

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total			35,778,729,429.879	15,707,967,205.91
ALTERNATIVE INVESTMENTS			39,621,449.000	39,621,449.00
		LIBREMAX PARTNERS LP	21,042,121.000	21,042,121.00
		LUXOR CAPITAL PARTNERS OFFSHORE LTDD	18,579,328.000	18,579,328.00
CASH & CASH EQUIVALENTS			465,930,792.480	515,375,206.15
		ADMIN FEE RECEIVABLE / PREPAID	0.000	6,452,049.89
		BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	12,008,595.190	12,008,595.19
		CASH	0.000	27,398,670.08
		CASH - BROKER	0.000	133,475.12
		DIVIDENDS RECEIVABLE	0.000	14,260,458.41
		DIVIDENDS RECEIVABLE RECLAIM	0.000	3,994,701.97
		EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	172,862,197.290	172,862,197.29
		FFX CONTRACTS RECEIVABLE	0.000	289,720,383.20
		FOREIGN TAXES PAYABLE - DIVIDENDS	0.000	-443,909.77
		FOREIGN TAXES PAYABLE - INTEREST	0.000	-42,547.73
		INSTITUTIONAL SEC DISC 07/01/2015	39,200,000.000	39,199,782.22
		INSTITUTIONAL SEC DISC 07/02/2015	130,000,000.000	129,997,508.34
		INSTITUTIONAL SEC DISC 07/10/2015	103,700,000.000	103,676,729.17
		INTEREST PAYABLE-SHORT SELL	0.000	-3,179.57
		INTEREST RECEIVABLE	0.000	22,385,324.19
		INTEREST RECEIVABLE RECLAIM	0.000	514,322.88
		JPY/AUD SPOT OPTION 2015 PUT JUN 16 087.100 ED 06/09/16	6,660,000.000	129,372.48
		KENTUCKY INTERLOCAL SCH TRANSP 2.000% 09/01/2015 DD 09/01/14	185,000.000	185,358.90
		MISCELLANEOUS RECEIVABLES	0.000	31,536.00
		NEWPORT KY INDEP SCH DIST FINC 2.000% 11/01/2015 DD 11/25/14	280,000.000	281,472.80
		NON-BASE CURRENCY	0.000	7,611,457.84
		NON-BASE CURRENCY - BROKER	0.000	-9.03
		PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	0.000	-283,172,564.82
		PAYABLE FOR INVESTMENTS PURCHASED	0.000	-94,237,233.73
		PAYABLE FOR MGMT FEES (INCLUDED IN PERF VALUE)	0.000	-7,557,947.86
		PAYABLE FOR SEC LENDING AGENT FEES	0.000	-65,697.36
		PAYABLE FOR SEC LENDING BROKER REBATES	0.000	59,431.96
		PAYABLE FOR UNITS REDEEMED	0.000	-15,500,000.00
		RECEIVABLE FOR INVESTMENTS SOLD	0.000	64,082,532.33
		RECEIVABLE FOR UNITS ISSUED	0.000	20,000,000.00
		RECEIVABLE ON SECURITIES LENDING INCOME	0.000	378,550.31
		SECURITIES LENDING POOL	0.000	0.00
		U S TREASURY BILL 0.000% 10/08/2015 DD 04/09/15	1,035,000.000	1,034,791.71
		VAR MARGIN ON SWAPS	0.000	-406.26

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONVERTIBLE OR EXCHANGEABLE SECURITIES			12,740,637.000	23,257,473.04
		ALEXANDRIA REAL ESTATE EQUITIE PFD 7.000% CUMULATIVE	26,405.000	739,751.91
		ANTHEM INC 2.750% 10/15/2042 DD 10/09/12	815,000.000	1,788,415.63
		BIOMARIN PHARMACEUTICAL INC 1.500% 10/15/2020 DD 10/15/13	303,000.000	482,527.50
		BROCADE COMMUNICATIONS SY 144A 1.375% 01/01/2020 DD 01/14/15	140,000.000	145,600.00
		CHESAPEAKE ENERGY CORP 144A 5.750% 12/31/2049 DD 07/27/11	20.000	136.12
		CHESAPEAKE ENERGY CORP PFD 5.750% CUMULATIVE	578.000	393,040.00
		CIENA CORP 144A 3.750% 10/15/2018 DD 10/18/10	680,000.000	925,650.00
		EMERGENT BIOSOLUTIONS INC 2.875% 01/15/2021 DD 01/29/14	1,023,000.000	1,267,241.25
		EPR PROPERTIES PFD 9.000% CUMULATIVE	57,328.000	1,863,160.00
		EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE	1,733.000	42,181.22
		GILEAD SCIENCES INC 1.625% 05/01/2016 DD 07/30/10	315,000.000	1,624,218.75
		HORNBECK OFFSHORE SERVICES INC 1.500% 09/01/2019 DD 08/13/12	1,050,000.000	857,062.50
		ICONIX BRAND GROUP INC 1.500% 03/15/2018 DD 03/18/13	15,000.000	15,337.50
		ICONIX BRAND GROUP INC 2.500% 06/01/2016 DD 05/23/11	810,000.000	830,756.26
		JARDEN CORP 1.125% 03/15/2034 DD 03/17/14	470,000.000	547,256.25
		LENNAR CORP 144A 3.250% 11/15/2021 DD 11/29/11	565,000.000	1,233,465.63
		LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE	4,470.000	213,303.03
		MACQUARIE INFRASTRUCTURE CORP 2.875% 07/15/2019 DD 07/15/14	140,000.000	164,937.51
		MERCADOLIBRE INC 144A 2.250% 07/01/2019 DD 06/30/14	274,000.000	346,610.00
		MGIC INVESTMENT CORP 2.000% 04/01/2020 DD 03/12/13	485,000.000	807,525.00
		MYLAN INC 3.750% 09/15/2015 DD 09/15/08	460,000.000	2,337,662.50
		NOVELLUS SYSTEMS INC 2.625% 05/15/2041 DD 05/10/11	155,000.000	368,609.38
		NUANCE COMMUNICATIONS INC 1.500% 11/01/2035 DD 06/16/15	329,000.000	339,898.13
		PALO ALTO NETWORKS INC 144A 0.000% 07/01/2019 DD 06/30/14	580,000.000	944,312.50
		RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE	9,103.000	542,265.71
		REDWOOD TRUST INC 4.625% 04/15/2018 DD 03/06/13	15,000.000	14,381.25
		ROVI CORP 144A 0.500% 03/01/2020 DD 03/04/15	935,000.000	854,356.25
		SUNEDISON INC 144A 2.375% 04/15/2022 DD 01/27/15	455,000.000	604,865.63
		SUNEDISON INC 144A 2.625% 06/01/2023 DD 05/20/15	316,000.000	319,950.00
		SUNEDISON INC 144A 3.375% 06/01/2025 DD 05/20/15	356,000.000	367,792.50
		TRINITY INDUSTRIES INC 3.875% 06/01/2036 DD 06/07/06	805,000.000	1,018,828.13
		WHITING PETROLEUM CORP 144A 1.250% 04/01/2020 DD 03/27/15	1,150,000.000	1,256,375.00
CONVERTIBLE SECURITIES			789,181.000	45,519,764.84
		ALCOA INC PFD 5.375% CUMULATIVE	37,551.000	1,505,562.28
		ALLERGAN PLC PFD 5.500%	1,726.000	1,799,493.08
		AMERICAN TOWER CORP PFD 5.500%	35,914.000	3,591,400.00
		ANADARKO PETROLEUM CORP PFD 7.500%	41,747.000	2,102,796.39
		ARCELORMITTAL PFD 6.000% CUMULATIVE	16,345.000	255,145.45

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CROWN CASTLE INTERNATIONAL COR PFD 4.500% CUMULATIVE	25,279.000	2,608,792.80
		DOMINION RESOURCES INC/VA PFD 6.000% CUMULATIVE	66,827.000	3,593,956.06
		DOMINION RESOURCES INC/VA PFD 6.125% CUMULATIVE	9,197.000	492,867.23
		DOMINION RESOURCES INC/VA PFD 6.375%	154,967.000	7,384,177.55
		DYNEGY INC PFD 5.375% CUMULATIVE	6,283.000	624,530.20
		EXELON CORP PFD 6.500%	136,864.000	6,208,151.04
		NEXTERA ENERGY INC PFD 5.799%	34,138.000	1,871,445.16
		NEXTERA ENERGY INC PFD 5.889%	35,460.000	2,188,236.60
		POST HOLDINGS INC PFD 5.250%	15,864.000	1,665,720.00
		STANLEY BLACK & DECKER INC PFD 6.250%	8,609.000	1,026,623.25
		TYSON FOODS INC PFD 4.750%	73,817.000	3,802,313.67
		UNITED TECHNOLOGIES CORP PFD 7.500% CUMULATIVE	36,480.000	2,090,304.00
		WEYERHAEUSER CO PFD 6.375% CUMULATIVE	52,113.000	2,708,250.08
		EQUITY	419,127,505.113	6,853,468,959.37
		1-800-FLOWERS.COM INC	4,224.000	44,183.04
		1ST SOURCE CORP	3,310.000	112,937.20
		3M CO	70,845.000	10,931,383.50
		4LICENSING CORP	1,848.000	739.20
		8POINT3 ENERGY PARTNERS LP	26,140.000	486,726.80
		8X8 INC	8,241.000	73,839.36
		A H BELO CORP	1,885.000	10,556.00
		A SCHULMAN INC	5,577.000	243,826.44
		A-MARK PRECIOUS METALS INC	406.000	4,250.82
		A-POWER ENERGY GENERATION SYS LTD	11,618.000	697.08
		AAC HOLDINGS INC	1,200.000	52,272.00
		AAIPHARMA INC COM	13,700.000	0.00
		AAON INC	19,000.000	427,880.00
		AAR CORP	5,029.000	160,274.23
		AARON'S INC	4,200.000	152,082.00
		ABAXIS INC	3,261.000	167,876.28
		ABB LTD	87,964.000	1,842,956.64
		ABBOTT LABORATORIES	235,218.000	11,544,499.44
		ABBVIE INC	209,240.000	14,058,835.60
		ABEONA THERAPEUTICS INC	4,700.000	23,782.00
		ABERDEEN ASSET MANAGEMENT PLC	1,620,000.000	10,293,006.96
		ABIOMED INC	7,232.000	475,359.36
		ABLE LABRATORIES INC COM NEW	2,800.000	0.00
		ABM INDUSTRIES INC	16,705.000	549,093.35
		ABRAXAS PETROLEUM CORP	1,011.000	2,982.45

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ACACIA RESEARCH CORP	7,429.000	65,152.33
		ACADIA HEALTHCARE CO INC	7,455.000	583,950.15
		ACADIA PHARMACEUTICALS INC	5,774.000	241,815.12
		ACADIA REALTY TRUST	7,399.000	215,384.89
		ACCELERATE DIAGNOSTICS INC	1,327.000	34,249.87
		ACCENTURE PLC	62,685.000	6,066,654.30
		ACCEPTANCE INSURANCE COS INC	9,099.000	19.11
		ACCESS WORLDWIDE COMMUNICATION	4,593.000	45.93
		ACCLAIM ENTMT INC PAR \$0.02	71,400.000	0.00
		ACCO BRANDS CORP	11,977.000	93,061.29
		ACCOM INC	306.000	0.03
		ACCOR SA	331,790.000	16,735,432.52
		ACCRETIVE HEALTH INC	7,668.000	42,174.00
		ACCURAY INC	14,223.000	95,863.02
		ACE LTD	32,691.000	3,324,020.88
		ACETO CORP	4,873.000	120,021.99
		ACHILLION PHARMACEUTICALS INC	16,818.000	149,007.48
		ACI WORLDWIDE INC	18,982.000	466,387.74
		ACMAT CORP	2,100.000	37,800.00
		ACME COMMUNICATIONS INC	3,612.000	60.68
		ACME UNITED CORP	264.000	4,778.40
		ACORDA THERAPEUTICS INC	6,189.000	206,279.37
		ACORN ENERGY INC	2,343.000	1,030.92
		ACTELION LTD	40,323.000	5,902,505.37
		ACTIVE POWER INC	1,680.000	3,376.80
		ACTUA CORP	4,559.000	65,011.34
		ACTUANT CORP	10,144.000	234,224.96
		ACURA PHARMACEUTICALS INC	9,756.000	9,629.17
		ACXIOM CORP	11,703.000	205,738.74
		ADAMAS PHARMACEUTICALS INC	2,200.000	57,684.00
		ADAMIS PHARMACEUTICALS CORP	27.000	113.40
		ADAMS RESOURCES & ENERGY INC	3,930.000	175,278.00
		ADDUS HOMECARE CORP	5,559.000	154,873.74
		ADECCO SA	231,418.000	18,794,742.07
		ADEPT TECHNOLOGY INC	799.000	5,752.80
		ADOBE SYSTEMS INC	47,571.000	3,853,726.71
		ADT CORP/THE	46,469.000	1,559,964.33
		ADTRAN INC	9,316.000	151,385.00
		ADVANCED DRAINAGE SYSTEMS INC	2,950.000	86,523.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ADVANCED EMISSIONS SOLUTIONS I	3,600.000	46,800.00
		ADVANCED ENERGY INDUSTRIES INC	5,621.000	154,521.29
		ADVANCED ENVIRONMENTAL RECYCLI	4,484.000	358.72
		ADVANCED SEMICONDUCTOR ENGINEE	229,000.000	310,236.76
		ADVANSOURCE BIOMATERIALS CORP	2,778.000	97.51
		ADVANTA CORP	17,350.000	0.00
		ADVAXIS INC	3,200.000	65,056.00
		ADVENT SOFTWARE INC	7,161.000	316,587.81
		ADVISORY BOARD CO/THE	7,329.000	400,676.43
		AEGERION PHARMACEUTICALS INC	2,400.000	45,528.00
		AEGION CORP	4,851.000	91,877.94
		AEGON NV	152,402.000	1,119,363.18
		AEHR TEST SYSTEMS	2,371.000	5,405.88
		AEOLUS PHARMACEUTICALS INC	328.000	93.48
		AEON FINANCIAL SERVICE CO LTD	293,100.000	8,143,994.94
		AEP INDUSTRIES INC	1,862.000	102,782.40
		AERCAP HOLDINGS NV	54,120.000	2,478,154.80
		AEROJET ROCKETDYNE HOLDINGS IN	6,983.000	143,919.63
		AEROPOSTALE INC	8,809.000	14,270.58
		AES CORP/VA	68,309.000	905,777.34
		AETNA INC	66,153.000	8,431,861.38
		AFFILIATED MANAGERS GROUP INC	5,477.000	1,197,272.20
		AFFIRMATIVE INSURANCE HOLDINGS	1,612.000	1,370.20
		AFFYMAX INC	1,106.000	105.07
		AFFYMETRIX INC	17,026.000	185,923.92
		AFLAC INC	43,430.000	2,701,346.00
		AFRICAN BANK INVESTMENTS LTD	297,359.000	24.50
		AG MORTGAGE INVESTMENT TRUST I	4,864.000	84,049.92
		AG&E HOLDINGS INC	2,275.000	1,888.25
		AGCO CORP	8,400.000	476,952.00
		AGENUS INC	7,700.000	66,451.00
		AGFEED INDUSTRIES INC NEVADA	5,237.000	0.00
		AGILENT TECHNOLOGIES INC	44,751.000	1,726,493.58
		AGILYSYS INC	5,147.000	47,249.46
		AGL RESOURCES INC	12,005.000	558,952.80
		AGREE REALTY CORP	65,656.000	1,915,185.52
		AGRIUM INC	12,909.000	1,368,708.67
		AIA GROUP LTD	1,807,800.000	11,834,280.31
		AIFUL CORP	311,500.000	1,005,536.66

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		AIR CANADA VTG AND VAR VTG	266,100.000	2,815,636.19
		AIR METHODS CORP	8,135.000	336,300.90
		AIR PRODUCTS & CHEMICALS INC	19,347.000	2,647,250.01
		AIR TRANSPORT SERVICES GROUP I	3,194.000	33,505.06
		AIRCASTLE LTD	34,047.000	771,845.49
		AIRGAS INC	6,803.000	719,621.34
		AIXTRON SE	104,859.000	707,896.58
		AK STEEL HOLDING CORP	24,507.000	94,842.09
		AKAMAI TECHNOLOGIES INC	17,873.000	1,247,892.86
		AKORN INC	12,310.000	537,454.60
		AKSA AKRILIK KIMYA SANAYII AS	600,400.000	2,454,042.56
		AKSYS LTD	9,696.000	0.97
		AKZO NOBEL NV	106,249.000	7,726,834.63
		ALABAMA AIRCRAFT INDUSTRIES IN	919.000	22.98
		ALAMO GROUP INC	1,742.000	95,182.88
		ALASKA COMMUNICATIONS SYSTEMS	4,151.000	9,962.40
		ALBANY INTERNATIONAL CORP	3,259.000	129,708.20
		ALBANY MOLECULAR RESEARCH INC	4,996.000	101,019.12
		ALBEMARLE CORP	29,505.000	1,630,741.35
		ALCO STORES INC	1,006.000	10.06
		ALCOA INC	388,174.000	4,328,140.10
		ALERE INC	4,200.000	221,550.00
		ALEXANDER & BALDWIN INC	5,210.000	205,274.00
		ALEXANDER'S INC	893.000	366,130.00
		ALEXION PHARMACEUTICALS INC	22,411.000	4,051,236.47
		ALEXZA PHARMACEUTICALS INC	428.000	466.52
		ALICO INC	1,142.000	51,801.12
		ALIGN TECHNOLOGY INC	7,734.000	484,999.14
		ALJ REGIONAL HOLDINGS INC	675.000	2,598.75
		ALKERMES PLC	140,000.000	9,007,600.00
		ALLEGHENY TECHNOLOGIES INC	66,452.000	2,006,850.40
		ALLEGiant TRAVEL CO	2,571.000	457,329.48
		ALLEGION PLC	9,577.000	575,960.78
		ALLERGAN PLC	48,057.000	14,583,377.22
		ALLETE INC	6,084.000	282,236.76
		ALLIANCE BANCORP INC OF PENNSY	2,770.000	63,128.30
		ALLIANCE DATA SYSTEMS CORP	15,396.000	4,494,708.24
		ALLIANCE FIBER OPTIC PRODUCTS	3,978.000	73,791.90
		ALLIANCE HEALTHCARE SERVICES I	3,249.000	60,723.81

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ALLIANCE ONE INTERNATIONAL INC	1,927.500	46,086.53
		ALLIANCE PHARMACEUTICAL CORP	5,396.000	0.00
		ALLIANCE SEMICONDUCTOR CORP	8,268.000	5,952.96
		ALLIANZ SE	19,300.000	3,004,117.18
		ALLIED HEALTHCARE PRODUCTS INC	250.000	367.50
		ALLIED MOTION TECHNOLOGIES INC	3,455.000	77,599.30
		ALLIED NEVADA GOLD CORP	6,538.000	1,026.47
		ALLIN CORP	7.000	266.00
		ALLISON TRANSMISSION HOLDINGS	251,925.000	7,371,325.50
		ALLSCRIPTS HEALTHCARE SOLUTION	11,800.000	161,424.00
		ALLSTATE CORP/THE	40,940.000	2,655,777.80
		ALLY FINANCIAL INC	13,700.000	307,291.00
		ALMOST FAMILY INC	4,790.000	191,168.90
		ALON USA ENERGY INC	9,247.000	174,768.30
		ALPHA NATURAL RESOURCES INC	30,047.000	9,071.19
		ALPHA TECHNOLOGIES GROUP INC	4,243.000	26.73
		ALPHATEC HOLDINGS INC	3,326.000	4,589.88
		ALPINE GROUP INC/DE	5,287.000	1,110.27
		ALTEN SA	50,600.000	2,349,011.04
		ALTERA CORP	30,138.000	1,543,065.60
		ALTEVA INC	464.000	3,331.52
		ALTIGEN COMMUNICATIONS INC	1,737.000	616.64
		ALTISOURCE ASSET MANAGEMENT CO	380.000	54,822.60
		ALTISOURCE PORTFOLIO SOLUTIONS	2,778.000	85,534.62
		ALTISOURCE RESIDENTIAL CORP	799.000	13,463.15
		ALTRA INDUSTRIAL MOTION CORP	3,286.000	89,313.48
		ALTRIA GROUP INC	196,843.000	9,627,591.13
		ALTUS PHARMACEUTICALS INC	4,112.000	0.00
		ALUPAR INVESTIMENTO SA	63,449.000	335,178.37
		AM CASTLE & CO	2,284.000	14,092.28
		AMAG PHARMACEUTICALS INC	6,895.000	476,168.70
		AMAZON.COM INC	38,223.000	16,592,222.07
		AMB FINANCIAL CORP	627.000	5,580.30
		AMBAC FINANCIAL GROUP INC	2,462.000	40,967.68
		AMBASSADORS GROUP INC	6,341.000	15,472.04
		AMBASSADORS INTERNATIONAL INC	438.000	6.79
		AMCAST INDL CORP COM	11,100.000	0.00
		AMCOR LTD/AUSTRALIA	603,386.000	6,362,821.22
		AMDOCS LTD	74,800.000	4,083,332.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		AMEC FOSTER WHEELER PLC	977,153.000	12,563,082.69
		AMEDISYS INC	6,100.000	242,353.00
		AMEN PROPERTIES INC	13.000	7,670.00
		AMEREN CORP	92,962.000	3,502,808.16
		AMERIANA BANCORP	1,297.000	27,613.13
		AMERICA'S CAR-MART INC/TX	1,407.000	69,393.24
		AMERICAN AIRLINES GROUP INC	102,266.000	4,083,992.71
		AMERICAN ASSETS TRUST INC	5,254.000	206,009.34
		AMERICAN AXLE & MANUFACTURING	10,512.000	219,805.92
		AMERICAN BILTRITE INC	15.000	6,150.15
		AMERICAN CAPITAL MORTGAGE INVE	1,332.000	21,298.68
		AMERICAN CARESOURCE HOLDINGS I	275.000	500.50
		AMERICAN EAGLE OUTFITTERS INC	360,967.000	6,215,851.74
		AMERICAN ELECTRIC POWER CO INC	49,040.000	2,597,648.80
		AMERICAN EQUITY INVESTMENT LIF	7,945.000	214,356.10
		AMERICAN EXPRESS CO	87,441.000	6,795,914.52
		AMERICAN HOME MORTGAGE INVESTM	7,177.000	0.00
		AMERICAN INTERNATIONAL GROUP I	200,066.000	12,368,080.12
		AMERICAN INTERNATIONAL GROUP INC	138,791.000	0.00
		AMERICAN LOCKER GROUP INC	669.000	9.37
		AMERICAN MEDICAL ALERT CORP CONTRA	2,800.000	0.00
		AMERICAN MORTGAGE ACCEPTANCE C	700.000	2.32
		AMERICAN NATIONAL BANKSHARES I	1,142.000	27,191.02
		AMERICAN ORIENTAL BIOENGINEERI	22.000	32.00
		AMERICAN PUBLIC EDUCATION INC	1,913.000	49,202.36
		AMERICAN RAILCAR INDUSTRIES IN	2,637.000	128,263.68
		AMERICAN REALTY INVESTORS INC	805.000	3,864.00
		AMERICAN RESIDENTIAL PROPERTIE	2,819.000	52,151.50
		AMERICAN SCIENCE & ENGINEERING	1,373.000	60,151.13
		AMERICAN SHARED HOSPITAL SERVI	859.000	2,156.09
		AMERICAN SKIING CO COM	20,300.000	0.00
		AMERICAN SOFTWARE INC/GA	8,055.000	76,522.50
		AMERICAN STATES WATER CO	4,856.000	181,565.84
		AMERICAN SUPERCONDUCTOR CORP	791.000	4,136.93
		AMERICAN TOWER CORP	42,350.000	3,950,831.50
		AMERICAN VANGUARD CORP	3,292.000	45,429.60
		AMERICAN VANTAGE COS	5,193.000	146.79
		AMERICAN WOODMARK CORP	3,252.000	178,372.20
		AMERIGAS PARTNERS LP	37,745.000	1,725,323.95

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		AMERIPRISE FINANCIAL INC	18,155.000	2,268,104.15
		AMERIS BANCORP	2,184.000	55,233.36
		AMERISAFE INC	1,336.000	62,872.16
		AMERISERV FINANCIAL INC	4,472.000	14,891.76
		AMERISOURCEBERGEN CORP	54,590.000	5,805,100.60
		AMES NATIONAL CORP	599.000	15,034.90
		AMETEK INC	24,175.000	1,324,306.50
		AMGEN INC	88,554.000	13,594,810.08
		AMICUS THERAPEUTICS INC	3,142.000	44,459.30
		AMISTAR CORP	962.000	5.29
		AMKOR TECHNOLOGY INC	21,812.000	130,435.76
		AMN HEALTHCARE SERVICES INC	8,338.000	263,397.42
		AMPAL-AMERICAN ISRAEL CORP	271.000	5.96
		AMPCO-PITTSBURGH CORP	1,449.000	21,908.88
		AMPHASTAR PHARMACEUTICALS INC	3,200.000	56,256.00
		AMPHENOL CORP	30,921.000	1,792,490.37
		AMPLIPHI BIOSCIENCES CORP	1,299.000	233.82
		AMREP CORP	1,165.000	5,941.50
		AMSURG CORP	6,396.000	447,400.20
		AMTECH SYSTEMS INC	1,803.000	18,733.17
		AMTRUST FINANCIAL SERVICES INC	9,341.000	611,928.91
		ANACOMP INC	3.000	4.86
		ANACOR PHARMACEUTICALS INC	2,183.000	169,029.69
		ANADARKO PETROLEUM CORP	71,242.000	5,561,150.52
		ANADIGICS INC	6,150.000	4,489.50
		ANALOG DEVICES INC	57,114.000	3,665,862.09
		ANALOGIC CORP	1,609.000	126,950.10
		ANC RENTAL CORP	1,750.000	0.18
		ANCHOR BANCORP WISCONSIN INC	950.000	36,081.00
		ANDERSONS INC/THE	5,158.000	201,162.00
		ANDREA ELECTRONICS CORP	4,974.000	311.87
		ANESIVA INC	4,789.000	0.00
		ANGIODYNAMICS INC	5,915.000	97,006.00
		ANGLO AMERICAN PLC	60,913.000	879,903.49
		ANHEUSER-BUSCH INBEV SA/NV	52,445.000	6,281,678.54
		ANHUI CONCH CEMENT CO LTD	260,500.000	913,970.24
		ANI PHARMACEUTICALS INC	699.000	43,372.95
		ANIKA THERAPEUTICS INC	2,888.000	95,390.64
		ANN INC	21,123.000	1,020,029.67

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ANSELL LTD	292,921.000	5,423,600.45
		ANTERO MIDSTREAM PARTNERS LP	72,785.000	2,084,562.40
		ANTHEM INC	53,378.000	8,761,464.92
		ANTHERA PHARMACEUTICALS INC	4,100.000	35,342.00
		ANTHRACITE CAPITAL INC	6,549.000	0.00
		ANWORTH MORTGAGE ASSET CORP	23,720.000	116,939.60
		AON PLC	78,690.000	7,843,819.20
		AP THAILAND PCL	9,100,300.000	1,939,931.63
		APACHE CORP	37,745.000	2,175,244.35
		APARTMENT INVESTMENT & MANAGEM	15,643.000	577,695.99
		APEX SILVER MINES	22,900.000	0.00
		APHTON CORP	11,691.000	0.00
		APOGEE ENTERPRISES INC	36,877.000	1,941,205.28
		APOLLO COMMERCIAL REAL ESTATE	217,253.000	3,569,466.79
		APOLLO EDUCATION GROUP INC	10,557.000	135,974.16
		APOLLO RESIDENTIAL MORTGAGE IN	6,539.000	96,057.91
		APOLLO TYRES LTD	522,300.000	1,396,381.55
		APPLE INC	743,286.000	93,226,646.56
		APPLIED ENERGETICS INC	7,099.000	31.24
		APPLIED EXTRUSION TECHNOLOGIES INC	34,500.000	0.00
		APPLIED INDUSTRIAL TECHNOLOGIE	7,144.000	283,259.60
		APPLIED MATERIALS INC	250,352.000	4,811,765.44
		APPLIED MICRO CIRCUITS CORP	6,999.000	47,243.25
		APPLIEDTHEORY CORP	5,601.000	0.00
		APPROACH RESOURCES INC	4,451.000	30,489.35
		AQUACELL TECHNOLOGIES INC	3,700.000	0.00
		ARADIGM CORP	116.000	863.04
		ARBOR REALTY TRUST INC	3,611.000	24,410.36
		ARC DOCUMENT SOLUTIONS INC	5,836.000	44,411.96
		ARC LOGISTICS PARTNERS LP	10,587.000	185,907.72
		ARCA BIOPHARMA INC	27.000	31.05
		ARCBEST CORP	4,080.000	129,744.00
		ARCELORMITTAL	97,452.000	948,238.04
		ARCH COAL INC	32,591.000	11,080.94
		ARCHER-DANIELS-MIDLAND CO	137,596.000	6,634,879.12
		ARCTIC CAT INC	2,885.000	95,810.85
		ARENA PHARMACEUTICALS INC	34,294.000	159,124.16
		ARES COMMERCIAL REAL ESTATE CO	37,432.000	426,350.48
		ARGO GROUP INTERNATIONAL HOLDI	7,381.000	411,121.70

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ARI NETWORK SERVICES INC	810.000	2,397.60
		ARIAD PHARMACEUTICALS INC	108,280.000	895,475.60
		ARK RESTAURANTS CORP	1,034.000	25,881.02
		ARLINGTON ASSET INVESTMENT COR	965.000	18,875.40
		ARM HOLDINGS PLC	482,675.000	7,871,897.83
		ARMADA HOFFLER PROPERTIES INC	145,780.000	1,456,342.20
		ARMOUR RESIDENTIAL REIT INC	52,204.000	146,693.24
		AROTECH CORP	493.000	1,188.13
		ARQULE INC	3,692.000	5,907.20
		ARRAY BIOPHARMA INC	11,373.000	81,999.33
		ARRHYTHMIA RESEARCH TECHNOLOGY	1,925.000	11,935.00
		ARRIS GROUP INC	65,825.000	2,014,245.00
		ARROW FINANCIAL CORP	3,781.000	102,200.43
		ARROW RESOURCES DEVELOPMENT IN	2,800.000	2.24
		ARROWHEAD RESEARCH CORP	9,151.000	65,429.65
		ARTESIAN RESOURCES CORP	4,101.000	86,490.09
		ASB FINANCIAL CORP	1,237.000	15,957.30
		ASBURY AUTOMOTIVE GROUP INC	8,409.000	762,023.58
		ASCENA RETAIL GROUP INC	7,850.000	130,741.75
		ASCENT CAPITAL GROUP INC	1,692.000	72,316.08
		ASFG INC	44.000	0.00
		ASHFORD HOSPITALITY PRIME INC	5,434.000	81,618.68
		ASHFORD HOSPITALITY TRUST INC	11,799.000	99,819.54
		ASHFORD INC	142.000	12,392.34
		ASHTHAD GROUP PLC	702,944.000	12,149,665.12
		ASICS CORP	248,900.000	6,437,857.67
		ASPEN INSURANCE HOLDINGS LTD	41.000	1,963.90
		ASPEN TECHNOLOGY INC	14,828.000	675,415.40
		ASSA ABLOY AB	411,543.000	7,742,315.41
		ASSEMBLY BIOSCIENCES INC	2,100.000	40,446.00
		ASSICURAZIONI GENERALI SPA	113,681.000	2,046,880.06
		ASSOCIATED BRITISH FOODS PLC	171,355.000	7,737,058.14
		ASSOCIATED ESTATES REALTY CORP	8,023.000	229,698.49
		ASSURANT INC	6,798.000	455,466.00
		ASTA FUNDING INC	1,562.000	13,089.56
		ASTALDI SPA	214,800.000	1,991,226.93
		ASTEA INTERNATIONAL INC	1,855.000	3,468.85
		ASTEC INDUSTRIES INC	2,455.000	102,668.10
		ASTERIAS BIOTHERAPEUTICS INC	391.000	1,794.69

