/05/14	260,000.000	257,400.00
		LINEAGE LOGISTICS 3/14 0.000% 04/07/2021 DD 03/18/14	1,290,250.000	1,250,471.60
		LISTRINDO CAPITAL BV 144A 6.950% 02/21/2019 DD 02/21/12	150,000.000	158,250.00

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02	134,520.460	107,040.08
		LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02	71,506.860	49,495.55
		LOOMIS SAYLES FULL DISCRETION INSTITUTIONAL SECURITIZED FUND	1,659,949.558	18,906,825.46
		LOOMIS SAYLES SENIOR LOAN FD	17,008,191.000	17,008,191.00
		LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	640,000.000	808,256.00
		LOS ANGELES CA UNIF SCH DIST 5.755% 07/01/2029 DD 10/15/09	330,000.000	407,094.60
		LYONDELLBASELL INDUSTRIES NV 6.000% 11/15/2021 DD 05/15/12	610,000.000	702,085.00
		MACDERMID 6/13 COV-LITE TL	197,500.000	193,303.13
		MACY'S RETAIL HOLDINGS INC 7.875% 08/15/2036 DD 08/15/96	165,000.000	179,501.85
		MALLINCKRODT 3/14 COV-LITE TL	1,177,032.860	1,152,903.69
		MALLINCKRODT INTERNATIONA 144A 5.750% 08/01/2022 DD 08/13/14	360,000.000	369,900.00
		MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	925,000.000	873,575.55
		MARATHON REAL ESTATE 1A B 144A VAR RT 05/25/2046 DD 05/18/06	350,000.000	321,708.63
		MARATHON REAL ESTATE 1A G 144A VAR RT 05/25/2046 DD 05/18/06	685,000.000	576,304.20
		MARKWEST ENERGY PART/FIN 4.875% 12/01/2024 DD 11/21/14	830,000.000	811,325.00
		MARKWEST ENERGY PARTNERS LP / 4.500% 07/15/2023 DD 01/10/13	230,000.000	221,375.00
		MARKWEST ENERGY PARTNERS LP / 4.875% 12/01/2024 DD 11/21/14	990,000.000	967,725.00
		MARKWEST ENERGY PARTNERS LP / 5.500% 02/15/2023 DD 08/10/12	875,000.000	885,937.50
		MARKWEST ENERGY PARTNERS LP / 6.250% 06/15/2022 DD 11/03/11	291,000.000	301,185.00
		MARKWEST ENERGY PARTNERS LP / 6.500% 08/15/2021 DD 02/24/11	152,000.000	156,560.00
		MARSH & MCLENNAN COS INC 3.500% 06/03/2024 DD 05/30/14	315,000.000	313,895.93
		MARSH & MCLENNAN COS INC 4.050% 10/15/2023 DD 09/27/13	1,195,000.000	1,262,586.81
		MARYLAND ST TRANSPRTN AUTH TRA 5.788% 07/01/2029 DD 12/22/09	6,600,000.000	8,133,510.00
		MASCO CORP 5.950% 03/15/2022 DD 03/12/12	115,000.000	127,650.00
		MASCO CORP 7.750% 08/01/2029 DD 08/03/99	50,000.000	57,500.00
		MAUSER 6/14 (USD) COV-LITE TL	947,625.000	927,885.98
		MCE FINANCE LTD 144A 5.000% 02/15/2021 DD 02/07/13	113,000.000	105,655.00
		MCGRAW-HILL 3/14 COV-LITE TL	756,717.550	752,699.37
		MCKESSON CORP 1.292% 03/10/2017 DD 03/10/14	910,000.000	905,351.72
		MDC PARTNERS INC 144A 6.750% 04/01/2020 DD 03/20/13	1,092,000.000	1,124,760.00
		MEAD JOHNSON NUTRITION CO 4.600% 06/01/2044 DD 05/13/14	485,000.000	509,292.68
		MECCANICA HOLDINGS USA IN 144A 7.375% 07/15/2039 DD 07/15/09	2,835,000.000	2,920,050.00
		MEDTRONIC INC 144A 2.500% 03/15/2020 DD 12/10/14	1,735,000.000	1,739,550.91
		MEDTRONIC INC 144A 3.150% 03/15/2022 DD 12/10/14	1,975,000.000	2,000,035.10
		MEDTRONIC INC 144A 3.500% 03/15/2025 DD 12/10/14	900,000.000	920,673.00
		MEDTRONIC INC 144A 4.375% 03/15/2035 DD 12/10/14	740,000.000	785,033.44
		MEG ENERGY CORP 144A 6.375% 01/30/2023 DD 07/19/12	1,115,000.000	995,137.50
		MEG ENERGY CORP 144A 6.500% 03/15/2021 DD 03/18/11	10,000.000	9,125.00
		MEG ENERGY CORP 144A 7.000% 03/31/2024 DD 10/01/13	90,000.000	81,450.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEMORIAL PRODUCTION PARTN 144A 6.875% 08/01/2022 DD 07/17/14			1,000,000.000	760,000.00
MEN'S WEARHOUSE 4/14 COV-LITE 0.000% 06/18/2021 DD 03/14/14			588,525.000	584,846.72
MEN'S WEARHOUSE INC/THE 144A 7.000% 07/01/2022 DD 06/18/14			525,000.000	539,437.50
MERITAGE HOMES CORP 4.500% 03/01/2018 DD 03/13/13			491,000.000	491,000.00
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			300,000.000	318,000.00
MERITAGE HOMES CORP 7.150% 04/15/2020 DD 04/13/10			110,000.000	118,250.00
MERRILL LYNCH & CO INC 6.400% 08/28/2017 DD 08/28/07			900,000.000	1,002,749.40
MERRILL LYNCH & CO INC VAR RT 12/01/2026 DD 11/27/06			155,000.000	137,769.58
MERRILL LYNCH MORTGAGE CKI1 D VAR RT 11/12/2037 DD 12/01/05			913,000.000	916,216.50
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			73,985.860	72,141.32
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			88,510.440	86,771.39
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			853,150.040	851,127.22
MERRILL LYNCH MORTGAGE I C1 A3 VAR RT 11/15/2026 DD 03/01/98			1,163,525.280	1,213,833.79
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05			134,816.170	130,834.24
MERRILL LYNCH MORTGAGE LC1 AM VAR RT 01/12/2044 DD 12/01/05			285,000.000	295,099.83
MERRILL LYNCH MORTGAGE T C1 A4 VAR RT 05/12/2039 DD 05/01/06			405,000.000	422,479.80
METHANEX CORP 4.250% 12/01/2024 DD 11/18/14			825,000.000	821,398.05
METLIFE INC 4.875% 11/13/2043 DD 11/13/13			165,000.000	186,342.26
METLIFE INC 6.400% 12/15/2066 DD 12/21/06			165,000.000	183,975.00
METLIFE INC VAR RT 12/15/2017 DD 09/15/14			1,570,000.000	1,573,578.03
MEXICAN BONOS 10.000% 12/05/2024			184,737,000.000	16,415,978.20
MEXICAN BONOS 4.750% 06/14/2018			25,960,000.000	1,757,305.18
MEXICAN BONOS 5.000% 06/15/2017			9,683,800.000	671,988.28
MEXICAN BONOS 6.250% 06/16/2016			1,494,000.000	105,147.05
MEXICAN BONOS 6.500% 06/10/2021			33,150,000.000	2,361,943.83
MEXICAN BONOS 7.750% 11/13/2042			13,910,000.000	1,086,428.12
MEXICAN BONOS 8.000% 12/07/2023			8,840,000.000	689,263.02
MEXICAN BONOS 8.500% 11/18/2038			13,500,000.000	1,132,486.95
MEXICO GOVERNMENT INTERNATIONA 3.500% 01/21/2021 DD 01/21/14			1,280,000.000	1,306,880.00
MEXICO GOVERNMENT INTERNATIONA 3.625% 03/15/2022 DD 01/06/12			220,000.000	224,730.00
MEXICO GOVERNMENT INTERNATIONA 4.000% 10/02/2023 DD 10/02/13			2,538,000.000	2,633,175.00
MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12			1,144,000.000	1,192,620.00
MEXICO GOVERNMENT INTERNATIONA 5.550% 01/21/2045 DD 01/21/14			816,000.000	948,600.00
MEXICO GOVERNMENT INTERNATIONA 6.050% 01/11/2040 DD 01/11/08			52,000.000	63,596.00
MEXICO GOVERNMENT INTERNATIONA 6.750% 09/27/2034 DD 09/27/04			995,000.000	1,299,470.00
MGM RESORTS INTERNATIONAL 11.375% 03/01/2018 DD 09/22/09			956,000.000	1,132,860.00
MGM RESORTS INTERNATIONAL 5.250% 03/31/2020 DD 12/19/13			720,000.000	714,600.00
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14			2,317,000.000	2,328,585.00
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			178,000.000	186,900.00

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ALL KR2 AND KR3 - KR2GALLKRS00

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		MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13	352,000.000	369,600.00
		MICRON TECHNOLOGY INC 144A 5.875% 02/15/2022 DD 02/10/14	860,000.000	903,000.00
		MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01	1,762,243.000	264,336.45
		MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01	637,000.000	216,433.49
		MID-STATE CAPITAL CO 1 M2 144A 6.742% 10/15/2040 DD 10/01/06	959,568.080	1,004,113.15
		MID-STATE CAPITAL COR 1 B 144A 8.311% 10/15/2040 DD 10/01/06	610,103.690	579,025.62
		MID-STATE TRUST X 10 B 7.540% 02/15/2036 DD 11/09/01	397,663.690	422,106.48
		MID-STATE TRUST XI 11 B 8.221% 07/15/2038 DD 06/15/03	93,955.720	99,548.43
		MIDOCEAN CREDIT CLO 2A E 144A VAR RT 01/29/2025 DD 01/29/14	583,000.000	529,737.12
		MINERALS TECH 4/14 TLB	941,153.840	929,389.42
		MISSOURI JT MUNI ELEC UTILITY 6.890% 01/01/2042 DD 12/17/09	3,500,000.000	4,394,250.00
		MIZUHO BANK LTD 144A 2.450% 04/16/2019 DD 04/16/14	3,040,000.000	3,020,221.76
		ML-CFC COMMERCIAL 5 AJFL 144A VAR RT 08/12/2048 DD 03/14/07	4,297,089.000	4,127,818.07
		ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07	2,366,000.000	1,922,545.35
		ML-CFC COMMERCIAL MORTGAG 5 AJ VAR RT 08/12/2048 DD 03/01/07	355,149.000	345,149.78
		MOHEGAN TRIBAL 11/13 TLB	698,241.210	669,690.13
		MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13	684,772.740	626,224.68
		MONITRONICS INTERNATIONAL INC 9.125% 04/01/2020 DD 03/23/12	192,000.000	181,320.01
		MONSANTO CO 5.500% 08/15/2025 DD 08/25/05	905,000.000	1,040,061.30
		MORGAN STANLEY 1.875% 01/05/2018 DD 12/05/14	1,690,000.000	1,683,814.60
		MORGAN STANLEY 5.000% 11/24/2025 DD 11/22/13	215,000.000	229,429.73
		MORGAN STANLEY 5.625% 09/23/2019 DD 09/23/09	1,200,000.000	1,354,552.80
		MORGAN STANLEY 6.000% 04/28/2015 DD 04/28/08	500,000.000	508,092.00
		MORGAN STANLEY 7.300% 05/13/2019 DD 05/13/09	2,675,000.000	3,172,940.55
		MORGAN STANLEY 8.000% 05/09/2017	1,050,000.000	945,681.45
		MORGAN STANLEY CAPITAL HQ7 A4 VAR RT 11/14/2042 DD 11/01/05	310,398.410	315,292.46
		MORGAN STANLEY CAPITAL I HQ7 E VAR RT 11/14/2042 DD 11/01/05	392,000.000	365,611.34
		MORGAN STANLEY CAPITAL IQ13 A4 5.364% 03/15/2044 DD 03/01/07	325,000.000	348,286.58
		MORGAN STANLEY R GG10 A4A 144A VAR RT 08/12/2045 DD 06/01/09	2,406,137.920	2,578,941.94
		MORGAN STANLEY R GG10 A4A 144A VAR RT 08/15/2045 DD 06/01/10	518,378.010	555,606.88
		MOROCCO GOVERNMENT INTERN 144A 4.250% 12/11/2022 DD 12/11/12	361,000.000	365,512.50
		MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10	3,935,000.000	4,390,629.72
		MOTORSPORT AFTERMARKET 5/14 COV-LITE TL	647,125.000	537,113.75
		MPH ACQUISITION HOLDINGS 144A 6.625% 04/01/2022 DD 03/31/14	581,000.000	594,072.50
		MRC 11/13 COV-LITE TL	1,185,000.000	1,087,237.50
		MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14	824,000.000	852,840.00
		MT SPOKANE 2004-A LL AA C 144A VAR RT 11/15/2026 DD 06/10/04	31,995.780	27,674.74
		MT SPOKANE 2007-A AA CERT 144A VAR RT 12/15/2034 DD 08/31/07	237,614.920	237,614.92
		MT SPOKANE 2007-A LL AA E 144A VAR RT 12/15/2034 DD 08/31/07	1,036,607.620	1,015,875.46