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ASTORIA FINANCIAL CORP	17,178.000	236,884.62
		ASTRO-MED INC	1,237.000	17,701.47
		ASTRONICS CORP	5,821.000	411,467.78
		ASTROTECH CORP	537.000	1,455.27
		ASURE SOFTWARE INC	1,661.000	10,073.97
		AT&T INC	519,793.000	18,463,047.36
		AT&T LATIN AMER CORP COM	30,700.000	0.00
		ATLANTIC AMERICAN CORP	9,417.000	33,053.67
		ATLANTIC COAST FINANCIAL CORP	148.000	658.60
		ATLANTIC PREMIUM BRANDS LTD	3,850.000	423.50
		ATLANTIC TELE-NETWORK INC	6,058.000	418,486.64
		ATLANTICUS HOLDINGS CORP	1,786.000	6,304.58
		ATLANTIS PLASTICS INC	1,094.000	0.10
		ATLAS AIR WORLDWIDE HOLDINGS I	4,715.000	259,136.40
		ATMOS ENERGY CORP	64,405.000	3,302,688.40
		ATNA RESOURCES LTD	1,222.000	106.19
		ATP OIL & GAS CORP/UNITED STAT	4,974.000	0.00
		ATRICURE INC	4,159.000	102,477.76
		ATRINSIC INC	1,592.000	2.39
		ATRION CORP	730.000	286,386.30
		ATRM HOLDINGS INC	197.000	815.58
		ATWOOD OCEANICS INC	7,700.000	203,588.00
		AUSNET SERVICES	412,087.000	441,838.45
		AUSTRALIA & NEW ZEALAND BANKIN	57,142.000	1,414,202.78
		AUTO TRADER GROUP PLC	937,800.000	4,496,903.21
		AUTOBYTEL INC	1,060.000	16,949.40
		AUTODESK INC	51,097.000	2,558,682.28
		AUTOMATIC DATA PROCESSING INC	46,997.000	3,770,569.31
		AUTONATION INC	7,533.000	474,428.34
		AUTOZONE INC	3,175.000	2,117,407.50
		AV HOMES INC	3,010.000	43,253.70
		AVADO BRANDS INC COM	40,600.000	0.00
		AVAGO TECHNOLOGIES LTD	25,683.000	3,414,041.19
		AVALANCHE BIOTECHNOLOGIES INC	1,300.000	21,112.00
		AVALONBAY COMMUNITIES INC	13,231.000	2,115,239.97
		AVAX TECHNOLOGIES INC	1,969.000	9.85
		AVERY DENNISON CORP	9,111.000	555,224.34
		AVIAT NETWORKS INC	14,938.000	18,821.88
		AVID TECHNOLOGY INC	4,706.000	62,778.04

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVINCI MEDIA CORP			4,781.000	0.00
AVISTA CORP			11,038.000	338,314.70
AVIVA PLC			139,446.000	1,080,085.63
AVX CORP			4,937.000	66,452.02
AWARE INC			5,582.000	22,495.46
AXCELIS TECHNOLOGIES INC			11,032.000	32,654.72
AXCESS INTERNATIONAL INC			2,712.000	125.60
AXIALL CORP			11,915.000	429,535.75
AXION INTERNATIONAL HOLDINGS I			122.000	12.21
AXOGEN INC			469.000	1,472.66
AXT INC			5,876.000	14,807.52
AZIMUT HOLDING SPA			270,000.000	7,893,884.16
AZZ INC			5,000.000	259,000.00
B&G FOODS INC			7,845.000	223,817.85
BADGER METER INC			4,248.000	269,705.52
BADGER PAPER MILLS INC			2,800.000	63.00
BAE SYSTEMS PLC			456,100.000	3,236,495.82
BAIDU INC ADR			30,384.000	6,091,992.00
BAKER HUGHES INC			43,508.000	2,684,443.60
BALCHEM CORP			4,509.000	251,241.48
BALDWIN & LYONS INC			3,258.000	74,999.16
BALL CORP			32,449.000	2,276,297.35
BALLANTYNE STRONG INC			1,015.000	4,760.35
BANCFIRST CORP			2,718.000	177,893.10
BANCO LATINOAMERICANO DE COMER			2,865.000	92,195.70
BANCO POPULAR ESPANOL SA			233,370.000	1,130,050.63
BANCO SANTANDER SA			117,274.000	818,496.16
BANCORP INC/THE			2,026.000	18,801.28
BANCORPSOUTH INC			15,741.000	405,488.16
BANGKOK BANK PCL			208,600.000	1,102,429.29
BANK HAPOALIM BM			474,000.000	2,554,453.40
BANK MANDIRI PERSERO TBK PT			17,031,979.000	12,838,710.03
BANK MUTUAL CORP			9,930.000	76,163.10
BANK NEGARA INDONESIA PERSERO			6,088,000.000	2,420,141.33
BANK OF AMERICA CORP			1,082,907.000	18,431,077.14
BANK OF FLORIDA CORP			1,663.000	0.00
BANK OF HAWAII CORP			6,641.000	442,821.88
BANK OF MARIN BANCORP			1,190.000	60,535.30
BANK OF NEW YORK MELLON CORP/T			112,258.000	4,711,468.26

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BANK OF NOVA SCOTIA	35,313.000	1,823,564.51
		BANK OF SOUTH CAROLINA CORP	1,447.000	23,947.85
		BANK OF THE OZARKS INC	13,211.000	604,403.25
		BANKFINANCIAL CORP	2,829.000	33,325.62
		BANKRATE INC	5,277.000	55,355.73
		BANKUNITED FINANCIAL CORP	4,941.000	0.00
		BANKUNITED INC	146,940.000	5,279,554.20
		BANNER CORP	1,072.000	51,380.96
		BAR HARBOR BANKSHARES	1,483.000	52,542.69
		BARCLAYS AFRICA GROUP LTD	197,200.000	2,972,845.53
		BARCLAYS PLC	277,829.000	1,138,233.06
		BARNES & NOBLE INC	5,516.000	143,195.36
		BARNES GROUP INC	8,252.000	321,745.48
		BARNWELL INDUSTRIES INC	2,345.000	5,557.65
		BARRATT DEVELOPMENTS PLC	225,300.000	2,177,353.61
		BARRETT BUSINESS SERVICES INC	4,924.000	178,839.68
		BASIC ENERGY SERVICES INC	6,831.000	51,574.05
		BASSETT FURNITURE INDUSTRIES I	2,205.000	62,644.05
		BAXANO SURGICAL INC	2,475.000	0.74
		BAXTER INTERNATIONAL INC	54,477.000	3,809,576.61
		BAY BANCORP INC	783.000	4,008.96
		BAYER AG	53,465.000	7,479,101.76
		BB LIQUIDATING INC	31,721.000	237.91
		BB&T CORP	73,164.000	2,949,240.84
		BBCN BANCORP INC	9,027.000	133,509.33
		BBX CAPITAL CORP	57.000	925.68
		BCB BANCORP INC	1,249.000	15,262.78
		BEACON POWER CORP	2,067.000	61.80
		BEACON ROOFING SUPPLY INC	71,453.000	2,373,668.66
		BEARD CO	1,181.000	1.42
		BEARINGPOINT INC	1,404.000	0.00
		BEASLEY BROADCAST GROUP INC	505.000	2,338.15
		BEAZER HOMES USA INC	709.000	14,144.55
		BEBE STORES INC	4,472.000	8,944.00
		BECTON DICKINSON AND CO	48,758.000	6,906,570.70
		BED BATH & BEYOND INC	17,147.000	1,182,800.06
		BEL FUSE INC	7,939.000	156,969.08
		BELDEN INC	7,467.000	606,544.41
		BELIEVING TODAY INC	3,700.000	0.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BELLICUM PHARMACEUTICALS INC	2,300.000	48,921.00
		BELMOND LTD	14,041.000	175,372.09
		BEMIS CO INC	7,845.000	353,103.45
		BENCHMARK ELECTRONICS INC	9,557.000	208,151.46
		BENEFICIAL BANCORP INC	10,152.000	126,798.48
		BERKSHIRE BANCORP INC/NY	2,461.000	19,072.75
		BERKSHIRE HATHAWAY INC	202,550.000	27,569,080.50
		BERKSHIRE HILLS BANCORP INC	2,670.000	76,041.60
		BERRY PLASTICS GROUP INC	69,607.000	2,255,266.80
		BEST BUY CO INC	129,107.000	4,210,179.27
		BETTER ENVIRONMENT CONCEPTS IN	42.000	0.42
		BFC FINANCIAL CORP	820.000	2,952.00
		BGC PARTNERS INC	5,234.000	45,797.50
		BHP BILLITON PLC	56,967.000	1,119,004.09
		BICOASTAL COMMUNICATIONS INC	16.000	0.00
		BIG 5 SPORTING GOODS CORP	1,114.000	15,829.94
		BIG LOTS INC	38,473.000	1,730,900.27
		BIGLARI HOLDINGS INC	357.000	147,708.75
		BILL BARRETT CORP	7,120.000	61,160.80
		BIO-REFERENCE LABORATORIES INC	4,371.000	180,303.75
		BIOANALYTICAL SYSTEMS INC	1,002.000	2,014.02
		BIOCRIST PHARMACEUTICALS INC	9,803.000	146,358.79
		BIODEL INC	784.000	807.52
		BIODELIVERY SCIENCES INTERNATI	10,690.000	85,092.40
		BIOGEN INC	23,545.000	9,510,767.30
		BIOJECT MEDICAL TECHNOLOGIES I	3,893.000	163.51
		BIOLASE INC	4,186.000	7,283.64
		BIOMED REALTY TRUST INC	239,362.000	4,629,261.08
		BIOPURE CORP	374.000	0.00
		BIOSCRIP INC	17,125.000	62,163.75
		BIOSPECIFICS TECHNOLOGIES CORP	5,409.000	279,104.40
		BIOTA PHARMACEUTICALS INC	1,127.000	2,332.89
		BIOTELEMETRY INC	2,972.000	28,025.96
		BIOTIME INC	2,853.000	10,327.86
		BIRKS GROUP INC	473.000	553.41
		BJ'S RESTAURANTS INC	4,681.000	226,794.45
		BKF CAPITAL GROUP INC	175.000	175.00
		BLACK BOX CORP	6,348.000	126,960.00
		BLACK DIAMOND INC	2,411.000	22,277.64

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BLACK HILLS CORP	7,379.000	322,093.35
		BLACKBAUD INC	7,164.000	407,989.80
		BLACKHAWK NETWORK HOLDINGS INC	8,979.000	369,934.80
		BLACKROCK EMERGING MARKETS SMALL CAP	1,109,215.610	14,030,610.23
		BLACKROCK INC	12,710.000	4,397,405.80
		BLACKROCK MSCI CANADA SMALL CAP	377,016.410	4,408,662.13
		BLACKROCK MSCI EAFE SMALL CAP	3,398,336.570	42,702,940.01
		BLACKSTONE MORTGAGE TRUST INC	101,636.000	2,827,513.52
		BLONDER TONGUE LABORATORIES IN	2,737.000	2,107.49
		BLOOMIN' BRANDS INC	83,520.000	1,783,152.00
		BLOUNT INTERNATIONAL INC	9,353.000	102,134.76
		BLUCORA INC	671.000	10,836.65
		BLUE NILE INC	2,331.000	70,839.09
		BLUE RIVER BANCSHARES INC	962.000	19.24
		BLUEKNIGHT ENERGY PARTNERS LP	90,455.000	674,794.30
		BLUEPRINT MEDICINES CORP	2,100.000	55,629.00
		BLYTH INC	1,318.000	8,369.30
		BM&FBOVESPA SA - BOLSA DE VALO	225,400.000	851,127.34
		BMB MUNAI INC	7,468.000	37.34
		BMC INDS INC MINN COM	26,300.000	0.00
		BNC BANCORP	450.000	8,698.50
		BNCCORP INC	906.000	15,266.10
		BNP PARIBAS SA	32,211.000	1,943,416.22
		BNS HOLDING INC	94.000	14.10
		BOB EVANS FARMS INC/DE	3,476.000	177,449.80
		BOEING CO/THE	110,872.000	15,380,163.84
		BOISE CASCADE CO	79,472.000	2,915,032.96
		BOMBARDIER INC CL B SUB-VTG	555,585.000	1,001,294.61
		BOMBAY CO	19,600.000	0.00
		BON-TON STORES INC/THE	2,049.000	9,466.38
		BONANZA CREEK ENERGY INC	4,489.000	81,924.25
		BONDED MTRS INC COM	200.000	0.00
		BONTEX INC	350.000	17.50
		BOOKS-A-MILLION INC	3,425.000	9,795.50
		BORDERS GROUP INC	7,555.000	0.00
		BORGWARNER INC	68,348.000	3,884,900.32
		BOSTON BEER CO INC/THE	2,064.000	478,827.36
		BOSTON PRIVATE FINANCIAL HOLDI	8,281.000	111,048.21
		BOSTON PROPERTIES INC	15,355.000	1,858,569.20

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BOSTON SCIENTIFIC CORP	307,098.000	5,435,634.60
		BOTTOMLINE TECHNOLOGIES DE INC	4,730.000	131,541.30
		BOULDER BRANDS INC	7,383.000	51,238.02
		BOVIE MEDICAL CORP	1,373.000	3,830.67
		BOWL AMERICA INC	4,617.000	65,930.76
		BOYD GAMING CORP	8,100.000	121,095.00
		BOYDS COLLECTION LTD COM	52,800.000	369,600.00
		BOYDS COLLECTION LTD/THE	833.000	0.08
		BP PLC	427,064.000	2,821,910.39
		BPO MANAGEMENT SERVICES INC	2,475.000	0.00
		BPOST SA	78,309.000	2,149,886.51
		BPZ RESOURCES INC	6,492.000	110.36
		BRADY CORP	8,496.000	210,191.04
		BRANDYWINE REALTY TRUST	29,474.000	391,414.72
		BREEZE-EASTERN CORP	1,661.000	19,001.84
		BRIDGE BANCORP INC	1,850.000	49,376.50
		BRIDGE CAPITAL HOLDINGS	1,300.000	38,740.00
		BRIDGFORD FOODS CORP	3,720.000	35,786.40
		BRIGGS & STRATTON CORP	7,601.000	146,395.26
		BRIGHT HORIZONS FAMILY SOLUTIO	4,365.000	252,297.00
		BRIGHTSTAR INFORMATION TECHNOL	4,156.000	41.56
		BRINK'S CO/THE	9,765.000	287,383.95
		BRISTOL-MYERS SQUIBB CO	166,856.000	11,102,598.24
		BRISTOW GROUP INC	5,714.000	304,556.20
		BRITISH AMERICAN TOBACCO PLC	165,619.000	8,895,016.40
		BROADCOM CORP	161,025.000	8,291,177.25
		BROADSOFT INC	4,183.000	144,606.31
		BROOKFIELD INFRASTRUCTURE PART	47,270.000	2,109,660.10
		BROOKFIELD RENEWABLE ENERGY PA	8,646.000	256,613.28
		BROOKLINE BANCORP INC	17,119.000	193,273.51
		BROOKS AUTOMATION INC	9,068.000	103,828.60
		BROWN-FORMAN CORP	15,597.000	1,562,507.46
		BRT REALTY TRUST	948.000	6,664.44
		BRUKER CORP	21,756.000	444,039.96
		BRUNSWICK CORP/DE	64,079.000	3,259,057.94
		BRYN MAWR BANK CORP	1,076.000	32,452.16
		BSML INC	1,459.000	0.00
		BSQUARE CORP	1,871.000	12,685.38
		BUCKEYE PARTNERS LP	87,835.000	6,493,641.55

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BUCKLE INC/THE	5,870.000	268,669.90
		BUFFALO WILD WINGS INC	3,239.000	507,518.91
		BUILDERS FIRTSOURCE INC	4,652.000	59,731.68
		BUILDING MATLS HLDG CORP COM	12,400.000	0.00
		BUNGE LTD	21,400.000	1,878,920.00
		BURBERRY GROUP PLC	341,000.000	8,425,126.90
		BURLINGTON STORES INC	6,550.000	335,360.00
		BUTLER INTERNATIONAL INC	4,024.000	20.48
		C&J ENERGY SERVICES LTD	5,348.000	70,593.60
		CA INC	31,687.000	928,112.23
		CABLEVISION SYSTEMS CORP	22,068.000	528,307.92
		CABOT CORP	625.000	23,306.25
		CABOT OIL & GAS CORP	41,400.000	1,305,756.00
		CACHE INC	3,062.000	7.66
		CACI INTERNATIONAL INC	4,291.000	347,098.99
		CADIZ INC	250.000	2,172.50
		CADUS CORP	2,634.000	3,476.88
		CAGY INDUSTRIES INC	2,037.000	0.00
		CAI INTERNATIONAL INC	2,137.000	44,000.83
		CAL DIVE INTERNATIONAL INC	9,001.000	63.01
		CALAMOS ASSET MANAGEMENT INC	7,159.000	87,697.75
		CALAMP CORP	5,884.000	107,441.84
		CALERES INC	13,310.000	422,991.80
		CALGON CARBON CORP	9,685.000	187,695.30
		CALIFORNIA COASTAL COMMUNITIES	3,300.000	0.00
		CALIFORNIA FIRST NATIONAL BANC	3,321.000	44,800.29
		CALIFORNIA RESOURCES CORP	45,400.000	274,216.00
		CALIFORNIA WATER SERVICE GROUP	6,593.000	150,650.05
		CALIX INC	5,028.000	38,263.08
		CALLAWAY GOLF CO	14,337.000	128,172.78
		CALLIDUS SOFTWARE INC	3,638.000	56,680.04
		CALLON PETROLEUM CO	9,558.000	79,522.56
		CALLOWAY REIT TRUST UNIT NEW	40,138.000	929,785.70
		CALMARE THERAPEUTICS INC	1,369.000	439.72
		CALTEX AUSTRALIA LTD	215,793.000	5,282,593.22
		CAMBEX CORP	5,237.000	41.90
		CAMBIUM LEARNING GROUP INC	1,926.000	8,224.02
		CAMBREX CORP	12,684.000	557,334.96
		CAMBRIDGE HEART INC	5,193.000	9.87

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CAMDEN NATIONAL CORP	2,077.000	80,379.90
		CAMERON INTERNATIONAL CORP	19,159.000	1,003,356.83
		CAMPBELL SOUP CO	17,789.000	847,645.85
		CANADIAN IMPERIAL BK OF COMM	40,000.000	2,951,179.46
		CANO PETROLEUM INC	3,018.000	0.00
		CANTEL MEDICAL CORP	6,580.000	353,148.60
		CANTERBURY PARK HOLDING CORP	862.000	9,051.00
		CAP GEMINI SA	163,860.000	14,490,804.09
		CAPELLA EDUCATION CO	1,725.000	92,580.75
		CAPITAL BANK FINANCIAL CORP	409.000	11,889.63
		CAPITAL CITY BANK GROUP INC	1,993.000	30,433.11
		CAPITAL ONE FINANCIAL CORP	109,195.000	9,605,884.15
		CAPITAL SENIOR LIVING CORP	3,485.000	85,382.50
		CAPITALAND MALL TRUST	241,951.000	386,330.97
		CAPITOL BANCORP LTD	1,356.000	3.77
		CAPITOL FEDERAL FINANCIAL INC	21,740.000	261,749.60
		CAPRICOR THERAPEUTICS INC	62.000	310.62
		CAPSTEAD MORTGAGE CORP	16,926.000	187,878.60
		CAPSTONE THERAPEUTICS CORP	6,299.000	1,448.77
		CAPSTONE TURBINE CORP	20,685.000	8,495.33
		CARBO CERAMICS INC	3,141.000	130,759.83
		CARDICA INC	1,665.000	830.84
		CARDINAL FINANCIAL CORP	3,199.000	69,706.21
		CARDINAL HEALTH INC	58,015.000	4,852,954.75
		CARDIOVASCULAR SYSTEMS INC	2,202.000	58,242.90
		CARDTRONICS INC	79,679.000	2,952,106.95
		CAREER EDUCATION CORP	5,503.000	18,159.90
		CARETRUST REIT INC	4,436.000	56,204.12
		CARLSBERG A/S	53,760.000	4,877,929.29
		CARMAX INC	20,943.000	1,386,636.03
		CARMIKE CINEMAS INC	1,326.000	35,192.04
		CARNIVAL CORP	45,143.000	2,229,612.77
		CARNIVAL PLC	226,678.000	11,582,570.98
		CARPENTER TECHNOLOGY CORP	3,271.000	126,522.28
		CARRIAGE SERVICES INC	5,426.000	129,572.88
		CARRIZO OIL & GAS INC	7,375.000	363,145.00
		CARTESIAN INC	1,461.000	4,938.18
		CASCADE BANCORP	2,279.000	11,805.22
		CASCADE MICROTECH INC	564.000	8,586.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CASELLA WASTE SYSTEMS INC	4,786.000	26,849.46
		CASEY'S GENERAL STORES INC	7,474.000	715,560.76
		CASH AMERICA INTERNATIONAL INC	4,638.000	121,469.22
		CASH TECHNOLOGIES INC	787.000	1.37
		CASI PHARMACEUTICALS INC	501.000	896.79
		CASINO GUICHARD PERRACHON SA	16,089.000	1,218,096.42
		CASS INFORMATION SYSTEMS INC	2,557.000	143,754.54
		CATALENT INC	10,300.000	302,099.00
		CATALINA LIGHTING INC	910.000	2.82
		CATALYST BIOSCIENCES INC	4,795.000	13,378.05
		CATASYS INC	19.000	24.51
		CATERPILLAR INC	94,251.000	7,994,369.82
		CATHAY GENERAL BANCORP	10,216.000	331,509.20
		CATO CORP/THE	6,386.000	247,521.36
		CATSKILL LITIGATION TRUST	3,760.000	0.00
		CAVCO INDUSTRIES INC	1,441.000	108,709.04
		CAVIUM INC	9,143.000	629,129.83
		CBIZ INC	18,419.000	177,559.16
		CBL & ASSOCIATES PROPERTIES IN	202,965.000	3,288,033.00
		CBRE GROUP INC	264,752.000	9,795,824.00
		CBS CORP	45,320.000	2,515,260.00
		CDI CORP	2,904.000	37,752.00
		CEB INC	6,384.000	555,791.04
		CECO ENVIRONMENTAL CORP	733.000	8,304.89
		CEDAR REALTY TRUST INC	29,857.000	191,084.80
		CEF EVERGREEN INTERNTLESC CONTRA	823.000	0.00
		CEL-SCI CORP	643.000	424.38
		CELADON GROUP INC	3,750.000	77,550.00
		CELANESE CORP	25,140.000	1,807,063.20
		CELGENE CORP	122,590.000	14,187,953.66
		CELLDEX THERAPEUTICS INC	2,567.000	64,739.74
		CELLULAR BIOMEDICINE GROUP INC	1,000.000	37,470.00
		CEMEX SAB DE CV ADR	1,106,461.000	10,135,182.76
		GENOVUS ENERGY INC	21,900.000	350,619.00
		CENTERPOINT ENERGY INC	43,062.000	819,469.86
		CENTERSTATE BANKS INC	1,015.000	13,712.65
		CENTRAL GARDEN & PET CO	7,421.000	82,013.11
		CENTRAL PACIFIC FINANCIAL CORP	408.000	9,690.00
		CENTRICA PLC	775,595.000	3,217,775.04

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CENTRUE FINANCIAL CORP	17.000	255.00
		CENTRUS ENERGY CORP	453.000	1,870.89
		CENTURY ALUMINUM CO	556.000	5,799.08
		CENTURY BANCORP INC/MA	538.000	21,875.08
		CENTURY CASINOS INC	297.000	1,871.10
		CENTURYLINK INC	56,428.000	1,657,854.64
		GENVEO INC	9,065.000	19,217.80
		CEPHEID	9,810.000	599,881.50
		CERBCO INC CL A	500.000	0.00
		CERNER CORP	30,652.000	2,116,827.12
		CERUS CORP	14,400.000	74,736.00
		CESCA THERAPEUTICS INC	2,442.000	2,075.70
		CEVA INC	1,633.000	31,729.19
		CF ABERDEEN DE BUSINESS TR EMERGING MARKETS EQTY FD	3,127,125.130	170,158,323.60
		CF BLACKROCK ACWI EX-US SUPERFUND A	40,304,596.240	952,778,769.72
		CF INDUSTRIES HOLDINGS INC	23,557.000	1,514,243.96
		CF WTC CTF EMERGING MKT EQTY FD	4,741,762.961	178,188,339.43
		CH ROBINSON WORLDWIDE INC	14,597.000	910,706.83
		CHAMBERS STREET PROPERTIES	23,642.000	187,953.90
		CHAMPION ENTERPRISES INC	21,400.000	0.00
		CHAMPION INDUSTRIES INC/WV	4,250.000	1,168.75
		CHANNELL COMMERCIAL CORP	3,181.000	9.84
		CHARLES & COLVARD LTD	1,139.000	1,719.89
		CHARLES RIVER LABORATORIES INT	6,446.000	453,411.64
		CHARLES SCHWAB CORP/THE	115,699.000	3,777,572.35
		CHART INDUSTRIES INC	7,350.000	262,762.50
		CHARTER COMMUNICATIONS INC DEL CL A	61,241.000	0.00
		CHARTER FINANCIAL CORP/MD	2,744.000	34,053.04
		CHASE CORP	1,782.000	70,834.50
		CHATHAM LODGING TRUST	7,289.000	192,939.83
		CHAZAK VALUE CORP COM	216.000	0.22
		CHECK POINT SOFTWARE TECHNOLOG	153,135.000	12,181,889.25
		CHECKPOINT SYSTEMS INC	7,620.000	77,571.60
		CHEESECAKE FACTORY INC/THE	7,698.000	419,810.44
		CHEMED CORP	4,085.000	535,543.50
		CHEMICAL FINANCIAL CORP	3,961.000	130,950.66
		CHEMTURA CORP	17,492.000	495,198.52
		CHEMTURA CORPORATION	1,269.000	869.00
		CHEROKEE INC	3,673.000	103,505.14

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CHESAPEAKE ENERGY CORP	51,807.000	578,684.19
		CHESAPEAKE LODGING TRUST	6,443.000	196,382.64
		CHESAPEAKE UTILITIES CORP	3,607.000	194,236.95
		CHESTER BANCORP INC	84.000	1,579.20
		CHEVRON CORP	194,917.000	18,803,642.99
		CHICAGO RIVET & MACHINE CO	235.000	6,580.00
		CHICO'S FAS INC	8,100.000	134,703.00
		CHIEF CONSOLIDATED MINING CO	1,300.000	0.00
		CHILDREN'S PLACE INC/THE	5,195.000	339,804.95
		CHIMERIX INC	2,887.000	133,379.40
		CHINA CGAME INC	1,663.000	48.23
		CHINA COMMUNICATIONS SERVICES	2,334,000.000	1,180,163.94
		CHINA MERCHANTS HOLDINGS PACIF	908,570.000	708,502.42
		CHINA RESOURCES POWER HOLDINGS	368,000.000	1,027,687.66
		CHINA SKY ONE MEDICAL INC	581.000	33.67
		CHIPOTLE MEXICAN GRILL INC	3,108.000	1,880,308.92
		CHRISTOPHER & BANKS CORP	4,430.000	17,764.30
		CHUBB CORP/THE	22,997.000	2,187,934.58
		CHURCHILL DOWNS INC	2,422.000	302,871.10
		CI FINANCIAL INC	250,000.000	6,728,343.15
		CIA DE SANEAMENTO BASICO DO ES	260,100.000	1,373,177.95
		CIBER INC	7,875.000	27,168.75
		CIBL INC	22.000	0.00
		CIE DE SAINT-GOBAIN	20,664.000	927,169.58
		CIE FINANCIERE RICHEMONT SA	24,680.000	2,008,361.25
		CIENA CORP	168,100.000	3,980,608.00
		CIFC CORP	541.000	4,290.13
		CIGNA CORP	25,762.000	4,173,444.00
		CIM COMMERCIAL TRUST CORP	430.000	7,598.10
		CIMAREX ENERGY CO	9,376.000	1,034,266.56
		CIMPRESS NV	5,167.000	434,854.72
		CINCINNATI BELL INC	27,268.000	104,163.76
		CINCINNATI FINANCIAL CORP	14,806.000	742,965.08
		CINEMARK HOLDINGS INC	10,769.000	432,590.73
		CINTAS CORP	14,204.000	1,201,516.36
		CIPRICO INC	5,400.000	0.00
		CIRCLE ENTERTAINMENT INC	8,246.000	131.94
		CIRCOR INTERNATIONAL INC	2,531.000	138,015.43
		CIRCUIT CITY STORES INC	21,085.000	0.00

Asset Detail

Acct Base Currency Code : USD

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CIRRUS LOGIC INC	9,997.000	340,197.91
		CISCO SYSTEMS INC	688,972.000	18,919,171.12
		CIT GROUP INC	72,800.000	3,384,472.00
		CITI TRENDS INC	3,834.000	92,782.80
		CITIC LTD	690,000.000	1,237,141.33
		CITIGROUP INC	472,272.000	26,088,305.28
		CITIZENS & NORTHERN CORP	621.000	12,761.55
		CITIZENS INC/TX	4,796.000	35,778.16
		CITRIX SYSTEMS INC	16,044.000	1,125,647.04
		CITY BANK/LYNNWOOD WA	1,072.000	25.19
		CITY HOLDING CO	2,758.000	135,831.50
		CITY OF MONTGOMERY ALABAMA	18,810.000	0.00
		CIVEO CORP	7,789.000	23,912.23
		CIVITAS SOLUTIONS INC	1,522.000	32,464.26
		CLARCOR INC	7,527.000	468,480.48
		CLAYTON WILLIAMS ENERGY INC	1,373.000	90,274.75
		CLEAN ENERGY FUELS CORP	12,718.000	71,475.16
		CLEARSTORY SYSTEMS INC	219.000	0.02
		CLEARWATER PAPER CORP	3,413.000	195,564.90
		CLECO CORP	11,791.000	634,945.35
		CLEVELAND BIOLABS INC	57.000	247.38
		CLIFTON BANCORP INC	2,303.000	32,218.97
		CLOROX CO/THE	13,130.000	1,365,782.60
		CLOSE BROTHERS GROUP PLC	101,555.000	2,440,453.58
		CLOUD PEAK ENERGY INC	7,570.000	35,276.20
		CLOVIS ONCOLOGY INC	2,441.000	214,515.08
		CLST HOLDINGS INC	3,920.000	156.80
		CLUBCORP HOLDINGS INC	5,000.000	119,400.00
		CME GROUP INC/IL	37,989.000	3,535,256.34
		CMS ENERGY CORP	27,625.000	879,580.00
		CNA FINANCIAL CORP	7,848.000	299,872.08
		CNO FINANCIAL GROUP INC	45,098.000	827,548.30
		CNOOC LTD	922,000.000	1,308,214.71
		COACH INC	89,595.000	3,100,882.95
		COAST DISTRIBUTION SYSTEM INC/	1,333.000	4,865.45
		COBIZ FINANCIAL INC	2,390.000	31,237.30
		COCA-COLA BOTTLING CO CONSOLID	1,483.000	224,036.81
		COCA-COLA CO/THE	392,656.000	15,403,894.88
		COCA-COLA ENTERPRISES INC	94,465.000	4,103,559.60

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		COCHLEAR LTD	110,920.000	6,833,036.93
		CODEXIS INC	1,109.000	4,314.01
		CODORUS VALLEY BANCORP INC	1,920.000	38,841.60
		COEUR MINING INC	14,079.000	80,391.09
		COGENT COMMUNICATIONS HOLDINGS	12,151.000	411,189.84
		COGENTIX MEDICAL INC	416.000	673.92
		COGNEX CORP	13,481.000	648,436.10
		COGNIZANT TECHNOLOGY SOLUTIONS	61,110.000	3,733,209.90
		COHEN & STEERS INC	4,842.000	165,015.36
		COHERENT INC	3,860.000	245,032.80
		COHERUS BIOSCIENCES INC	2,302.000	66,527.80
		COHU INC	4,688.000	62,022.24
		COLDWATER CREEK INC	2,034.000	0.00
		COLGATE-PALMOLIVE CO	126,410.000	8,268,478.10
		COLLABRX INC	199.000	137.45
		COLOMBO BANK	495.000	138.60
		COLONIAL BANCGROUP INC/THE	63,000.000	0.00
		COLONY CAPITAL INC	127,333.000	2,884,092.45
		COLUMBIA BANKING SYSTEM INC	8,060.000	262,272.40
		COLUMBIA PIPELINE PARTNERS LP	44,010.000	1,109,052.00
		COLUMBIA SPORTSWEAR CO	5,952.000	359,857.92
		COLUMBUS MCKINNON CORP/NY	3,783.000	94,575.00
		COMARCO INC	3,575.000	536.25
		COMBIMATRIX CORP	46.000	74.06
		COMCAST CORP	439,743.000	26,446,144.02
		COMDIAL CORP	222.000	0.00
		COMERICA INC	17,818.000	914,419.76
		COMFORT SYSTEMS USA INC	6,475.000	148,601.25
		COMMERCIAL INTERNATIONAL BANK	226,100.000	1,672,773.44
		COMMERCIAL METALS CO	18,135.000	291,610.80
		COMMUNICATION INTELLIGENCE COR	2,843.000	35.25
		COMMUNICATIONS SALES & LEASING	15,030.000	371,541.60
		COMMUNICATIONS SYSTEMS INC	2,292.000	24,088.92
		COMMUNITY BANK SHARES OF INDIA	33.000	903.21
		COMMUNITY BANK SYSTEM INC	4,185.000	158,067.45
		COMMUNITY HEALTHCARE TRUST INC	29,666.000	571,070.50
		COMMUNITY TRUST BANCORP INC	4,954.000	172,745.98
		COMMUNITY WEST BANCSHARES	1,090.000	7,183.10
		COMMUNITYONE BANCORP	107.000	1,152.39

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		COMMVault SYSTEMS INC	6,977.000	295,894.57
		COMPASS DIVERSIFIED HOLDINGS	12,373.000	202,917.20
		COMPASS MINERALS INTERNATIONAL	5,788.000	475,426.32
		COMPUTER PROGRAMS & SYSTEMS IN	2,386.000	127,460.12
		COMPUTER SCIENCES CORP	50,881.000	3,339,828.84
		COMPUTER SERVICES INC	2,152.000	94,688.00
		COMPUTER TASK GROUP INC	6,561.000	50,650.92
		COMPX INTERNATIONAL INC	1,221.000	14,157.50
		COMSCORE INC	12,514.000	666,495.64
		COMSTOCK RESOURCES INC	6,286.000	20,932.38
		COMTECH TELECOMMUNICATIONS COR	4,368.000	126,890.40
		COMTREX SYSTEMS CORP	367.000	543.16
		COMVERSE INC	2,528.000	50,762.24
		CON-WAY INC	83,122.000	3,189,391.14
		CONAGRA FOODS INC	126,186.000	5,516,851.92
		CONCERT PHARMACEUTICALS INC	2,378.000	35,408.42
		CONCURRENT COMPUTER CORP	1,364.000	8,456.80
		CONE MLS CORP N C	20,100.000	0.00
		CONMED CORP	31,346.000	1,826,531.42
		CONN'S INC	2,186.000	86,784.20
		CONNECTICUT WATER SERVICE INC	3,111.000	106,271.76
		CONNECTONE BANCORP INC	1,074.000	23,123.22
		CONOCOPHILLIPS	123,412.000	7,578,730.92
		CONRAD INDUSTRIES INC	2,224.000	65,941.60
		CONSOL ENERGY INC	155,584.000	3,382,396.16
		CONSOLIDATED COMMUNICATIONS HO	13,339.000	280,252.39
		CONSOLIDATED EDISON INC	29,316.000	1,696,810.08
		CONSOLIDATED FREIGHTWAYS CORP	15,004.000	0.00
		CONSOLIDATED WATER CO LTD	4,366.000	55,011.60
		CONSOLIDATED-TOMOKA LAND CO	3,205.000	184,736.20
		CONSTANT CONTACT INC	3,311.000	95,224.36
		CONSTELLATION BRANDS INC	16,959.000	1,967,583.18
		CONSUMER PORTFOLIO SERVICES IN	4,856.000	30,350.00
		CONTACT ENERGY LTD	230,807.000	782,034.81
		CONTANGO OIL & GAS CO	3,143.000	38,564.61
		CONTINENTAL INFORMATION SYSTEM	1,312.000	0.00
		CONTINENTAL MATERIALS CORP	831.000	12,589.65
		CONTRA CONCEPTS DIREC T INC.-	58.673	0.00
		CONVERGYS CORP	16,674.000	425,020.26

Asset Detail

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As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		COOPER COS INC/THE	14,320.000	2,548,530.40
		COOPER TIRE & RUBBER CO	12,934.000	437,557.22
		COPART INC	19,280.000	684,054.40
		CORCEPT THERAPEUTICS INC	1,268.000	7,620.68
		CORE-MARK HOLDING CO INC	200.000	11,850.00
		CORELOGIC INC/UNITED STATES	44,418.000	1,762,950.42
		CORESITE REALTY CORP	3,050.000	138,592.00
		CORINTHIAN COLLEGES INC	11,399.000	79.79
		CORNERSTONE ONDEMAND INC	6,016.000	209,356.80
		CORNING INC	125,975.000	2,485,486.75
		CORNWALL RESOURCES INC	100.000	0.10
		CORPORATE OFFICE PROPERTIES TR	12,973.000	305,384.42
		CORRECTIONS CORP OF AMERICA	41,087.000	1,359,157.96
		CORTEX PHARMACEUTICALS INC	12,836.000	224.63
		CORUS BANKSHARES INC	10,586.000	0.00
		CORVEL CORP	7,307.000	233,970.14
		COSCO PACIFIC LTD	1,205,929.000	1,636,412.93
		COSINE COMMUNICATIONS INC	2,603.000	10,802.45
		COSTCO WHOLESALE CORP	43,990.000	5,941,289.40
		COUSINS PROPERTIES INC	26,926.000	279,491.88
		COVANTA HOLDING CORP	39,507.000	837,153.33
		COVENANT TRANSPORTATION GROUP	2,371.000	59,417.26
		COVISINT CORP	5,432.000	17,762.64
		COWEN GROUP INC	1,624.000	10,393.60
		CPI AEROSTRUCTURES INC	1,261.000	12,622.61
		CPI CORP	1,363.000	24.53
		CR BARD INC	23,332.000	3,982,772.40
		CRA INTERNATIONAL INC	4,612.000	128,536.44
		CRACKER BARREL OLD COUNTRY STO	4,505.000	671,965.80
		CRAFT BREW ALLIANCE INC	2,303.000	25,471.18
		CRAWFORD & CO	8,449.000	71,225.07
		CRAY INC	5,984.000	176,587.84
		CRAZY WOMAN CREEK BANCORP INC	437.000	4,776.41
		CREDIT SAISON CO LTD	68,700.000	1,473,205.49
		CREDIT SUISSE GROUP AG	346,391.000	9,525,706.16
		CREXENDO INC	1,782.000	3,831.30
		CRH PLC	149,051.000	4,200,591.46
		CROCS INC	11,385.000	167,473.35
		CROMBIE REAL ESTATE INVT TR UNIT	43,870.000	438,190.48

Asset Detail

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As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CROSS COUNTRY HEALTHCARE INC	6,009.000	76,194.12
		CROSSROADS SYSTEMS INC	1,754.000	2,683.62
		CROWN CASTLE INTERNATIONAL COR	33,780.000	2,712,534.00
		CROWN CRAFTS INC	4,165.000	33,320.00
		CROWN HOLDINGS INC	76,725.000	4,059,519.75
		CROWN MEDIA HOLDINGS INC	9,654.000	43,636.08
		CRYOLIFE INC	3,652.000	41,194.56
		CSG SYSTEMS INTERNATIONAL INC	14,017.000	443,778.22
		CSL LTD	99,503.000	6,613,053.16
		CSP INC	1,105.000	7,674.23
		CSS INDUSTRIES INC	2,574.000	77,863.50
		CSX CORP	98,892.000	3,228,823.80
		CTI BIOPHARMA CORP	5.000	9.75
		CTI INDUSTRIES CORP	194.000	679.00
		CTS CORP	5,419.000	104,424.13
		CUBESMART	23,188.000	537,034.08
		CUBIC CORP	4,124.000	196,219.92
		CULP INC	3,445.000	106,795.00
		CUMMINS INC	16,784.000	2,201,892.96
		CUMULUS MEDIA INC	6,016.000	12,212.48
		CURIS INC	10,227.000	33,851.37
		CURTISS-WRIGHT CORP	7,175.000	519,757.00
		CUTERA INC	4,192.000	64,892.16
		CV HOLDINGS INC/UNITED STATES	5,499.000	1,440.74
		CVB FINANCIAL CORP	17,205.000	302,980.05
		CVS HEALTH CORP	156,040.000	16,365,475.20
		CYBERCARE INC COM	5,500.000	0.00
		CYBERONICS INC	7,662.000	455,582.52
		CYBEROPTICS CORP	2,077.000	20,998.47
		CYNOSURE INC	4,693.000	181,055.94
		CYPRESS SEMICONDUCTOR CORP	46,836.000	550,791.36
		CYRUSONE INC	24,147.000	711,129.15
		CYS INVESTMENTS INC	18,226.000	140,886.98
		CYTOKINETICS INC	4,773.000	32,074.56
		CYTORI THERAPEUTICS INC	1,225.000	682.33
		DAIMLER AG	36,200.000	3,292,871.03
		DAIWA HOUSE INDUSTRY CO LTD	365,900.000	8,531,137.48
		DAKTRONICS INC	8,231.000	97,619.66
		DAN RIV INC GA CL A	18,700.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		DANA HOLDING CORP	22,425.000	461,506.50
		DANAHER CORP	61,639.000	5,275,682.01
		DANONE SA	15,594.000	1,007,566.67
		DARDEN RESTAURANTS INC	32,791.000	2,330,784.28
		DARLING INGREDIENTS INC	114,414.000	1,677,309.24
		DASSAULT SYSTEMES	113,988.000	8,283,294.12
		DATA I/O CORP	4,212.000	14,405.04
		DATA TRANSLATION INC	1,837.000	937.42
		DATALINK CORP	2,206.000	19,721.64
		DATARAM CORP	435.000	874.35
		DATATEC SYS INC COM	25,900.000	0.00
		DATATRAK INTERNATIONAL INC	67.000	481.73
		DATAWATCH CORP	2,915.000	20,346.70
		DAVITA HEALTHCARE PARTNERS INC	17,211.000	1,367,758.17
		DAWSON GEOPHYSICAL CO	5,656.000	26,583.20
		DAXOR CORP	2,106.000	14,047.02
		DBS GROUP HOLDINGS LTD	254,000.000	3,902,903.83
		DCP MIDSTREAM PARTNERS LP	47,831.000	1,467,933.39
		DCT INDUSTRIAL TRUST INC	11,484.000	361,056.96
		DEALERTRACK TECHNOLOGIES INC	7,704.000	483,734.16
		DEAN FOODS CO	16,228.000	262,406.76
		DECKERS OUTDOOR CORP	5,508.000	396,410.76
		DECORATOR INDUSTRIES INC	831.000	7.31
		DEERE & CO	33,419.000	3,243,313.95
		DELCATH SYSTEMS INC	186.000	178.56
		DELEK US HOLDINGS INC	9,897.000	364,407.54
		DELIA*S INC	3,437.000	23.03
		DELPHAX TECHNOLOGIES INC	7,074.000	1,273.32
		DELPHI AUTOMOTIVE PLC	67,581.000	5,750,467.29
		DELTA AIR LINES INC	82,209.000	3,377,145.72
		DELTA APPAREL INC	3,982.000	56,942.60
		DELTA NATURAL GAS CO INC	1,883.000	37,848.30
		DELTAGEN INC	13,680.000	88.92
		DELTIC TIMBER CORP	1,791.000	121,143.24
		DELUXE CORP	7,280.000	451,360.00
		DEMANDWARE INC	5,212.000	370,468.96
		DENBURY RESOURCES INC	306,600.000	1,949,976.00
		DENNY'S CORP	11,569.000	134,316.09
		DENSO CORP	24,900.000	1,240,472.28

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		DENTSPLY INTERNATIONAL INC	13,995.000	721,442.25
		DEPOMED INC	7,337.000	157,452.02
		DERMA SCIENCES INC	3,794.000	27,165.04
		DESTINATION MATERNITY CORP	3,392.000	39,550.72
		DESTINATION XL GROUP INC	5,521.000	27,660.21
		DETXE CORP	990.000	28,215.00
		DEUTSCHE BANK AG	185,099.000	5,558,095.39
		DEUTSCHE BOERSE AG	101,922.000	8,431,940.81
		DEVON ENERGY CORP	75,860.000	4,512,911.40
		DEVRY EDUCATION GROUP INC	9,299.000	278,784.02
		DEX MEDIA INC	240.000	175.20
		DEXUS PROPERTY GROUP	264,534.000	1,484,242.08
		DHI GROUP INC	19,620.000	174,421.80
		DHT HOLDINGS INC	1,263.000	9,813.51
		DIADEXUS INC	2,231.000	673.99
		DIAMOND FOODS INC	4,408.000	138,323.04
		DIAMOND HILL INVESTMENT GROUP	1,018.000	203,253.88
		DIAMOND OFFSHORE DRILLING INC	6,727.000	173,623.87
		DIAMONDBACK ENERGY INC	5,802.000	437,354.76
		DIAMONDROCK HOSPITALITY CO	33,053.000	423,408.93
		DICERNA PHARMACEUTICALS INC	3,201.000	44,653.95
		DIEBOLD INC	9,805.000	343,175.00
		DIGI INTERNATIONAL INC	5,914.000	56,478.70
		DIGIMARC CORP	2,459.000	110,999.26
		DIGITAL INFO SECURITY CO	709.000	0.85
		DIGITAL REALTY TRUST INC	15,933.000	1,062,412.44
		DIGITAL VIDEO SYSTEMS INC	319.000	0.00
		DIGITALGLOBE INC	12,231.000	339,899.49
		DIME COMMUNITY BANCSHARES INC	7,168.000	121,425.92
		DINEEQUITY INC	2,836.000	281,019.24
		DIODES INC	5,150.000	124,166.50
		DIRECT LINE INSURANCE GROUP PL	533,408.000	2,816,995.17
		DIRECTV	50,328.000	4,669,935.12
		DISCOVER FINANCIAL SERVICES	90,223.000	5,198,649.26
		DISCOVERY COMMUNICATIONS INC	41,063.000	1,308,783.26
		DISCOVERY LABORATORIES INC	361.000	245.48
		DIVERSICARE HEALTHCARE SERVICE	2,393.000	30,869.70
		DIVINE INC	6,229.000	0.00
		DIXIE GROUP INC/THE	1,616.000	16,968.00

Asset Detail

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As Of Date : 6/30/2015

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
	DOLAN COMPANY ESCROW	7,189.000	0.00
	DOLL TECHNOLOGY GROUP INC	1.000	0.00
	DOLLAR GENERAL CORP	29,739.000	2,311,909.86
	DOLLAR TREE INC	20,639.000	1,630,274.61
	DOLLARAMA INC	129,393.000	7,845,768.84
	DOMINION RESOURCES INC/VA	103,784.000	6,940,036.08
	DOMTAR CORP	11,400.000	471,960.00
	DON QUIJOTE HOLDINGS CO LTD	292,000.000	12,432,639.32
	DONEGAL GROUP INC	7,738.000	121,713.44
	DORAL FINANCIAL CORP	243.000	85.05
	DORMAN PRODUCTS INC	8,151.000	388,476.66
	DOT HILL SYSTEMS CORP	6,949.000	42,527.88
	DOVER CORP	16,054.000	1,126,669.72
	DOVER DOWNS GAMING & ENTERTAIN	4,949.000	4,602.57
	DOVER MOTORSPORTS INC	7,550.000	16,685.50
	DOW CHEMICAL CO/THE	206,383.000	10,560,618.11
	DR HORTON INC	33,394.000	913,659.84
	DR PEPPER SNAPPLE GROUP INC	52,291.000	3,812,013.90
	DREAMWORKS ANIMATION SKG INC	8,478.000	223,649.64
	DREW INDUSTRIES INC	3,322.000	192,742.44
	DRI CORP	787.000	0.48
	DRIL-QUIP INC	3,200.000	240,800.00
	DRIVER HARRIS CO COM PAR \$0.83 1/3	100.000	0.00
	DSP GROUP INC	3,239.000	33,458.87
	DSV A/S	247,577.000	8,016,772.00
	DTE ENERGY CO	74,925.000	5,592,402.00
	DTS INC/CA	2,733.000	83,329.17
	DUALSTAR TECHNOLOGIES CORP	3,937.000	0.39
	DUCOMMUN INC	2,567.000	65,894.89
	DUET GROUP	793,909.000	1,409,558.44
	DUKE ENERGY CORP	69,220.000	4,888,316.40
	DUN & BRADSTREET CORP/THE	3,606.000	439,932.00
	DUPONT FABROS TECHNOLOGY INC	129,675.000	3,818,928.75
	DURECT CORP	8,621.000	20,604.19
	DYAX CORP	21,687.000	574,705.50
	DYCOM INDUSTRIES INC	5,145.000	302,783.25
	DYNACQ HEALTHCARE INC	6,288.000	3,750.40
	DYNAMIC MATERIALS CORP	2,137.000	23,507.00
	DYNAVAX TECHNOLOGIES CORP	3,562.000	83,439.86

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		DYNEGY INC	86,894.000	2,541,649.50
		DYNEX CAPITAL INC	10,356.000	78,912.72
		E*TRADE FINANCIAL CORP	253,151.000	7,581,872.45
		E.ON SE	70,210.000	934,824.38
		EACO CORP	16.000	100.80
		EAGLE BULK SHIPPING INC	7.000	48.79
		EAGLE BULK SHIPPING INC WT EXP 10/15/2021	103.000	39.14
		EAGLE PHARMACEUTICALS INC/DE	1,000.000	80,860.00
		EARTHCARE CO COM	12,400.000	0.00
		EARTHLINK HOLDINGS CORP	21,820.000	163,431.80
		EARTHSHELL CORP COM NEW	1,800.000	0.00
		EAST JAPAN RAILWAY CO	21,140.000	1,902,107.52
		EASTERLY GOVERNMENT PROPERTIES	55,675.000	886,346.00
		EASTERN CO/THE	935.000	17,316.20
		EASTERN VIRGINIA BANKSHARES IN	106.000	668.86
		EASTGROUP PROPERTIES INC	4,777.000	268,610.71
		EASTMAN CHEMICAL CO	43,172.000	3,532,333.04
		EASTMAN KODAK CO	1,380.000	23,184.00
		EASYJET PLC	101,400.000	2,465,433.72
		EATON CORP PLC	46,754.000	3,155,427.46
		EBARA CORP	268,000.000	1,298,769.99
		EBAY INC	110,654.000	6,665,796.96
		EBIX INC	5,637.000	183,822.57
		EBRO FOODS SA	55,444.000	1,072,426.23
		EBT INTL INC COM NEW	69.000	0.00
		ECHELON CORP	9,032.000	7,225.60
		ECOLAB INC	26,824.000	3,032,989.68
		ECOLOGY AND ENVIRONMENT INC	332.000	3,459.44
		EDCI HOLDINGS INC	1,189.000	535.05
		EDGEWATER TECHNOLOGY INC	7,939.000	57,954.70
		EDISON INTERNATIONAL	40,212.000	2,234,982.96
		EDP - ENERGIAS DE PORTUGAL SA	254,604.000	965,929.64
		EDUCATION HOLDINGS 1 INC	4,413.000	0.00
		EDUCATION REALTY TRUST INC	5,370.000	168,403.20
		EDUCATIONAL DEVELOPMENT CORP	1,007.000	4,783.25
		EDWARDS LIFESCIENCES CORP	10,766.000	1,533,401.38
		EGAIN CORP	1,880.000	9,418.80
		EHEALTH INC	4,450.000	56,470.50
		EI DU PONT DE NEMOURS & CO	90,610.000	5,794,509.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		EL PASO ELECTRIC CO	9,884.000	342,579.44
		ELDORADO RESORTS INC	3,259.000	25,485.38
		ELECTRICITE DE FRANCE SA	80,487.000	1,793,572.31
		ELECTRO RENT CORP	4,045.000	43,928.70
		ELECTRO SCIENTIFIC INDUSTRIES	3,680.000	19,393.60
		ELECTRO-SENSORS INC	224.000	918.40
		ELECTROLUX AB	294,236.000	9,212,716.19
		ELECTRONIC ARTS INC	141,143.000	9,386,009.50
		ELECTRONIC TELE-COMMUNICATIONS	1,662.000	49.86
		ELECTRONICS FOR IMAGING INC	6,723.000	292,517.73
		ELI LILLY & CO	97,750.000	8,161,147.50
		ELIZABETH ARDEN INC	2,936.000	41,867.36
		ELLIE MAE INC	3,793.000	264,713.47
		ELLINGTON RESIDENTIAL MORTGAGE	2,910.000	41,554.80
		ELXSI CORP	3,025.000	47,795.00
		EMAGIN CORP	6,943.000	18,260.09
		EMAK WORLDWIDE INC	1,137.000	0.00
		EMC CORP/MA	299,391.000	7,900,928.49
		EMC INSURANCE GROUP INC	3,132.000	78,519.24
		EMCOR GROUP INC	9,768.000	466,617.36
		EMCORE CORP	1,466.000	8,825.32
		EMERGENT BIOSOLUTIONS INC	9,269.000	305,413.55
		EMERSON ELECTRIC CO	79,569.000	4,410,509.67
		EMERSON RADIO CORP	6,016.000	6,978.56
		EMISPHERE TECHNOLOGIES INC	6,412.000	3,917.73
		EMPIRE DISTRICT ELECTRIC CO/TH	6,687.000	145,776.60
		EMPIRE RESORTS INC	188.000	956.92
		EMPIRE RESOURCES INC	617.000	2,480.34
		EMPIRE STATE REALTY TRUST INC	7,607.000	129,775.42
		EMPLOYERS HOLDINGS INC	6,937.000	158,024.86
		EMPRESA NACIONAL DE TELECOMUNI	77,517.000	857,858.84
		ENAGAS SA	107,509.000	2,922,192.35
		ENANTA PHARMACEUTICALS INC	1,273.000	57,272.27
		ENBRIDGE ENERGY MANAGEMENT LLC	277.000	9,141.00
		ENBRIDGE ENERGY PARTNERS LP	133,510.000	4,449,888.30
		ENBRIDGE INCOME FD HLDGS INC	23,471.000	649,167.87
		ENCANA CORP	340,270.000	3,749,775.40
		ENCANA CORPORATION	233,737.000	2,578,043.57
		ENCORE CAPITAL GROUP INC	3,849.000	164,506.26

Asset Detail

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENCORE WIRE CORP		4,921.000	217,951.09
ENDEAVOUR INTERNATIONAL CORP		8,833.000	35.33
ENDESA SA		125,502.000	2,400,256.25
ENDO INTERNATIONAL PLC		20,297.000	1,616,656.05
ENDOCYTE INC		3,901.000	20,246.19
ENDOLOGIX INC		6,774.000	103,913.16
ENDURANCE INTERNATIONAL GROUP		6,150.000	127,059.00
ENDURANCE SPECIALTY HOLDINGS L		6,194.000	406,945.80
ENER1 INC		8,865.000	0.00
ENERGEN CORP		65,860.000	4,498,238.00
ENERGY CONVERSION DEVICES INC		3,568.000	0.00
ENERGY FOCUS INC		109.000	943.94
ENERGY RECOVERY INC		7,252.000	19,870.48
ENERGY TRANSFER EQUITY LP		164,085.000	10,529,334.45
ENERGY XXI LTD		13,334.000	35,068.42
ENERNOC INC		3,959.000	38,402.30
ENERSYS		9,020.000	634,015.80
ENGIE		260,480.000	4,829,374.22
ENGLOBAL CORP		4,822.000	6,509.70
ENHERENT CORP		9,218.000	3.69
ENLINK MIDSTREAM LLC		17,758.000	552,096.22
ENLINK MIDSTREAM PARTNERS LP		36,620.000	804,541.40
ENNIS INC		4,606.000	85,625.54
ENOVA INTERNATIONAL INC		4,243.000	79,259.24
ENPRO INDUSTRIES INC		2,964.000	169,600.08
ENSCO PLC		23,456.000	522,365.12
ENSIGN GROUP INC/THE		3,385.000	172,838.10
ENSTAR GROUP LTD		1,490.000	230,875.50
ENTEGRIS INC		29,290.000	426,755.30
ENTELLUS MEDICAL INC		1,200.000	31,044.00
ENTERCOM COMMUNICATIONS CORP		4,985.000	56,928.70
ENERGY CORP		54,769.000	3,861,214.50
ENTERPRISE BANCORP INC/MA		538.000	12,610.72
ENTERPRISE FINANCIAL SERVICES		501.000	11,407.77
ENTERPRISE PRODUCTS PARTNERS L		341,735.000	10,214,459.15
ENTRADE INC COM		13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR		9,591.000	78,933.93
ENTRPRIZE CORP		962.000	578.16
ENVESTNET INC		3,284.000	132,772.12

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As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ENVIRONMENTAL TECHNOLOGIES INC	6,500.000	0.00
		ENVIRONMENTAL TECTONICS CORP	2,343.000	2,600.73
		ENVIT CAPITAL GROUP INC	290.000	0.03
		ENVIVA PARTNERS LP	16,555.000	299,479.95
		ENZO BIOCHEM INC	5,053.000	15,310.59
		ENZON PHARMACEUTICALS INC	10,765.000	12,918.00
		EOG RESOURCES INC	78,646.000	6,885,457.30
		EPAM SYSTEMS INC	5,346.000	380,795.58
		EPIQ SYSTEMS INC	7,653.000	129,182.64
		EPIRUS BIOPHARMACEUTICALS INC	80.000	456.80
		EPIX PHARMACEUTICALS INC	6,452.000	0.00
		EPIZYME INC	5,761.000	138,264.00
		EPL TECHNOLOGIES INC	19,700.000	0.00
		EPLUS INC	3,506.000	268,734.90
		EPR PROPERTIES	36,879.000	2,020,231.62
		EQT CORP	45,149.000	3,672,419.66
		EQT GP HOLDINGS LP	18,884.000	641,867.16
		EQT MIDSTREAM PARTNERS LP	49,974.000	4,074,879.96
		EQUIFAX INC	11,912.000	1,156,536.08
		EQUIFIN INC	394.000	2.76
		EQUINIX INC	5,698.000	1,447,292.00
		EQUITY COMMONWEALTH	11,400.000	292,638.00
		EQUITY ONE INC	12,535.000	292,566.90
		EQUITY RESIDENTIAL	62,134.000	4,359,942.78
		ERA GROUP INC	2,425.000	49,664.00
		ERBA DIAGNOSTICS INC	3,427.000	7,505.13
		EROOMSYSTEM TECHNOLOGIES INC	3,225.000	216.08
		ERSTE GROUP BANK AG	33,295.000	945,053.44
		ESC CONCORD CAMERA CORP	3,480.000	0.00
		ESC GLOBIX CORPORATION	33,000.000	0.00
		ESCALADE INC	2,400.000	44,136.00
		ESCALERA RESOURCES CO	9,249.000	2,545.32
		ESCO TECHNOLOGIES INC	4,933.000	184,543.53
		ESCROW CDC LIQUIDATING TRUST	331.000	0.00
		ESCROW CHROMCRAFT REVINGTON	2,356.000	0.00
		ESPEY MANUFACTURING & ELECTRON	355.000	9,230.00
		ESPRIT HOLDINGS LTD	634,434.000	594,125.91
		ESSENDANT INC	11,513.000	451,885.25
		ESSEX PROPERTY TRUST INC	6,542.000	1,390,175.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ESTEE LAUDER COS INC/THE	22,347.000	1,936,591.02
		ESTERLINE TECHNOLOGIES CORP	4,864.000	463,733.76
		ESURE GROUP PLC	464,546.000	1,855,702.40
		ETHAN ALLEN INTERIORS INC	3,004.000	79,125.36
		EUROBANCSHARES INC	3,146.000	0.31
		EURONET WORLDWIDE INC	6,533.000	403,086.10
		EUROPRI ASA	336,375.000	1,671,720.69
		EVANS & SUTHERLAND COMPUTER CO	4,156.000	2,701.40
		EVERBANK FINANCIAL CORP	6,590.000	129,493.50
		EVERCEL INC	2,662.000	2,901.58
		EVERCORE PARTNERS INC	4,831.000	260,680.76
		EVERGREEN ENERGY INC	1,552.000	3.88
		EVERGREEN SOLAR INC	8,573.000	0.00
		EVERSOURCE ENERGY	31,795.000	1,443,810.95
		EVERTEC INC	4,250.000	90,270.00
		EVINE LIVE INC	4,392.000	11,814.48
		EVOLUTION PETROLEUM CORP	1,055.000	6,952.45
		EVOLVING SYSTEMS INC	9,031.000	80,917.76
		EW SCRIPPS CO/THE	7,775.000	177,658.75
		EXACT SCIENCES CORP	14,343.000	426,560.82
		EXACTECH INC	4,708.000	98,067.64
		EXAMWORKS GROUP INC	5,183.000	202,655.30
		EXAR CORP	20,336.000	198,886.08
		EXCEL TRUST INC	82,223.000	1,296,656.71
		EXELIXIS INC	19,833.000	74,572.08
		EXELON CORP	310,767.000	9,764,299.14
		EXLSERVICE HOLDINGS INC	3,304.000	114,252.32
		EXPEDIA INC	32,300.000	3,532,005.00
		EXPEDITORS INTERNATIONAL OF WA	19,146.000	882,726.33
		EXPERIAN PLC	531,579.000	9,689,405.66
		EXPONENT INC	10,334.000	462,756.52
		EXPRESS INC	13,914.000	251,982.54
		EXPRESS SCRIPTS HOLDING CO	88,998.000	7,915,482.12
		EXTERRAN HOLDINGS INC	8,569.000	279,777.85
		EXTREME NETWORKS INC	13,886.000	37,353.34
		EXXON MOBIL CORP	429,908.000	35,768,345.60
		EZCORP INC	6,241.000	46,370.63
		EZENIA! INC	5,456.000	300.08
		F5 NETWORKS INC	7,200.000	866,520.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FAB INDS INC COM	4,400.000	0.00
		FACEBOOK INC	252,118.000	21,622,900.28
		FACTORY 2-U STORES INC	5,731.000	16.05
		FAIR ISAAC CORP	7,458.000	677,037.24
		FAIRCHILD SEMICONDUCTOR INTERN	19,170.000	333,174.60
		FAIRPOINT COMMUNICATIONS INC	34,126.000	27,803.72
		FALCON PRODS INC	7,000.000	0.00
		FALCONSTOR SOFTWARE INC	7,036.000	11,187.24
		FAMILY DOLLAR STORES INC	9,623.000	758,388.63
		FAMOUS DAVE'S OF AMERICA INC	2,559.000	51,307.95
		FARMER BROS CO	2,498.000	58,703.00
		FARMERS CAPITAL BANK CORP	2,686.000	76,362.98
		FARO TECHNOLOGIES INC	2,781.000	129,872.70
		FASTENAL CO	48,751.000	2,056,317.18
		FBL FINANCIAL GROUP INC	4,689.000	270,649.08
		FBR & CO	2,659.000	61,529.26
		FEDDERS CORP COM NEW	23,100.000	0.00
		FEDERAL AGRICULTURAL MORTGAGE	264.000	7,671.84
		FEDERAL MOGUL CORP COM	2,400.000	0.00
		FEDERAL SCREW WORKS	815.000	3,463.75
		FEDERAL SIGNAL CORP	12,329.000	183,825.39
		FEDERATED NATIONAL HOLDING CO	1,141.000	27,612.20
		FEDEX CORP	26,386.000	4,496,174.40
		FEI CO	7,276.000	603,398.68
		FELCOR LODGING TRUST INC	10,105.000	99,837.40
		FERRO CORP	13,285.000	222,922.30
		FFD FINANCIAL CORP	676.000	17,947.80
		FIBERCORE INC	7,424.000	5.20
		FIBERMARK INC COM	6,800.000	0.00
		FIDELITY & GUARANTY LIFE	1,400.000	33,082.00
		FIDELITY NATIONAL INFORMATION	28,373.000	1,753,451.40
		FIDELITY SOUTHERN CORP	2,915.000	50,837.60
		FIFTH THIRD BANCORP	81,071.000	1,687,898.22
		FIH MOBILE LTD	1,185,000.000	716,880.25
		FINANCIAL ENGINES INC	6,278.000	266,689.44
		FINANCIAL INSTITUTIONS INC	840.000	20,865.60
		FINISAR CORP	15,166.000	271,016.42
		FINISH LINE INC/THE	8,132.000	226,232.24
		FINLAY ENTERPRISES INC COM NEW	4,800.000	0.00