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MUFG UNION BANK NA 2.125% 06/16/2017 DD 06/18/12	220,000.000	222,447.50
		MULTIPLAN 3/14 SENIOR TL 0.000% 03/31/2021 DD 03/21/14	1,606,818.170	1,559,417.04
		MURRAY ENERGY 11/13 TL	198,500.000	190,700.94
		MYLAN INC 144A 7.875% 07/15/2020 DD 05/19/10	2,305,000.000	2,455,274.48
		N-STAR REL CDO IV LT 4A C 144A VAR RT 07/27/2040 DD 06/14/05	742,000.000	718,611.79
		NABISCO INC 7.550% 06/15/2015 DD 06/15/95	1,215,000.000	1,244,259.63
		NATIONAL AUSTRALIA BANK LTD 6.000% 02/15/2017	585,000.000	509,444.62
		NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04	344,248.000	175,566.48
		NATIONAL FINANCIAL 7/14 TLB	641,893.500	633,869.83
		NATIONAL MENTOR 1/14 TLB	0.010	0.01
		NATIONAL VISION 3/14 COV-LITE TL	1,127,148.650	1,089,107.39
		NATIONSTAR MORTGAGE LLC / NATI 9.625% 05/01/2019 DD 05/01/13	557,000.000	589,027.50
		NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14	78,000.000	76,537.50
		NAVIENT CORP 5.500% 01/15/2019 DD 09/20/13	63,000.000	64,417.50
		NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14	816,000.000	777,240.00
		NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14	416,000.000	408,720.00
		NAVIENT CORP 6.250% 01/25/2016 DD 01/14/11	6,460,000.000	6,718,400.00
		NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12	480,000.000	520,800.00
		NAVIENT CORP 8.000% 03/25/2020 DD 03/22/10	1,400,000.000	1,550,500.00
		NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11	180,000.000	241,162.74
		NCR CORP 5.875% 12/15/2021 DD 06/15/14	167,000.000	171,592.50
		NCR CORP 6.375% 12/15/2023 DD 06/15/14	205,000.000	213,200.00
		NCUA GUARANTEED NOTES 2.350% 06/12/2017 DD 06/16/11	2,000,000.000	2,064,360.00
		NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11	335,000.000	352,956.00
		NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11	4,740,000.000	5,137,733.40
		NCUA GUARANTEED NOTES T C1 APT 2.650% 10/29/2020 DD 11/10/10	8,235,912.580	8,422,365.40
		NCUA GUARANTEED NOTES TR C1 A2 2.900% 10/29/2020 DD 11/10/10	3,930,000.000	4,035,335.79
		NCUA GUARANTEED NOTES TR R1 1A VAR RT 10/07/2020 DD 10/27/10	9,200,049.970	9,255,277.87
		NCUA GUARANTEED NOTES TR R2 1A VAR RT 11/06/2017 DD 11/17/10	2,597,196.110	2,604,377.36
		NEFF RENTAL 6/14 COV-LITE 2ND LIEN TL	74,973.910	74,973.91
		NEIMAN MARCUS 3/14 COV-LITE TL	1,683,528.740	1,643,191.39
		NEIMAN MARCUS GROUP LTD L 144A 8.000% 10/15/2021 DD 10/21/13	178,000.000	188,235.00
		NEW ALBERTSON'S 6/14 COV-LITE TL	350,122.500	343,340.63
		NEW ALBERTSONS INC 6.625% 06/01/2028 DD 06/03/98	340,000.000	270,300.00
		NEW ALBERTSONS INC 7.450% 08/01/2029 DD 07/27/99	350,000.000	313,250.00
		NEW ALBERTSONS INC 8.700% 05/01/2030 DD 05/09/00	60,000.000	57,600.00
		NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01	1,166,000.000	1,806,263.43
		NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	940,000.000	1,364,250.20
		NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	1,050,000.000	1,578,927.00

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NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020			2,305,000.000	2,207,868.84
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			640,000.000	797,651.20
NEW YORK NY 5.817% 10/01/2031 DD 10/20/10			2,000,000.000	2,293,100.00
NEW YORK NY 6.271% 12/01/2037 DD 12/21/10			500,000.000	665,100.00
NEW YORK ST DORM AUTH ST PERSO 5.427% 03/15/2039 DD 10/20/09			75,000.000	90,937.50
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			215,000.000	266,967.65
NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09			805,000.000	993,708.10
NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10			240,000.000	308,776.80
NEW ZEALAND GOVERNMENT BO REGS 5.000% 03/15/2019			2,100,000.000	1,732,816.58
NEW ZEALAND GOVERNMENT BO REGS 6.000% 04/15/2015			670,000.000	527,311.52
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021			2,160,000.000	1,915,545.91
NEW ZEALAND GOVERNMENT BO REGS 6.000% 12/15/2017			2,210,000.000	1,845,071.22
NEWPAGE 2/14 TLB			950,000.000	900,913.50
NGL ENRGY PART LP/FIN CO 144A 5.125% 07/15/2019 DD 07/09/14			340,000.000	326,400.00
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			471,000.000	480,420.00
NIELSEN FINANCE LLC / NIELSEN 4.500% 10/01/2020 DD 04/01/13			153,000.000	153,765.00
NIGERIA GOVERNMENT INTERN 144A 6.375% 07/12/2023 DD 07/12/13			248,000.000	243,660.00
NIGERIA GOVERNMENT INTERN REGS 6.375% 07/12/2023			203,000.000	199,447.50
NIGERIA GOVERNMENT INTERN REGS 6.750% 01/28/2021			422,000.000	434,660.00
NINE WEST HOLDINGS INC 6.125% 11/15/2034 DD 05/15/05			325,000.000	195,000.00
NISOURCE FINANCE CORP 5.650% 02/01/2045 DD 10/10/13			535,000.000	640,431.38
NORTEK INC 8.500% 04/15/2021 DD 10/15/11			564,000.000	603,480.00
NORTHERN BLIZZARD RESOURC 144A 7.250% 02/01/2022 DD 01/29/14			846,000.000	685,260.00
NORTHWEST AIRLINES 2007-1 CLAS 7.027% 05/01/2021 DD 10/10/07			2,564,052.160	2,910,199.20
NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13			445,000.000	520,905.43
NORWAY GOVERNMENT BOND 4.500% 05/22/2019			8,825,000.000	1,353,502.91
NORWAY GOVERNMENT BOND 5.000% 05/15/2015			9,880,000.000	1,336,017.47
NOVA CHEMICALS CORP 144A 5.000% 05/01/2025 DD 10/28/14			385,000.000	382,112.50
NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13			136,000.000	137,360.00
NOVASTAR MORTGAGE FUNDING 3 A1 VAR RT 12/25/2033 DD 09/16/03			703,181.740	671,211.58
NOVO BANCO SA 7.000% 03/04/2016			2,900,000.000	3,504,663.82
NRG ENERGY INC 144A 6.250% 05/01/2024 DD 04/21/14			295,000.000	300,162.50
NRG ENERGY INC 6.250% 07/15/2022 DD 07/15/14			969,000.000	990,802.50
NRG ENERGY INC 6.625% 03/15/2023 DD 03/15/13			700,000.000	728,000.00
NRG YIELD OPERATING LLC 144A 5.375% 08/15/2024 DD 08/05/14			684,000.000	694,260.00
NUMERICABLE / YPSO 4/14 (USD) TLB1			1,099,115.390	1,092,048.08
NUMERICABLE / YPSO 4/14 (USD) TLB2			950,884.610	944,770.42
NUMERICABLE GROUP SA 144A 6.000% 05/15/2022 DD 05/08/14			2,700,000.000	2,714,850.00
NUMERICABLE-SFR SAS 144A 4.875% 05/15/2019 DD 05/08/14			282,000.000	279,532.50

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		NUMERICABLE-SFR SAS 144A 5.375% 05/15/2022	155,000.000	193,559.60
		NUMERICABLE-SFR SAS 144A 6.000% 05/15/2022 DD 05/08/14	922,000.000	927,071.00
		NXP BV / NXP FUNDING LLC 144A 5.750% 02/15/2021 DD 02/14/13	809,000.000	849,450.00
		OAK HILL CREDIT 14-10A E 144A VAR RT 07/20/2026 DD 06/30/14	442,000.000	400,317.19
		OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99	343,951.380	356,174.38
		OASIS PETROLEUM INC 6.500% 11/01/2021 DD 11/10/11	1,458,000.000	1,326,780.00
		OASIS PETROLEUM INC 6.875% 01/15/2023 DD 07/02/12	186,000.000	169,260.00
		OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14	1,254,000.000	1,141,140.00
		OASIS PETROLEUM INC 7.250% 02/01/2019 DD 08/01/11	25,000.000	23,875.00
		OCWEN FINANCIAL 1/13 TLB 0.000% 02/15/2018 DD 01/28/13	0.010	0.01
		ODEBRECHT DRILLING NORBE 144A 6.350% 06/30/2021 DD 11/18/10	52,700.000	49,274.50
		ODEBRECHT FINANCE LTD 144A 4.375% 04/25/2025 DD 04/25/13	1,600,000.000	1,372,000.00
		ODEBRECHT FINANCE LTD 144A 7.125% 06/26/2042 DD 06/26/12	220,000.000	184,250.00
		ODEBRECHT FINANCE LTD 144A 7.500% 09/29/2049 DD 09/14/10	150,000.000	140,400.00
		ODEBRECHT FINANCE LTD 144A 8.250% 04/25/2018 DD 04/25/13	300,000.000	94,800.99
		OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12	2,400,000.000	23,760.00
		OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11	2,145,000.000	2,659.80
		OI SA 144A 9.750% 09/15/2016 DD 09/15/11	6,540,000.000	2,238,883.46
		OMAHA LLC 1A CTFS 144A VAR RT 05/15/2040 DD 02/12/08	1,184,370.460	1,136,255.41
		OMAHA LLC 1A D 144A VAR RT 05/15/2040 DD 02/12/08	32,362.960	31,048.21
		OMNICARE INC 4.750% 12/01/2022 DD 11/21/14	382,000.000	386,775.00
		OMNICARE INC 5.000% 12/01/2024 DD 11/21/14	192,000.000	196,800.00
		ONCOR ELECTRIC DELIVERY CO LLC 2.150% 06/01/2019 DD 12/01/14	1,210,000.000	1,204,637.28
		ONCOR ELECTRIC DELIVERY CO LLC 4.100% 06/01/2022 DD 05/18/12	885,000.000	950,461.68
		ONDECK ACCOUNT RECEIVABLES TR 7.250% 09/15/2016 DD 09/15/14	8,100,000.000	1,462,577.15
		ONEMAIN FINANCIAL HOLDING 144A 6.750% 12/15/2019 DD 12/11/14	261,000.000	266,220.00
		ONEMAIN FINANCIAL HOLDING 144A 7.250% 12/15/2021 DD 12/11/14	458,000.000	469,450.00
		OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05	138,905.010	130,787.54
		ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	610,000.000	653,109.92
		OREGON ST 5.892% 06/01/2027 DD 10/31/03	235,000.000	294,311.65
		ORION ENGINEERED 7/14 (USD) COV-LITE TL	1,047,375.000	1,047,375.00
		OUTERWALL INC 144A 5.875% 06/15/2021 DD 06/09/14	635,000.000	592,137.50
		OVERSEA-CHINESE BANKING C 144A VAR RT 10/15/2024 DD 04/15/14	480,000.000	491,486.40
		OVERSEAS SHIPHOLDING (OBS) 7/14 EXIT COV-LITE TL	119,400.000	116,116.51
		OWENSBORO KY WTR REVENUE 1.750% 09/15/2015 DD 07/01/14	675,000.000	681,804.00
		OXEA 7/13 COV-LITE (USD) TL	693,000.000	661,815.00
		OZLM FUNDING IV LTD 4A D 144A VAR RT 07/22/2025 DD 06/27/13	449,165.000	391,117.33
		PACIFIC RUBIALES ENERGY C 144A 5.125% 03/28/2023 DD 03/28/13	149,000.000	117,337.50
		PACIFIC RUBIALES ENERGY C 144A 5.375% 01/26/2019 DD 11/26/13	1,100,000.000	947,650.00

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		PALOMAR CA CMNTY CLG DIST 7.194% 08/01/2045 DD 11/12/10	1,000,000.000	1,203,560.00
		PANAMA GOVERNMENT INTERNATIONA 5.200% 01/30/2020 DD 11/23/09	430,000.000	474,075.00
		PANAMA GOVERNMENT INTERNATIONA 8.875% 09/30/2027 DD 09/26/97	944,000.000	1,368,800.00
		PANAMA GOVERNMENT INTERNATIONA 9.375% 04/01/2029 DD 03/31/99	175,000.000	265,562.50
		PAR PHARMACEUTICAL 2/14 TLB2	1,611,095.120	1,563,438.93
		PARAGON OFFSHORE PLC 144A 6.750% 07/15/2022 DD 07/18/14	395,000.000	240,950.00
		PARAGON OFFSHORE PLC 144A 7.250% 08/15/2024 DD 07/18/14	970,000.000	582,000.00
		PARKER DRILLING CO 6.750% 07/15/2022 DD 07/15/14	50,000.000	37,500.00
		PARSLEY ENERGY LLC / PARS 144A 7.500% 02/15/2022 DD 02/05/14	663,000.000	628,192.50
		PARTY CITY 2/14 COV-LITE TL	402,093.090	392,442.86
		PATHEON 1/14 (USD) TL	1,619,875.000	1,569,253.91
		PENN NATIONAL GAMING INC 5.875% 11/01/2021 DD 05/01/14	462,000.000	429,660.00
		PENNSYLVANIA ELECTRIC CO 6.050% 09/01/2017 DD 08/30/07	650,000.000	719,438.20
		PENNSYLVANIA ST ECON DEV FING 6.532% 06/15/2039 DD 04/20/10	3,650,000.000	4,424,493.50
		PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14	152,000.000	153,900.00
		PENSKE TRUCK LEASING CO L 144A 3.125% 05/11/2015 DD 05/11/12	1,500,000.000	1,512,148.50
		PENSKE TRUCK LEASING CO L 144A 3.750% 05/11/2017 DD 05/11/12	3,800,000.000	3,971,410.40
		PERRIGO CO PLC 1.300% 11/08/2016 DD 05/08/14	1,015,000.000	1,010,555.32
		PERRIGO CO PLC 2.300% 11/08/2018 DD 05/08/14	1,060,000.000	1,059,164.72
		PERRIGO FINANCE PLC 3.500% 12/15/2021 DD 12/02/14	805,000.000	814,389.52
		PERSTORP HOLDING AB 144A 11.000% 08/15/2017 DD 11/15/12	200,000.000	196,000.00
		PERUVIAN GOVERNMENT INTERNATIO 5.625% 11/18/2050 DD 11/18/10	275,000.000	323,812.50
		PERUVIAN GOVERNMENT INTERNATIO 6.550% 03/14/2037 DD 03/14/07	470,000.000	609,825.00
		PERUVIAN GOVERNMENT INTERNATIO 7.350% 07/21/2025 DD 07/19/05	990,000.000	1,314,225.00
		PERUVIAN GOVERNMENT INTERNATIO 8.750% 11/21/2033 DD 11/21/03	1,172,000.000	1,825,390.00
		PETROBRAS GLOBAL FINANCE 2.000% 05/20/2016 DD 05/20/13	3,000,000.000	2,865,450.00
		PETROBRAS GLOBAL FINANCE BV 4.375% 05/20/2023 DD 05/20/13	425,000.000	365,534.00
		PETROBRAS GLOBAL FINANCE BV 6.250% 03/17/2024 DD 03/17/14	715,000.000	680,351.10
		PETROBRAS GLOBAL FINANCE BV 6.875% 01/20/2040 DD 10/30/09	100,000.000	92,557.00
		PETROBRAS GLOBAL FINANCE BV 7.250% 03/17/2044 DD 03/17/14	45,000.000	44,437.50
		PETROBRAS INTERNATIONAL FINANC 5.375% 01/27/2021 DD 01/27/11	235,000.000	217,743.95
		PETROLEOS DE VENEZUELA SA 6.000% 11/15/2026 DD 11/15/13	224,978.000	82,116.97
		PETROLEOS DE VENEZUELA SA REGS 5.250% 04/12/2017	825,300.000	371,385.00
		PETROLEOS DE VENEZUELA SA REGS 6.000% 05/16/2024 DD 05/16/14	932,301.000	349,612.88
		PETROLEOS DE VENEZUELA SA REGS 8.500% 11/02/2017 DD 10/29/10	3,876,200.000	2,217,186.40
		PETROLEOS DE VENEZUELA SA REGS 9.000% 11/17/2021 DD 11/17/11	1,978,351.000	865,528.56
		PETROLEOS DE VENEZUELA SA REGS 9.750% 05/17/2035 DD 05/17/12	481,866.000	214,430.37
		PETROLEOS MEXICANOS 144A 4.250% 01/15/2025 DD 10/15/14	344,000.000	341,764.00
		PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11	5,053,000.000	364,206.12

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PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10			345,000.000	387,262.50
PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14			345,000.000	390,712.50
PETROLEOS MEXICANOS 6.625% 06/15/2035 DD 12/15/05			435,000.000	502,425.00
PHARMACEUTICAL PRODUCT 1/13 0.000% 12/05/2018 DD 01/30/13			686,000.000	680,285.62
PHIBRO ANIMAL HEALTH 4/14 TLB			1,243,750.000	1,226,126.06
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021			10,700,000.000	275,102.13
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021			2,800,000.000	74,541.75
PHILIPPINE GOVERNMENT INTERNAT 4.000% 01/15/2021 DD 10/06/10			801,000.000	869,085.00
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021			75,000,000.000	1,726,932.33
PHILIPPINE GOVERNMENT INTERNAT 5.500% 03/30/2026 DD 03/30/11			210,000.000	248,325.00
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036			53,000,000.000	1,329,961.44
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			90,000,000.000	2,261,443.03
PHILIPPINE GOVERNMENT INTERNAT 7.750% 01/14/2031 DD 01/11/06			140,000.000	201,600.00
PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05			578,000.000	937,805.00
PHYSIO-CONTROL INTERNATIO 144A 9.875% 01/15/2019 DD 01/30/12			314,000.000	332,840.00
PINNACLE ENTERTAINMENT INC 6.375% 08/01/2021 DD 02/01/14			529,000.000	544,870.00
PINNACLE FOODS FINANCE LLC / P 4.875% 05/01/2021 DD 11/01/13			248,000.000	241,800.00
PIONEER ENERGY SERVICES CORP 6.125% 03/15/2022 DD 09/15/14			210,000.000	159,600.00
PLAINS ALL AMERICAN PIPELINE L 2.600% 12/15/2019 DD 12/09/14			1,240,000.000	1,231,380.76
PLASTIPAK HOLDINGS INC 144A 6.500% 10/01/2021 DD 10/07/13			827,000.000	822,865.00
PLAYA RESORTS HOLDING BV 144A 8.000% 08/15/2020 DD 08/09/13			915,000.000	912,712.50
PNC FUNDING CORP 5.625% 02/01/2017 DD 02/08/07			640,000.000	690,711.04
POLYMER GROUP 12/13 COV-LITE TLB			1,095,182.000	1,077,385.29
POST HOLDINGS INC 144A 6.000% 12/15/2022 DD 06/02/14			248,000.000	232,500.00
POST HOLDINGS INC 144A 6.750% 12/01/2021 DD 11/18/13			540,000.000	523,800.00
PQ CORP 144A 8.750% 05/01/2018 DD 11/08/12			2,162,000.000	2,237,670.00
PRECISION CASTPARTS CORP 0.700% 12/20/2015 DD 12/20/12			880,000.000	876,757.20
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06			270,411.360	164,319.97
PREFERRED TERM SECURITIES 144A VAR RT 03/24/2034 DD 03/17/04			629,000.000	390,437.08
PREFERRED TERM SECURITIES 144A VAR RT 04/03/2033 DD 03/26/03			534,000.000	373,076.44
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07			158,136.952	86,846.84
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04			1,071,942.258	688,322.88
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03			448,000.000	262,924.49
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06			874,028.017	494,907.24
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07			2,304,410.158	1,449,479.41
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05			1,209,166.772	722,088.08
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04			750,924.431	457,435.63
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05			423,679.933	259,821.72
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06			94,460.912	54,332.97

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07			386,486.153	207,513.93
PRESIDIO 3/14 TLB			1,096,750.000	1,093,328.14
PRINCIPAL FINANCIAL GROUP INC 1.850% 11/15/2017 DD 11/16/12			405,000.000	405,323.60
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14			2,315,000.000	2,452,969.37
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			728,352.000	899,226.29
PROVIDENT FUNDING ASSOCIA 144A 10.125% 02/15/2019 DD 02/15/11			129,000.000	135,450.00
PROVIDENT FUNDING ASSOCIA 144A 6.750% 06/15/2021 DD 06/04/13			1,405,000.000	1,362,850.00
PROVINCE OF MANITOBA CANADA 3.050% 05/14/2024 DD 05/14/14			630,000.000	652,920.66
PROVINCE OF ONTARIO CANADA 6.250% 06/16/2015			1,282,000.000	1,011,770.79
PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020			230,000.000	217,847.16
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			655,000.000	869,768.61
PRUDENTIAL FINANCIAL INC 5.100% 08/15/2043 DD 08/15/13			745,000.000	839,139.69
PRUDENTIAL FINANCIAL INC VAR RT 06/15/2043 DD 11/19/12			395,000.000	403,808.50
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2042 DD 08/09/12			290,000.000	305,950.00
PULTEGROUP INC 6.000% 02/15/2035 DD 02/10/05			345,000.000	329,475.00
PVH CORP 4.500% 12/15/2022 DD 12/20/12			405,000.000	399,937.50
QATARI DIAR FINANCE QSC 144A 5.000% 07/21/2020 DD 07/21/10			1,400,000.000	1,533,000.00
QATARI DIAR FINANCE QSC 3.500% 07/21/2015			2,000,000.000	2,015,000.00
QATARI DIAR FINANCE QSC 5.000% 07/21/2020			300,000.000	328,500.00
QEP RESOURCES INC 5.250% 05/01/2023 DD 09/12/12			500,000.000	467,500.00
QEP RESOURCES INC 5.375% 10/01/2022 DD 03/01/12			635,000.000	600,075.00
QTEL INTERNATIONAL FINANC 144A 3.375% 10/14/2016 DD 10/14/10			1,200,000.000	1,231,344.00
QTEL INTERNATIONAL FINANC 144A 4.750% 02/16/2021 DD 10/14/10			500,000.000	538,125.00
QUALITYTECH LP/QTS FINANC 144A 5.875% 08/01/2022 DD 07/23/14			287,000.000	288,435.00
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12			704,000.000	719,840.00
QUEENSLAND TREASURY CORP 144A 4.000% 06/21/2019			750,000.000	653,053.74
QUEENSLAND TREASURY CORP REGS 6.000% 04/21/2016			1,309,000.000	1,119,431.48
QUEENSLAND TREASURY CORP REGS 6.000% 10/21/2015			1,220,000.000	1,025,854.63
QUEST DIAGNOSTICS INC 4.250% 04/01/2024 DD 03/17/14			90,000.000	92,754.10
QUINTILES TRANSNATIONAL 11/13 TLB3			1,463,013.690	1,443,511.72
QVC INC 4.450% 02/15/2025 DD 08/21/14			510,000.000	498,455.64
QVC INC 5.950% 03/15/2043 DD 03/18/13			430,000.000	451,448.83
RABOBANK NEDERLAND 4.625% 12/01/2023 DD 11/29/13			815,000.000	864,481.91
RAIT PREFERRED FUND 2A A2 144A VAR RT 06/25/2045 DD 06/07/07			905,000.000	756,942.00
RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03			43,133.880	38,299.65
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03			26,775.730	23,539.03
RAMPART CLO 2007 LTD 1A E 144A VAR RT 10/25/2021 DD 10/31/07			3,658,000.000	3,672,741.74
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 03/18/13			603,000.000	603,000.00
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 03/09/12			534,000.000	534,000.00