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FINMECCANICA SPA	76,789.000	965,097.67
		FINOVA GROUP INC COM	50,900.000	0.00
		FIRST ACCEPTANCE CORP	6,609.000	21,148.80
		FIRST AMERICAN FINANCIAL CORP	14,029.000	522,019.09
		FIRST BANCORP INC/ME	2,482.000	48,250.08
		FIRST BANCORP/PUERTO RICO	737.000	3,552.34
		FIRST BANCORP/SOUTHERN PINES N	2,671.000	44,552.28
		FIRST BUSEY CORP	4,412.000	28,986.84
		FIRST BUSINESS FINANCIAL SERVI	653.000	30,612.64
		FIRST CASH FINANCIAL SERVICES	4,725.000	215,412.75
		FIRST CITIZENS BANCSHARES INC/	1,853.000	487,413.12
		FIRST COMMONWEALTH FINANCIAL C	17,071.000	163,710.89
		FIRST COMMUNITY BANCSHARES INC	575.000	10,476.50
		FIRST DEFIANCE FINANCIAL CORP	4,489.000	168,472.17
		FIRST FINANCIAL BANCORP	12,811.000	229,829.34
		FIRST FINANCIAL BANKSHARES INC	12,527.000	433,935.28
		FIRST FINANCIAL CORP/IN	3,401.000	121,619.76
		FIRST HORIZON NATIONAL CORP	16.932	265.33
		FIRST HUMANICS G/O IL	5,000.000	0.00
		FIRST INDEPENDENCE CORP/KS	1,200.000	15,360.00
		FIRST INDUSTRIAL REALTY TRUST	16,648.000	311,817.04
		FIRST MARBLEHEAD CORP/THE	335.000	1,929.60
		FIRST MARINER BANCORP	4,813.000	72.20
		FIRST MERCHANTS CORP	7,302.000	180,359.40
		FIRST MIDWEST BANCORP INC/IL	15,526.000	294,528.22
		FIRST NBC BANK HOLDING CO	1,250.000	45,000.00
		FIRST OF LONG ISLAND CORP/THE	3,933.000	109,022.76
		FIRST PLACE FINANCIAL CORP/OH	5,949.000	0.44
		FIRST POTOMAC REALTY TRUST	9,005.000	92,751.50
		FIRST SECURITY GROUP INC/TN	140.000	343.00
		FIRST SOLAR INC	7,569.000	355,591.62
		FIRST SOUTH BANCORP INC/WASHIN	711.000	5,616.90
		FIRST STATE BANCORPORATION/NM	2,669.000	3.21
		FIRST UNITED CORP	1,655.000	14,332.30
		FIRST VIRTUAL COMMUNICATIONS INC COM NEW	2,780.000	0.00
		FIRSTENERGY CORP	42,243.000	1,375,009.65
		FIRSTMERIT CORP	24,260.000	505,335.80
		FISCHER IMAGING CORP	5,800.000	0.00
		FISERV INC	23,701.000	1,963,153.83

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FIVE BELOW INC	8,291.000	327,743.23
		FIVE OAKS INVESTMENT CORP	4,092.000	34,168.20
		FIVE PRIME THERAPEUTICS INC	2,550.000	63,342.00
		FIVE STAR QUALITY CARE INC	3,942.000	18,921.60
		FLAGSTAR BANCORP INC	103.000	1,903.44
		FLANIGAN'S ENTERPRISES INC	107.000	2,642.90
		FLEETMatics GROUP PLC	2,251.000	105,414.33
		FLEETWOOD ENTERPRISES INC COM	17,000.000	0.00
		FLEXION THERAPEUTICS INC	1,300.000	28,457.00
		FLEXSTEEL INDUSTRIES INC	657.000	28,310.13
		FLIR SYSTEMS INC	14,026.000	432,281.32
		FLOTEK INDUSTRIES INC	7,702.000	96,506.06
		FLOUR CITY INTL INC COM NEW	7,300.000	7.30
		FLOWSERVE CORP	13,482.000	709,962.12
		FLUIDIGM CORP	5,099.000	123,395.80
		FLUOR CORP	14,756.000	782,215.56
		FLUSHING FINANCIAL CORP	3,348.000	70,341.48
		FLYI INC COM	29,300.000	0.00
		FMC CORP	44,376.000	2,331,958.80
		FMC TECHNOLOGIES INC	23,114.000	958,999.86
		FNB CORP/PA	30,855.000	441,843.60
		FOAMEX INTL INC COM NEW	9,459.000	0.00
		FOCUS ENHANCEMENTS INC	19,974.000	0.00
		FOOT LOCKER INC	35,620.000	2,386,896.20
		FOOTBALL EQUITIES INC	5,500.000	0.55
		FOOTSTAR INC	18,000.000	0.00
		FORD MOTOR CO	422,990.000	6,349,079.90
		FORESTAR GROUP INC	4,482.000	58,983.12
		FORMFACTOR INC	6,813.000	62,679.60
		FORRESTER RESEARCH INC	3,231.000	116,380.62
		FORTESCUE METALS GROUP LTD	707,000.000	1,037,894.38
		FORUM ENERGY TECHNOLOGIES INC	8,436.000	171,082.08
		FORWARD AIR CORP	4,409.000	230,414.34
		FOSSIL GROUP INC	4,299.000	298,178.64
		FOUNTAIN PWR BOAT INDS INC COM NEW	3,800.000	0.00
		FRANCESCA'S HOLDINGS CORP	4,272.000	57,543.84
		FRANKFORT TOWER INDUSTRIES INC COM ESCROW	61,300.000	0.00
		FRANKLIN COVEY CO	6,978.000	141,583.62
		FRANKLIN ELECTRIC CO INC	7,387.000	238,821.71

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FRANKLIN FINANCIAL NETWORK INC	1,250.000	28,587.50
		FRANKLIN RESOURCES INC	39,040.000	1,914,131.20
		FRANKLIN STREET PROPERTIES COR	93,691.000	1,059,645.21
		FRASERS CENTREPOINT TRUST	899,111.000	1,375,543.01
		FRED'S INC	4,429.000	85,435.41
		FREEDPORT-MCMORAN INC	188,983.000	3,518,863.46
		FREIGHTCAR AMERICA INC	836.000	17,455.68
		FREQUENCY ELECTRONICS INC	3,548.000	40,021.44
		FRESENIUS MEDICAL CARE AG & CO	121,260.000	10,003,388.32
		FRESENIUS SE & CO KGAA	78,095.000	5,007,623.99
		FRESH CHOICE INC	6,600.000	0.00
		FRESH MARKET INC/THE	4,766.000	153,179.24
		FRIEDMAN INDUSTRIES INC	3,017.000	18,856.25
		FRIEDMANS INC CL A	10,900.000	0.00
		FRISCH'S RESTAURANTS INC	4,382.000	147,103.74
		FRONTIER COMMUNICATIONS CORP	115,441.000	571,432.95
		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	124,628.49
		FTD COS INC	2,823.000	79,580.37
		FTI CONSULTING INC	5,705.000	235,274.20
		FUBON FINANCIAL HOLDING CO LTD	1,718,000.000	3,418,794.63
		FUEL SYSTEMS SOLUTIONS INC	5,534.000	41,394.32
		FUEL TECH INC	2,912.000	6,377.28
		FUELCELL ENERGY INC	6,801.000	6,643.90
		FUJITSU LTD	341,000.000	1,907,247.88
		FULTON FINANCIAL CORP	25,246.000	329,712.76
		FUQI INTERNATIONAL INC	2,793.000	0.00
		FURIEX PHARMACEUTICALS INC CONTRA	2,468.000	0.00
		FURMANITE CORP	17,014.000	138,153.68
		FUTUREFUEL CORP	2,728.000	35,109.36
		FVNB CORP COM	3,600.000	0.00
		FX ENERGY INC	6,627.000	5,832.43
		G&K SERVICES INC	3,621.000	250,355.94
		G-III APPAREL GROUP LTD	5,878.000	413,517.30
		GA EXPRESS INC	1,881.000	0.19
		GABS 114A AELTUS CBO	8,180.000	0.00
		GAIAM INC	1,286.000	8,410.44

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GAINSCO INC	435.000	6,264.00
		GALENA BIOPHARMA INC	306.000	520.20
		GAM HOLDING AG	160,864.000	3,382,352.58
		GAMCO INVESTORS INC	3,055.000	209,909.05
		GAMESTOP CORP	10,682.000	458,898.72
		GAMETECH INTERNATIONAL INC	4,418.000	20.59
		GAMING PARTNERS INTERNATIONAL	224.000	2,264.64
		GANNETT CO INC	48,263.500	675,206.38
		GAP INC/THE	26,318.000	1,004,558.06
		GARGOYLES INC	187.000	0.00
		GARMIN LTD	68,572.000	3,012,367.96
		GAS NATURAL INC	2,697.000	27,779.10
		GASTAR EXPLORATION INC	3,378.000	10,438.02
		GATX CORP	68,390.000	3,634,928.50
		GAZPROM PAO ADR	160,534.000	846,014.18
		GEA GROUP AG	220,000.000	9,807,411.24
		GEEKNET INC	952.000	18,982.88
		GENERAC HOLDINGS INC	9,417.000	374,325.75
		GENERAL BEARING CORP ESCROW	2,162.000	0.00
		GENERAL CABLE CORP	7,538.000	148,724.74
		GENERAL COMMUNICATION INC	8,184.000	139,209.84
		GENERAL DATACOMM INDUSTRIES IN	1,255.000	18.83
		GENERAL DYNAMICS CORP	53,259.000	7,546,267.71
		GENERAL ELECTRIC CO	1,008,550.000	26,797,173.50
		GENERAL GROWTH PROPERTIES INC	62,982.000	1,616,118.12
		GENERAL MILLS INC	110,866.000	6,177,453.52
		GENERAL MOLY INC	5,187.000	3,671.88
		GENERAL MOTORS CO	269,964.000	8,997,900.12
		GENERAL STEEL HOLDINGS INC	5,723.000	3,834.41
		GENESCO INC	3,551.000	234,472.53
		GENESIS ENERGY LP	50,566.000	2,219,341.74
		GENESIS HEALTHCARE INC	3,485.000	23,001.00
		GENESIS WORLDWIDE INC	6,900.000	0.00
		GENMARK DIAGNOSTICS INC	4,219.000	38,224.14
		GENOMIC HEALTH INC	6,269.000	174,215.51
		GENTHERM INC	6,045.000	331,930.95
		GENUINE PARTS CO	15,235.000	1,363,989.55
		GENVEC INC	660.000	1,346.40
		GENWORTH FINANCIAL INC	49,786.000	376,880.02

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GEO GROUP INC/THE	68,475.000	2,339,106.00
		GEOGLOBAL RESOURCES INC	2,056.000	28.17
		GEOMET INC	8,674.000	73.73
		GEOPETRO RESOURCES CO	1,269.000	19.80
		GEOSPACE TECHNOLOGIES CORP	2,901.000	66,868.05
		GERBER SCIENTIFIC INC COM ESCROW	6,368.000	0.00
		GERDAU SA ADR	45,210.000	108,956.10
		GERMAN AMERICAN BANCORP INC	866.000	25,503.70
		GERON CORP	9,065.000	38,798.20
		GETINGE AB	63,678.000	1,531,034.76
		GETTY REALTY CORP	5,458.000	89,292.88
		GFI GROUP INC	13,726.000	80,983.40
		GIBRALTAR INDUSTRIES INC	3,680.000	74,961.60
		GIGA-TRONICS INC	1,580.000	2,701.80
		GILEAD SCIENCES INC	195,700.000	22,912,556.00
		GLACIER BANCORP INC	11,534.000	339,330.28
		GLACIER WATER SERVICES INC	366.000	5,782.80
		GLADSTONE COMMERCIAL CORP	4,773.000	79,040.88
		GLAXOSMITHKLINE PLC	156,341.000	3,251,729.82
		GLEACHER & CO INC	482.000	3,759.60
		GLOBAL CASH ACCESS HOLDINGS IN	15,240.000	117,957.60
		GLOBAL INDEMNITY PLC	965.000	27,097.20
		GLOBAL SOURCES LTD	2,603.000	18,090.85
		GLOBAL TECHNOLOGIES LTD	4,068.000	0.41
		GLOBALSTAR INC	52,902.000	111,623.22
		GLOBE SPECIALTY METALS INC	10,771.000	190,646.70
		GLOBUS MEDICAL INC	121,666.000	3,123,166.22
		GLOWPOINT INC	1,539.000	1,266.60
		GN STORE NORD A/S	480,000.000	9,922,184.20
		GOLAR LNG LTD	12,212.000	571,521.60
		GOLDEN ENTERPRISES INC	10,480.000	42,758.40
		GOLDEN OCEAN GROUP LTD	2,706.000	10,418.10
		GOLDFIELD CORP/THE	2,686.000	4,458.76
		GOLDMAN SACHS GROUP INC/THE	40,215.000	8,396,489.85
		GOODRICH PETROLEUM CORP	2,952.000	5,490.72
		GOODYEAR TIRE & RUBBER CO/THE	27,002.000	814,110.30
		GOOGLE INC	68,991.000	36,590,891.55
		GORMAN-RUPP CO/THE	7,202.000	202,232.16
		GOVERNMENT PROPERTIES INCOME T	8,672.000	160,865.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GP STRATEGIES CORP	2,137.000	71,033.88
		GPT GROUP/THE	40,405.000	132,916.61
		GRAFTECH INTERNATIONAL LTD	18,624.000	92,375.04
		GRAHAM CORP	3,946.000	80,853.54
		GRAMERCY PROPERTY TRUST INC	6,514.000	152,232.18
		GRAN TIERRA ENERGY INC	45,151.000	134,549.98
		GRAND CANYON EDUCATION INC	7,019.000	297,605.60
		GRANITE BROADCASTING CORP	70.000	0.01
		GRANITE CONSTRUCTION INC	4,969.000	176,449.19
		GRAPHIC PACKAGING HOLDING CO	56,249.000	783,548.57
		GRAY TELEVISION INC	6,442.000	95,452.16
		GREAT AMERICAN BANCORP INC	144.000	1,440.00
		GREAT LAKES DREDGE & DOCK CORP	14,627.000	87,176.92
		GREAT SOUTHERN BANCORP INC	2,480.000	104,507.20
		GREAT WALL MOTOR CO LTD	312,000.000	1,529,303.25
		GREATBATCH INC	4,063.000	219,076.96
		GREATER ATLANTIC FINANCIAL COR	1,312.000	0.00
		GREEN BRICK PARTNERS INC	188.000	2,058.60
		GREEN PLAINS INC	3,401.000	93,697.55
		GREENBRIER COS INC/THE	5,943.000	278,429.55
		GREENHILL & CO INC	4,019.000	166,105.27
		GREENHUNTER RESOURCES INC	1,231.000	848.16
		GREENLIGHT CAPITAL RE LTD	3,696.000	107,812.32
		GREIF INC	3,937.000	141,141.45
		GRIFFIN INDUSTRIAL REALTY INC	760.000	24,350.40
		GRIFFON CORP	10,987.000	174,913.04
		GROUP 1 AUTOMOTIVE INC	2,877.000	261,317.91
		GRUBHUB INC	4,100.000	139,687.00
		GRUPO AEROPORTUARIO DEL CENTRO ADR	26,275.000	1,031,293.75
		GSE SYSTEMS INC	3,099.000	4,679.49
		GSV INC	770.000	7.70
		GT ADVANCED TECHNOLOGIES INC	8,807.000	1,479.58
		GTX INC	16,768.000	24,648.96
		GUANGZHOU AUTOMOBILE GROUP CO	1,538,000.000	1,424,413.90
		GUARANTY BANCORP	1,106.000	18,260.06
		GUESS? INC	10,571.000	202,646.07
		GUIDED THERAPEUTICS INC	1,862.000	199.23
		GUIDEWIRE SOFTWARE INC	11,211.000	593,398.23
		GULF ISLAND FABRICATION INC	2,372.000	26,495.24

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GULFMARK OFFSHORE INC	8,251.000	95,711.60
		GYRODYNE CO AMER INC	7,623.000	0.00
		GYRODYNE CO OF AMERICA INC	3,539.000	10,475.44
		GYRODYNE CO OF AMERICA INC 2	5,248.000	0.00
		GYRODYNE SPECIAL DIST LLC	1,182.000	3,498.72
		H&E EQUIPMENT SERVICES INC	2,304.000	46,010.88
		H&R BLOCK INC	27,551.000	816,887.15
		HACKETT GROUP INC/THE	8,707.000	116,935.01
		HAEMONETICS CORP	7,287.000	301,390.32
		HAFSLUND ASA	3,127.000	22,357.01
		HALCON RESOURCES CORP	35,707.000	41,420.12
		HALLADOR ENERGY CO	2,855.000	23,810.70
		HALLIBURTON CO	85,168.000	3,668,185.76
		HALLMARK FINANCIAL SERVICES IN	1,210.000	13,769.80
		HALOZYME THERAPEUTICS INC	14,693.000	331,767.94
		HALYARD HEALTH INC	10,100.000	409,050.00
		HAMPSHIRE GROUP LTD	2,587.000	465.66
		HANCOCK FABRICS INC	3,981.000	2,409.70
		HANCOCK HOLDING CO	11,849.000	378,101.59
		HANDLEMAN CO DEL COM	6,680.000	0.00
		HANDY & HARMAN LTD	690.000	23,908.50
		HANESBRANDS INC	40,205.000	1,339,630.60
		HANGER INC	6,395.000	149,898.80
		HANMI FINANCIAL CORP	527.000	13,090.68
		HANOVER INSURANCE GROUP INC/TH	6,463.000	478,455.89
		HANSEN MEDICAL INC	2,081.000	1,904.12
		HARBOR DIVERSIFIED INC	1,094.000	49.34
		HARBOURTON CAPITAL GROUP INC	233.000	6.99
		HARDINGE INC	3,091.000	30,446.35
		HARLEY-DAVIDSON INC	20,926.000	1,179,180.10
		HARMAN INTERNATIONAL INDUSTRIE	7,122.000	847,090.68
		HARMONIC INC	10,279.000	70,205.57
		HARRIS & HARRIS GROUP INC	2,009.000	5,524.75
		HARRIS CORP	44,655.000	3,434,416.05
		HARSCO CORP	12,384.000	204,336.00
		HARTE-HANKS INC	7,443.000	44,360.28
		HARTFORD FINANCIAL SERVICES GR	198,757.000	8,262,328.49
		HARVARD APPARATUS REGENERATIVE	1,384.000	1,979.12
		HARVARD BIOSCIENCE INC	11,047.000	62,967.90

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HARVEST NATURAL RESOURCES INC	6,874.000	12,029.50
		HASBRO INC	17,077.000	1,277,188.83
		HASTINGS MANUFACTURING CO	262.000	0.16
		HATTERAS FINANCIAL CORP	9,763.000	159,136.90
		HAUPPAUGE DIGITAL INC	3,900.000	545.22
		HAVERTY FURNITURE COS INC	2,817.000	60,903.54
		HAWAIIAN HOLDINGS INC	8,405.000	199,618.75
		HAWAIIAN TELCOM HOLDCO INC	1,150.000	30,015.00
		HAWKINS INC	3,278.000	132,398.42
		HAYDEN HALL INC	1.000	0.00
		HAYNES INTERNATIONAL INC	2,380.000	117,381.60
		HB FULLER CO	9,903.000	402,259.86
		HC2 HOLDINGS INC	340.000	3,043.00
		HCA HOLDINGS INC	119,500.000	10,841,040.00
		HCP INC	46,211.000	1,685,315.17
		HD SUPPLY HOLDINGS INC	63,070.000	2,218,802.60
		HEADWATERS INC	10,532.000	191,893.04
		HEALTH CARE REIT INC	35,137.000	2,306,041.31
		HEALTHCARE REALTY TRUST INC	19,041.000	442,893.66
		HEALTHCARE SERVICES GROUP INC	12,307.000	406,746.35
		HEALTHEQUITY INC	3,950.000	126,597.50
		HEALTHSOUTH CORP	15,877.000	731,294.62
		HEALTHSTREAM INC	3,521.000	107,108.82
		HEALTHWAREHOUSE.COM INC	409.000	49.08
		HEALTHWATCH INC COM PAR \$0.05	2,100.000	0.00
		HEALTHWAYS INC	5,971.000	71,532.58
		HEARTLAND EXPRESS INC	14,601.000	295,378.23
		HEARTLAND FINANCIAL USA INC	938.000	34,912.36
		HEARTLAND PAYMENT SYSTEMS INC	8,837.000	477,639.85
		HEARTWARE INTERNATIONAL INC	2,993.000	217,561.17
		HEARUSA INC ESCROW	507.000	0.00
		HECLA MINING CO	38,225.000	100,531.75
		HEDGEPTH PHARMACEUTICALS INC	1,225.000	128.63
		HEI INC	1,444.000	2.31
		HEICO CORP	10,599.000	617,921.70
		HEIDRICK & STRUGGLES INTERNATI	1,782.000	46,474.56
		HELEN OF TROY LTD	5,024.000	489,789.76
		HELICOS BIOSCIENCES CORP	297.000	0.59
		HELIOS & MATHESON ANALYTICS IN	175.000	425.25

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HELIX ENERGY SOLUTIONS GROUP I	16,756.000	211,628.28
		HELM CAP GROUP INC COM	600.000	0.00
		HELMERICH & PAYNE INC	10,776.000	758,845.92
		HEMACARE CORP	437.000	113.62
		HEMISPHERX BIOPHARMA INC	6,255.000	1,279.15
		HENRY SCHEIN INC	8,370.000	1,189,544.40
		HERCULES OFFSHORE INC	14,230.000	3,326.97
		HERITAGE COMMERCE CORP	1,993.000	19,152.73
		HERITAGE FINANCIAL CORP/WA	4,289.000	76,644.43
		HERMAN MILLER INC	6,772.000	195,913.96
		HERON THERAPEUTICS INC	2,389.000	74,417.35
		HERSHA HOSPITALITY TRUST	6,388.500	163,801.14
		HERSHEY CO/THE	14,690.000	1,304,912.70
		HERTZ GLOBAL HOLDINGS INC	79,300.000	1,436,916.00
		HESKA CORP	2,747.000	81,558.43
		HESS CORP	114,275.000	7,642,712.00
		HEWLETT-PACKARD CO	249,513.000	7,487,885.13
		HF FINANCIAL CORP	1,794.000	27,214.98
		HFF INC	1,321.000	55,125.33
		HHGREGG INC	6,709.000	22,408.06
		HIBBETT SPORTS INC	4,043.000	188,322.94
		HIGHWOODS PROPERTIES INC	13,359.000	533,692.05
		HILL INTERNATIONAL INC	5,108.000	26,868.08
		HILL-ROM HOLDINGS INC	9,512.000	516,786.96
		HILLENBRAND INC	7,241.000	222,298.70
		HILLTOP HOLDINGS INC	10,790.000	259,931.10
		HINES HORTICULTURE INC COM	21,200.000	0.00
		HINGHAM INSTITUTION FOR SAVING	146.000	16,806.06
		HISPANIC EXPRESS INC	200.000	70.00
		HK ELECTRIC INVESTMENTS & HK E	2,138,452.000	1,461,944.21
		HKBN LTD	428,163.000	445,143.06
		HKN INC	44.000	1,804.00
		HMN FINANCIAL INC	1,557.000	18,357.03
		HMS HOLDINGS CORP	13,557.000	232,773.69
		HNI CORP	8,529.000	436,258.35
		HOLLYSYS AUTOMATION TECHNOLOGI	5,652.000	135,817.56
		HOLLYWOOD MEDIA CORP	3,839.000	2,687.30
		HOLOGIC INC	101,340.000	3,857,000.40
		HOLOGRAPHIC STORAGE LTD	43.000	4.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HOME BANCSHARES INC/AR	8,989.000	328,637.84
		HOME CAPITAL GROUP INC	107,660.000	3,732,247.83
		HOME DEPOT INC/THE	177,881.000	19,767,915.53
		HOME LOAN SERVICING SOLUTIONS	10,316.000	7,118.04
		HOME RETAIL GROUP PLC	550,330.000	1,462,701.75
		HOMEAWAY INC	9,650.000	300,308.00
		HOMEBANC CORP GA COM	25,900.000	0.00
		HOMESTREET INC	561.000	12,802.02
		HONDA MOTOR CO LTD	93,000.000	3,010,823.99
		HONEYWELL INTERNATIONAL INC	78,245.000	7,978,642.65
		HOOPER HOLMES INC	12,323.000	2,347.53
		HOPEWELL HIGHWAY INFRASTRUCTUR	4,573,896.000	2,247,846.67
		HOPFED BANCORP INC	1,685.000	19,933.55
		HORACE MANN EDUCATORS CORP	9,407.000	342,226.66
		HORIZON BANCORP/IN	1,254.000	31,299.84
		HORMEL FOODS CORP	13,491.000	760,487.67
		HORNBECK OFFSHORE SERVICES INC	5,469.000	112,278.57
		HORSEHEAD HOLDING CORP	7,174.000	84,079.28
		HOSPIRA INC	17,294.000	1,534,150.74
		HOST HOTELS & RESORTS INC	75,839.000	1,503,887.37
		HOUGHTON MIFFLIN HARCOURT CO	18,991.000	478,573.20
		HOUSTON AMERICAN ENERGY CORP	3,012.000	602.40
		HOUSTON WIRE & CABLE CO	863.000	8,560.96
		HOVNIANIAN ENTERPRISES INC	7,375.000	19,617.50
		HRG GROUP INC	4,021.000	52,273.00
		HSBC HOLDINGS PLC	336,981.000	3,021,359.09
		HSN INC	12,076.000	847,614.44
		HUANENG POWER INTERNATIONAL IN	2,668,000.000	3,716,764.15
		HUDSON CITY BANCORP INC	48,233.000	476,542.04
		HUDSON GLOBAL INC	643.000	1,472.47
		HUDSON PACIFIC PROPERTIES INC	4,716.000	133,792.92
		HUFFY CORP COM	5,000.000	0.00
		HUMANA INC	14,992.000	2,867,669.76
		HUNTINGTON BANCSHARES INC/OH	80,930.000	915,318.30
		HURCO COS INC	1,536.000	53,176.32
		HURON CONSULTING GROUP INC	3,382.000	237,044.38
		HUSKY ENERGY INC	49,959.698	956,015.21
		HUTCHINSON TECHNOLOGY INC	3,405.000	5,822.55
		HUTCHISON PORT HOLDINGS TRUST	3,701,325.000	2,331,834.75

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HUTTIG BUILDING PRODUCTS INC	2,331.000	7,319.34
		HYBRID ENERGY HOLDINGS INC	141.000	0.01
		HYPERDYNAMICS CORP	459.000	413.10
		HYPERFEED TECHNOLOGIES INC	206.000	0.02
		HYSTER-YALE MATERIALS HANDLING	1,613.000	111,748.64
		HYUNDAI MOBIS CO LTD	5,682.000	1,079,908.35
		IBERIABANK CORP	4,627.000	315,700.21
		ICAD INC	1,373.000	4,448.52
		ICF INTERNATIONAL INC	1,668.000	58,146.48
		ICICI BANK LTD ADR	708,347.000	7,380,975.74
		ICONIX BRAND GROUP INC	10,074.000	251,547.78
		ICTC GROUP INC	1.000	20.00
		ICU MEDICAL INC	1,722.000	164,726.52
		ID SYSTEMS INC	2,263.000	13,804.30
		IDACORP INC	8,409.000	472,081.26
		IDENTIV INC	411.000	2,420.79
		IDERA PHARMACEUTICALS INC	11,370.000	42,182.70
		IDNA INC	2,887.000	0.00
		IDT CORP	5,962.000	107,792.96
		IEC ELECTRONICS CORP	3,326.000	14,967.00
		IENTERTAINMENT NETWORK INC	831.000	58.17
		IGATE CORP	10,114.000	482,336.66
		IGI LABORATORIES INC	657.000	4,139.10
		IGNYTA INC	1,300.000	19,617.00
		IGO CORPORATIONS	26,400.000	0.00
		II-VI INC	10,699.000	203,067.02
		IKANOS COMMUNICATIONS INC	472.000	972.32
		ILLINOIS TOOL WORKS INC	33,860.000	3,108,009.40
		IMAGEWARE SYSTEMS INC	1,281.000	2,088.03
		IMAGINON INC	667.000	0.67
		IMATION CORP	9,196.000	37,335.76
		IMAX CORP	5,300.000	213,431.00
		IMMERSION CORP	3,344.000	42,368.48
		IMMUNE DESIGN CORP	1,150.000	23,747.50
		IMMUNE PHARMACEUTICALS INC	10.000	19.10
		IMMUNOGEN INC	14,977.000	215,369.26
		IMMUNOMEDICS INC	12,908.000	52,406.48
		IMPAC MORTGAGE HOLDINGS INC	681.000	13,034.34
		IMPATH INC COM	18,800.000	18,800.00