Asset Detail

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As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		RAS LAFFAN LIQUEFIED NATU 144A 6.750% 09/30/2019 DD 07/23/09	267,000.000	313,725.00
		RCS CAP 3/14 TL	1,267,500.000	1,174,554.23
		REALOGY GROUP LLC / REALO 144A 5.250% 12/01/2021 DD 11/21/14	110,000.000	106,975.00
		REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13	625,000.000	573,437.50
		REGENCY ENERGY PARTNERS LP / R 5.000% 10/01/2022 DD 07/25/14	594,000.000	561,330.00
		REGENCY ENERGY PARTNERS LP / R 5.750% 09/01/2020 DD 09/11/13	530,000.000	531,325.00
		REGENCY ENERGY PARTNERS LP / R 5.875% 03/01/2022 DD 02/10/14	390,000.000	389,025.00
		REGENCY ENERGY PARTNERS LP / R 6.500% 07/15/2021 DD 05/26/11	1,664,000.000	1,697,280.00
		RENAISSANCE LEARNING 4/14 COV-LITE TL	746,250.000	726,974.36
		REPUBLIC OF GHANA 144A 7.875% 08/07/2023 DD 08/07/13	449,000.000	415,325.00
		REPUBLIC OF GHANA REGS 8.500% 10/04/2017	139,000.000	138,702.54
		REPUBLIC OF HONDURAS REGS 8.750% 12/16/2020	708,000.000	782,340.00
		REPUBLIC OF IRAQ REGS 5.800% 01/15/2028	881,000.000	735,635.00
		REPUBLIC OF PARAGUAY 144A 4.625% 01/25/2023 DD 01/25/13	218,000.000	221,270.00
		REPUBLIC OF PARAGUAY 144A 6.100% 08/11/2044 DD 08/11/14	722,000.000	768,930.00
		REPUBLIC OF PARAGUAY REGS 4.625% 01/25/2023 DD 01/25/13	232,000.000	235,480.00
		REPUBLIC OF SERBIA REGS 4.875% 02/25/2020	227,000.000	226,659.50
		REPUBLIC OF SERBIA REGS 5.875% 12/03/2018	210,000.000	218,925.00
		REPUBLIC OF SERBIA REGS 7.250% 09/28/2021	44,000.000	49,283.52
		REPUBLIC OF TRINIDAD & TO 144A 4.375% 01/16/2024 DD 12/16/13	528,000.000	559,680.00
		RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03	31,428.950	37,911.17
		REX ENERGY CORP 144A 6.250% 08/01/2022 DD 07/17/14	1,160,000.000	864,200.00
		REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12	430,000.000	440,750.00
		REYNOLDS GROUP ISSUER INC / RE 7.125% 04/15/2019 DD 04/15/12	898,000.000	928,307.50
		REYNOLDS GROUP ISSUER INC / RE 9.875% 08/15/2019 DD 02/15/12	1,269,000.000	1,345,140.00
		REYNOLDS GROUP ISSUER INC / RE VAR RT 02/15/2021 DD 02/15/12	84,000.000	86,100.00
		RIALTO HOLDINGS LLC / RIA 144A 7.000% 12/01/2018 DD 11/14/13	1,081,000.000	1,097,215.00
		RIO OIL FINANCE TRUST SER 144A 6.250% 07/06/2024 DD 06/20/14	415,000.000	396,876.95
		RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08	170,000.000	221,448.63
		RIO TINTO FINANCE USA LTD 9.000% 05/01/2019 DD 04/17/09	110,000.000	139,167.82
		RIO TINTO FINANCE USA PLC 1.375% 06/17/2016 DD 06/19/13	670,000.000	672,952.70
		RITE AID 2/13 2ND LIEN TL	428,000.000	428,714.76
		RITE AID 3/14 TRANCHE 7 TL	269,323.310	267,640.03
		RITE AID CORP 6.750% 06/15/2021 DD 07/02/13	400,000.000	413,000.00
		RITE AID CORP 7.700% 02/15/2027 DD 12/20/96	220,000.000	239,800.00
		RITE AID CORP 9.250% 03/15/2020 DD 02/27/12	311,000.000	339,378.75
		RJS POWER HOLDINGS LLC 144A 5.125% 07/15/2019 DD 07/10/14	585,000.000	577,687.50
		ROLTA AMERICAS LLC 144A 8.875% 07/24/2019 DD 07/24/14	605,000.000	520,300.00
		ROMANIA (REPUBLIC OF) 144A 4.875% 01/22/2024 DD 01/22/14	594,800.000	648,332.00

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ROMANIAN GOVERNMENT INTER REGS 6.750% 02/07/2022 DD 02/07/12			896,000.000	1,078,452.48
ROSE ROCK MIDSTREAM LP / ROSE 5.625% 07/15/2022 DD 07/02/14			480,000.000	448,800.00
ROSETTA RESOURCES INC 5.625% 05/01/2021 DD 05/02/13			1,530,000.000	1,400,103.00
ROSETTA RESOURCES INC 5.875% 06/01/2022 DD 11/15/13			145,000.000	130,500.00
ROYAL BANK OF SCOTLAND GROUP P 5.125% 05/28/2024 DD 05/28/14			787,000.000	800,529.32
ROYAL BANK OF SCOTLAND GROUP P 5.500% 11/29/2049			190,000.000	218,414.02
ROYAL BANK OF SCOTLAND GROUP P 6.000% 12/19/2023 DD 12/19/13			550,000.000	595,318.90
ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12			900,000.000	979,565.40
ROYAL BANK OF SCOTLAND PLC/THE 6.934% 04/09/2018			2,900,000.000	4,040,419.03
ROYAL BANK OF SCOTLAND PLC/THE VAR RT 03/16/2022			1,465,000.000	1,664,849.44
ROYALTY PHARMA 12/14 TLB4			350,000.000	348,978.00
RR DONNELLEY & SONS CO 6.500% 11/15/2023 DD 11/12/13			250,000.000	256,250.00
RSP PERMIAN INC 144A 6.625% 10/01/2022 DD 09/26/14			540,000.000	502,200.00
RUSSIAN FEDERAL BOND - OFZ 6.400% 05/27/2020			3,840,000.000	44,480.00
RUSSIAN FEDERAL BOND - OFZ 6.700% 05/15/2019			7,930,000.000	98,332.00
RUSSIAN FEDERAL BOND - OFZ 6.800% 12/11/2019			5,550,000.000	67,062.50
RUSSIAN FEDERAL BOND - OFZ 7.000% 08/16/2023			46,000,000.000	513,666.68
RUSSIAN FEDERAL BOND - OFZ 7.500% 02/27/2019			6,390,000.000	82,005.00
RUSSIAN FEDERAL BOND - OFZ 7.600% 04/14/2021			3,200,000.000	38,000.00
RUSSIAN FOREIGN BOND - EU REGS 12.750% 06/24/2028			53,000.000	75,939.25
RUSSIAN FOREIGN BOND - EU REGS 4.875% 09/16/2023			400,000.000	356,400.00
RUSSIAN FOREIGN BOND - EU REGS STEP 03/31/2030			8,092,836.780	8,392,271.74
SABINE PASS LIQUEFACTION LLC 6.250% 03/15/2022 DD 09/15/14			130,000.000	131,950.00
SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13			505,000.000	493,637.50
SAINT LOUIS PARK MN HLTH CARE 5.750% 07/01/2039 DD 12/31/09			1,000,000.000	1,136,200.00
SALIX PHARMACEUTICALS 12/13 TL			250,103.920	246,429.89
SALIX PHARMACEUTICALS LTD 144A 6.000% 01/15/2021 DD 12/27/13			166,000.000	169,320.00
SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12			327,000.000	342,532.50
SAM FINANCE 11/13 (USD) COV-LITE TL			497,487.440	493,756.28
SAMCHULLY MIDSTREAM 10/14 TLB			700,000.000	687,750.00
SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12			590,000.000	659,637.70
SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10			5,300,000.000	6,984,446.00
SAN ANTONIO TX ELEC & GAS REVE 6.308% 02/01/2037 DD 11/04/10			900,000.000	1,044,918.00
SAN FRANCISCO CITY & CNTY CA 5.930% 06/15/2028 DD 03/24/10			1,000,000.000	1,223,140.00
SANCHEZ ENERGY CORP 144A 6.125% 01/15/2023 DD 06/27/14			300,000.000	252,000.00
SANDY CREEK ENERGY 11/13 TL			805,954.070	786,812.66
SBA COMMUNICATIONS CORP 5.625% 10/01/2019 DD 04/01/13			48,000.000	49,080.00
SBA FINANCE 2/14 INCREMENTAL TLB			293,525.000	286,859.04
SBA TELECOMMUNICATIONS INC 5.750% 07/15/2020 DD 01/15/13			911,000.000	927,215.80

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SBA TOWER TRUST 144A 5.101% 04/15/2042 DD 04/16/10			240,000.000	252,617.52
SCHAEFFLER FINANCE BV 144A 4.250% 05/15/2021 DD 05/14/14			444,000.000	432,900.00
SCHAEFFLER FINANCE BV 144A 4.750% 05/15/2021 DD 04/29/13			381,000.000	381,000.00
SCHAEFFLER HOLDING FINANC 144A 6.250% 11/15/2019 DD 10/28/14			281,000.000	289,430.00
SCHAEFFLER HOLDING FINANC 144A 6.875% 08/15/2018 DD 07/24/13			4,000,000.000	4,170,000.00
SCHAEFFLER HOLDING FINANC REGS 6.875% 08/15/2018			3,100,000.000	3,901,201.20
SCIENTIFIC GAMES 10/13 COV-LITE TLB			1,835,250.000	1,806,344.82
SCIENTIFIC GAMES INTERNAT 144A 10.000% 12/01/2022 DD 11/21/14			1,214,000.000	1,112,327.50
SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14			917,000.000	928,462.50
SEADRILL PARTNERS 2/14 TL			1,140,360.900	882,069.15
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14			320,000.000	317,600.00
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14			320,000.000	323,200.00
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12			580,000.000	635,100.00
SEDGWICK CMS 2/14 TL			1,389,500.000	1,347,815.00
SELECT MEDICAL CORP 6.375% 06/01/2021 DD 05/28/13			290,000.000	294,350.00
SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07			122,000.000	129,930.00
SEQUA 12/12 COV-LITE TLB 0.000% 06/19/2017 DD 11/28/12			1,278,481.180	1,240,765.99
SERTA SIMMONS HOLDINGS LL 144A 8.125% 10/01/2020 DD 10/01/12			722,000.000	763,515.00
SERVICE KING (MIDAS INT) 9/14 DELAYED TL			101,265.830	100,716.96
SERVICE KING (MIDAS INT) 9/14 TLB			898,734.170	893,863.04
SERVICEMASTER CO LLC/THE 7.450% 08/15/2027 DD 08/19/97			1,100,000.000	1,050,500.00
SFA COLLATERALIZED 1A B1 144A VAR RT 06/15/2035 DD 06/22/00			557,175.000	23,861.02
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07			5,472,381.360	1,068,367.54
SIERRA TIMESHARE 201 3A C 144A 9.310% 07/20/2028 DD 11/10/11			231,484.050	247,655.75
SIGNODE 4/14 (USD) COV-LITE TL			844,000.000	806,551.72
SIGNODE INDUSTRIAL GROUP 144A 6.375% 05/01/2022 DD 04/29/14			780,000.000	760,500.00
SILVERLEAF FINANCE VI B B 144A 8.475% 05/16/2022 DD 12/27/10			423,110.910	427,824.79
SIMON PROPERTY GROUP LP 4.250% 10/01/2044 DD 09/10/14			350,000.000	362,176.86
SINGAPORE GOVERNMENT BOND 2.375% 04/01/2017			3,175,000.000	2,483,383.84
SINGAPORE GOVERNMENT BOND 2.875% 07/01/2015			1,605,000.000	1,224,990.13
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			680,000.000	550,815.91
SINOCHEM OFFSHORE CAPITAL 144A 3.250% 04/29/2019 DD 04/29/14			613,000.000	620,572.39
SINOCHEM OVERSEAS CAPITAL 144A 4.500% 11/12/2020 DD 11/12/10			1,211,000.000	1,278,958.90
SINOCHEM OVERSEAS CAPITAL REGS 4.500% 11/12/2020 DD 11/12/10			592,000.000	625,221.86
SINOPEC CAPITAL 2013 LTD 144A 3.125% 04/24/2023 DD 04/24/13			316,000.000	301,272.82
SINOPEC GRP OVERSEA 2014 REGS 4.375% 04/10/2024 DD 04/10/14			1,900,000.000	1,992,987.90
SIRIUS XM RADIO INC 144A 5.250% 08/15/2022 DD 08/13/12			130,000.000	136,500.00
SIRIUS XM RADIO INC 144A 5.875% 10/01/2020 DD 09/24/13			405,000.000	417,150.00
SLM CORP 5.500% 01/15/2019 DD 09/20/13			500,000.000	511,250.00

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		SLM CORP 6.000% 01/25/2017 DD 01/27/12	400,000.000	419,000.00
		SLM CORP 8.450% 06/15/2018 DD 06/18/08	400,000.000	446,000.00
		SLM PRIVATE CREDIT STUDENT B B VAR RT 12/15/2039 DD 06/08/06	1,661,377.695	1,459,497.05
		SLOVENIA GOVERNMENT BOND REGS 4.625% 09/09/2024	8,600,000.000	12,654,218.88
		SLOVENIA GOVERNMENT INTER 144A 5.250% 02/18/2024 DD 02/18/14	396,000.000	435,105.00
		SLOVENIA GOVERNMENT INTER REGS 4.125% 02/18/2019	18,300,000.000	19,169,616.00
		SLOVENIA GOVERNMENT INTER REGS 5.500% 10/26/2022	8,200,000.000	9,091,750.00
		SLOVENIA GOVERNMENT INTER REGS 5.850% 05/10/2023	635,000.000	717,962.75
		SLOVENIA GOVERNMENT INTERNATIO 4.750% 05/10/2018	8,400,000.000	8,988,000.00
		SM ENERGY CO 144A 6.125% 11/15/2022 DD 11/17/14	404,000.000	379,760.00
		SM ENERGY CO 5.000% 01/15/2024 DD 01/15/14	221,000.000	191,165.00
		SM ENERGY CO 6.625% 02/15/2019 DD 08/15/11	5,000.000	4,900.00
		SOFTBANK CORP 144A 4.500% 04/15/2020 DD 04/23/13	2,270,000.000	2,235,950.00
		SOLENIS 7/14 (USD) COV-LITE TL	997,500.000	970,068.75
		SONIC CAPITAL LLC 1A A2 144A 5.438% 05/20/2041 DD 05/20/11	312,465.950	330,781.14
		SOURCEHOV 10/14 TLB	500,000.000	485,000.00
		SOUTH AFRICA GOVERNMENT INTERN 4.665% 01/17/2024 DD 01/17/12	534,000.000	552,690.00
		SOUTH AFRICA GOVERNMENT INTERN 5.875% 09/16/2025 DD 09/16/13	1,614,000.000	1,817,767.50
		SOUTHCROSS HOLDINGS 8/14 COV-L 0.000% 08/04/2021 DD 07/10/14	1,122,187.500	993,135.94
		SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	1,215,000.000	1,230,468.17
		SOUTHWESTERN ENERGY CO 7.500% 02/01/2018 DD 01/16/08	1,900,000.000	2,140,401.30
		SPECTRUM BRANDS INC 6.375% 11/15/2020 DD 11/15/13	401,000.000	418,042.50
		SPECTRUM BRANDS INC 6.625% 11/15/2022 DD 11/15/13	48,000.000	50,760.00
		SPECTRUM BRANDS INC 6.750% 03/15/2020 DD 03/20/12	662,000.000	691,790.00
		SPIRIT AEROSYSTEMS 3/14 TLB	645,038.180	634,285.39
		SPRINGLEAF FINANCE CORP 6.000% 06/01/2020 DD 12/01/13	431,000.000	426,690.00
		SPRINGLEAF FINANCE CORP 6.900% 12/15/2017 DD 12/17/07	364,000.000	387,660.00
		SPRINGLEAF FINANCE CORP 7.750% 10/01/2021 DD 09/24/13	1,412,000.000	1,581,440.00
		SPRINGLEAF FINANCE CORP 8.250% 10/01/2023 DD 09/24/13	291,000.000	325,920.00
		SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/04/13	564,000.000	561,180.00
		SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	1,505,000.000	1,324,400.00
		SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12	1,477,000.000	1,776,092.50
		SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12	78,000.000	84,240.00
		SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11	1,281,000.000	1,457,009.40
		SPRINT CORP 7.125% 06/15/2024 DD 06/15/14	565,000.000	525,450.00
		SPRINT CORP 7.875% 09/15/2023 DD 09/15/14	1,171,000.000	1,156,011.20
		STANDARD PACIFIC CORP 5.875% 11/15/2024 DD 11/06/14	168,000.000	168,000.00
		STATE OIL CO OF THE AZERB REGS 4.750% 03/13/2023	1,293,000.000	1,247,829.05
		STATE OIL CO OF THE AZERB REGS 5.450% 02/09/2017	246,000.000	252,765.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		STATER BROS 5/14 COV-LITE TLB	1,097,250.000	1,082,162.81
		STATOIL ASA 144A 6.500% 12/01/2028 DD 12/01/98	205,000.000	268,677.10
		STATOIL ASA 3.250% 11/10/2024 DD 11/10/14	1,270,000.000	1,274,173.22
		STATOIL ASA 7.150% 11/15/2025 DD 11/15/95	425,000.000	569,872.30
		STEARNS HOLDINGS INC 144A 9.375% 08/15/2020 DD 08/08/13	305,000.000	305,000.00
		STENA 2/14 COV-LITE TLB	274,310.780	243,450.82
		STHI HOLDING CORP 144A 8.000% 03/15/2018 DD 03/25/11	600,000.000	627,000.00
		STHRN CALIFORNIA ST PUBLIC PWR 6.930% 05/15/2017 DD 09/15/97	2,040,000.000	2,315,461.20
		STONE HARBOR EM MKT DEBT-INS	4,280,481.052	43,618,101.92
		STONE STREET TRUST 144A 5.902% 12/15/2015 DD 12/15/10	7,300,000.000	7,599,022.60
		STRUCTURED ASSET S RM1 A1 144A VAR RT 03/25/2045 DD 03/31/05	68,767.302	59,240.74
		STRUCTURED ASSET S RM1 A1 144A VAR RT 05/25/2047 DD 05/30/07	3,643,468.226	2,949,934.05
		STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06	1,057,985.010	693,403.38
		STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03	113,269.800	111,322.92
		STYROLUTION 10/14 (USD) COV-LITE TLB	1,000,000.000	967,500.00
		SUGARHOUSE HSP GAMING PRO 144A 6.375% 06/01/2021 DD 05/24/13	426,000.000	387,660.00
		SUN MERGER SUB INC 144A 5.875% 08/01/2021 DD 07/31/13	300,000.000	306,000.00
		SUNGARD DATA SYSTEMS 3/13 TLE 0.000% 03/08/2020 DD 03/07/13	399,785.000	395,287.42
		SUNTORY HOLDINGS LTD 144A 1.650% 09/29/2017 DD 10/01/14	1,505,000.000	1,500,451.89
		SUPERVALU 5/13 COV-LITE TLB	581,220.220	569,921.30
		SUPERVALU INC 7.750% 11/15/2022 DD 11/14/14	137,000.000	134,260.00
		SWEDEN GOVERNMENT BOND 3.000% 07/12/2016	8,135,000.000	1,085,948.33
		SWEDEN GOVERNMENT BOND 3.750% 08/12/2017	7,490,000.000	1,049,896.45
		SWEDEN GOVERNMENT BOND 5.000% 12/01/2020	5,790,000.000	936,887.93
		SYNCREON HOLDINGS 10/13 COV-LITE TL	742,500.000	720,225.00
		SYNIVERSE (COV-LITE 4/12) TL 0.000% 04/23/2019 DD 04/09/12	1,060,149.820	1,027,020.14
		SYNIVERSE 6/13 INCREMENTAL TL	727,141.110	705,326.88
		SYNOVUS FINANCIAL CORP 5.125% 06/15/2017 DD 06/20/05	352,000.000	357,280.00
		SYNOVUS FINANCIAL CORP 7.875% 02/15/2019 DD 02/13/12	814,000.000	905,575.00
		SYSCO CORP 2.600% 06/12/2022 DD 06/12/12	1,170,000.000	1,150,993.35
		SYSCO CORP 4.500% 10/02/2044 DD 10/02/14	470,000.000	509,796.78
		T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14	539,000.000	540,347.50
		T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13	1,153,000.000	1,170,295.00
		T-MOBILE USA INC 6.250% 04/01/2021 DD 10/01/13	217,000.000	222,099.50
		T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14	134,000.000	136,144.00
		T-MOBILE USA INC 6.500% 01/15/2024 DD 11/21/13	235,000.000	240,875.00
		T-MOBILE USA INC 6.625% 04/01/2023 DD 10/01/13	696,000.000	712,704.00
		T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13	464,000.000	476,180.00
		T-MOBILE USA INC 6.731% 04/28/2022 DD 07/28/13	212,000.000	218,360.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13			140,000.000	144,550.00
TABERNA PREF 06-5A A1AD 144A VAR RT 08/05/2036 DD 03/29/06			728,290.219	519,788.01
TABERNA PREFER 06-6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06			10,161,647.061	7,954,816.77
TABERNA PREFER 06-5A A1A 144A VAR RT 08/05/2036 DD 03/29/06			1,892,745.377	1,354,839.76
TABERNA PREFER 07-8A A1B 144A VAR RT 11/07/2037 DD 03/29/07			3,714,565.220	3,315,249.46
TABERNA PREFER 07-8A A2 144A VAR RT 11/07/2037 DD 03/29/07			880,000.000	451,000.00
TABERNA PREFERRED 1A A1A 144A VAR RT 07/05/2035 DD 03/15/05			178,969.069	138,701.03
TAM CAPITAL 3 INC 144A 8.375% 06/03/2021 DD 06/03/11			200,000.000	205,500.00
TARGA RESOURCES PARTNERS 144A 4.125% 11/15/2019 DD 10/28/14			721,000.000	693,962.50
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13			273,000.000	248,430.00
TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12			105,000.000	101,325.00
TARGA RESOURCES PARTNERS LP / 6.375% 08/01/2022 DD 01/31/12			130,000.000	131,625.00
TARGA RESOURCES PARTNERS LP / 6.875% 02/01/2021 DD 02/02/11			145,000.000	148,262.50
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13			365,000.000	359,525.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14			149,000.000	143,785.00
TAYLOR MORRISON COMMUNITI 144A 7.750% 04/15/2020 DD 04/13/12			113,000.000	119,780.00
TCW GLOBAL PROJECT 1A B2 144A 5.793% 09/01/2017 DD 06/22/05			1,975,000.000	1,864,795.00
TELECOM ITALIA CAPITAL SA 6.375% 11/15/2033 DD 05/15/04			1,665,000.000	1,706,625.00
TELECOM ITALIA CAPITAL SA 7.175% 06/18/2019 DD 06/18/09			447,000.000	511,815.00
TELECOM ITALIA SPA 144A 5.303% 05/30/2024 DD 05/30/14			518,000.000	524,475.00
TEMPUR SEALY INTERNATIONAL INC 6.875% 12/15/2020 DD 06/15/13			555,000.000	589,687.50
TENET HEALTHCARE CORP 4.375% 10/01/2021 DD 05/30/13			590,000.000	585,575.00
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13			515,000.000	516,287.50
TENET HEALTHCARE CORP 6.000% 10/01/2020 DD 09/27/13			793,000.000	851,547.19
TENET HEALTHCARE CORP 6.250% 11/01/2018 DD 11/21/11			433,000.000	469,805.00
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01			1,480,000.000	1,391,200.00
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			1,308,000.000	1,461,690.00
TENNECO INC 5.375% 12/15/2024 DD 12/05/14			311,000.000	318,775.00
TESORO LOGISTICS LP / TES 144A 5.500% 10/15/2019 DD 10/29/14			142,000.000	140,935.00
TESORO LOGISTICS LP / TES 144A 6.250% 10/15/2022 DD 10/29/14			426,000.000	424,935.00
THAILAND GOVERNMENT BOND 3.250% 06/16/2017			62,700,000.000	1,955,603.49
THOMSON REUTERS CORP 0.875% 05/23/2016 DD 05/23/13			1,215,000.000	1,208,703.87
TI AUTOMOTIVE 7/14 COV-LITE TL			746,250.000	735,989.06
TIAA ASSET MANAGEMENT FIN 144A 2.950% 11/01/2019 DD 10/30/14			2,435,000.000	2,439,711.73
TIAA REAL ESTATE CD 1A C1 144A VAR RT 11/28/2038 DD 11/06/03			4,574.040	4,479.24
TIBCO SOFTWARE 11/14 COV-LITE TLB			562,000.000	543,268.54
TIME WARNER CABLE INC 3.500% 02/01/2015 DD 12/11/09			2,000,000.000	2,003,810.00
TIME WARNER CABLE INC 4.000% 09/01/2021 DD 09/12/11			1,205,000.000	1,282,471.86
TIME WARNER CABLE INC 5.500% 09/01/2041 DD 09/12/11			500,000.000	580,961.50

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TIME WARNER CABLE INC 5.850% 05/01/2017 DD 04/09/07	1,415,000.000	1,544,541.84
		TJX COS INC/THE 2.750% 06/15/2021 DD 06/05/14	640,000.000	644,001.92
		TNT CRANE 11/13 2ND LIEN COV-LITE TL	500,000.000	457,500.00
		TNT CRANE 11/13 COV-LITE TL	841,819.430	753,428.39
		TOWER INTERNATIONAL 1/14 TLB	738,801.480	724,394.85
		TOWNSQUARE RADIO LLC / TO 144A 9.000% 04/01/2019 DD 04/04/12	500,000.000	532,500.00
		TOYS R US INC 7.375% 10/15/2018 DD 09/22/03	145,000.000	94,975.00
		TPC GROUP INC 144A 8.750% 12/15/2020 DD 12/20/12	615,000.000	598,087.50
		TPF 9/14 TLB 0.000% 09/29/2021 DD 09/11/14	1,000,000.000	998,750.00
		TRADE MAPS LTD 2013-1A D 144A VAR RT 12/10/2018 DD 12/12/13	2,000,000.000	1,990,000.00
		TRANSALTA CORP 1.900% 06/03/2017 DD 06/03/14	1,585,000.000	1,578,287.53
		TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12	495,000.000	497,454.71
		TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13	66,000.000	64,515.00
		TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14	99,000.000	98,752.50
		TRANSDIGM INC 6.500% 07/15/2024 DD 06/04/14	330,000.000	331,650.00
		TRANSFIELD SERVICES LTD 144A 8.375% 05/15/2020 DD 05/13/14	410,000.000	436,650.00
		TRANSOCEAN INC VAR RT 10/15/2017 DD 09/13/12	795,000.000	702,814.98
		TRANSOCEAN INC VAR RT 12/15/2021 DD 12/05/11	650,000.000	599,591.85
		TRANSUNION 3/14 COV-LITE TL 0.000% 04/09/2021 DD 03/11/14	1,290,250.000	1,269,283.44
		TRAPEZA CDO 07-13A A3 144A VAR RT 11/09/2042 DD 08/15/07	376,000.000	212,168.35
		TRAPEZA CDO I LLC 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07	854,000.000	476,369.74
		TRAPEZA CDO LLC 07-13A C1 144A VAR RT 11/09/2042 DD 08/15/07	406,614.871	191,871.39
		TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	275,000.000	365,314.95
		TREEHOUSE FOODS INC 4.875% 03/15/2022 DD 03/11/14	410,000.000	415,125.00
		TRIBUNE 12/13 TL	2,443,601.320	2,402,377.76
		TRIBUNE PUBLISHING 6/14 COV-LITE TL	1,036,875.000	1,021,321.88
		TRONOX FINANCE LLC 6.375% 08/15/2020 DD 08/15/13	75,000.000	75,187.50
		TROPIC CDO II LTD 2A A4 144A VAR RT 04/15/2034 DD 10/15/03	603,000.000	274,358.97
		TROPIC CDO II LTD 2A A4L 144A VAR RT 04/15/2034 DD 10/15/03	434,000.000	206,219.44
		TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03	314,000.000	62,015.00
		TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04	709,000.000	311,073.75
		TULLOW OIL PLC 144A 6.000% 11/01/2020 DD 11/06/13	127,000.000	105,410.00
		TUNISIA GOVERNMENT AID BONDS 2.452% 07/24/2021 DD 07/24/14	1,160,000.000	1,177,807.16
		TURKEY GOVERNMENT BOND 9.000% 07/24/2024	1,170,000.000	540,019.25
		TURKEY GOVERNMENT INTERNATIONA 3.250% 03/23/2023 DD 01/15/13	171,000.000	162,236.25
		TURKEY GOVERNMENT INTERNATIONA 5.125% 03/25/2022 DD 10/25/11	235,000.000	249,981.25
		TURKEY GOVERNMENT INTERNATIONA 6.250% 09/26/2022 DD 01/26/12	695,000.000	793,168.75
		TURKEY GOVERNMENT INTERNATIONA 6.750% 04/03/2018 DD 10/03/07	1,071,000.000	1,191,487.50
		TURKEY GOVERNMENT INTERNATIONA 6.875% 03/17/2036 DD 01/17/06	57,000.000	70,466.25