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		IMPAX LABORATORIES INC	15,856.000	728,107.52
		IMPERVA INC	5,327.000	360,637.90
		INC RESEARCH HOLDINGS INC	1,050.000	42,126.00
		INCOMNET INC	300.000	0.00
		INCYTE CORP	17,500.000	1,823,675.00
		INDEPENDENCE HOLDING CO	3,228.000	42,577.32
		INDEPENDENCE REALTY TRUST INC	174,801.000	1,316,251.53
		INDEPENDENT BANK CORP/MI	185.000	2,508.60
		INDEPENDENT BANK CORP/ROCKLAND	6,666.000	312,568.74
		INDIA CEMENTS LTD/THE	425,652.000	629,989.04
		INDIA CEMENTS LTD/THE GDR	247,160.000	731,618.32
		INDUSTRIAL & COMMERCIAL BANK O	2,189,000.000	1,739,329.64
		INDYMAC BANCORP INC	25,800.000	0.00
		INFINERA CORP	18,385.000	385,717.30
		INFINITY ENERGY RESOURCES INC	2,037.000	814.80
		INFINITY PHARMACEUTICALS INC	10,324.000	113,047.80
		INFINITY PROPERTY & CASUALTY C	2,455.000	186,187.20
		INFORMA PLC	950,551.000	8,169,800.97
		INFRATIL LTD	631,071.000	1,346,532.92
		ING GROEP NV	855,206.000	14,112,012.48
		INGERSOLL-RAND PLC	26,497.000	1,786,427.74
		INGLES MARKETS INC	9,649.000	460,932.73
		INGREDION INC	8,500.000	678,385.00
		INLAND REAL ESTATE CORP	269,946.000	2,542,891.32
		INNERWORKINGS INC	876.000	5,842.92
		INNODATA INC	5,036.000	13,244.68
		INNOPHOS HOLDINGS INC	7,757.000	408,328.48
		INNOSPEC INC	3,343.000	150,568.72
		INNOVATIVE SOLUTIONS & SUPPORT	3,306.000	10,909.80
		INNOVEX INC/MN	8,343.000	31.37
		INOGEN INC	1,200.000	53,520.00
		INOVIO PHARMACEUTICALS INC	9,851.000	80,384.16
		INPEX CORP	95,600.000	1,087,135.96
		INPLAY TECHNOLOGIES INC COM	6,200.000	0.00
		INSIGHT ENTERPRISES INC	5,777.000	172,790.07
		INSIGNIA SYSTEMS INC	2,476.000	6,759.48
		INSITE VISION INC	6,462.000	1,150.24
		INSMED INC	10,357.000	252,917.94
		INSPERITY INC	4,783.000	243,454.70

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		INSTEEL INDUSTRIES INC	4,371.000	81,737.70
		INSTITUTIONAL FINANCIAL MARKET	376.000	526.40
		INSULET CORP	9,462.000	293,180.08
		INSYS THERAPEUTICS INC	2,000.000	71,840.00
		INTEGRA BANK CORP	2,671.000	0.25
		INTEGRA LIFESCIENCES HOLDINGS	3,529.000	237,748.73
		INTEGRAL VISION INC	4,289.000	10.29
		INTEGRATED DEVICE TECHNOLOGY I	110,234.000	2,392,077.80
		INTEGRATED ELECTRICAL SERVICES	280.000	1,988.00
		INTEGRATED SILICON SOLUTION IN	4,411.000	97,659.54
		INTEL CORP	661,514.000	20,119,948.32
		INTELIQUENT INC	3,970.000	73,048.00
		INTELLICHECK MOBILISA INC	176.000	242.88
		INTER PARFUMS INC	4,245.000	144,032.85
		INTERACTIVE BROKERS GROUP INC	6,246.000	259,583.76
		INTERACTIVE INTELLIGENCE GROUP	3,930.000	174,767.10
		INTERCONTINENTAL EXCHANGE INC	11,187.000	2,501,525.07
		INTERDIGITAL INC/PA	6,937.000	394,645.93
		INTEREP NATIONAL RADIO SALES I	3,193.000	0.32
		INTERFACE INC	9,284.000	232,564.20
		INTERLINK ELECTRONICS INC	629.000	5,283.60
		INTERMET CORP	20,500.000	0.00
		INTERNAP CORP	6,360.000	58,830.00
		INTERNATIONAL BANCSHARES CORP	8,579.000	230,517.73
		INTERNATIONAL BUSINESS MACHINE	91,667.000	14,910,554.22
		INTERNATIONAL CONSOLIDATED AIR	60,029.000	467,034.45
		INTERNATIONAL FLAVORS & FRAGRA	8,097.000	884,921.13
		INTERNATIONAL ISOTOPES INC	831.000	66.48
		INTERNATIONAL PAPER CO	138,302.000	6,581,792.18
		INTERNATIONAL SHIPHOLDING CORP	3,160.000	20,160.80
		INTERNATIONAL SPEEDWAY CORP	4,181.000	153,317.27
		INTERNET AMERICA INC	2,581.000	154.86
		INTERNET PATENTS CORP	294.000	887.88
		INTERPHASE CORP	1,377.000	1,060.29
		INTERPLAY ENTERTAINMENT CORP	12,923.000	144.74
		INTERPUBLIC GROUP OF COS INC/T	41,333.000	796,486.91
		INTERSECT ENT INC	1,504.000	43,059.52
		INTERSIL CORP	19,153.000	239,604.03
		INTERVAL LEISURE GROUP INC	11,143.000	254,617.55

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		INTERVISUAL BOOKS INC	5,600.000	5.60
		INTESA SANPAOLO SPA	4,513,225.000	16,353,121.98
		INTEST CORP	1,660.000	7,237.60
		INTEVAC INC	2,448.000	14,320.80
		INTL. FCSTONE INC	3,648.000	121,259.52
		INTRA-CELLULAR THERAPIES INC	1,900.000	60,705.00
		INTREPID POTASH INC	8,171.000	97,561.74
		INTRICON CORP	2,607.000	19,057.17
		INTRUSION INC	1,848.000	3,234.00
		INTUIT INC	27,594.000	2,780,647.38
		INTUITIVE SURGICAL INC	3,689.000	1,787,320.50
		INUVO INC	1,228.000	3,757.68
		INVACARE CORP	9,663.000	209,010.69
		INVENSENSE INC	8,528.000	128,772.80
		INVERSIONES AGUAS METROPOLITAN	213,480.000	324,130.49
		INVESCO LTD	165,272.000	6,196,047.28
		INVESCO MORTGAGE CAPITAL INC	20,506.000	293,645.92
		INVESTMENT TECHNOLOGY GROUP IN	5,778.000	143,294.40
		INVESTORS BANCORP INC	61,592.000	757,581.60
		INVESTORS REAL ESTATE TRUST	76,362.000	545,224.68
		INVESTORS TITLE CO	897.000	62,798.97
		INVIVO THERAPEUTICS HOLDINGS C	2,279.000	36,783.06
		ION GEOPHYSICAL CORP	27,109.000	29,006.63
		IPASS INC	7,205.000	7,565.25
		IPC HEALTHCARE INC	4,965.000	275,011.35
		IRADIMED CORP	1,250.000	29,087.50
		IRIDEX CORP	2,567.000	21,177.75
		IRIDIUM COMMUNICATIONS INC	5,780.000	52,540.20
		IROBOT CORP	4,375.000	139,475.00
		IRON MOUNTAIN INC	53,972.000	1,673,132.00
		ISHARES CORE S&P MIDCAP ETF	2,168,611.000	325,248,277.78
		ISHARES MSCI ACWI EX US ETF	102,499.000	4,528,405.82
		ISLE OF CAPRI CASINOS INC	7,801.000	141,588.15
		ISRAEL DISCOUNT BANK LTD	1,403,956.000	2,696,336.88
		ISTAR INC	7,120.000	94,838.40
		ITERIS INC	3,358.000	5,943.66
		ITRON INC	7,058.000	243,077.52
		ITT CORP	100,295.000	4,196,342.80
		ITT EDUCATIONAL SERVICES INC	3,773.000	14,978.81

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ITUS CORP	1,695.280	6,357.30
		ITV PLC	2,700,000.000	11,180,481.57
		ITZYOURMALL INC	17.000	0.00
		IXIA	23,366.000	290,673.04
		IXYS CORP	6,087.000	93,131.10
		J SAINSBURY PLC	542,100.000	2,261,843.46
		J&J SNACK FOODS CORP	4,065.000	449,873.55
		J2 GLOBAL INC	18,672.000	1,268,575.68
		JACK IN THE BOX INC	11,544.000	1,017,719.04
		JACLYN INC	337.000	1,641.19
		JACO ELECTRONICS INC	1,562.000	54.67
		JACOBS ENGINEERING GROUP INC	12,571.000	510,634.02
		JAKKS PACIFIC INC	9,120.000	90,196.80
		JAMES HARDIE INDUSTRIES PLC	358,742.000	4,775,628.03
		JAMES RIVER COAL CO	5,152.000	56.67
		JANUS CAPITAL GROUP INC	22,012.000	376,845.44
		JAPAN AIRLINES CO LTD	101,000.000	3,524,455.32
		JAPAN TOBACCO INC	207,900.000	7,408,555.52
		JARDEN CORP	65,480.000	3,388,590.00
		JAVELIN MORTGAGE INVESTMENT CO	3,638.000	25,902.56
		JAZZ PHARMACEUTICALS PLC	24,295.000	4,277,620.65
		JER INVESTORS TRUST INC	786.000	27.51
		JIANGSU EXPRESSWAY CO LTD	454,316.000	596,569.76
		JINTIAN PHARMACEUTICAL GROUP L	5,581,000.000	2,987,552.48
		JM SMUCKER CO/THE	33,302.000	3,610,269.82
		JOE'S JEANS INC	1,337.000	254.03
		JOHN B SANFILIPPO & SON INC	784.000	40,689.60
		JOHN BEAN TECHNOLOGIES CORP	4,666.000	175,394.94
		JOHN LAING INFRASTRUCTURE	439,329.000	842,937.91
		JOHN WOOD GROUP PLC	207,600.000	2,104,244.29
		JOHNSON & JOHNSON	319,668.000	31,154,843.28
		JOHNSON CONTROLS INC	65,545.000	3,246,443.85
		JOHNSON OUTDOORS INC	2,069.000	48,724.95
		JOURNAL MEDIA GROUP INC	1,536.000	12,733.44
		JOURNAL REGISTER CO COM	18,400.000	0.00
		JOY GLOBAL INC	9,755.000	353,131.00
		JPMORGAN CHASE & CO	526,512.000	35,676,453.12
		JUNIPER NETWORKS INC	35,174.000	913,468.78
		JUNIPER PHARMACEUTICALS INC	747.000	6,835.05

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		K12 INC	3,085.000	39,025.25
		KA WANG HOLDING INC	2.000	0.42
		KADANT INC	2,316.000	109,315.20
		KAISER ALUMINUM CORP	2,620.000	217,669.60
		KAMAN CORP	4,164.000	174,638.16
		KANSAS CITY LIFE INSURANCE CO	1,703.000	77,844.13
		KANSAS CITY SOUTHERN	11,065.000	1,009,128.00
		KAPSTONE PAPER AND PACKAGING C	13,358.000	308,836.96
		KAR AUCTION SERVICES INC	75,245.000	2,814,163.00
		KARYOPHARM THERAPEUTICS INC	2,042.000	55,562.82
		KATY INDUSTRIES INC	5,499.000	16,771.95
		KB FINANCIAL GROUP INC	66,557.000	2,201,759.67
		KB HOME	10,256.000	170,249.60
		KBC GROEP NV	130,000.000	8,682,069.24
		KBR INC	202,105.000	3,937,005.40
		KDDI CORP	201,300.000	4,859,560.86
		KEARNY FINANCIAL CORP/MD	11,398.000	127,201.68
		KELLOGG CO	25,079.000	1,572,453.30
		KELLY SERVICES INC	84,103.000	1,290,981.05
		KEMET CORP	3,326.000	9,578.88
		KEMPER CORP	6,504.000	250,729.20
		KENNEDY-WILSON HOLDINGS INC	9,112.000	224,064.08
		KEPPEL DC REIT	862,843.000	672,844.52
		KEPPEL INFRASTRUCTURE TRUST	8,933,166.000	3,615,726.32
		KERRY GROUP PLC	72,050.000	5,337,691.53
		KERYX BIOPHARMACEUTICALS INC	5,436.000	54,251.28
		KEURIG GREEN MOUNTAIN INC	11,559.000	885,766.17
		KEWAUNEE SCIENTIFIC CORP	538.000	8,844.72
		KEY ENERGY SERVICES INC	21,021.000	37,837.80
		KEY TECHNOLOGY INC	1,142.000	15,074.40
		KEY TRONIC CORP	8,083.000	87,862.21
		KEYCORP	84,911.000	1,275,363.22
		KEYENCE CORP	32,000.000	17,275,527.11
		KEYSTONE CONS INDS INC	5,800.000	0.00
		KFORCE INC	7,893.000	180,512.91
		KID BRANDS INC	2,768.000	3.32
		KILLAM PROPERTIES INC NEW	180,064.000	1,469,704.16
		KIMBALL ELECTRONICS INC	5,276.000	76,976.84
		KIMBALL INTERNATIONAL INC	7,036.000	85,557.76

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		KIMBERLY-CLARK CORP	43,119.000	4,569,320.43
		KIMCO REALTY CORP	41,314.000	931,217.56
		KINDER HOLDING CORP	300.000	0.03
		KINDER MORGAN INC/DE	238,689.000	9,163,270.71
		KINDRED HEALTHCARE INC	16,078.000	326,222.62
		KINGS ROAD ENTERTAINMENT INC	4,000.000	0.40
		KIRKLAND'S INC	412.000	11,482.44
		KITE REALTY GROUP TRUST	3,548.000	86,819.56
		KLA-TENCOR CORP	16,008.000	899,809.68
		KMG CHEMICALS INC	463.000	11,778.72
		KNIGHT TRANSPORTATION INC	10,889.000	291,171.86
		KNOLL INC	12,191.000	305,140.73
		KOBENHAVNS LUFTHAVNE	13.000	7,077.36
		KOHL'S CORP	89,416.000	5,598,335.76
		KONA GRILL INC	1,904.000	36,956.64
		KONINKLIJKE AHOLD NV ADR	108,633.000	2,049,904.71
		KONINKLIJKE KPN NV	1,407,906.000	5,380,602.81
		KONINKLIJKE PHILIPS NV	132,273.000	3,363,179.12
		KOPIN CORP	11,587.000	39,975.15
		KOPPERS HOLDINGS INC	4,903.000	121,202.16
		KOREA ELECTRIC POWER CORP	22,732.000	933,368.06
		KOREAN REINSURANCE CO	280,400.000	3,091,953.33
		KORN/FERRY INTERNATIONAL	7,682.000	267,103.14
		KOSS CORP	6,974.000	16,109.94
		KRAFT FOODS GROUP INC	59,285.000	5,047,524.90
		KRATON PERFORMANCE POLYMERS IN	3,500.000	83,580.00
		KRATOS DEFENSE & SECURITY SOLU	3,477.000	21,905.10
		KREISLER MANUFACTURING CORP	389.000	4,181.75
		KRISPY KREME DOUGHNUTS INC	9,967.000	191,964.42
		KROGER CO/THE	68,367.000	4,957,291.17
		KRONOS WORLDWIDE INC	2,728.000	29,898.88
		KRUNG THAI BANK PCL	4,448,100.000	2,252,002.51
		KUBOTA CORP	896,000.000	14,216,351.88
		KULICKE & SOFFA INDUSTRIES INC	6,982.000	81,759.22
		KVH INDUSTRIES INC	3,754.000	50,491.30
		L BRANDS INC	24,548.000	2,104,500.04
		L-3 COMMUNICATIONS HOLDINGS IN	12,244.000	1,388,224.72
		LA JOLLA PHARMACEUTICAL CO	1,950.000	47,794.50
		LA-Z-BOY INC	7,925.000	208,744.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
	LABORATORY CORP OF AMERICA HOL	35,919.000	4,354,101.18
	LACLEDE GROUP INC/THE	5,612.000	292,160.72
	LADENBURG THALMANN FINANCIAL S	6,179.000	21,626.50
	LAFARGEHOLCIM LTD	24,437.000	1,804,240.54
	LAKE SUNAPEE BANK GROUP	975.000	14,069.25
	LAKELAND BANCORP INC	1,208.000	14,363.12
	LAKELAND FINANCIAL CORP	1,264.000	54,819.68
	LAKELAND INDUSTRIES INC	1,079.000	12,311.39
	LAM RESEARCH CORP	15,848.000	1,289,234.80
	LANCASTER COLONY CORP	4,010.000	364,308.50
	LANDAUER INC	2,921.000	104,104.44
	LANDEC CORP	3,787.000	54,646.41
	LANNETT CO INC	28,569.000	1,698,141.36
	LANTRONIX INC	1,462.000	2,412.30
	LANXESS AG	25,819.000	1,521,514.65
	LAREDO PETROLEUM INC	10,350.000	130,203.00
	LARGE SCALE BIOLOGY CORP COM NEW	4,040.000	0.00
	LASALLE HOTEL PROPERTIES	15,804.000	560,409.84
	LASERSIGHT INC COM NEW	413.000	0.00
	LATTICE SEMICONDUCTOR CORP	11,754.000	69,231.06
	LAWSON PRODUCTS INC/DE	1,742.000	40,902.16
	LAYNE CHRISTENSEN CO	2,646.000	23,681.70
	LAZARD EMERG MKT EQY-INST	5,130,094.502	87,262,907.48
	LAZARD LTD	43,930.000	2,470,623.20
	LAZARE KAPLAN INTERNATIONAL IN	4,018.000	4,741.24
	LB FOSTER CO	3,210.000	111,098.10
	LEAP WIRELESS INTL CONTRA	5,840.000	0.00
	LEAPFROG ENTERPRISES INC	4,945.000	6,923.00
	LEAR CORP COM	10,600.000	0.00
	LEARNING TREE INTERNATIONAL IN	3,072.000	3,962.88
	LECG CORP	659.000	3.30
	LEGACYTEXAS FINANCIAL GROUP IN	11,819.000	356,933.80
	LEGG MASON INC	9,764.000	503,138.92
	LEGGETT & PLATT INC	13,793.000	671,443.24
	LEIDOS HOLDINGS INC	7,500.000	302,775.00
	LEMAITRE VASCULAR INC	4,227.000	50,977.62
	LENDINGTREE INC	800.000	62,888.00
	LENNAR CORP	17,870.000	912,084.80
	LENOX GROUP INC COM	6,400.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		LEUCADIA NATIONAL CORP	31,562.000	766,325.36
		LEVEL 3 COMMUNICATIONS INC	152,953.000	8,056,034.51
		LEXICON PHARMACEUTICALS INC	8,602.000	69,246.10
		LEXINGTON REALTY TRUST	203,808.000	1,728,291.84
		LEXMARK INTERNATIONAL INC	28,861.000	1,275,656.20
		LG CHEM LTD	5,910.000	1,475,579.09
		LG ELECTRONICS INC	14,872.000	629,305.00
		LGL GROUP INC/THE	498.000	2,196.18
		LHC GROUP INC	4,819.000	184,326.75
		LIANHUA SUPERMARKET HOLDINGS C	957,000.000	655,483.68
		LIBBEY INC	3,044.000	126,143.36
		LIBERTY GLOBAL PLC	205,100.000	10,957,592.20
		LIBERTY HOMES INC	1,312.000	26.24
		LIBERTY PROPERTY TRUST	193,013.000	6,218,878.86
		LIBERTY TRIPADVISOR HOLDINGS I	9,250.000	298,035.00
		LICT CORP	10.000	54,000.00
		LIFE PARTNERS HOLDINGS INC	1,668.000	16.68
		LIFEPOINT HEALTH INC	7,019.000	610,302.05
		LIFESTYLE INTERNATIONAL HOLDIN	591,000.000	1,096,230.27
		LIFETIME BRANDS INC	2,244.000	33,143.88
		LIGAND PHARMACEUTICALS INC	7,537.000	760,483.30
		LIGHTPATH TECHNOLOGIES INC	791.000	1,392.16
		LIMELIGHT NETWORKS INC	7,422.000	29,242.68
		LINCOLN EDUCATIONAL SERVICES C	1,981.000	4,001.62
		LINCOLN NATIONAL CORP	87,526.000	5,183,289.72
		LINDSAY CORP	2,455.000	215,819.05
		LINEAR TECHNOLOGY CORP	23,970.000	1,060,193.10
		LINNCO LLC	13,796.000	130,372.20
		LINTEC CORP	104,500.000	2,388,644.49
		LION BIOTECHNOLOGIES INC	3,650.000	33,470.50
		LIONBRIDGE TECHNOLOGIES INC	4,684.000	28,900.28
		LIPID SCIENCES INC	7,118.000	0.00
		LIQUIDITY SERVICES INC	4,565.000	43,960.95
		LIQUIDMETAL TECHNOLOGIES INC	12,923.000	1,672.24
		LITHIA MOTORS INC	3,392.000	383,838.72
		LITTELFUSE INC	3,499.000	332,020.11
		LIVE MICROSYSTEMS INC	1,765.000	547.15
		LIVEPERSON INC	11,373.000	111,569.13
		LIXIL GROUP CORP	89,800.000	1,783,303.94

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		LLOYDS BANKING GROUP PLC	7,993,374.000	10,715,673.21
		LMI AEROSPACE INC	2,487.000	24,894.87
		LOCKHEED MARTIN CORP	26,781.000	4,978,587.90
		LOEWS CORP	29,739.000	1,145,248.89
		LOGIC DEVICES INC	306.000	4.90
		LOGMEIN INC	3,145.000	202,821.05
		LOJACK CORP	3,926.000	13,544.70
		LONDON STOCK EXCHANGE GROUP PL	130,322.000	4,857,490.60
		LOOKSMART LTD	1,377.000	858.97
		LORAL SPACE & COMMUNICATIONS I	2,674.000	168,782.88
		LOUISIANA-PACIFIC CORP	24,675.000	420,215.25
		LOWE'S COS INC	146,657.000	9,821,619.29
		LRAD CORP	2,339.000	4,654.61
		LS STARRETT CO/THE	1,102.000	16,530.00
		LSB INDUSTRIES INC	3,358.000	137,140.72
		LSI INDUSTRIES INC	3,271.000	30,551.14
		LTC PROPERTIES INC	23,057.000	959,171.20
		LTV CORP	50,656.000	0.00
		LUBY'S INC	5,936.000	28,789.60
		LUKOIL PJSC ADR	54,000.000	2,425,140.00
		LUMBER LIQUIDATORS HOLDINGS IN	7,873.000	163,049.83
		LUMINENT MORTGAGE CAPITAL INC	17,500.000	0.00
		LUMINEX CORP	7,497.000	129,398.22
		LUMOS NETWORKS CORP	4,125.000	61,008.75
		LUNA INNOVATIONS INC	1,719.000	1,719.00
		LUXOFT HOLDING INC	2,512.000	142,053.60
		LUXOTTICA GROUP SPA	126,677.000	8,419,210.58
		LYDALL INC	3,680.000	108,780.80
		LYONDELLBASELL INDUSTRIES NV	82,922.000	8,584,085.44
		M&T BANK CORP	13,310.000	1,662,818.30
		M/I HOMES INC	3,044.000	75,095.48
		MABVAX THERAPEUTICS HOLDINGS I	23.000	53.36
		MACATAWA BANK CORP	6,964.000	36,909.20
		MACDONALD DETTWILER & ASSOC	63,420.000	4,636,423.89
		MACERICH CO/THE	14,099.000	1,051,785.40
		MACK-CALI REALTY CORP	14,092.000	259,715.56
		MACQUARIE INFRASTRUCTURE CORP	39,977.000	3,303,299.51
		MACROGENICS INC	2,964.000	112,543.08
		MACY'S INC	39,823.000	2,686,857.81

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MAGAZINE LUIZA SA	574,900.000	653,295.45
		MAGELLAN HEALTH INC	5,453.000	382,091.71
		MAGELLAN MIDSTREAM PARTNERS LP	142,089.000	10,426,490.82
		MAGELLAN PETROLEUM CORP	4,874.000	2,047.08
		MAGNA ENTERTAINMENT CORP	225.000	0.00
		MAGNA INTERNATIONAL INC	37,880.000	2,124,689.20
		MAGNACHIP SEMICONDUCTOR CORP	2,963.000	22,874.36
		MAGNETEK INC	317.000	10,907.97
		MAGNUM HUNTER RES CORP DEL WT EXP 04/15/2016	259.000	0.00
		MAGNUM HUNTER RESOURCES CORP	26,473.000	49,504.51
		MAIDEN HOLDINGS LTD	16,559.000	261,301.02
		MAINSOURCE FINANCIAL GROUP INC	3,065.000	67,276.75
		MAJESCO	248.949	1,309.47
		MAKITA CORP	117,900.000	6,397,711.38
		MALLINCKRODT PLC	11,709.000	1,378,383.48
		MANHATTAN ASSOCIATES INC	14,576.000	869,458.40
		MANHATTAN BRIDGE CAPITAL INC	446.000	1,957.94
		MANNATECH INC	282.000	5,047.80
		MANNKIND CORP	38,921.000	221,460.49
		MANTECH INTERNATIONAL CORP/VA	3,752.000	108,808.00
		MANULIFE FINANCIAL CORP	90,093.000	1,674,923.73
		MAPFRE SA	714,300.000	2,456,860.14
		MAPLETREE GREATER CHINA COMMER	2,064,635.000	1,564,001.26
		MAPLETREE LOGISTICS TRUST	275,392.000	231,112.48
		MARATHON OIL CORP	67,560.000	1,793,042.40
		MARATHON PETROLEUM CORP	109,779.000	5,742,539.49
		MARCHEX INC	3,081.000	15,250.95
		MARCUS & MILLICHAP INC	1,050.000	48,447.00
		MARCUS CORP/THE	3,593.000	68,913.74
		MARINA BIOTECH INC	38.000	18.16
		MARINE HARVEST ASA	200,100.000	2,286,493.82
		MARINE PRODUCTS CORP	7,720.000	48,172.80
		MARINEMAX INC	2,256.000	53,038.56
		MARKETAXESS HOLDINGS INC	7,024.000	651,616.48
		MARKWEST ENERGY PARTNERS LP	94,086.000	5,304,568.68
		MARLIN BUSINESS SERVICES CORP	1,775.000	29,962.00
		MARRIOTT INTERNATIONAL	194,414.000	0.00
		MARRIOTT INTERNATIONAL INC/MD	20,641.000	1,535,483.99
		MARRIOTT VACATIONS WORLDWIDE C	4,129.000	378,835.75

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MARSH & MCLENNAN COS INC	53,892.000	3,055,676.40
		MARTEN TRANSPORT LTD	3,799.000	82,438.30
		MARTHA STEWART LIVING OMNIMEDI	7,955.000	49,639.20
		MARTIN INDS INC DEL	9,400.000	0.00
		MARTIN MARIETTA MATERIALS INC	6,214.000	879,343.14
		MARTIN MIDSTREAM PARTNERS LP	11,385.000	352,479.60
		MARVELL TECHNOLOGY GROUP LTD	59,200.000	780,552.00
		MASCO CORP	34,793.000	927,929.31
		MASIMO CORP	8,998.000	348,582.52
		MASTEC INC	10,449.000	207,621.63
		MASTECH HOLDINGS INC	745.000	6,302.70
		MASTERCARD INC	125,322.000	11,715,100.56
		MATADOR RESOURCES CO	8,640.000	216,000.00
		MATAHARI DEPARTMENT STORE TBK	8,779,842.000	10,898,705.41
		MATERION CORP	5,824.000	205,296.00
		MATRIX SERVICE CO	3,839.000	70,176.92
		MATSON INC	4,716.000	198,260.64
		MATSUMOTOKIYOSHI HOLDINGS CO L	57,800.000	2,668,818.54
		MATTEL INC	85,916.000	2,207,182.04
		MATTERSIGHT CORP	1,398.000	8,248.20
		MATTHEWS INTERNATIONAL CORP	5,714.000	303,641.96
		MATTRESS FIRM HOLDING CORP	2,450.000	149,327.50
		MATTSON TECHNOLOGY INC	5,888.000	19,724.80
		MAUI LAND & PINEAPPLE CO INC	355.000	2,016.40
		MAXCO INC	3,300.000	0.00
		MAXIMUS INC	11,013.000	723,884.49
		MAXLINEAR INC	852.000	10,309.20
		MAXUS TECHNOLOGY CORP COM	94.000	0.00
		MAXWELL TECHNOLOGIES INC	3,209.000	19,157.73
		MB FINANCIAL INC	10,527.000	362,549.88
		MBIA INC	20,566.000	123,601.66
		MBT FINANCIAL CORP	2,523.000	14,482.02
		MCCLATCHY CO/THE	8,528.000	9,210.24
		MCCORMICK & CO INC/MD	12,790.000	1,035,350.50
		MCDERMOTT INTERNATIONAL INC	36,443.000	194,605.62
		MCDONALD'S CORP	95,943.000	9,121,301.01
		MCEWEN MINING INC	49,992.000	47,937.33
		MCGRATH RENTCORP	4,359.000	132,644.37
		MCGRAW HILL FINANCIAL INC	27,396.000	2,751,928.20

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MCKESSON CORP	23,177.000	5,210,421.37
		MCRAE INDUSTRIES INC	1,002.000	29,559.00
		MDC HOLDINGS INC	4,882.000	146,313.54
		MEAD JOHNSON NUTRITION CO	37,153.000	3,351,943.66
		MEADOWBROOK INSURANCE GROUP IN	22,965.000	197,499.00
		MEADWESTVACO CORP	42,497.000	2,005,433.43
		MECHANICAL TECHNOLOGY INC	831.000	1,096.92
		MECKLERMEDIA CORP	970.000	244.05
		MEDASSETS INC	9,414.000	207,672.84
		MEDCATH CORP	2,594.000	0.00
		MEDIA GENERAL INC	12,649.000	208,961.48
		MEDIATEK INC	76,000.000	1,039,459.38
		MEDICAL PROPERTIES TRUST INC	163,953.000	2,149,423.83
		MEDICAL STAFFING NETWORK HOLDI	6,387.000	0.00
		MEDICINES CO/THE	8,569.000	245,159.09
		MEDIDATA SOLUTIONS INC	9,362.000	508,543.84
		MEDIOLANUM SPA	612,397.000	5,049,262.26
		MEDIS TECHNOLOGIES LTD	7,776.000	0.00
		MEDIVATION INC	2,200.000	251,240.00
		MEDNAX INC	19,505.000	1,445,515.55
		MEDTRONIC PLC	142,642.000	10,569,772.20
		MEETME INC	87.000	147.90
		MEG ENERGY CORP	136,900.000	2,236,981.85
		MEI PHARMA INC	111.000	189.81
		MELA SCIENCES INC	236.000	271.40
		MEMORIAL PRODUCTION PARTNERS L	17,695.000	262,770.75
		MEN'S WEARHOUSE INC/THE	8,167.000	523,259.69
		MENTOR GRAPHICS CORP	15,298.000	404,326.14
		MERCADOLIBRE INC	43,900.000	6,220,630.00
		MERCANTILE BANK CORP	864.000	18,498.24
		MERCHANTS BANCSHARES INC/VT	1,437.000	47,521.59
		MERCK & CO INC	282,791.000	16,099,291.63
		MERCURY GENERAL CORP	1,691.000	94,104.15
		MERCURY SYSTEMS INC	3,239.000	47,418.96
		MEREDITH CORP	4,939.000	257,568.85
		MERGE HEALTHCARE INC	1,401.000	6,724.80
		MERIDIAN BANCORP INC	2,250.000	30,172.50
		MERIDIAN BIOSCIENCE INC	7,473.000	139,296.72
		MERIT MEDICAL SYSTEMS INC	5,258.000	113,257.32