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TURKEY GOVERNMENT INTERNATIONA 7.000% 09/26/2016 DD 09/26/06	212,000.000	229,490.00
		TURKEY GOVERNMENT INTERNATIONA 7.375% 02/05/2025 DD 01/24/05	721,000.000	897,197.98
		TURKEY GOVERNMENT INTERNATIONA 7.500% 07/14/2017 DD 01/14/09	201,000.000	224,366.25
		TURKEY GOVERNMENT INTERNATIONA 7.500% 11/07/2019 DD 05/07/09	1,873,000.000	2,195,624.25
		TYCO ELECTRONICS GROUP SA 6.550% 10/01/2017 DD 04/01/08	545,000.000	613,467.81
		U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12	3,100,000.000	3,096,850.40
		U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13	2,110,000.000	2,158,133.32
		U S TREASURY BOND 3.125% 02/15/2042 DD 02/15/12	1,935,000.000	2,082,996.54
		U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14	4,810,000.000	5,178,263.22
		U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11	1,805,000.000	1,947,990.30
		U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14	9,665,000.000	10,880,673.37
		U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11	1,950,000.000	2,350,206.30
		U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10	1,670,000.000	2,038,704.27
		U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09	1,020,000.000	1,311,098.83
		U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10	1,245,000.000	1,611,691.10
		U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08	1,525,000.000	2,031,943.55
		U S TREASURY BOND 5.250% 02/15/2029 DD 02/15/99	1,465,000.000	1,969,509.38
		U S TREASURY BOND 6.000% 02/15/2026 DD 02/15/96	3,205,000.000	4,392,603.14
		U S TREASURY BONDS 3.000% 11/15/2044 DD 11/15/14	26,000,000.000	27,324,388.00
		U S TREASURY BONDS 3.625% 02/15/2044 DD 02/15/14	3,580,000.000	4,212,933.26
		U S TREASURY NOTE 0.250% 07/31/2015 DD 07/31/13	355,000.000	355,249.57
		U S TREASURY NOTE 0.250% 09/30/2015 DD 09/30/13	13,000,000.000	13,004,056.00
		U S TREASURY NOTE 0.375% 04/30/2016 DD 04/30/14	615,000.000	614,904.06
		U S TREASURY NOTE 0.375% 05/31/2016 DD 05/31/14	2,970,000.000	2,968,143.76
		U S TREASURY NOTE 0.375% 06/15/2015 DD 06/15/12	960,000.000	961,125.12
		U S TREASURY NOTE 0.375% 08/31/2015 DD 08/31/13	155,000.000	155,205.84
		U S TREASURY NOTE 0.375% 10/31/2016 DD 10/31/14	8,035,000.000	8,001,727.07
		U S TREASURY NOTE 0.500% 06/30/2016 DD 06/30/14	3,895,000.000	3,896,215.24
		U S TREASURY NOTE 0.500% 08/31/2016 DD 08/31/14	705,000.000	704,724.35
		U S TREASURY NOTE 0.500% 09/30/2016 DD 09/30/14	1,570,000.000	1,568,159.96
		U S TREASURY NOTE 0.625% 02/15/2017 DD 02/15/14	6,005,000.000	5,989,987.50
		U S TREASURY NOTE 0.625% 07/15/2016 DD 07/15/13	8,785,000.000	8,802,157.11
		U S TREASURY NOTE 0.625% 10/15/2016 DD 10/15/13	6,980,000.000	6,982,177.76
		U S TREASURY NOTE 0.750% 03/31/2018 DD 03/31/13	735,000.000	723,687.62
		U S TREASURY NOTE 0.875% 04/15/2017 DD 04/15/14	11,290,000.000	11,304,993.12
		U S TREASURY NOTE 0.875% 05/15/2017 DD 05/15/14	4,685,000.000	4,687,562.70
		U S TREASURY NOTE 0.875% 06/15/2017 DD 06/15/14	945,000.000	944,483.09
		U S TREASURY NOTE 0.875% 08/15/2017 DD 08/15/14	8,250,000.000	8,230,018.50
		U S TREASURY NOTE 0.875% 09/15/2016 DD 09/15/13	19,225,000.000	19,325,623.65

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

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		U S TREASURY NOTE 0.875% 10/15/2017 DD 10/15/14	1,160,000.000	1,155,559.52
		U S TREASURY NOTE 0.875% 11/15/2017 DD 11/15/14	2,140,000.000	2,129,800.76
		U S TREASURY NOTE 0.875% 12/31/2016 DD 12/31/11	4,195,000.000	4,210,731.25
		U S TREASURY NOTE 1.000% 08/31/2016 DD 08/31/11	8,795,000.000	8,860,962.50
		U S TREASURY NOTE 1.000% 10/31/2016 DD 10/31/11	5,325,000.000	5,363,276.10
		U S TREASURY NOTE 1.000% 12/15/2017 DD 12/15/14	1,110,000.000	1,107,398.16
		U S TREASURY NOTE 1.250% 10/31/2018 DD 10/31/13	410,000.000	407,341.56
		U S TREASURY NOTE 1.250% 11/30/2018 DD 11/30/13	5,765,000.000	5,724,466.29
		U S TREASURY NOTE 1.375% 11/30/2015 DD 11/30/10	200,000.000	202,000.00
		U S TREASURY NOTE 1.500% 05/31/2019 DD 05/31/14	2,775,000.000	2,768,062.50
		U S TREASURY NOTE 1.500% 06/30/2016 DD 06/30/11	975,000.000	989,701.05
		U S TREASURY NOTE 1.500% 07/31/2016 DD 07/31/11	4,935,000.000	5,010,564.72
		U S TREASURY NOTE 1.500% 08/31/2018 DD 08/31/11	5,380,000.000	5,406,060.72
		U S TREASURY NOTE 1.500% 10/31/2019 DD 10/31/14	3,975,000.000	3,950,776.35
		U S TREASURY NOTE 1.500% 11/30/2019 DD 11/30/14	6,275,000.000	6,235,291.80
		U S TREASURY NOTE 1.500% 12/31/2018 DD 12/31/13	4,265,000.000	4,270,663.92
		U S TREASURY NOTE 1.625% 07/31/2019 DD 07/31/14	4,265,000.000	4,271,661.93
		U S TREASURY NOTE 1.625% 12/31/2019 DD 12/31/14	380,000.000	379,436.08
		U S TREASURY NOTE 1.750% 05/15/2022 DD 05/15/12	6,145,000.000	6,040,823.82
		U S TREASURY NOTE 1.750% 05/15/2023 DD 05/15/13	10,425,000.000	10,150,530.60
		U S TREASURY NOTE 2.000% 05/31/2021 DD 05/31/14	3,755,000.000	3,773,775.00
		U S TREASURY NOTE 2.000% 10/31/2021 DD 10/31/14	31,500,000.000	31,581,207.00
		U S TREASURY NOTE 2.125% 08/31/2020 DD 08/31/13	1,585,000.000	1,613,108.39
		U S TREASURY NOTE 2.125% 09/30/2021 DD 09/30/14	11,950,000.000	12,084,437.50
		U S TREASURY NOTE 2.250% 03/31/2021 DD 03/31/14	1,655,000.000	1,689,652.39
		U S TREASURY NOTE 2.250% 07/31/2021 DD 07/31/14	9,610,000.000	9,800,700.84
		U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14	4,290,000.000	4,318,824.51
		U S TREASURY NOTE 2.375% 08/15/2024 DD 08/15/14	29,100,000.000	29,638,815.60
		U S TREASURY NOTE 2.375% 12/31/2020 DD 12/31/13	5,930,000.000	6,105,581.38
		U S TREASURY NOTE 2.500% 05/15/2024 DD 05/15/14	2,170,000.000	2,235,438.52
		U S TREASURY NOTE 2.625% 11/15/2020 DD 11/15/10	6,130,000.000	6,398,665.64
		U S TREASURY NOTE 2.750% 02/15/2024 DD 02/15/14	126,200,000.000	132,795,969.20
		U S TREASURY NOTE 2.750% 11/15/2023 DD 11/15/13	6,100,000.000	6,421,677.40
		U S TREASURY NOTE 4.625% 02/15/2017 DD 02/15/07	335,000.000	362,428.13
		U S TREASURY NOTE 4.625% 11/15/2016 DD 11/15/06	240,000.000	257,850.00
		U S TREASURY NOTES 0.875% 05/15/2017 DD 05/15/14	1,640,000.000	1,640,897.08
		U S TREASURY NOTES 0.875% 07/15/2017 DD 07/15/14	5,785,000.000	5,778,219.98
		U S TREASURY NOTES 2.000% 09/30/2020 DD 09/30/13	1,650,000.000	1,666,628.70
		U S TREASURY NTS 0.375% 03/31/2016 DD 03/31/14	1,230,000.000	1,229,808.12

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		U.S. RENAL CARE 12/13 COV-LITE TL	812,897.150	797,655.33
		U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL	232,426.000	230,392.28
		U.S.I. 12/13 COV-LITE TLB	1,179,090.000	1,156,982.06
		UAL 2009-1 PASS THROUGH TRUST 10.400% 05/01/2018 DD 10/13/09	319,028.340	355,493.28
		UBS AG/STAMFORD CT 2.375% 08/14/2019 DD 08/14/14	1,415,000.000	1,414,916.52
		UCFC MANUFACTURED HOUSING 2 M1 6.726% 10/15/2029 DD 06/01/98	515,587.211	358,058.30
		UKRAINE GOVERNMENT INTERN REGS 4.950% 10/13/2015	182,000.000	148,654.64
		UKRAINE GOVERNMENT INTERN REGS 6.250% 06/17/2016	1,209,000.000	784,036.50
		UKRAINE GOVERNMENT INTERN REGS 6.750% 11/14/2017	305,000.000	188,734.00
		UKRAINE GOVERNMENT INTERN REGS 7.950% 02/23/2021	852,000.000	519,720.00
		UNION PACIFIC CORP 4.750% 12/15/2043 DD 10/25/13	725,000.000	821,456.90
		UNITED KINGDOM GILT REGS 4.000% 03/07/2022	9,000,000.000	16,460,132.19
		UNITED MEXICAN STATES 5.550% 01/21/2045 DD 01/21/14	1,090,000.000	1,267,125.00
		UNITED RENTALS NORTH AMERICA I 6.125% 06/15/2023 DD 10/30/12	247,000.000	259,350.00
		UNITED RENTALS NORTH AMERICA I 7.375% 05/15/2020 DD 11/15/12	188,000.000	203,040.00
		UNITED RENTALS NORTH AMERICA I 7.625% 04/15/2022 DD 10/15/12	1,183,000.000	1,300,708.50
		UNITED SURGICAL (ADD-ON) TL	2,318,449.760	2,296,725.88
		UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14	740,000.000	741,850.00
		UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12	63,000.000	65,835.00
		UNITYMEDIA KABELBW GMBH 144A 6.125% 01/15/2025 DD 10/22/14	451,000.000	465,657.50
		UNIV OF CALIFORNIA CA REVENUES 1.796% 07/01/2019 DD 03/14/13	1,950,000.000	1,935,258.00
		UNIVERSAL HEALTH SERVICES 144A 4.750% 08/01/2022 DD 08/07/14	1,541,000.000	1,541,000.00
		UNIVISION 1/14 TLC4	1,423,259.090	1,389,812.50
		UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13	837,000.000	845,370.00
		UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12	767,000.000	820,690.00
		UNIVISION COMMUNICATIONS 144A 7.875% 11/01/2020 DD 10/26/10	1,127,000.000	1,200,255.00
		URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10	200,000.000	20,000.00
		URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12	1,000,000.000	100,000.00
		URUGUAY GOVERNMENT INTERNATION 4.500% 08/14/2024 DD 08/14/13	1,550,346.000	1,627,863.30
		URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14	826,283.000	838,677.25
		US AIRWAYS 2012-1 CLASS A PASS 5.900% 04/01/2026 DD 05/14/12	804,882.550	897,444.04
		US RENAL CARE 7/12 2ND LIEN COV-LITE TL	541,000.000	539,647.50
		US TREAS-CPI 0.375% 07/15/2023 DD 07/15/13	26,018,669.997	25,723,930.51
		US TREAS-CPI 0.625% 01/15/2024 DD 01/15/14	31,801,874.995	31,938,527.65
		US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12	29,113,079.995	28,317,011.93
		US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13	31,375,959.995	30,339,078.64
		US TREAS-CPI INFLAT 0.125% 04/15/2016 DD 04/15/11	31,465,980.004	31,370,103.17
		US TREAS-CPI INFLAT 0.125% 04/15/2018 DD 04/15/13	47,508,925.004	47,330,766.54
		US TREAS-CPI INFLAT 0.125% 04/15/2019 DD 04/15/14	26,347,619.998	26,057,374.61