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
	MERITAGE HOMES CORP	5,543.000	261,019.87
	MERITOR INC	10,144.000	133,089.28
	MERRIMACK PHARMACEUTICALS INC	14,071.000	173,987.92
	MESA AIR GROUP INC	29,700.000	0.00
	MESTEK INC	2,231.000	47,096.41
	META FINANCIAL GROUP INC	3,811.000	163,568.12
	METABOLIX INC	323.000	1,211.25
	METALICO INC	5,037.000	2,568.87
	METAWAVE COMMNS CORP OC-COM	17,800.000	0.00
	METHODE ELECTRONICS INC	5,896.000	161,845.20
	METLIFE INC	128,288.000	7,182,845.12
	METRO AG	39,778.000	1,253,387.92
	METRO BANCORP INC	3,004.000	78,524.56
	METRO INC	92,500.000	2,483,559.62
	METRO ONE TELECOMMUNICATIONS	4,577.000	59.50
	MEXCO ENERGY CORP	119.000	554.54
	MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND	1,486,533.200	38,672,161.20
	MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL	8,959,173.480	129,908,015.46
	MFRI INC	3,123.000	18,894.15
	MGE ENERGY INC	4,687.000	181,527.51
	MGIC INVESTMENT CORP	14,317.000	162,927.46
	MGP INGREDIENTS INC	3,652.000	61,426.64
	MICHAEL KORS HOLDINGS LTD	19,889.000	837,128.01
	MICREL INC	9,373.000	130,284.70
	MICRO COMPONENT TECHNOLOGY INC	10,388.000	0.00
	MICROCHIP TECHNOLOGY INC	20,252.000	960,451.10
	MICROLOG CORP	831.000	0.00
	MICRON TECHNOLOGY INC	203,984.000	3,843,058.56
	MICROSEMI CORP	14,338.000	501,113.10
	MICROSOFT CORP	1,001,062.000	44,196,887.30
	MICROSTRATEGY INC	1,453.000	247,126.24
	MICROVISION INC	251.000	753.00
	MICROWAVE FILTER CO INC	1,944.000	894.24
	MIDDLESEX WATER CO	6,375.000	143,820.00
	MIDSOUTH BANCORP INC	471.000	7,187.46
	MILLER INDUSTRIES INC/TN	2,348.000	46,842.60
	MIMEDX GROUP INC	11,966.000	138,685.94
	MINERALS TECHNOLOGIES INC	6,561.000	447,000.93
	MIRANT CORPORATION COM	51,800.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MIRATI THERAPEUTICS INC	950.000	29,896.50
		MISONIX INC	1,644.000	15,618.00
		MISSISSIPPI CHEM CORP NEW COM	25,140.000	0.00
		MITCHAM INDUSTRIES INC	2,140.000	8,966.60
		MITEK SYSTEMS INC	1,742.000	6,602.18
		MITSUBISHI UFJ FINANCIAL GROUP	313,700.000	2,255,491.71
		mitsui & co ltd	230,100.000	3,126,230.76
		MKS INSTRUMENTS INC	7,391.000	280,414.54
		MOBILE MINI INC	4,569.000	192,080.76
		MOCON INC	1,941.000	30,958.95
		MODERN TIMES GROUP MTG AB	82,500.000	2,211,268.45
		MODINE MANUFACTURING CO	2,520.000	27,039.60
		MODUSLINK GLOBAL SOLUTIONS INC	21,561.000	73,307.40
		MOHAWK INDUSTRIES INC	6,219.000	1,187,207.10
		MOLECULAR INSIGHT PHARMACEUTIC	3,910.000	0.00
		MOLINA HEALTHCARE INC	4,702.000	330,550.60
		MOLSON COORS BREWING CO	26,309.000	1,836,631.29
		MOMENTA PHARMACEUTICALS INC	8,318.000	189,733.58
		MONARCH CASINO & RESORT INC	2,559.000	52,613.04
		MONARCH SERVICES INC	350.000	3.85
		MONDELEZ INTERNATIONAL INC	162,817.000	6,698,291.38
		MONEYGRAM INTERNATIONAL INC	239.000	2,196.41
		MONMOUTH REAL ESTATE INVESTMEN	72,378.000	703,514.16
		MONOLITHIC POWER SYSTEMS INC	4,987.000	252,890.77
		MONOTYPE IMAGING HOLDINGS INC	4,266.000	102,853.26
		MONRO MUFFLER BRAKE INC	4,810.000	298,989.60
		MONSANTO CO	47,656.000	5,079,653.04
		MONSTER BEVERAGE CORP	16,349.000	2,191,092.98
		MONSTER WORLDWIDE INC	11,188.000	73,169.52
		MONTPELIER RE HOLDINGS LTD	10,907.000	430,826.50
		MOODY'S CORP	17,807.000	1,922,443.72
		MOOG INC	7,389.000	522,254.52
		MOORE HANDLEY INC	612.000	0.06
		MORGAN GROUP HOLDING CO	481.000	192.40
		MORGAN STANLEY	252,908.000	9,810,301.32
		MORGANS HOTEL GROUP CO	1,735.000	11,693.90
		MOSAIC CO/THE	95,585.000	4,478,157.25
		MOSSIMO INC	12,487.000	311,800.39
		MOSYS INC	6,895.000	13,100.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MOTOROLA SOLUTIONS INC	32,257.000	1,849,616.38
		MOVADO GROUP INC	4,874.000	132,377.84
		MOVIE GALLERY INC COM	15,125.000	0.00
		MPLX LP	51,927.000	3,706,549.26
		MRV COMMUNICATIONS INC	1,131.000	13,798.20
		MSA SAFETY INC	6,609.000	320,602.59
		MSC INDUSTRIAL DIRECT CO INC	3,395.000	236,869.15
		MSCI EMERGE MARKET FREE B	1,473,961.510	48,955,168.56
		MSCI EMERGING MARKETS FREE	2,955,122.330	127,168,848.98
		MTS SYSTEMS CORP	3,850.000	265,457.50
		MTU AERO ENGINES AG	71,215.000	6,694,569.92
		MUELLER INDUSTRIES INC	13,058.000	453,373.76
		MUELLER WATER PRODUCTS INC	19,850.000	180,635.00
		MUENCHENER RUECKVERSICHERUNGS-	16,100.000	2,852,240.58
		MULTI-COLOR CORP	1,427.000	91,156.76
		MULTI-FINELINE ELECTRONIX INC	4,311.000	94,238.46
		MURPHY OIL CORP	16,745.000	696,089.65
		MURPHY USA INC	2,400.000	133,968.00
		MUTUALFIRST FINANCIAL INC	2,401.000	55,775.23
		MYERS INDUSTRIES INC	20,266.000	385,054.00
		MYLAN NV	68,382.000	4,640,402.52
		MYR GROUP INC	3,927.000	121,579.92
		MYREXIS INC	3,666.000	546.60
		MYRIAD GENETICS INC	12,475.000	424,025.25
		N-VIRO INTERNATIONAL CORP	846.000	905.22
		NABORS INDUSTRIES LTD	128,420.000	1,853,100.60
		NACCO INDUSTRIES INC	892.000	54,197.92
		NANOGEN INC	7,205.000	0.00
		NANOMETRICS INC	4,270.000	68,832.40
		NANOPHASE TECHNOLOGIES CORP	2,437.000	1,023.54
		NANOSPHERE INC	100.000	324.00
		NANOSTRING TECHNOLOGIES INC	1,850.000	28,527.00
		NAPCO SECURITY TECHNOLOGIES IN	3,942.000	22,587.66
		NASB FINANCIAL INC	2,121.000	56,206.50
		NASDAQ OMX GROUP INC/THE	11,854.000	578,593.74
		NATIONAL BANK HOLDINGS CORP	7,538.000	157,016.54
		NATIONAL BEVERAGE CORP	12,622.000	283,868.78
		NATIONAL CINEMEDIA INC	29,054.000	463,701.84
		NATIONAL FUEL GAS CO	16,783.000	988,350.87

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NATIONAL GRID PLC ADR	70,383.000	4,544,630.31
		NATIONAL HEALTH INVESTORS INC	12,509.000	779,310.70
		NATIONAL HEALTHCARE CORP	2,575.000	167,349.25
		NATIONAL HOLDINGS CORP	83.000	296.31
		NATIONAL INTERSTATE CORP	2,264.000	61,852.48
		NATIONAL OILWELL VARCO INC	38,824.000	1,874,422.72
		NATIONAL PENN BANCSHARES INC	71,597.000	243,614.16
		NATIONAL PRESTO INDUSTRIES INC	1,392.000	111,805.44
		NATIONAL RECORD MART INC	8,200.000	0.00
		NATIONAL RESEARCH CORP	5,698.000	96,143.08
		NATIONAL STORAGE AFFILIATES TR	41,642.000	516,360.80
		NATIONAL WESTERN LIFE INSURANC	453.000	108,488.97
		NATURAL ALTERNATIVES INTERNATI	2,932.000	16,609.78
		NATURAL GAS SERVICES GROUP INC	1,866.000	42,582.12
		NATURE'S SUNSHINE PRODUCTS INC	3,183.000	43,543.44
		NATUS MEDICAL INC	9,822.000	418,024.32
		NAUTILUS INC	4,597.000	98,881.47
		NAVIDEA BIOPHARMACEUTICALS INC	525.000	845.25
		NAVIENT CORP	38,939.000	709,079.19
		NAVIGANT CONSULTING INC	6,654.000	98,944.98
		NAVIGATORS GROUP INC/THE	1,658.000	128,594.48
		NAVISTAR INTERNATIONAL CORP	7,547.000	170,788.61
		NBT BANCORP INC	7,668.000	200,671.56
		NCI BUILDING SYSTEMS INC	863.000	13,005.41
		NCI INC	1,747.000	18,046.51
		NEENAH PAPER INC	4,139.000	244,035.44
		NEKTAR THERAPEUTICS	19,923.000	249,236.73
		NELNET INC	6,699.000	290,133.69
		NEOGEN CORP	5,083.000	241,137.52
		NEOMAGIC CORP	1,790.000	8.06
		NEOSE TECHNOLOGIES INC	9,800.000	0.00
		NESCO INC COM	5,500.000	0.00
		NET 1 UEPS TECHNOLOGIES INC	5,845.000	106,846.60
		NETAPP INC	147,609.000	4,658,540.04
		NETBANK INC COM	43,611.000	0.00
		NETFLIX INC	6,068.000	3,986,311.92
		NETGEAR INC	4,300.000	129,086.00
		NETLIST INC	1,400.000	777.14
		NETSCOUT SYSTEMS INC	6,951.000	254,893.17

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NETSOL TECHNOLOGIES INC	6,463.000	33,284.45
		NETWORK-1 TECHNOLOGIES INC	1,870.000	3,179.00
		NEUROBIOLOGICAL TECHNOLOGIES I	936.000	18.72
		NEUROCRINE BIOSCIENCES INC	12,123.000	578,994.48
		NEUROMETRIX INC	54.000	49.11
		NEUSTAR INC	10,497.000	306,617.37
		NEW GENERATION BIOFUELS HOLDIN	569.000	191,821.00
		NEW JERSEY RESOURCES CORP	12,836.000	353,631.80
		NEW MEDIA INVESTMENT GROUP INC	1,850.000	33,170.50
		NEW RESIDENTIAL INVESTMENT COR	12,984.000	197,876.16
		NEW SENIOR INVESTMENT GROUP IN	16,661.000	222,757.57
		NEW YORK & CO INC	4,667.000	12,507.56
		NEW YORK REIT INC	11,317.000	112,604.15
		NEW YORK TIMES CO/THE	21,367.000	291,659.55
		NEWBRIDGE BANCORP	1,366.000	12,198.38
		NEWCASTLE INVESTMENT CORP	5,605.000	24,774.10
		NEWELL RUBBERMAID INC	26,895.000	1,105,653.45
		NEWFIELD EXPLORATION CO	145,811.000	5,266,693.32
		NEWLINK GENETICS CORP	2,623.000	116,120.21
		NEWMONT MINING CORP	189,035.000	4,415,857.60
		NEWPARK RESOURCES INC	15,962.000	129,771.06
		NEWPORT CORP	4,542.000	86,116.32
		NEWS CORP	50,120.000	731,250.80
		NEWSTAR FINANCIAL INC	1,398.000	15,378.00
		NEWTEK BUSINESS SERVICES CORP	944.000	16,727.68
		NEXPRISE INC	1,644.000	0.16
		NEXSTAR BROADCASTING GROUP INC	4,576.000	256,256.00
		NEXTERA ENERGY INC	44,455.000	4,357,923.65
		NEXTERA ENTERPRISES INC	29,140.000	27.54
		NIC INC	10,942.000	200,019.76
		NIDEC CORP	128,500.000	9,624,503.99
		NIELSEN NV	36,945.000	1,654,027.65
		NII HOLDINGS INC	31,164.000	623.28
		NIKE INC	69,706.000	7,529,642.12
		NIMBLE STORAGE INC	3,800.000	106,628.00
		NIPPON SHOKUBAI CO LTD	135,000.000	1,849,058.03
		NIPPON TELEGRAPH & TELEPHONE C	165,800.000	6,007,226.39
		NISOURCE INC	31,768.000	1,448,303.12
		NISSAN MOTOR CO LTD	112,900.000	1,176,377.97

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NITCHES INC	1,080.000	4.86
		NL INDUSTRIES INC	7,395.000	54,796.95
		NMT MEDICAL INC	2,641.000	0.24
		NN INC	2,646.000	67,525.92
		NOBILITY HOMES INC	1,411.000	14,392.20
		NOBLE CORP PLC	44,419.000	683,608.41
		NOBLE ENERGY INC	38,737.000	1,653,295.16
		NOBLE GROUP LTD	16,900,000.000	9,538,804.31
		NOBLE INTL LTD	5,650.000	0.00
		NOMURA REAL ESTATE HOLDINGS IN	73,000.000	1,533,199.76
		NORD RESOURCES CORP	1,694.000	2.20
		NORDIC AMERICAN OFFSHORE LTD	87.000	708.18
		NORDIC AMERICAN TANKERS LTD	8,857.000	126,035.11
		NORDSTROM INC	14,113.000	1,051,418.50
		NORFOLK SOUTHERN CORP	30,513.000	2,665,615.68
		NORTECH SYSTEMS INC	1,018.000	4,428.30
		NORTHEAST INDIANA BANCORP INC	1,075.000	30,368.75
		NORTHERN OIL AND GAS INC	8,489.000	57,470.53
		NORTHERN STATES FINANCIAL CORP	144.000	74.88
		NORTHERN TECHNOLOGIES INTERNAT	184.000	2,962.40
		NORTHERN TRUST CORP	66,893.000	5,114,638.78
		NORTHFIELD BANCORP INC	11,221.000	168,876.05
		NORTHRIM BANCORP INC	1,204.000	30,858.52
		NORTHROP GRUMMAN CORP	37,046.000	5,876,606.98
		NORTHSTAR ASSET MANAGEMENT GRO	14,575.000	269,491.75
		NORTHSTAR REALTY FINANCE CORP	118,537.000	1,884,738.30
		NORTHWEST BANCSHARES INC	14,176.000	181,736.32
		NORTHWEST BIOTHERAPEUTICS INC	6,550.000	65,041.50
		NORTHWEST NATURAL GAS CO	4,780.000	201,620.40
		NORTHWEST PIPE CO	1,703.000	34,690.11
		NORTHWESTERN CORP	6,050.000	294,937.50
		NOVARTIS AG	128,036.000	12,624,811.30
		NOVATEL WIRELESS INC	3,627.000	11,787.75
		NOVATION COS INC	1,726.000	495.36
		NOVAVAX INC	41,307.000	460,159.98
		NRG ENERGY INC	146,156.000	3,344,049.28
		NRG YIELD INC	5,746.000	126,067.24
		NTELOS HOLDINGS CORP	3,114.000	14,386.68
		NTN BUZZTIME INC	8,299.000	1,929.52

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NUCOR CORP	87,043.000	3,835,985.01
		NUMEREX CORP	5,000.000	42,700.00
		NUTRACEUTICAL INTERNATIONAL CO	3,692.000	91,340.08
		NUTRISYSTEM INC	5,077.000	126,315.76
		NUTROGANICS INC	831.000	207.75
		NUVASIVE INC	5,861.000	277,694.18
		NVE CORP	2,021.000	158,446.40
		NVIDIA CORP	95,559.000	1,921,691.49
		NXP SEMICONDUCTORS NV	173,906.000	17,077,569.20
		NXSTAGE MEDICAL INC	10,416.000	148,792.57
		NXXI INC	11,261.000	0.00
		O'REILLY AUTOMOTIVE INC	10,108.000	2,284,205.84
		OCCIDENTAL PETROLEUM CORP	120,516.000	9,372,529.32
		OCEANFIRST FINANCIAL CORP	4,165.000	77,677.25
		OCLARO INC	2,354.000	5,320.04
		OCULAR THERAPEUTIX INC	1,831.000	38,505.93
		OCWEN FINANCIAL CORP	10,650.000	108,630.00
		ODYSSEY MARINE EXPLORATION INC	745.000	350.15
		OESTERREICHISCHE POST AG	18,770.000	862,996.99
		OFFICE DEPOT INC	28,412.000	246,047.92
		OFG BANCORP	3,913.000	41,751.71
		OHIO VALLEY BANC CORP	1,573.000	35,549.80
		OHL MEXICO SAB DE CV	959,600.000	1,247,611.80
		OIL STATES INTERNATIONAL INC	4,500.000	167,535.00
		OIL-DRI CORP OF AMERICA	2,168.000	65,863.84
		OILSANDS QUEST INC	6,899.000	0.00
		OLD NATIONAL BANCORP/IN	22,024.000	318,467.04
		OLD SECOND BANCORP INC	471.000	3,108.60
		OLIN CORP	68,845.000	1,855,372.75
		OLYMPIC STEEL INC	2,176.000	37,949.44
		OM GROUP INC	4,832.000	162,355.20
		OMEGA FLEX INC	1,297.000	48,845.02
		OMEGA HEALTHCARE INVESTORS INC	99,299.000	3,408,934.67
		OMEGA PROTEIN CORP	5,036.000	69,245.00
		OMEROS CORP	2,450.000	44,075.50
		OMNICELL INC	5,514.000	207,932.94
		OMNICOM GROUP INC	36,996.000	2,570,852.04
		OMNIVISION TECHNOLOGIES INC	7,546.000	197,667.47
		OMNOVA SOLUTIONS INC	6,923.000	51,853.27

Mellon Security ID	Security Description	Shares/Par	Base Market Value
OMTOOL LTD		2,818.000	5,636.00
ON ASSIGNMENT INC		6,030.000	236,858.40
ON SEMICONDUCTOR CORP		191,990.000	2,244,363.10
ONCOGENEX PHARMACEUTICALS INC		4,084.000	9,515.72
ONCOMED PHARMACEUTICALS INC		3,678.000	82,755.00
ONE GAS INC		5,555.000	236,420.80
ONE LIBERTY PROPERTIES INC		5,182.000	110,272.96
ONE PRICE CLOTHING STORES INC		2,557.000	0.00
ONEBEACON INSURANCE GROUP LTD		7,378.000	107,054.78
ONEOK INC		116,679.000	4,606,486.92
ONEOK PARTNERS LP		39,479.000	1,342,286.00
ONVIA INC		525.000	2,236.50
OPPENHEIMER HOLDINGS INC		1,250.000	32,850.00
OPTI INC		5,424.000	2,928.96
OPTICAL CABLE CORP		1,499.000	5,156.56
ORACLE CORP		319,099.000	12,859,689.70
ORASURE TECHNOLOGIES INC		15,563.000	83,884.57
ORBCOMM INC		6,500.000	43,875.00
ORBIT INTERNATIONAL CORP		645.000	1,915.65
ORBIT/FR INC		4,350.000	12,832.50
ORBITAL ATK INC		3,263.000	239,373.68
ORBITZ WORLDWIDE INC		9,511.000	108,615.62
ORCHID ISLAND CAPITAL INC		3,910.000	43,831.10
OREXIGEN THERAPEUTICS INC		3,356.000	16,612.20
ORGANOVO HOLDINGS INC		11,007.000	41,386.32
ORICA LTD		174,500.000	2,854,088.49
ORION MARINE GROUP INC		6,213.000	44,857.86
ORITANI FINANCIAL CORP		6,698.000	107,502.90
ORIX CORP		967,900.000	14,404,002.75
ORLEANS HOMEBUILDERS INC		2,200.000	0.00
ORMAT TECHNOLOGIES INC		5,435.000	204,790.80
ORTHOPIX INTERNATIONAL NV		5,403.000	178,947.36
OSCIENT PHARMACEUTICALS CORP COM NEW		1,863.000	0.00
OSI SYSTEMS INC		4,774.000	337,951.46
OSIRIS THERAPEUTICS INC		7,086.000	137,893.56
OTONOMY INC		1,250.000	28,737.50
OTTER TAIL CORP		5,743.000	152,763.80
OUTERWALL INC		5,681.000	432,380.91
OVASCIENCE INC		2,000.000	57,840.00

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		OVERSEAS SHIPHOLDING GROUP INC	3,278.000	11,473.00
		OVERSTOCK.COM INC	4,026.000	90,746.04
		OWENS & MINOR INC	24,443.000	831,062.00
		OWENS CORNING	61,640.000	2,542,650.00
		OWENS-ILLINOIS INC	91,340.000	2,095,339.60
		OXFORD INDUSTRIES INC	2,455.000	214,689.75
		OXIGENE INC	10.000	14.00
		P&F INDUSTRIES INC	2,259.000	19,517.76
		PAB BANKSHARES INC	1,304.000	3.00
		PACCAR INC	66,844.000	4,265,315.64
		PACIFIC BASIN SHIPPING LTD	1,269,000.000	427,225.88
		PACIFIC CONTINENTAL CORP	810.000	10,959.30
		PACIFIC ETHANOL INC	69.000	712.08
		PACIFIC MERCANTILE BANCORP	1,202.000	9,123.18
		PACIFIC SUNWEAR OF CALIFORNIA	11,226.000	12,797.64
		PACIFICNET INC	245.000	0.00
		PACIRA PHARMACEUTICALS INC/DE	6,018.000	425,592.96
		PACKAGED HOME SOLUTIONS INC	13.000	1.30
		PACWEST BANCORP	11,119.000	519,924.44
		PAIN THERAPEUTICS INC	5,473.000	9,468.29
		PALL CORP	10,693.000	1,330,743.85
		PALM HARBOR HOMES INC	3,688.000	0.00
		PALO ALTO NETWORKS INC	23,850.000	4,166,595.00
		PAM TRANSPORTATION SERVICES IN	1,822.000	105,767.10
		PANDORA A/S	157,752.000	16,940,792.47
		PANHANDLE OIL AND GAS INC	7,504.000	155,257.76
		PAPA JOHN'S INTERNATIONAL INC	9,307.000	703,702.27
		PAR TECHNOLOGY CORP	3,485.000	17,111.35
		PARAGON TECHNOLOGIES INC	2,194.000	1,887.06
		PARAMOUNT BED HOLDINGS CO LTD	80,500.000	2,378,192.15
		PARATEK PHARMACEUTICALS INC	1,134.000	29,223.18
		PAREXEL INTERNATIONAL CORP	8,843.000	568,693.33
		PARK BANCORP INC	262.000	78.89
		PARK ELECTROCHEMICAL CORP	2,845.000	54,510.20
		PARK NATIONAL CORP	1,718.000	150,101.66
		PARK-OHIO HOLDINGS CORP	1,989.000	96,386.94
		PARKER DRILLING CO	12,641.000	41,968.12
		PARKER-HANNIFIN CORP	19,980.000	2,324,273.40
		PARKERVISION INC	2,500.000	937.75

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PARKWAY LIFE REAL ESTATE INVES	457,629.000	781,690.83
		PARKWAY PROPERTIES INC/MD	8,869.000	154,675.36
		PARSLEY ENERGY INC	8,312.000	144,795.04
		PATRICK INDUSTRIES INC	4,990.000	189,869.50
		PATRIOT TRANSPORTATION HOLDING	1,149.000	28,322.85
		PATTERN ENERGY GROUP INC	70,556.000	2,002,379.28
		PATTERSON COS INC	8,576.000	417,222.40
		PATTERSON-UTI ENERGY INC	14,100.000	265,291.50
		PAUL MUELLER CO	119.000	3,778.25
		PAYCHEX INC	32,722.000	1,534,007.36
		PAYCOM SOFTWARE INC	3,350.000	114,402.50
		PBF ENERGY INC	10,256.000	291,475.52
		PC CONNECTION INC	4,658.000	115,238.92
		PC-TEL INC	3,004.000	21,568.72
		PCD INC COM	12,400.000	0.00
		PCM INC	1,377.000	13,811.31
		PDC ENERGY INC	41,482.000	2,225,094.48
		PDF SOLUTIONS INC	5,076.000	81,216.00
		PDI INC	3,697.000	5,286.71
		PDL BIOPHARMA INC	23,097.000	148,513.71
		PEABODY ENERGY CORP	126,200.000	276,378.00
		PEAPACK GLADSTONE FINANCIAL CO	1,548.000	34,396.56
		PEBBLEBROOK HOTEL TRUST	8,437.000	361,778.56
		PEGASUS COS INC/THE	36.000	14,040.00
		PEGASYSTEMS INC	12,617.000	288,803.13
		PEGATRON CORP	1,122,000.000	3,283,689.55
		PENDRELL CORP	26,111.000	35,772.07
		PENN OCTANE CORP	5,906.000	0.00
		PENN TREATY AMERICAN CORP	5,499.000	4,315.17
		PENN VIRGINIA CORP	6,381.000	27,948.78
		PENNSYLVANIA REAL ESTATE INVES	13,230.000	282,328.20
		PENNTEX MIDSTREAM PARTNERS LP	5,945.000	115,273.55
		PENNYMAC MORTGAGE INVESTMENT T	9,338.000	162,761.34
		PENSKE AUTOMOTIVE GROUP INC	9,639.000	502,288.29
		PENSON WORLDWIDE INC	4,020.000	0.00
		PENTAIR PLC	17,981.000	1,236,193.75
		PEOPLE'S UNITED FINANCIAL INC	30,940.000	501,537.40
		PEOPLES BANCORP INC/OH	1,168.000	27,261.12
		PEOPLES FINANCIAL CORP/MS	850.000	8,347.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PEOPLES FINANCIAL SERVICES COR	650.000	25,707.50
		PEP BOYS-MANNY MOE & JACK/THE	6,204.000	76,123.08
		PEPCO HOLDINGS INC	25,305.000	681,716.70
		PEPSICO INC	179,780.000	16,780,665.20
		PERCEPTRON INC	2,817.000	29,747.52
		PEREGRINE PHARMACEUTICALS INC	3,720.000	4,873.20
		PERFICIENT INC	5,603.000	107,801.72
		PERFUMANIA HOLDINGS INC	2,290.000	12,984.30
		PERICOM SEMICONDUCTOR CORP	5,078.000	66,775.70
		PERKINELMER INC	11,330.000	596,411.20
		PERMA-FIX ENVIRONMENTAL SERVIC	1,554.000	5,920.74
		PERMANENT TSB GROUP HOLDINGS P	475,990.000	2,488,393.09
		PERNIX THERAPEUTICS HOLDINGS I	8,800.000	52,096.00
		PERRIGO CO PLC	14,640.000	2,705,911.20
		PERRY ELLIS INTERNATIONAL INC	1,290.000	30,663.30
		PERSEON CORP	865.000	1,634.85
		PERVASIP CORP	276.000	0.28
		PETMED EXPRESS INC	5,936.000	102,514.72
		PETROCORP INC ESCROW SHARES COM	10,574.000	0.00
		PETROLEO BRASILEIRO SA ADR	143,517.000	1,298,828.85
		PETROQUEST ENERGY INC	6,328.000	12,529.44
		PFENEX INC	1,200.000	23,280.00
		PFF BANCORP INC	6,255.000	8.78
		PFIZER INC	797,452.000	26,738,565.56
		PFSWEB INC	1,845.000	25,571.70
		PG&E CORP	174,114.000	8,548,997.40
		PH GLATFELTER CO	5,416.000	119,097.84
		PHARMANETICS INC COM	6,690.000	0.00
		PHARMATHENE INC	494.000	889.20
		PHARMCHEM INC	1,619.000	142.47
		PHARMERICA CORP	6,374.000	212,254.20
		PHARMOS CORP	2,143.000	120.01
		PHH CORP	11,212.000	291,848.36
		PHI INC	3,137.000	94,172.74
		PHIBRO ANIMAL HEALTH CORP	750.000	29,205.00
		PHILIP MORRIS INTERNATIONAL IN	155,061.000	12,431,240.37
		PHILLIPS 66	54,284.000	4,373,119.04
		PHILLIPS 66 PARTNERS LP	40,345.000	2,904,840.00
		PHOENIX COS INC/THE	681.000	12,421.44

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PHOENIX FOOTWEAR GROUP INC	1,137.000	625.35
		PHOENIX GOLD INTERNATIONAL INC	200.000	0.00
		PHOTRONICS INC	6,969.000	66,275.19
		PHYSICIANS REALTY TRUST	188,059.000	2,888,586.24
		PICO HOLDINGS INC	2,009.000	29,572.48
		PIEDMONT NATURAL GAS CO INC	11,964.000	422,448.84
		PIER 1 IMPORTS INC	15,227.000	192,317.01
		PILGRIM'S PRIDE CORP	50,600.000	1,162,282.00
		PINNACLE ENTERTAINMENT INC	7,889.000	294,101.92
		PINNACLE FINANCIAL PARTNERS IN	5,295.000	287,889.15
		PINNACLE FOODS INC	44,655.000	2,033,588.70
		PINNACLE WEST CAPITAL CORP	11,086.000	630,682.54
		PIONEER ENERGY SERVICES CORP	7,884.000	49,984.56
		PIONEER NATURAL RESOURCES CO	14,944.000	2,072,583.36
		PIPER JAFFRAY COS	3,355.000	146,412.20
		PITNEY BOWES INC	227,687.000	4,738,166.47
		PIXELWORKS INC	1,840.000	10,819.20
		PLA ADMINISTRADORA INDUSTRIAL	239,794.000	469,940.09
		PLAINS ALL AMERICAN PIPELINE L	207,068.000	9,021,952.76
		PLAINS GP HOLDINGS LP	62,505.000	1,615,129.20
		PLANAR SYSTEMS INC	3,171.000	13,825.56
		PLANTRONICS INC	6,949.000	391,298.19
		PLAZA RETAIL REIT TRUST UNIT	379,692.000	1,289,514.26
		PLEXUS CORP	6,133.000	269,116.04
		PLUG POWER INC	770.000	1,886.50
		PLUM CREEK TIMBER CO INC	17,579.000	713,180.03
		PMC-SIERRA INC	34,536.000	295,628.16
		PMFG INC	2,773.000	17,830.39
		PNC FINANCIAL SERVICES GROUP I	64,684.000	6,187,024.60
		PNM RESOURCES INC	12,724.000	313,010.40
		POINT BLANK SOLUTIONS INC	5,587.000	893.92
		POINT.360	3,662.000	988.74
		POLYCOM INC	25,959.000	296,970.96
		POLYONE CORP	74,063.000	2,901,047.71
		POLYPORE INTERNATIONAL INC	8,100.000	485,028.00
		PONIARD PHARMACEUTICALS INC	80.000	6.40
		POOL CORP	6,894.000	483,820.92
		POPEYES LOUISIANA KITCHEN INC	2,516.000	150,934.84
		POPULAR INC	14,543.000	419,710.98

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PORTER BANCORP INC	1,130.000	1,796.70
		PORTLAND GENERAL ELECTRIC CO	12,715.000	421,629.40
		POSCO	644.000	129,325.36
		POSCO ADR	14,675.000	720,395.75
		POST HOLDINGS INC	4,105.000	221,382.65
		POST PROPERTIES INC	8,135.000	442,299.95
		POTLATCH CORP	5,238.000	185,006.16
		POWELL INDUSTRIES INC	1,742.000	61,266.14
		POWER INTEGRATIONS INC	4,004.000	180,900.72
		POWERSECURE INTERNATIONAL INC	1,989.000	29,357.64
		POWERWAVE TECHNOLOGIES INC	3,664.000	4.76
		POZEN INC	8,381.000	86,408.11
		PPG INDUSTRIES INC	27,211.000	3,121,645.92
		PPL CORP	66,874.000	1,970,776.78
		PRA GROUP INC	9,798.000	610,513.38
		PRA HEALTH SCIENCES INC	1,050.000	38,146.50
		PRAXAIR INC	28,858.000	3,449,973.90
		PRECISION AUTO CARE INC	1,312.000	734.72
		PRECISION CASTPARTS CORP	28,976.000	5,791,433.12
		PRECISION DRILLING CORP	606,180.000	4,073,529.60
		PREFERRED APARTMENT COMMUNITIE	8,350.000	83,082.50
		PREFERRED BANK/LOS ANGELES CA	572.000	17,188.60
		PREMIER FINANCIAL BANCORP INC	391.000	6,040.95
		PREMIER INC	3,250.000	124,995.00
		PREMIER LASER SYS INC CL A COM	15,000.000	1.50
		PREMIERE GLOBAL SERVICES INC	10,208.000	105,040.32
		PRESTIGE BRANDS HOLDINGS INC	8,486.000	392,392.64
		PRGX GLOBAL INC	913.000	4,008.07
		PRICELINE GROUP INC/THE	7,919.000	9,117,699.03
		PRICESMART INC	2,719.000	248,081.56
		PRIMARY HEALTH CARE LTD	201,714.000	781,388.40
		PRIMECARE SYSTEMS INC	1,444.000	0.58
		PRIMEENERGY CORP	3,214.000	176,770.00
		PRIMERICA INC	7,947.000	363,098.43
		PRIMORIS SERVICES CORP	3,934.000	77,893.20
		PRIMUS GUARANTY LTD	5,606.000	1,401.50
		PRINCETON NATIONAL BANCORP INC	3,531.000	18.71
		PRINCIPAL FINANCIAL GROUP INC	27,432.000	1,406,987.28
		PRIVATEBANCORP INC	8,560.000	340,859.20

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PROCTER & GAMBLE CO/THE	271,557.000	21,246,619.68
		PROGENICS PHARMACEUTICALS INC	13,026.000	97,173.96
		PROGRESS SOFTWARE CORP	9,814.000	269,885.00
		PROGRESSIVE CORP/THE	53,440.000	1,487,235.20
		PROLIANCE INTERNATIONAL INC	4,794.000	0.48
		PROLOGIS INC	52,455.000	1,946,080.50
		PROOFPOINT INC	5,108.000	325,226.36
		PROS HOLDINGS INC	3,163.000	66,770.93
		PROSAFE SE	392,200.000	1,355,937.73
		PROSOFT LEARNING CORP COM	3,150.000	0.32
		PROSPERITY BANCSHARES INC	8,974.000	518,158.76
		PROTALIX BIOTHERAPEUTICS INC	18,692.000	36,449.40
		PROTEON THERAPEUTICS INC	1,600.000	28,576.00
		PROTO LABS INC	3,794.000	256,019.12
		PROVIDENCE AND WORCESTER RAILR	657.000	11,392.38
		PROVIDENCE SERVICE CORP/THE	2,069.000	91,615.32
		PROVIDENT FINANCIAL HOLDINGS I	1,239.000	20,740.86
		PROVIDENT FINANCIAL SERVICES I	9,819.000	186,462.81
		PRUDENTIAL FINANCIAL INC	45,343.000	3,968,419.36
		PRUDENTIAL PLC	410,253.000	9,887,764.99
		PS BUSINESS PARKS INC	2,849.000	205,555.35
		PSYCHEMEDICS CORP	1,457.000	21,607.31
		PTC INC	12,016.000	492,896.32
		PTC THERAPEUTICS INC	57,361.000	2,760,784.93
		PUBLIC SERVICE ENTERPRISE GROU	50,635.000	1,988,942.80
		PUBLIC STORAGE	14,537.000	2,680,186.69
		PULTEGROUP INC	32,845.000	661,826.75
		PURCHASEPRO COM INC COM NEW	44.000	0.00
		PURE BIOSCIENCE INC	247.000	180.31
		PURE INDUSTRIAL REAL ESTATE TR UNIT	394,474.000	1,488,223.43
		PVH CORP	26,347.000	3,035,174.40
		PZENA INVESTMENT MANAGEMENT IN	7,248.000	80,090.40
		QAD INC	2,758.000	70,391.04
		QBE INSURANCE GROUP LTD	167,329.000	1,758,085.98
		QC HOLDINGS INC	1,838.000	3,437.06
		QEP CO INC	538.000	8,613.38
		QEP RESOURCES INC	16,268.000	301,120.68
		QLIK TECHNOLOGIES INC	13,681.000	478,287.76
		QLOGIC CORP	10,808.000	153,365.52

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		QLT INC	2,570.000	10,614.10
		QORVO INC	14,958.000	1,200,678.66
		QTS REALTY TRUST INC	364.000	13,267.80
		QUAD SYSTEMS CORP	8,400.000	0.00
		QUAKER CHEMICAL CORP	4,164.000	369,929.76
		QUAKER FABRIC CORP NEW	8,200.000	0.00
		QUALCOMM INC	213,261.000	13,356,536.43
		QUALITY SYSTEMS INC	11,179.000	185,236.03
		QUALMARK CORP	2,493.000	299.41
		QUALSTAR CORP	2,216.000	2,570.56
		QUALYS INC	2,600.000	104,910.00
		QUANEX BUILDING PRODUCTS CORP	5,874.000	125,879.82
		QUANTA SERVICES INC	21,203.000	611,070.46
		QUANTUM CORP	16,330.000	27,434.40
		QUEST DIAGNOSTICS INC	26,600.000	1,929,032.00
		QUICKLOGIC CORP	3,405.000	5,413.95
		QUIDEL CORP	6,373.000	146,260.35
		QUIKSILVER INC	16,839.000	11,160.89
		QUMU CORP	2,850.000	23,484.00
		RACKSPACE HOSTING INC	6,600.000	245,454.00
		RADIAN GROUP INC	32,801.000	615,346.76
		RADIO ONE INC	14,184.000	46,807.20
		RADIOIO INC	9.000	0.07
		RADIOSHACK CORP	8,591.000	558.42
		RADISYS CORP	2,932.000	7,505.92
		RADNET INC	10,870.000	72,720.30
		RAINMAKER SYSTEMS INC	1,456.000	17.76
		RAIT FINANCIAL TRUST	14,772.000	90,256.92
		RALPH LAUREN CORP	6,049.000	800,645.64
		RAMBUS INC	15,057.000	218,175.93
		RAMCO-GERSHENSON PROPERTIES TR	9,802.000	159,968.64
		RAND WORLDWIDE INC	442.000	928.20
		RANDSTAD HOLDING NV	20,495.000	1,333,823.25
		RANGE RESOURCES CORP	16,667.000	823,016.46
		RAPTOR PHARMACEUTICAL CORP	9,250.000	146,057.50
		RASER TECHNOLOGIES INC	6,049.000	0.00
		RAVEN INDUSTRIES INC	8,485.000	172,500.05
		RAYMOND JAMES FINANCIAL INC	46,065.000	2,744,552.70
		RAYTHEON CO	56,843.000	5,438,738.24

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		RBC BEARINGS INC	2,622.000	188,154.72
		RCM TECHNOLOGIES INC	3,612.000	20,443.92
		READING INTERNATIONAL INC	5,338.000	73,931.30
		REALNETWORKS INC	5,194.000	28,099.54
		REALPAGE INC	6,969.000	132,898.83
		REALTY INCOME CORP	28,900.000	1,282,871.00
		RECKITT BENCKISER GROUP PLC	248,348.000	21,434,860.25
		RED HAT INC	50,319.000	3,820,721.67
		RED LION HOTELS CORP	2,411.000	18,468.26
		RED ROBIN GOURMET BURGERS INC	4,096.000	351,518.72
		REDWOOD TRUST INC	11,256.000	176,719.20
		REGENCY CENTERS CORP	5,700.000	336,186.00
		REGENERON PHARMACEUTICALS INC	7,546.000	3,849,440.98
		REGENT ASSISTED LIVING INC	2,362.000	0.00
		REGIONS FINANCIAL CORP	134,163.000	1,389,928.68
		REGIS CORP	10,769.000	169,719.44
		REGULUS THERAPEUTICS INC	2,100.000	23,016.00
		REIS INC	5,167.000	114,604.06
		RELIANCE INDUSTRIES LTD GDR	61,641.000	1,936,156.14
		RELIV INTERNATIONAL INC	1,432.000	1,804.32
		RELM WIRELESS CORP	1,450.000	7,148.50
		RELYPSA INC	2,976.000	98,475.84
		REN - REDES ENERGETICAS NACION	552,281.000	1,545,147.59
		RENAISSANCERE HOLDINGS LTD	3,875.000	393,351.25
		RENASANT CORP	4,442.000	144,809.20
		RENEWABLE ENERGY GROUP INC	1,412.000	16,322.72
		RENT-A-CENTER INC/TX	7,859.000	222,802.65
		RENTRAK CORP	4,742.000	330,991.60
		REPLIGEN CORP	8,587.000	354,385.49
		REPROS THERAPEUTICS INC	10,444.000	74,674.60
		REPUBLIC AIRWAYS HOLDINGS INC	2,567.000	23,565.06
		REPUBLIC BANCORP INC/KY	3,717.000	95,526.90
		REPUBLIC SERVICES INC	105,976.000	4,151,079.92
		RESEARCH FRONTIERS INC	2,567.000	13,707.78
		RESOLUTE ENERGY CORP	5,901.000	5,703.31
		RESOLUTE FOREST PRODUCTS INC	10,422.000	117,247.50
		RESONA HOLDINGS INC	547,000.000	2,988,350.25
		RESOURCE AMERICA INC	5,780.000	48,609.80
		RESOURCE CAPITAL CORP	15,200.000	58,824.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		RESOURCES CONNECTION INC	6,964.000	112,050.76
		RESTORATION HARDWARE HOLDINGS	5,412.000	528,373.56
		RETAIL OPPORTUNITY INVESTMENTS	11,402.000	178,099.24
		RETROCOM REIT UNIT	93,670.000	266,353.08
		REUNION INDUSTRIES INC	1,969.000	108.30
		REVANCE THERAPEUTICS INC	950.000	30,381.00
		REVLON INC	1,411.000	51,797.81
		REX AMERICAN RESOURCES CORP	3,877.000	246,732.28
		REX ENERGY CORP	5,431.000	30,359.29
		REXAHN PHARMACEUTICALS INC	4,700.000	2,856.19
		REXAM PLC	378,357.000	3,284,632.14
		REXFORD INDUSTRIAL REALTY INC	5,693.000	83,003.94
		REXNORD CORP	11,066.000	264,588.06
		REYNOLDS AMERICAN INC	41,606.164	3,106,316.20
		RF INDUSTRIES LTD	1,822.000	7,743.50
		RICHARDSON ELECTRONICS LTD/UNI	1,742.000	14,075.36
		RICHTER GEDEON NYRT	179,826.000	2,700,982.97
		RICOH CO LTD	400,300.000	4,154,627.30
		RIGEL PHARMACEUTICALS INC	8,415.000	27,012.15
		RIGNET INC	1,110.000	33,932.70
		RING ENERGY INC	2,088.000	23,364.72
		RIVERVIEW BANCORP INC	4,432.000	18,968.96
		RLI CORP	8,158.000	419,239.62
		RLJ ENTERTAINMENT INC	63.000	24.82
		RLJ LODGING TRUST	19,800.000	589,644.00
		ROAD KING INFRASTRUCTURE LTD	10,954.000	10,469.99
		ROADHOUSE GRILL INC COM CASH MERGER	5,534.000	0.00
		ROBERT HALF INTERNATIONAL INC	13,520.000	750,360.00
		ROCHE HOLDING AG	116,999.000	32,800,532.87
		ROCK CREEK PHARMACEUTICALS INC	413.000	627.76
		ROCKFORD CORP/ARIZONA	4,168.000	29,801.20
		ROCKWELL AUTOMATION INC	13,473.000	1,679,274.72
		ROCKWELL COLLINS INC	13,240.000	1,222,714.00
		ROCKWELL MEDICAL INC	3,288.000	53,002.56
		ROCKY BRANDS INC	492.000	9,200.40
		ROCKY MOUNTAIN CHOCOLATE FACTO	4,004.000	52,732.68
		ROFIN-SINAR TECHNOLOGIES INC	4,153.000	114,622.80
		ROGERS COMMUNICATIONS INC	15,117.000	537,107.01
		ROGERS COMMUNICATIONS INC CL B	87,100.000	3,090,656.41

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ROGERS CORP	5,039.000	333,279.46
		ROLLS ROYCE HOLDINGS ENTITL	28,129,500.000	44,239.26
		RONA INC	117,274.000	1,425,943.63
		ROPER TECHNOLOGIES INC	10,062.000	1,735,292.52
		ROSETTA RESOURCES INC	11,136.000	257,687.04
		ROSETTA STONE INC	5,320.000	42,453.60
		ROSNEFT OAO GDR	80,740.000	332,648.80
		ROSS STORES INC	41,418.000	2,013,328.98
		ROUSE PROPERTIES INC	3,839.000	62,767.65
		ROVI CORP	17,021.000	271,484.95
		ROWAN COS PLC	11,950.000	252,264.50
		ROWE COS/THE	5,035.000	0.00
		ROYAL BANCSHARES OF PENNSYLVAN	2,235.000	4,470.00
		ROYAL BANK OF SCOTLAND GROUP P	213,995.000	1,182,973.04
		ROYAL CARIBBEAN CRUISES LTD	16,509.000	1,299,093.21
		ROYAL DUTCH SHELL PLC A SHS	101,923.000	2,863,657.71
		ROYAL DUTCH SHELL PLC B SHS	72,600.000	2,063,196.83
		ROYALE ENERGY INC	2,193.000	2,521.95
		RR DONNELLEY & SONS CO	4,984.848	86,885.90
		RSP PERMIAN INC	35,400.000	995,094.00
		RTI INTERNATIONAL METALS INC	5,257.000	165,700.64
		RTI SURGICAL INC	9,846.000	63,605.16
		RUBICON TECHNOLOGY INC	3,820.000	9,282.60
		RUBY TUESDAY INC	9,273.000	58,141.71
		RUDOLPH TECHNOLOGIES INC	9,418.000	113,110.18
		RURAL ELECTRIFICATION CORP LTD	419,100.000	1,810,856.91
		RUSH ENTERPRISES INC	13,625.000	354,023.88
		RUTH'S HOSPITALITY GROUP INC	3,321.000	53,534.52
		RXI PHARMACEUTICALS CORP	13.000	6.34
		RYDER SYSTEM INC	28,926.000	2,527,264.62
		RYLAND GROUP INC/THE	7,212.000	334,420.44
		RYMAN HOSPITALITY PROPERTIES I	6,862.000	364,440.82
		RYOHIN KEIKAKU CO LTD	48,100.000	9,331,867.22
		S&T BANCORP INC	7,069.000	209,171.71
		SABINE OIL & GAS CORP	12,549.000	903.53
		SABRA HEALTH CARE REIT INC	49,663.000	1,278,325.62
		SAETA YIELD SA	152,885.000	1,596,127.66
		SAFEGUARD SCIENTIFICS INC	2,264.000	44,057.44
		SAFETY INSURANCE GROUP INC	1,855.000	107,052.05

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SAFEWAY PDC LLC CVR	50,628.000	6.74
		SAGA COMMUNICATIONS INC	927.000	35,086.95
		SAGE GROUP PLC/THE	860,000.000	6,931,675.25
		SAGENT PHARMACEUTICALS INC	4,132.000	100,448.92
		SAIA INC	3,647.000	143,290.63
		SALEM MEDIA GROUP INC	2,817.000	17,831.61
		SALESFORCE.COM INC	97,845.000	6,812,947.35
		SAMPO OYJ	244,285.000	11,499,704.16
		SAMSUNG ELECTRONICS CO LTD	4,211.000	4,786,899.44
		SANCHEZ ENERGY CORP	8,720.000	85,456.00
		SANDERSON FARMS INC	4,777.000	359,039.32
		SANDISK CORP	20,811.000	1,211,616.42
		SANDY SPRING BANCORP INC	2,267.000	63,430.66
		SANGAMO BIOSCIENCES INC	12,891.000	142,961.19
		SANMINA CORP	11,761.000	237,101.76
		SANOFI	71,509.000	7,030,550.93
		SANTANDER CONSUMER USA HOLDING	26,500.000	677,605.00
		SANTEN PHARMACEUTICAL CO LTD	595,000.000	8,426,714.65
		SARAS SPA	541,805.000	961,057.18
		SAREPTA THERAPEUTICS INC	3,970.000	120,807.10
		SATCON TECHNOLOGY CORP	1,198.000	3.00
		SAUL CENTERS INC	2,465.000	121,253.35
		SAVIENT PHARMACEUTICALS INC	19,061.000	0.00
		SAWAI PHARMACEUTICAL CO LTD	27,200.000	1,584,897.55
		SBA COMMUNICATIONS CORP	21,925.000	2,520,717.25
		SBERBANK OF RUSSIA ADR	140,286.000	732,292.92
		SCAN OPTICS	8,600.000	0.00
		SCANA CORP	14,305.000	724,548.25
		SCANSOURCE INC	3,637.000	138,424.22
		SCENTRE GROUP	177,274.000	510,947.99
		SCHEID VINEYARDS INC	660.000	20,796.60
		SCHLOTZSKY'S INC	2,581.000	0.00
		SCHLUMBERGER LTD	127,094.000	10,954,231.86
		SCHNITZER STEEL INDUSTRIES INC	3,712.000	64,848.64
		SCHOLASTIC CORP	5,382.000	237,507.66
		SCHWEITZER-MAUDUIT INTERNATION	6,674.000	266,159.12
		SCICLONE PHARMACEUTICALS INC	7,577.000	74,406.14
		SCIENCE APPLICATIONS INTERNATI	5,271.000	278,572.35
		SCIENTIFIC GAMES CORP	10,503.000	163,216.62

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SCIQUEST INC	3,934.000	58,262.54
		SCO GROUP INC/THE	6,400.000	0.00
		SCOPE INDUSTRIES	304.000	48,640.00
		SCRIPPS NETWORKS INTERACTIVE I	9,513.000	621,864.81
		SEABOARD CORP	75.000	269,925.00
		SEACHANGE INTERNATIONAL INC	4,185.000	29,336.85
		SEACOAST BANKING CORP OF FLORI	401.000	6,335.80
		SEACOR HOLDINGS INC	3,182.000	225,731.08
		SEAGATE TECHNOLOGY PLC	31,768.000	1,508,980.00
		SEALED AIR CORP	46,677.000	2,398,264.26
		SECURE ENERGY SERVICES INC 144A	6,800.000	62,680.70
		SECURITY NATIONAL FINANCIAL CO	1,321.000	8,890.33
		SED INTERNATIONAL HOLDINGS INC	2,356.000	0.00
		SELECT COMFORT CORP	8,777.000	263,924.39
		SELECT INCOME REIT	3,884.000	80,165.76
		SELECT MEDICAL HOLDINGS CORP	13,623.000	220,692.60
		SELECTICA INC	466.000	2,446.50
		SELECTIVE INSURANCE GROUP INC	8,421.000	236,209.05
		SEMGROUP CORP	6,554.000	520,911.92
		SEMPRA ENERGY	23,296.000	2,304,906.24
		SEMTECH CORP	10,703.000	212,454.55
		SENIOR HOUSING PROPERTIES TRUS	89,442.000	1,569,707.10
		SENOMYX INC	2,464.000	13,207.04
		SENSIENT TECHNOLOGIES CORP	8,664.000	592,097.76
		SEQUENOM INC	8,895.000	27,040.80
		SERCO GROUP PLC	574,512.000	1,066,171.33
		SERVICEMASTER GLOBAL HOLDINGS	106,690.000	3,858,977.30
		SERVICENOW INC	34,340.000	2,551,805.40
		SERVISFIRST BANCSHARES INC	850.000	31,934.50
		SERVOTRONICS INC	280.000	1,825.60
		SEVCON INC	896.000	9,085.44
		SEVERN BANCORP INC	1,190.000	5,712.00
		SGS SA	4,524.000	8,258,460.23
		SHANGHAI INDUSTRIAL HOLDINGS L	526,000.000	1,784,419.31
		SHANGHAI PHARMACEUTICALS HOLDI	795,400.000	2,216,127.59
		SHARPER IMAGE CORP	2,100.000	0.00
		SHAW COMMUNICATIONS INC	21,123.000	460,270.17
		SHAW COMMUNICATIONS INC CL B CONV	145,600.000	3,172,189.52
		SHELL MIDSTREAM PARTNERS LP	43,398.000	1,981,118.70

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SHELLS SEAFOOD RESTAURANTS	44.000	0.00
		SHENANDOAH TELECOMMUNICATIONS	4,744.000	162,387.12
		SHERWIN-WILLIAMS CO/THE	17,428.000	4,793,048.56
		SHILOH INDUSTRIES INC	3,998.000	51,774.10
		SHIMAMURA CO LTD	5,000.000	525,477.03
		SHIP FINANCE INTERNATIONAL LTD	6,849.000	111,775.68
		SHIRE PLC	279,556.000	22,400,560.89
		SHOE CARNIVAL INC	2,615.000	75,468.90
		SHOLOGGE INC	1,650.000	7.75
		SHORE BANCSHARES INC	1,976.000	18,633.68
		SHORETEL INC	1,820.000	12,339.60
		SHUTTERFLY INC	5,890.000	281,600.90
		SHUTTERSTOCK INC	2,050.000	120,212.00
		SIEBERT FINANCIAL CORP	5,735.000	9,462.75
		SIEMENS AG	26,400.000	2,657,634.41
		SIENTRA INC	1,100.000	27,753.00
		SIERRA BANCORP	424.000	7,339.44
		SIFCO INDUSTRIES INC	1,221.000	18,192.90
		SIGA TECHNOLOGIES INC	1,413.000	1,822.77
		SIGHT RESOURCE CORP	200.000	0.00
		SIGMA DESIGNS INC	3,926.000	46,837.18
		SIGMA-ALDRICH CORP	11,954.000	1,665,789.90
		SIGMATRON INTERNATIONAL INC	585.000	5,323.50
		SIGNET JEWELERS LTD	33,901.000	4,342,769.88
		SILICON GRAPHICS INC COM	11,800.000	0.00
		SILICON GRAPHICS INTERNATIONAL	3,512.000	22,722.64
		SILICON LABORATORIES INC	7,380.000	398,593.80
		SILVER BAY REALTY TRUST CORP	4,724.000	76,953.96
		SIMCLAR INC	700.000	2.38
		SIMMONS FIRST NATIONAL CORP	2,371.000	110,678.28
		SIMON PROPERTY GROUP INC	38,257.000	6,619,226.14
		SIMPSON MANUFACTURING CO INC	7,475.000	254,150.00
		SINCLAIR BROADCAST GROUP INC	8,756.000	244,379.96
		SISTEMA JSFC GDR	93,800.000	830,130.00
		SIZMEK INC	7,253.000	51,496.30
		SJW CORP	3,793.000	116,407.17
		SK TELECOM CO LTD	14,000.000	3,137,746.51
		SKANDINAVISKA ENSKILDA BANKEN	807,526.000	10,316,089.87
		SKY NETWORK TELEVISION LTD	431,400.000	1,753,452.48

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SKYLINE CORP	3,554.000	10,448.76
		SKYWEST INC	9,361.000	140,789.44
		SKYWORKS SOLUTIONS INC	41,083.000	4,276,740.30
		SL GREEN REALTY CORP	49,437.000	5,432,631.93
		SMF ENERGY CORP	441.000	32.80
		SMITH & WESSON HOLDING CORP	2,256.000	37,427.04
		SMITH MICRO SOFTWARE INC	3,286.000	3,778.90
		SMURFIT-STONE CONTAINER CORP CONTRA	9,700.000	0.00
		SNAM SPA	389,265.000	1,851,112.96
		SNAP-ON INC	5,838.000	929,701.50
		SNYDER'S-LANCE INC	7,257.000	234,183.39
		SOCKET MOBILE INC	564.000	1,240.80
		SOFTBANK GROUP CORP	191,900.000	11,305,577.72
		SOFTECH INC	157.000	196.25
		SOLIGENIX INC	57.000	45.60
		SOLITARIO EXPLORATION & ROYALT	40.000	25.20
		SONIC AUTOMOTIVE INC	12,483.000	297,469.89
		SONIC CORP	8,633.000	248,630.40
		SONUS NETWORKS INC	6,109.000	42,274.28
		SORRENTO THERAPEUTICS INC	4,100.000	72,242.00
		SOTHEBY'S	10,907.000	493,432.68
		SOUTH JERSEY INDUSTRIES INC	10,620.000	262,632.60
		SOUTH STATE CORP	4,114.000	312,622.86
		SOUTHERN CO/THE	110,095.000	4,612,980.50
		SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP	211.000	0.00
		SOUTHSIDE BANCSHARES INC	3,075.000	89,882.25
		SOUTHWEST AIRLINES CO	66,893.000	2,213,489.37
		SOUTHWEST BANCORP INC	2,049.000	38,131.89
		SOUTHWEST GAS CORP	8,039.000	427,755.19
		SOUTHWESTERN ENERGY CO	38,736.000	880,469.28
		SOVRAN SELF STORAGE INC	5,819.000	505,729.29
		SP PLUS CORP	2,487.000	64,935.57
		SPAN-AMERICA MEDICAL SYSTEMS I	1,742.000	32,087.64
		SPANISH BROADCASTING SYSTEM IN	375.000	2,531.25
		SPAREBANK 1 SMN	297,800.000	2,479,300.93
		SPARK INFRASTRUCTURE GROUP	701,504.000	1,054,089.04
		SPARTAN MOTORS INC	5,691.000	26,064.78
		SPARTANNASH CO	11,187.000	364,024.98
		SPARTON CORP	4,534.000	123,868.88

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SPECIAL DIVERSIFIED OPPORTUNIT	4,862.000	5,542.68
		SPECTRA ENERGY CORP	159,865.000	5,211,599.00
		SPECTRANETICS CORP/THE	6,687.000	153,867.87
		SPECTRUM BRANDS HOLDINGS INC	4,088.000	416,935.12
		SPECTRUM GROUP INTERNATIONAL I	1.456	786.24
		SPECTRUM PHARMACEUTICALS INC	15,587.000	106,615.08
		SPEED COMMERCE INC	4,862.000	1,361.36
		SPEEDUS CORP	1,690.000	33.80
		SPEEDWAY MOTORSPORTS INC	6,051.000	137,055.15
		SPHERE 3D CORP	73.000	370.11
		SPHERIX INC	12.000	5.76
		SPIRE CORP	3,525.000	493.50
		SPIRE HEALTHCARE GROUP PLC	1,027,096.000	5,378,995.21
		SPIRIT AEROSYSTEMS HOLDINGS IN	44,154.000	2,433,326.94
		SPIRIT REALTY CAPITAL INC	140,546.000	1,359,079.82
		SPLUNK INC	38,240.000	2,662,268.80
		SPOK HOLDINGS INC	6,270.000	105,586.80
		SPORT-HALEY HOLDINGS INC	1,950.000	126.75
		SPS COMMERCE INC	2,364.000	155,551.20
		SPS TECHNOLOGIES INC	6,300.000	0.00
		SPX CORP	26,500.000	1,918,335.00
		SS&C TECHNOLOGIES HOLDINGS INC	8,916.000	557,250.00
		SSE PLC	113,991.000	2,753,643.20
		ST JAMES'S PLACE PLC	732,441.000	10,436,304.24
		ST JUDE MEDICAL INC	28,039.000	2,048,809.73
		STAAR SURGICAL CO	8,700.000	84,042.00
		STADA ARZNEIMITTEL AG	62,300.000	2,100,140.54
		STAG INDUSTRIAL INC	181,115.000	3,622,300.00
		STAGE STORES INC	7,601.000	133,245.53
		STAGECOACH GROUP PLC	361,396.000	2,295,067.92
		STAMPS.COM INC	3,422.000	251,756.54
		STANCORP FINANCIAL GROUP INC	5,447.000	411,847.67
		STANDARD CHARTERED PLC	212,805.000	3,410,373.14
		STANDARD MOTOR PRODUCTS INC	1,989.000	69,853.68
		STANDARD PACIFIC CORP	22,433.000	199,878.03
		STANDARD REGISTER CO/THE	927.000	27.90
		STANDEX INTERNATIONAL CORP	5,390.000	430,822.70
		STANLEY BLACK & DECKER INC	34,098.000	3,588,473.52
		STANLEY FURNITURE CO INC	2,848.000	8,458.56

Asset Detail

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As Of Date : 6/30/2015

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		STANTEC INC	1,059.000	30,954.57
		STAPLES INC	64,127.000	981,784.37
		STAR BUFFET INC	762.000	388.62
		STAR STRUCK LTD	262.000	13.10
		STARBUCKS CORP	150,193.000	8,052,597.70
		START TODAY CO LTD	275,000.000	7,697,257.75
		STARTEK INC	1,532.000	9,038.80
		STARWOOD EUROPEAN REAL ESTAT	645,802.000	1,089,287.64
		STARWOOD HOTELS & RESORTS WORL	17,104.000	1,386,963.36
		STARWOOD PROPERTY TRUST INC	180,391.000	3,891,033.87
		STARWOOD WAYPOINT RESIDENTIAL	736.000	17,487.36
		STARZ	44,000.000	1,967,680.00
		STATE AUTO FINANCIAL CORP	5,820.000	139,389.00
		STATE BANK OF INDIA GDR	43,075.000	1,777,317.58
		STATE STREET CORP	41,207.000	3,172,939.00
		STATOIL ASA	767,828.000	13,673,047.75
		STEELCASE INC	19,344.000	365,795.04
		STEELCLOUD INC	3,106.000	0.00
		STEIN MART INC	6,186.000	64,767.42
		STEINER LEISURE LTD	1,569.000	84,380.82
		STEMCELLS INC	735.000	397.27
		STEMLINE THERAPEUTICS INC	2,880.000	33,897.60
		STEPAN CO	2,716.000	146,962.76
		STEPHAN CO/THE	1,912.000	2,007.60
		STEREOTAXIS INC	158.000	227.52
		STERICYCLE INC	8,512.000	1,139,841.92
		STERIS CORP	57,258.000	3,689,705.52
		STERLING BANCORP/DE	23,850.000	350,595.00
		STERLING CONSTRUCTION CO INC	582.000	2,328.00
		STEVEN MADDEN LTD	9,989.000	427,329.42
		STEWART INFORMATION SERVICES C	6,508.000	259,018.40
		STIFEL FINANCIAL CORP	9,717.000	561,059.58
		STILLWATER MINING CO	15,550.000	180,224.50
		STOCK YARDS BANCORP INC	11,381.000	430,087.99
		STONE ENERGY CORP	9,377.000	118,056.43
		STONERIDGE INC	3,919.000	45,891.49
		STORAGE ENGINE INC COM	1,650.000	0.00
		STORE CAPITAL CORP	92,001.000	1,849,220.10
		STRAIGHT PATH COMMUNICATIONS I	2,890.000	94,763.10