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12			34,023,181.504	33,148,683.66
US TREAS-CPI INFLAT 0.625% 07/15/2021 DD 07/15/11			28,445,850.004	28,803,641.91
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11			23,337,820.004	24,243,980.87
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10			21,231,599.995	22,283,222.38
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10			11,804,252.498	12,389,849.66
US TREAS-CPI INFLAT 1.375% 07/15/2018 DD 07/15/08			9,800,234.999	10,264,981.74
US TREAS-CPI INFLAT 1.625% 01/15/2015 DD 01/15/05			15,544.495	15,517.77
US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08			21,081,983.999	22,075,135.18
US TREAS-CPI INFLAT 1.750% 01/15/2028 DD 01/15/08			18,146,374.400	20,543,673.77
US TREAS-CPI INFLAT 1.875% 07/15/2015 DD 07/15/05			513,333.780	514,937.94
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09			14,902,006.000	15,994,039.90
US TREAS-CPI INFLAT 2.000% 01/15/2016 DD 01/15/06			14,081,873.078	14,289,806.02
US TREAS-CPI INFLAT 2.000%001/15/2026 DD 01/15/06			4,462,460.100	5,113,702.61
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09			12,110,371.498	13,012,969.60
US TREAS-CPI INFLAT 2.375% 01/15/2017 DD 01/15/07			16,638,098.528	17,455,711.32
US TREAS-CPI INFLAT 2.375% 01/15/2025 DD 07/15/04			12,704,276.200	14,915,607.93
US TREAS-CPI INFLAT 2.375% 01/15/2027 DD 01/15/07			31,685,448.600	37,921,049.83
US TREAS-CPI INFLAT 2.500% 07/15/2016 DD 07/15/06			18,395,822.446	19,176,210.02
US TREAS-CPI INFLAT 2.625% 07/15/2017 DD 07/15/07			9,165,519.997	9,825,721.57
US TREAS-CPI INFLAT 3.375% 04/15/2032 DD 10/15/01			2,058,812.640	2,919,974.85
US TREAS-CPI INFLAT 3.875% 04/15/2029 DD 04/15/99			794,431.000	1,137,029.37
US TREAS-CPI INFLATION INDEX 0.125% 04/15/2017 DD 04/15/12			34,238,159.997	34,264,899.99
US TREAS-CPI INFLATION INDEXED 0.125% 07/15/2024 DD 07/15/14			78,302,349.003	75,408,842.30
USG CORP 144A 5.875% 11/01/2021 DD 10/31/13			413,000.000	417,130.00
USG CORP STEP 01/15/2018 DD 09/27/07			450,000.000	513,000.00
VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09			235,000.000	250,289.10
VALEANT 6/13 TLE 0.000% 08/05/2020 DD 06/06/13			1,017,917.150	1,006,944.00
VALEANT 9/13 SERIES D TLB			127,599.240	126,291.35
VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13			351,000.000	353,632.50
VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12			1,352,000.000	1,412,840.00
VALEANT PHARMACEUTICALS I 144A 7.250% 07/15/2022 DD 03/08/11			1,875,000.000	1,999,218.75
VALEANT PHARMACEUTICALS I 144A 7.500% 07/15/2021 DD 07/12/13			839,000.000	906,120.00
VANTAGE DRILLING 11/13 TL			0.010	0.01
VANTIV 6/14 TLB			199,000.000	196,389.12
VARICK STRUCTURED 1A A2 144A VAR RT 11/01/2035 DD 09/29/00			860,334.860	652,568.89
VEDANTA RESOURCES PLC 144A 6.000% 01/31/2019 DD 06/03/13			223,000.000	217,425.00
VEDANTA RESOURCES PLC 144A 8.250% 06/07/2021 DD 06/07/11			18,000.000	17,820.00
VEDANTA RESOURCES PLC REGS 6.750% 06/07/2016 DD 06/07/11			75,000.000	77,437.50
VENEZUELA GOVERNMENT INTE REGS 11.750% 10/21/2026 DD 10/21/11			823,500.000	406,397.25

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		VENEZUELA GOVERNMENT INTE REGS 11.950% 08/05/2031 DD 08/05/11	918,100.000	459,050.00
		VENEZUELA GOVERNMENT INTE REGS 12.750% 08/23/2022 DD 08/23/10	652,200.000	333,600.30
		VENEZUELA GOVERNMENT INTE REGS 5.750% 02/26/2016 DD 12/09/05	1,549,000.000	966,576.00
		VENEZUELA GOVERNMENT INTE REGS 6.000% 12/09/2020 DD 12/09/05	343,500.000	145,472.25
		VENEZUELA GOVERNMENT INTE REGS 7.750% 10/13/2019 DD 10/13/09	761,500.000	338,106.00
		VENEZUELA GOVERNMENT INTE REGS 8.250% 10/13/2024 DD 10/13/09	457,600.000	199,056.00
		VENTURE CDO LTD 13-15A E 144A VAR RT 07/15/2025 DD 12/12/13	736,000.000	650,013.84
		VENTURE IX CDO LTD 9A E 144A VAR RT 10/12/2021 DD 09/27/07	3,873,000.000	3,890,815.80
		VERISIGN INC 4.625% 05/01/2023 DD 04/16/13	428,000.000	419,440.00
		VERIZON COMMUNICATIONS INC 2.500% 09/15/2016 DD 09/18/13	686,000.000	701,212.05
		VERIZON COMMUNICATIONS INC 3.650% 09/14/2018 DD 09/18/13	1,300,000.000	1,373,745.10
		VERIZON COMMUNICATIONS INC 4.600% 04/01/2021 DD 03/28/11	525,000.000	569,821.35
		VERIZON COMMUNICATIONS INC 5.150% 09/15/2023 DD 09/18/13	355,000.000	392,002.72
		VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05	680,000.000	799,107.44
		VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11	1,730,000.000	2,039,031.64
		VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	610,000.000	781,500.89
		VERIZON COMMUNICATIONS INC VAR RT 09/14/2018 DD 09/18/13	400,000.000	416,102.80
		VERIZON COMMUNICATIONS INC VAR RT 09/15/2016 DD 09/18/13	1,400,000.000	1,425,382.00
		VIACOM INC 4.375% 03/15/2043 DD 03/15/13	773,000.000	711,779.94
		VIACOM INC 6.125% 10/05/2017 DD 10/05/07	170,000.000	189,199.63
		VIDEOTRON LTD 144A 5.375% 06/15/2024 DD 04/09/14	56,000.000	57,120.00
		VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12	1,079,000.000	1,097,882.50
		VIETNAM GOVERNMENT INTERN REGS 6.875% 01/15/2016	104,000.000	108,963.92
		VIRGIN MEDIA 2/13 (USD) TLB 0.000% 06/07/2020 DD 02/10/12	305,000.000	299,086.05
		VIRGIN MEDIA FINANCE PLC 144A 6.000% 10/15/2024 DD 10/07/14	400,000.000	418,500.00
		VIRGIN MEDIA SECURED FINA 144A 5.375% 04/15/2021 DD 02/22/13	237,000.000	244,702.50
		VODAFONE GROUP PLC 5.625% 02/27/2017 DD 02/27/07	1,190,000.000	1,289,347.16
		VOLKSWAGEN GROUP OF AMERI 144A 1.250% 05/23/2017 DD 05/23/14	1,660,000.000	1,651,832.80
		VOTORANTIM CIMENTOS SA 144A 7.250% 04/05/2041 DD 04/05/11	320,000.000	329,600.00
		VTR FINANCE BV 144A 6.875% 01/15/2024 DD 01/24/14	341,000.000	347,820.00
		WACHOVIA BANK COMMERCIA C31 AM VAR RT 04/15/2047 DD 05/01/07	105,000.000	112,061.36
		WACHOVIA CORP 5.625% 10/15/2016 DD 10/23/06	2,600,000.000	2,796,042.60
		WACHOVIA CORP STEP 08/01/2026 DD 08/01/1996	310,000.000	409,343.22
		WALGREEN CO 1.800% 09/15/2017 DD 09/13/12	2,200,000.000	2,201,080.20
		WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14	2,950,000.000	3,008,705.00
		WALTER INVESTMENT 12/13 COV-LITE TL	668,687.510	601,818.76
		WAMU MORTGAGE PASS-T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05	195,725.060	176,818.41
		WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05	458,028.370	425,865.62
		WARNER MUSIC 5/13 COV-LITE TL	1,339,824.120	1,286,231.16

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WASHINGTON REAL ESTATE INVESTM 3.950% 10/15/2022 DD 09/17/12			285,000.000	285,102.89
WEATHER CHANNEL 6/13 2ND LIEN COV-LITE TL			700,000.000	666,169.00
WELLCARE HEALTH PLANS INC 5.750% 11/15/2020 DD 11/14/13			557,000.000	575,102.50
WELLS FARGO & CO 3.500% 03/08/2022 DD 03/08/12			445,000.000	464,547.07
WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14			785,000.000	810,010.89
WELLS FARGO BANK NA 0.750% 07/20/2015 DD 07/29/13			2,500,000.000	2,506,015.00
WELLS FARGO BANK NA 6.000% 11/15/2017 DD 11/21/07			500,000.000	560,456.50
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			128,300.940	128,982.47
WESTGATE RESORTS 201 2A C 144A 9.000% 01/20/2025 DD 09/20/12			90,548.340	92,302.71
WESTGATE RESORTS 201 AA A 144A 9.500% 11/20/2024 DD 09/07/12			975,522.800	988,086.76
WESTGATE RESORTS 2012 1 C 144A 11.000% 09/20/2025 DD 04/13/12			80,637.050	81,166.27
WESTGATE RESORTS LLC BA A 144A 9.500% 02/20/2025 DD 11/30/12			534,712.620	542,618.06
WESTMORELAND COAL 12/14 TLB			170,000.000	166,600.00
WESTPAC BANKING CORP 7.250% 02/11/2020			300,000.000	289,002.60
WESTPAC BANKING CORP REGS 5.000% 10/21/2019			165,000.000	294,397.88
WESTWOOD CDO II LTD 2A E 144A VAR RT 04/25/2022 DD 04/25/07			513,652.935	474,951.54
WG HORIZONS CLO I 1A D 144A VAR RT 05/24/2019 DD 05/24/06			2,000,000.000	1,912,790.00
WHEELABRATOR TECHNOLOGIES 0.000% 12/17/2021 DD 09/30/14			59,003.830	59,200.31
WHEELABRATOR TECHNOLOGIES 0.000% 12/17/2021 DD 10/15/14			1,340,996.170	1,345,461.69
WHEELABRATOR TECHNOLOGIES 0.000% 12/19/2022 DD 10/15/14			400,000.000	401,832.00
WHITEHORSE VI LTD 1A B2L 144A VAR RT 02/03/2025 DD 01/18/13			893,000.000	806,924.26
WHITEWAVE FOODS CO/THE 5.375% 10/01/2022 DD 09/17/14			547,000.000	563,410.00
WHITING PETROLEUM CORP 5.000% 03/15/2019 DD 09/12/13			60,000.000	56,100.00
WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13			1,100,000.000	1,020,250.00
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14			540,000.000	502,189.75
WIND ACQUISITION FIN SA 144A 4.000% 07/15/2020			196,000.000	232,651.72
WIND ACQUISITION FINANCE 144A 4.750% 07/15/2020 DD 07/10/14			883,000.000	825,605.00
WIND ACQUISITION FINANCE 144A 6.500% 04/30/2020 DD 04/29/13			492,000.000	503,070.00
WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14			510,000.000	481,338.00
WIND ACQUISITION FINANCE 144A VAR RT 07/15/2020			270,000.000	312,011.40
WINDSTREAM CORP 6.375% 08/01/2023 DD 01/23/13			20,000.000	18,700.00
WINDSTREAM CORP 7.750% 10/15/2020 DD 10/06/10			370,000.000	381,100.00
WMG ACQUISITION CORP 144A 6.750% 04/15/2022 DD 04/09/14			1,000,000.000	910,000.00
WR BERKLEY CORP 6.250% 02/15/2037 DD 02/14/07			45,000.000	54,555.26
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14			347,000.000	355,675.00
WR GRACE & CO-CONN 144A 5.625% 10/01/2024 DD 09/16/14			222,000.000	231,435.00
WTG HOLDINGS 12/13 COV-LITE TL			1,188,000.000	1,162,755.00
XEROX CORP 4.250% 02/15/2015 DD 12/04/09			1,000,000.000	1,003,951.00
YPF SA 144A 8.750% 04/04/2024 DD 04/04/14			339,000.000	344,508.75

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZAYO (6/12) TL 0.000% 07/02/2019 DD 06/15/12			1,228,605.620	1,213,739.50
ZAYO GROUP LLC / ZAYO CAPITAL 10.125% 07/01/2020 DD 06/28/12			187,000.000	210,711.60
ZAYO GROUP LLC / ZAYO CAPITAL 8.125% 01/01/2020 DD 06/28/12			313,000.000	331,780.00
ZEBRA 9/14 TLB 0.000% 10/27/2021 DD 09/18/14			900,000.000	903,600.00
ZEBRA TECHNOLOGIES CORP 144A 7.250% 10/15/2022 DD 10/15/14			1,603,000.000	1,683,150.00
ZHAIKMUNAI LLP 144A 7.125% 11/13/2019 DD 11/13/12			166,000.000	143,274.60
ZIGGO 2/14 (USD) TLB1			92,000.000	89,313.60
ZIGGO 2/14 (USD) TLB2			60,000.000	58,248.00
ZIGGO 2/14 (USD) TLB3			98,000.000	95,138.40
ZIONS BANCORPORATION VAR RT 12/29/2049 DD 05/21/13			365,000.000	344,560.00
ZUFFA 2/13 TLB 0.000% 02/25/2020 DD 02/07/13			2,177,791.600	2,063,457.54
FUTURES CONTRACTS			-571.000	-492,743.39
AUSTRALIAN 10YR BOND FUT (SFE) EXP MAR 15			-581.000	-721,308.95
RUSSELL 2000 MINI INDEX FUTURE EXP MAR 15			76.000	237,520.85
US 10YR TREAS NTS FUTURE (CBT) EXP MAR 15			63.000	6,161.96
US 5YR TREAS NTS FUTURE (CBT) EXP MAR 15			-129.000	-15,117.25
NATURAL RESOURCES			5,060,864.620	5,060,864.62
BTG PACTUAL BRAZIL TIMBERLAND IB LP			5,060,864.620	5,060,864.62
OTHER			38,148,684.107	442,524,735.64
PIMCO ALL ASSET FUND-INSTITU			38,148,684.107	442,524,735.64
PREFERRED SECURITIES			13,529,322.000	27,295,786.02
ALLY FINANCIAL INC 144A PFD 7.000% CUMULATIVE			3,368.000	3,312,129.43
BAC CAPITAL TRUST XIV VAR RT 09/29/2049 DD 02/16/07			535,000.000	401,250.00
BANCO BILBAO VIZCAYA ARGENTARI VAR RT 05/29/2049			3,200,000.000	3,424,000.00
BANCO DO ESTADO DO RIO GRANDE			164,900.000	899,499.66
BANK OF AMERICA CORP VAR RT 07/29/2049 DD 01/30/08			130,000.000	139,587.50
CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12			100,000.000	98,500.00
CITIGROUP INC VAR RT 12/29/2049 DD 12/13/12			260,000.000	253,500.00
FIFTH THIRD BANCORP VAR RT 12/29/2049 DD 05/16/13			600,000.000	555,750.00
FIRST NIAGARA FINANCIAL GROUP PFD 8.625% NON-CUMULATIVE			20,350.000	549,450.00
FIRST TENNESSEE BANK NA 144A PFD 3.750% NON-CUMULATIVE			740.000	514,086.25
GENERAL ELECTRIC CAPITAL CORP VAR RT 12/29/2049 DD 06/12/12			540,000.000	628,425.00
GENIE ENERGY LTD PFD 7.500% CUMULATIVE			7,041.000	44,569.53
GERDAU SA			131,500.000	473,918.44
GMAC CAPITAL TRUST I PFD 8.125% CUMULATIVE			15,375.000	405,592.50
HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE			24,795.000	742,858.20
HERCULES INC 6.500% 06/30/2029 DD 09/30/04			1,525,000.000	1,372,500.00
ISTAR FINANCIAL INC PFD 7.650% CUMULATIVE			575.000	14,012.75
ISTAR FINANCIAL INC PFD 7.800% CUMULATIVE			7,575.000	186,723.75

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ISTAR FINANCIAL INC PFD 7.875% CUMULATIVE			13,050.000	325,989.00
KBC BANK NV VAR RT 01/25/2023			2,800,000.000	3,136,000.00
M&T BANK CORP PFD 6.375% CUMULATIVE			743.000	773,977.50
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PNC FINANCIAL SERVICES GROUP I VAR RT 05/29/2049 DD 05/21/08			150,000.000	150,000.00
PREFERRED TERM SECURITIES 144A VAR RT 09/24/2033 DD 09/17/03			559,000.000	354,838.29
PTT EXPLORATION & PRODUCT 144A VAR RT 12/29/2049 DD 06/18/14			195,000.000	192,094.50
REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE			17,390.000	435,619.50
SAMSUNG ELECTRONICS CO LTD PFD			1,788.000	1,690,153.43
SUNTRUST PREFERRED CAPITAL I VAR RT 06/29/2049 DD 10/25/06			52,000.000	40,300.00
SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE			18,445.000	527,527.00
US BANCORP/MN PFD 3.500% NON-CUMULATIVE			419.000	342,532.50
US BANCORP/MN PFD 6.500% NON-CUMULATIVE			2,250.000	66,262.50
USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06			1,170,000.000	941,850.00
VOLKSWAGEN AG			9,322.000	2,082,867.90
WACHOVIA CAPITAL TRUST III VAR RT 03/29/2049 DD 02/01/06			1,210,000.000	1,168,255.00
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE			13,460.000	345,249.00
WELLS FARGO & CO PFD 6.625% NON-CUMULATIVE			18,531.000	514,049.94
ZIONS BANCORPORATION PFD 6.950%			7,005.000	191,866.95
PRIVATE EQUITY			3,223,901,087.230	3,228,883,503.69
AMERRA AGRI FUND II			48,541,903.150	48,541,903.15
ARBOR INVESTMENTS II LP			12,421,917.470	12,421,917.47
ARCANO FUND LP			23,105,607.000	23,105,607.00
AVENUE SPECIAL SITUATIONS V			21,097.000	21,097.00
BAY HILLS EMERGING PARTNERS I LP			53,486,784.490	53,486,784.49
BAY HILLS EMERGING PARTNERS II LP			64,942,695.050	64,942,695.05
BAY HILLS EMERGING PARTNERS III LP			6,040,435.000	6,040,435.00
BLACKSTONE CAPITAL PARTNERS VI			68,263,567.980	68,263,567.98
BLACKSTONE CAPITAL V LP			45,123,161.130	45,123,161.13
BLACKSTONE HENRY CLAY FUND LLC			518,552,201.000	518,552,201.00
CAMELOT ACQUISITIONS SECONDARY OPP LP			14,929,207.000	14,929,207.00
COLUMBIA CAP EQUITY PTRS IV			29,194,725.480	29,194,725.48
CRESTVIEW CAPITAL PARTNERS II LP			68,728,056.000	68,728,056.00
CVC CAPITAL PARTNERS VI LP			2,229,958.730	2,698,361.57
DAG VENTURE II			21,942,449.520	21,942,449.52
DAG VENTURES III LP			14,006,095.300	14,006,095.30
DAG VENTURES IV LP			111,189,157.440	111,189,157.44
DAG VENTURES V LP			23,457,692.060	23,457,692.06
DANIEL BOONE LLC			492,642,583.940	492,642,583.94

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DCM VI LP			15,072,542.000	15,072,542.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			23,581,018.000	23,581,018.00
GREEN EQUITY INVESTORS IV LP			40,330,130.000	40,330,130.00
GREEN EQUITY INVESTORS V LP			87,399,932.000	87,399,932.00
GREEN EQUITY INVESTORS VI LP			29,844,408.000	29,844,408.00
GREENFIELD ACQUISITION VI			58,077,301.000	58,077,301.00
GTCR FUND IX			45,629,493.960	45,629,493.96
HARVEST PARTNERS V LP			12,193,157.000	12,193,157.00
HARVEST PARTNERS VI LP			27,909,561.000	27,909,561.00
HBK FUND II LP			20,986,061.000	20,986,061.00
HELLMAN & FRIEDMAN VI L P			9,340,704.000	9,340,704.00
HIG BIOVENTURES II			5,683,158.300	5,683,158.30
HIG CAPITAL PARTNERS V L P			1,787,027.780	1,787,027.78
HIG VENTURE PARTNERS II LP			12,016,765.210	12,016,765.21
HORSLEY BRIDGE INTERNATIONAL V			31,671,413.000	31,671,413.00
INSTITUTIONAL VENTURE PARTNERS XI LP			191,526.000	191,526.00
INSTITUTIONAL VENTURE PARTNERS XII LP			17,922,559.510	17,922,559.51
JANA PARTNERS L P			19,867,920.000	19,867,920.00
JW CHILDS EQUITY PARTNERS III L P			58,282.000	58,282.00
KEYHAVEN CAPITAL PARTNERS III GP LP			8,416,654.340	10,184,572.58
KNIGHTHEAD DOMESTIC FUND L P			21,118,920.000	21,118,920.00
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			17,248,254.400	17,248,254.40
MAGNETAR MTP			105,525,797.000	105,525,797.00
MATLIN PATTERSON GLOB PTRS III			33,676,724.000	33,676,724.00
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,594,020.000	1,594,020.00
MATLINPATTERSON GLOBAL OPP INVESTMENTS LP			25,351.000	25,351.00
MERIT MEZZANINE FUND IV LP			10,928,199.750	10,928,199.75
MHR INSTITUTIONAL PARTNERS III			3,015,296.000	3,015,296.00
MILL ROAD CAPITAL I LP			30,500,821.000	30,500,821.00
NEW MOUNTAIN PARTNERS II LP			4,394,097.000	4,394,097.00
NEW MOUNTAIN PARTNERS III			37,343,223.000	37,343,223.00
NEW MOUNTAIN PARTNERS IV LP			7,464,572.000	7,464,572.00
NEWPORT COLONELS LLC			503,056,234.000	503,056,234.00
OAK HILL CAP PT II			14,863,151.270	14,863,151.27
OAK HILL III			34,223,826.640	34,223,826.64
OBERLAND CAP HEALTHCARE LP			7,700,098.380	7,700,098.38
OCM OPP FUND VIIB (CAYMAN) LTD			1,267,785.000	1,267,785.00
PINE RIVER FUND LTD			20,101,740.250	20,101,740.25
RIVERSIDE CAPITAL APPREC FUND VI LP			13,023,527.000	13,023,527.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2014

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCOPIA VII			20,880,449.250	20,880,449.25
SECONDARY OPP FUND III LP			3,033,395.350	3,033,395.35
SUN CAPITAL PARTNERS IV LP			1,303,029.000	1,303,029.00
TCV VI LP			731,631.000	731,631.00
TPF II LP			9,322,856.000	9,322,856.00
TRITON FUND IV LP			13,073,531.930	15,819,627.31
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			16,669,778.000	16,669,778.00
VANTAGEPOINT VENTURE PART IV-Q			7,689,621.240	7,689,621.24
VISTA EQUITY PARTNERS FUND III			23,842,984.000	23,842,984.00
VISTA EQUITY PARTNERS FUND IV LP			49,874,588.000	49,874,588.00
WARBURG PINCUS PE IX LP			21,245,043.000	21,245,043.00
WARBURG PINCUS PRIVATE EQUITY X LP			37,412,369.930	37,412,369.93
WAYZATA OPP FUND OFFSHORE LP			23,579,797.000	23,579,797.00
WAYZATA OPPORTUNITIES FUND II			30,178,795.000	30,178,795.00
WAYZATA OPPORTUNITIES FUND III			11,192,672.000	11,192,672.00
REAL ESTATE			651,087,407.500	721,054,895.58
DIVCOWEST FUND IV REIT LLC			15,889,368.000	15,889,368.00
GREENFIELD ACQUISITION PARTNERS VII			24,290,313.000	24,290,313.00
H/2 CORE RE DEBT			30,259,119.920	30,259,119.92
H/2 CREDIT PARTNERS LP			125,460,419.890	125,460,419.89
HARRISON STREET CORE PROPERTY FUND LP			138,593,484.000	138,593,484.00
LUBERT-ADLER RE FD VII LP			4,044,098.020	4,044,098.02
MESA WEST CORE LENDING FUND LP			83,935,769.000	83,935,769.00
MESA WEST RE INCOME FUND II (PF-1) LP			12,719,969.000	12,719,969.00
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PRIMA MORTGAGE INVESTMENT TRUST LLC			21,977,088.000	91,944,576.08
PROLOGIS TARGETED US LOGISTICS HOLDINGS LP			18,200,000.000	18,200,000.00
RUBENSTEIN PROPERTIES FUND II LP			8,673,017.000	8,673,017.00
STOCKBRIDGE FUND LP			97,479,769.070	97,479,769.07
WALTON STREET REAL ESTATE FUND VI LP			35,122,963.900	35,122,963.90
WALTON STREET REAL ESTATE FUND VII LP			27,142,028.700	27,142,028.70