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		STRASBAUGH INC	204.000	10.20
		STRATEGIC HOTELS & RESORTS INC	23,845.000	289,001.40
		STRATTEC SECURITY CORP	664.000	45,616.80
		STRATUS PROPERTIES INC	2,106.000	28,452.06
		STRAYER EDUCATION INC	1,796.000	77,407.60
		STREAMLINE HEALTH SOLUTIONS IN	2,646.000	7,408.80
		STRYKER CORP	29,923.000	2,859,741.11
		STURM RUGER & CO INC	4,191.000	240,772.95
		STYLECLICK INC	3,762.000	0.38
		SUCAMPO PHARMACEUTICALS INC	4,860.000	79,849.80
		SUEDZUCKER AG	29,668.000	493,362.09
		SUFFOLK BANCORP	1,655.000	42,467.30
		SUGARMADE INC	80.000	5.28
		SUGGESTION BOX INC	208.000	6.66
		SULPHCO INC	2,843.000	0.00
		SUMITOMO ELECTRIC INDUSTRIES L	97,300.000	1,508,422.26
		SUMITOMO MITSUI FINANCIAL GROU	71,900.000	3,207,633.53
		SUMITOMO MITSUI TRUST HOLDINGS	249,760.000	1,144,244.25
		SUMMIT HOTEL PROPERTIES INC	7,451.000	96,937.51
		SUN BANCORP INC/NJ	512.000	9,856.00
		SUN COMMUNITIES INC	6,073.000	375,493.59
		SUN HYDRAULICS CORP	4,406.000	167,912.66
		SUNCOKE ENERGY INC	5,399.000	70,187.00
		SUNCOR ENERGY INC	80,900.000	2,226,368.00
		SUNLINK HEALTH SYSTEMS INC	1,775.000	2,680.25
		SUNOCO LOGISTICS PARTNERS LP	152,617.000	5,804,024.51
		SUNPOWER CORP	5,283.000	150,090.03
		SUNRISE TELECOM INC	8,049.000	321.96
		SUNSTONE HOTEL INVESTORS INC	258,164.000	3,875,041.64
		SUNTRUST BANKS INC	190,420.000	8,191,868.40
		SUPER MICRO COMPUTER INC	4,600.000	136,068.00
		SUPERCONDUCTOR TECHNOLOGIES IN	79.000	82.95
		SUPERIOR BANCORP	1,987.000	1.97
		SUPERIOR ENERGY SERVICES INC	80,300.000	1,689,512.00
		SUPERIOR INDUSTRIES INTERNATIO	4,165.000	76,261.15
		SUPERIOR UNIFORM GROUP INC	1,792.000	29,639.68
		SUPERNUS PHARMACEUTICALS INC	2,250.000	38,205.00
		SUPERVALU INC	25,369.000	205,235.21
		SUPPORT.COM INC	3,641.000	5,133.81

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SUPREME INDUSTRIES INC	2,404.000	20,602.28
		SURGICAL CARE AFFILIATES INC	1,100.000	42,218.00
		SURMODICS INC	3,899.000	91,314.58
		SUSQUEHANNA BANCSHARES INC	25,621.000	361,768.52
		SVENSKA CELLULOSA AB SCA	33,510.000	851,329.67
		SWEDBANK AB	334,906.000	7,802,028.27
		SWIFT ENERGY CO	7,937.000	16,112.11
		SWIFT TRANSPORTATION CO	11,792.000	267,324.64
		SWISS LIFE HOLDING AG	11,200.000	2,565,855.23
		SWK HOLDINGS CORP	7,147.000	11,506.67
		SYCAMORE NETWORKS INC	3,701.000	1,410.08
		SYDNEY AIRPORT	835,500.000	3,197,983.20
		SYKES ENTERPRISES INC	11,973.000	290,345.25
		SYMANTEC CORP	68,138.000	1,584,208.50
		SYMETRA FINANCIAL CORP	11,939.000	288,565.63
		SYMMETRY SURGICAL INC	2,603.000	22,698.16
		SYMRISE AG	411,584.000	25,529,532.33
		SYNALLOY CORP	2,020.000	27,674.00
		SYNAPTICS INC	5,513.000	478,170.06
		SYNCHRONOSS TECHNOLOGIES INC	12,177.000	556,854.21
		SYNCHRONY FINANCIAL	29,180.000	960,897.40
		SYNERGETICS USA INC	2,498.000	11,740.60
		SYNERGY PHARMACEUTICALS INC	2,800.000	23,240.00
		SYNERGY RESOURCES CORP	6,400.000	73,216.00
		SYNERON MEDICAL LTD	1,640.000	17,416.80
		SYNGENTA AG	6,038.000	2,455,128.14
		SYNNEX CORP	3,654.000	267,436.26
		SYNOVUS FINANCIAL CORP	15,822.000	487,634.04
		SYNTA PHARMACEUTICALS CORP	3,281.000	7,316.63
		SYNTEL INC	6,395.000	303,634.60
		SYNTHESIS ENERGY SYSTEMS INC	5,399.000	7,720.57
		SYNTROLEUM CORP	1,138.000	0.00
		SYNUTRA INTERNATIONAL INC	555.000	3,968.25
		SYPRIS SOLUTIONS INC	3,998.000	5,797.10
		SYSCO CORP	84,280.000	3,042,508.00
		SYSTEMAX INC	5,289.000	45,696.96
		T ROWE PRICE GROUP INC	26,299.000	2,044,221.27
		T2 BIOSYSTEMS INC	1,950.000	31,648.50
		TAITRON COMPONENTS INC	3,971.000	3,812.16

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TAKE-TWO INTERACTIVE SOFTWARE	10,413.000	287,086.41
		TAL EDUCATION GROUP ADR	251,000.000	8,860,300.00
		TAL INTERNATIONAL GROUP INC	7,264.000	229,542.40
		TALANX AG	123,357.000	3,785,217.94
		TALON INTERNATIONAL INC	3,150.000	472.50
		TANDY BRANDS ACCESSORIES INC	1,325.000	4.64
		TANGOE INC	2,694.000	33,890.52
		TARGA RESOURCES CORP	35,880.000	3,201,213.60
		TARGANTA THERAPEUTICS ESCROW	1,200.000	0.00
		TARGET CORP	149,914.000	12,237,479.82
		TARRAGON CORP	10,464.000	0.00
		TASER INTERNATIONAL INC	6,418.000	213,783.58
		TAXUS CARDIUM PHARMACEUTICALS	65.000	19.64
		TAYLOR DEVICES INC	545.000	6,812.50
		TC PIPELINES LP	3,214.000	183,198.00
		TCF FINANCIAL CORP	23,968.000	398,108.48
		TCL COMMUNICATION TECHNOLOGY H	2,413,000.000	2,256,580.09
		TDC A/S	299,800.000	2,197,240.75
		TE CONNECTIVITY LTD	40,697.000	2,616,817.10
		TEAM FINANCIAL INC	4,300.000	0.00
		TEAM HEALTH HOLDINGS INC	10,868.000	710,006.44
		TEAM INC	2,228.000	89,677.00
		TECH DATA CORP	5,921.000	340,812.76
		TECHNICAL COMMUNICATIONS CORP	144.000	501.12
		TECHNOLOGY SOLUTIONS CO	920.000	9.20
		TECO ENERGY INC	84,675.000	1,495,360.50
		TECUMSEH PRODUCTS CO	1,742.000	4,302.74
		TEEKAY TANKERS LTD	1,941.000	12,830.01
		TEGNA INC	96,527.000	3,095,620.89
		TEJON RANCH CO	4,276.000	109,935.96
		TEKNOWLEDGE CORP	2,012.000	1.81
		TELECOM ITALIA SPA	1,385,789.000	1,757,124.47
		TELECOMMUNICATION SYSTEMS INC	2,288.000	7,573.28
		TELEDYNE TECHNOLOGIES INC	5,936.000	626,307.36
		TELEFONAKTIEBOLAGET LM ERICSSO	158,650.000	1,642,426.63
		TELENOR ASA	161,178.000	3,519,590.79
		TELEPHONE & DATA SYSTEMS INC	2,637.000	77,527.80
		TELETECH HOLDINGS INC	8,609.000	233,131.72
		TELETOUCH COMMUNICATIONS INC	3,106.000	2.17

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TELEVIDEO INC/CA	2,143.000	0.00
		TENCENT HOLDINGS LTD	706,900.000	14,105,994.78
		TENET HEALTHCARE CORP	9,932.000	574,864.16
		TENGASCO INC	3,400.000	907.80
		TENNANT CO	2,218.000	144,924.12
		TENNECO INC	8,953.000	514,260.32
		TERADATA CORP	14,213.000	525,881.00
		TERNA RETE ELETTRICA NAZIONALE	510,842.000	2,256,230.14
		TERRENO REALTY CORP	4,770.000	93,969.00
		TESARO INC	4,430.000	260,439.70
		TESCO PLC	717,139.000	2,397,233.50
		TESORO CORP	70,505.000	5,951,327.05
		TESORO LOGISTICS LP	72,118.000	4,119,380.16
		TESSCO TECHNOLOGIES INC	6,872.000	136,134.32
		TESSERA TECHNOLOGIES INC	6,602.000	250,743.96
		TETON ENERGY CORP COM	4,100.000	0.00
		TETRA TECH INC	10,228.000	262,245.92
		TETRA TECHNOLOGIES INC	10,885.000	69,446.30
		TETRAPHASE PHARMACEUTICALS INC	4,489.000	212,958.16
		TEVA PHARMACEUTICAL INDUSTRIES	47,700.000	2,822,245.79
		TEVA PHARMACEUTICAL INDUSTRIES ADR	225,330.000	13,317,003.00
		TEXAS CAPITAL BANCSHARES INC	6,117.000	380,722.08
		TEXAS INSTRUMENTS INC	104,136.000	5,364,045.36
		TEXAS ROADHOUSE INC	8,895.000	332,939.85
		TEXTAINER GROUP HOLDINGS LTD	7,799.000	202,851.99
		TEXTMUNICATION HOLDINGS INC	167.000	2.00
		TEXTRON INC	27,791.000	1,240,312.33
		TG THERAPEUTICS INC	3,950.000	65,491.00
		TGS NOPEC GEOPHYSICAL CO ASA	60,800.000	1,414,995.87
		THERAPEUTICSMD INC	10,930.000	85,800.50
		THERAVANCE INC	11,499.000	207,786.93
		THERMO FISHER SCIENTIFIC INC	39,844.000	5,170,157.44
		THESTREET INC	7,824.000	14,161.44
		THOMAS GROUP INC	367.000	2.31
		THOMSON REUTERS CORP	17,415.000	662,989.05
		THOR INDUSTRIES INC	4,944.000	278,248.32
		THORATEC CORP	8,774.000	391,057.18
		THQ INC	896.000	12.32
		TIDEWATER INC	273.000	6,205.29

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TIFFANY & CO	11,248.000	1,032,566.40
		TIMBERLAND BANCORP INC/WA	3,633.000	36,402.66
		TIME INC	69,882.000	1,607,984.82
		TIME WARNER CABLE INC	28,295.000	5,041,320.15
		TIME WARNER INC	115,438.000	10,090,435.58
		TIMKENSTEEL CORP	2,700.000	72,873.00
		TITAN INTERNATIONAL INC	7,743.000	83,159.82
		TITAN MACHINERY INC	2,137.000	31,478.01
		TITAN PHARMACEUTICALS INC	10,487.000	8,389.60
		TIVO INC	16,791.000	170,260.74
		TJX COS INC/THE	111,243.000	7,360,949.31
		TL ADMIN CORP COM	29,100.000	0.00
		TOKAI RIKA CO LTD	131,400.000	3,285,939.41
		TOMPKINS FINANCIAL CORP	1,534.000	82,406.48
		TONGDA GROUP HOLDINGS LTD	14,420,000.000	2,790,049.72
		TONIX PHARMACEUTICALS HOLDING	3,200.000	28,640.00
		TOOTSIE ROLL INDUSTRIES INC	7,230.000	233,601.30
		TOR MINERALS INTERNATIONAL INC	260.000	1,638.00
		TORCHMARK CORP	12,623.000	734,911.06
		TOROTEL INC	525.000	315.00
		TOTAL SA	350,360.000	17,008,469.36
		TOTAL SYSTEM SERVICES INC	16,419.000	685,821.63
		TOWER AUTOMOTIVE INC	33,100.000	0.00
		TOWNE BANK/PORTSMOUTH VA	4,127.000	67,228.83
		TRACTOR SUPPLY CO	13,655.000	1,228,130.70
		TRANS WORLD ENTERTAINMENT CORP	7,403.000	27,094.98
		TRANS-INDUSTRIES INC	1,700.000	1.70
		TRANSACT TECHNOLOGIES INC	2,916.000	19,478.88
		TRANSALTA RENEWABLES INC	301,188.000	2,981,844.43
		TRANSCAT INC	3,210.000	30,334.50
		TRANSCOASTAL CORP	23.000	0.71
		TRANSENERIX INC	166.000	498.00
		TRANSGENOMIC INC	619.000	1,033.73
		TRANSMISSORA ALIANCA DE ENERGI	230,654.000	1,529,575.20
		TRANSMONTAIGNE PARTNERS LP	6,836.000	259,768.00
		TRANSNET CORP	481.000	0.00
		TRANSOCEAN LTD	210,588.000	3,394,678.56
		TRANSURBAN GROUP	942,066.000	6,733,868.92
		TRANSWITCH CORP	1,935.000	2.71

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TRAVELERS COS INC/THE	49,800.000	4,813,668.00
		TRAVELZOO INC	5,804.000	65,469.12
		TRC COS INC	2,128.000	21,599.20
		TRECORA RESOURCES	1,290.000	19,479.00
		TREDEGAR CORP	6,011.000	132,903.21
		TREEHOUSE FOODS INC	5,676.000	459,926.28
		TREX CO INC	31,732.000	1,568,512.76
		TRI POINTE GROUP INC	13,546.000	207,253.80
		TRI-VALLEY CORP	1,094.000	0.10
		TRIAD GUARANTY INC	2,231.000	71.39
		TRIAN ACQUISITION I	7,030.000	0.00
		TRIANGLE PETROLEUM CORP	7,001.000	35,145.02
		TRICO BANCSHARES	833.000	20,033.65
		TRICO MARINE SERVICES INC/UNIT	1,890.000	0.00
		TRINITY INDUSTRIES INC	118,950.000	3,143,848.50
		TRINITY PLACE HOLDINGS INC	2,476.000	19,312.80
		TRIO TECH INTERNATIONAL	859.000	2,594.18
		TRIPADVISOR INC	11,205.000	976,403.70
		TRIPLE CROWN MEDIA INC	983.000	0.00
		TRIPLE-S MANAGEMENT CORP	9,959.000	255,547.94
		TROPICAL SPORTSWEAR INTL CORP COM	10,340.000	0.00
		TROVAGENE INC	4,400.000	44,660.00
		TRUEBLUE INC	6,337.000	189,476.30
		TRULY INTERNATIONAL HOLDINGS L	5,392,000.000	2,218,686.75
		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	10,851.000	76,282.53
		TRUSTMARK CORP	11,001.000	274,804.98
		TSR INC	795.000	2,782.50
		TSUMURA & CO	133,200.000	2,867,231.48
		TTM TECHNOLOGIES INC	20,667.000	206,463.33
		TUESDAY MORNING CORP	4,703.000	52,979.30
		TUMI HOLDINGS INC	7,273.000	149,241.96
		TURKIYE SINAI KALKINMA BANKASI	3,434,664.000	2,179,518.03
		TURTLE BEACH CORP	1,960.000	4,468.80
		TUTOR PERINI CORP	4,799.000	103,562.42
		TWENTY-FIRST CENTURY FOX INC	328,060.000	10,676,712.70
		TWIN DISC INC	1,688.000	31,464.32

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TWITTER INC	33,412.000	1,210,182.64
		TWO RIVERS WATER & FARMING CO	199.000	177.11
		TYCO INTERNATIONAL PLC	42,143.000	1,621,662.64
		TYLER TECHNOLOGIES INC	7,024.000	908,765.12
		TYSON FOODS INC	158,141.000	6,741,550.83
		UBIQUITI NETWORKS INC	1,273.000	40,627.80
		UFP TECHNOLOGIES INC	2,624.000	54,894.08
		UIL HOLDINGS CORP	8,559.000	392,173.38
		ULTIMATE LIFESTYLE CORP	20.000	0.06
		ULTIMATE SOFTWARE GROUP INC/TH	4,314.000	708,962.76
		ULTRA CLEAN HOLDINGS INC	2,674.000	16,659.02
		ULTRA PETROLEUM CORP	12,934.000	161,933.68
		ULTRAGENYX PHARMACEUTICAL INC	909.000	93,072.51
		ULTRALIFE CORP	2,108.000	8,832.52
		ULTRAPETROL BAHAMAS LTD	1,582.000	1,787.66
		ULTRATECH INC	4,192.000	77,803.52
		UMB FINANCIAL CORP	7,179.000	409,346.58
		UMH PROPERTIES INC	2,915.000	28,567.00
		UMICORE SA	196,794.000	9,325,462.72
		UMPQUA HOLDINGS CORP	17,228.000	309,931.72
		UNDER ARMOUR INC	16,828.000	1,404,128.32
		UNICO AMERICAN CORP	844.000	8,752.28
		UNICORP INC COMPAR \$0.01 NEW	7,800.000	0.00
		UNICREDIT SPA	177,519.000	1,191,694.81
		UNIFIRST CORP/MA	3,376.000	377,605.60
		UNIGENE LABORATORIES INC	9,893.000	2.97
		UNILEVER PLC	46,589.000	2,000,285.20
		UNILEVER PLC ADR	13,837.000	594,437.52
		UNION BANKSHARES CORP	4,452.000	103,464.48
		UNION PACIFIC CORP	137,543.000	13,117,475.91
		UNISYS CORP	6,641.000	132,753.59
		UNIT CORP	4,200.000	113,904.00
		UNITED AMERICAN HEALTHCARE COR	1,094.000	24.62
		UNITED ARROWS LTD	76,600.000	2,400,694.50
		UNITED BANKSHARES INC/WV	9,400.000	378,162.00
		UNITED COMMUNITY BANKS INC/GA	3,053.000	63,716.11
		UNITED COMMUNITY FINANCIAL COR	6,947.000	37,166.45
		UNITED CONTINENTAL HOLDINGS IN	42,570.000	2,256,635.70
		UNITED FINANCIAL BANCORP INC	5,075.000	68,258.75

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		UNITED FIRE GROUP INC	4,204.000	137,723.04
		UNITED NATURAL FOODS INC	7,622.000	485,368.96
		UNITED ONLINE INC	2,030.000	31,810.10
		UNITED OVERSEAS BANK LTD	482,100.000	8,259,968.06
		UNITED PARCEL SERVICE INC	77,211.000	7,482,518.01
		UNITED RENTALS INC	9,706.000	850,439.72
		UNITED SECURITY BANCSHARES/FRE	953.000	4,803.12
		UNITED STATES LIME & MINERALS	2,339.000	135,942.68
		UNITED STATES STEEL CORP	230,925.000	4,761,673.50
		UNITED TECHNOLOGIES CORP	82,867.000	9,192,436.31
		UNITED THERAPEUTICS CORP	24,135.000	4,198,283.25
		UNITED UTILITIES GROUP PLC	18,275.000	256,370.55
		UNITED WESTERN BANCORP INC	2,275.000	79.63
		UNITED-GUARDIAN INC	657.000	12,548.70
		UNITEDHEALTH GROUP INC	95,281.000	11,624,282.00
		UNITIL CORP	2,469.000	81,526.38
		UNITY BANCORP INC	1,662.000	16,270.98
		UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW	3,380.000	0.00
		UNIVERSAL AMERICAN CORP/NY	11,220.000	113,546.40
		UNIVERSAL CORP/VA	3,395.000	194,601.40
		UNIVERSAL DISPLAY CORP	9,878.000	510,988.94
		UNIVERSAL ELECTRONICS INC	2,292.000	114,233.28
		UNIVERSAL FOREST PRODUCTS INC	2,975.000	154,789.25
		UNIVERSAL HEALTH REALTY INCOME	17,071.000	793,118.66
		UNIVERSAL HEALTH SERVICES INC	9,125.000	1,296,662.50
		UNIVERSAL STAINLESS & ALLOY PR	2,436.000	47,867.40
		UNIVERSAL TECHNICAL INSTITUTE	5,737.000	49,338.20
		UNIVERSAL TRUCKLOAD SERVICES I	2,085.000	45,786.60
		UNIVEST CORP OF PENNSYLVANIA	354.000	7,207.44
		UNUM GROUP	24,975.000	892,856.25
		UNWIRED PLANET INC	11,980.000	7,427.60
		UQM TECHNOLOGIES INC	3,665.000	3,151.90
		URANIUM ENERGY CORP	2,205.000	3,505.95
		URANIUM RESOURCES INC	1,178.000	1,108.26
		URBAN EDGE PROPERTIES	11,100.000	230,769.00
		URBAN OUTFITTERS INC	9,748.000	341,180.00
		UROLOGIX INC	2,793.000	279.30
		URSTADT BIDDLE PROPERTIES INC	25,444.000	475,293.92
		US BANCORP	260,310.000	11,297,454.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		US ECOLOGY INC	2,995.000	145,916.40
		US ENERGY CORP WYOMING	2,411.000	1,275.42
		US GEOTHERMAL INC	6,387.000	3,385.11
		US GLOBAL INVESTORS INC	475.000	1,320.50
		US PHYSICAL THERAPY INC	4,821.000	263,997.96
		US PLASTIC LMBR CORP COM	29,600.000	0.00
		US SILICA HOLDINGS INC	8,731.000	256,342.16
		USA TRUCK INC	1,742.000	36,982.66
		USANA HEALTH SCIENCES INC	3,348.000	457,537.68
		USD PARTNERS LP	19,326.000	227,853.54
		USG CORP	72,280.000	2,008,661.20
		UTAH MEDICAL PRODUCTS INC	1,837.000	109,540.31
		UTG INC	513.000	7,438.50
		UTI WORLDWIDE INC	15,971.000	159,550.29
		UTSTARCOM HOLDINGS CORP	5,646.000	11,235.54
		V ONE CORP COM	2,000.000	0.00
		VAALCO ENERGY INC	7,924.000	16,957.36
		VAIL RESORTS INC	4,912.000	536,390.40
		VALE SA ADR	64,760.000	381,436.40
		VALENCE TECHNOLOGY INC	14,867.000	0.00
		VALEO SA	109,925.000	17,312,326.79
		VALERO ENERGY CORP	165,151.000	10,338,452.60
		VALERO ENERGY PARTNERS LP	42,619.000	2,176,978.52
		VALLEY MEDIA INC COM	11,100.000	0.00
		VALLEY NATIONAL BANCORP	29,026.000	299,258.06
		VALUE AMER INC COM	290.000	0.00
		VALUE LINE INC	2,953.000	30,652.14
		VANDA PHARMACEUTICALS INC	6,151.000	78,056.19
		VARIAN MEDICAL SYSTEMS INC	9,989.000	842,372.37
		VASCO DATA SECURITY INTERNATIO	3,525.000	106,419.75
		VASCULAR SOLUTIONS INC	2,792.000	96,938.24
		VASOMEDICAL INC	17,910.000	3,116.34
		VCA INC	69,675.000	3,790,668.38
		VCAMPUS CORP	271.000	0.02
		VECTOR GROUP LTD	11,155.000	261,696.30
		VECTOR LTD	708,429.000	1,576,273.65
		VEECO INSTRUMENTS INC	8,569.000	246,273.06
		VENAXIS INC	43.000	19.27
		VENTAS INC	50,820.000	3,155,413.80

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		VERESEN INC	79,502.000	1,075,564.72
		VERICEL CORP	101.000	360.57
		VERIFONE SYSTEMS INC	59,520.000	2,021,299.20
		VERINT SYSTEMS INC	8,073.000	490,394.39
		VERISIGN INC	31,489.000	1,943,501.08
		VERIZON COMMUNICATIONS INC	458,098.000	21,351,947.78
		VERSAR INC	1,098.000	4,326.12
		VERSARTIS INC	3,150.000	47,943.00
		VERSO CORP	6,614.000	4,365.24
		VERTEX PHARMACEUTICALS INC	24,398.000	3,012,665.04
		VESTIN REALTY MORTGAGE II INC	400.000	1,556.00
		VF CORP	56,020.000	3,906,834.80
		VIACOM INC	35,760.000	2,311,526.40
		VIAD CORP	6,386.000	173,124.46
		VIASAT INC	6,186.000	372,768.36
		VICAL INC	4,057.000	2,839.90
		VICON INDUSTRIES INC	1,318.000	1,739.76
		VICOR CORP	5,955.000	72,591.45
		VIDEO DISPLAY CORP	2,455.000	2,577.75
		VIEWCAST.COM INC	6,812.000	8.86
		VIEWTRAN GROUP INC	2,440.000	2,562.00
		VILLAGE SUPER MARKET INC	1,377.000	43,637.13
		VIPSHOP HOLDINGS LTD ADR	298,026.000	6,631,078.50
		VIRCO MANUFACTURING CORP	4,459.000	12,708.15
		VIRNETX HOLDING CORP	5,367.000	22,541.40
		VIRTUS INVESTMENT PARTNERS INC	888.000	117,438.00
		VIRTUSA CORP	3,626.000	186,376.40
		VISA INC	233,149.000	15,655,955.35
		VISHAY INTERTECHNOLOGY INC	20,512.000	239,580.16
		VISHAY PRECISION GROUP INC	913.000	13,749.78
		VISTA OUTDOOR INC	3,600.000	161,640.00
		VITAL THERAPIES INC	2,810.000	59,291.00
		VITAMIN SHOPPE INC	3,851.000	143,526.77
		VIVENDI SA	120,843.000	3,046,304.00
		VIVUS INC	9,029.000	21,308.44
		VL DISSOLUTION CORP COM	1,293.000	0.00
		VOCERA COMMUNICATIONS INC	6,768.000	77,493.60
		VODACOM GROUP LTD	170,300.000	1,946,045.17
		VOESTALPINE AG	66,900.000	2,782,577.46

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		VOLT INFORMATION SCIENCES INC	5,852.000	56,822.92
		VONAGE HOLDINGS CORP	17,567.000	86,253.97
		VORNADO REALTY TRUST	17,526.000	1,663,743.18
		VOXX INTERNATIONAL CORP	5,219.000	43,213.32
		VOYA FINANCIAL INC	119,855.000	5,569,661.85
		VULCAN INTERNATIONAL CORP	583.000	32,356.50
		VULCAN MATERIALS CO	34,498.000	2,895,417.14
		W&T OFFSHORE INC	8,422.000	46,152.56
		WABASH NATIONAL CORP	10,834.000	135,858.36
		WACKER CHEMIE AG	9,159.000	944,979.09
		WAGeworks INC	4,259.000	172,276.55
		WAL-MART STORES INC	166,962.000	11,842,614.66
		WALGREENS BOOTS ALLIANCE INC	87,343.000	7,375,242.92
		WALKING CO HOLDINGS INC/THE	3,656.000	23,764.00
		WALT DISNEY CO/THE	185,281.000	21,147,973.34
		WALTER ENERGY INC	11,600.000	2,528.80
		WALTER INVESTMENT MANAGEMENT C	5,119.000	117,071.53
		WANDERPORT CORP	82.000	0.24
		WARREN RESOURCES INC	7,704.000	3,543.84
		WASHINGTON FEDERAL INC	15,260.000	356,321.00
		WASHINGTON REAL ESTATE INVESTM	10,641.000	276,133.95
		WASHINGTON TRUST BANCORP INC	4,165.000	164,434.20
		WASTE MANAGEMENT INC	49,718.000	2,304,429.30
		WATERS CORP	8,278.000	1,062,729.64
		WATERSTONE FINANCIAL INC	3,036.000	40,075.20
		WATSCO INC	4,096.000	506,839.04
		WATTS WATER TECHNOLOGIES INC	4,777.000	247,687.45
		WAUSAU PAPER CORP	5,587.000	51,288.66
		WAVE SYSTEMS CORP	1,370.000	797.34
		WAXMAN INDUSTRIES INC	400.000	1,072.00
		WAYNE SAVINGS BANCSHARES INC	4,204.000	54,063.44
		WAYSIDE TECHNOLOGY GROUP INC	3,017.000	59,796.94
		WD-40 CO	2,579.000	224,785.64
		WEB.COM GROUP INC	9,124.000	220,983.28
		WEBCO INDUSTRIES INC	241.000	13,857.50
		WEBMD HEALTH CORP	3,971.000	175,835.88
		WEBSTER FINANCIAL CORP	174,838.000	6,914,842.90
		WEC ENERGY GROUP INC	31,552.136	1,418,899.56
		WEGENER CORP	4,812.000	57.74

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		WEICHAI POWER CO LTD	442,000.000	1,473,798.94
		WEIGHT WATCHERS INTERNATIONAL	4,129.000	20,025.65
		WEIR GROUP PLC/THE	356,116.000	9,504,279.85
		WEIS MARKETS INC	3,622.000	152,667.30
		WELLCARE HEALTH PLANS INC	6,660.000	564,967.80
		WELLMAN INC COM	15,700.000	0.00
		WELLS FARGO & CO	536,550.000	30,175,572.00
		WELLS FINANCIAL CORP	141.000	3,948.00
		WENDY'S CO/THE	43,445.000	490,059.60
		WERNER ENTERPRISES INC	9,936.000	260,820.00
		WESBANCO INC	7,713.000	262,396.26
		WEST BANCORPORATION INC	571.000	11,328.64
		WEST CORP	5,992.000	180,359.20
		WEST MARINE INC	2,176.000	20,976.64
		WEST PHARMACEUTICAL SERVICES I	12,894.000	748,883.52
		WESTAMERICA BANCORPORATION	4,706.000	238,358.90
		WESTELL TECHNOLOGIES INC	11,276.000	11,163.24
		WESTERN ALLIANCE BANCORP	8,644.000	291,821.44
		WESTERN ASSET MORTGAGE CAPITAL	7,117.000	105,118.09
		WESTERN DIGITAL CORP	72,842.000	5,712,269.64
		WESTERN GAS EQUITY PARTNERS LP	32,257.000	1,935,420.00
		WESTERN GAS PARTNERS LP	66,115.000	4,189,707.55
		WESTERN METALS CORP	3,193.000	351.23
		WESTERN REFINING INC	12,858.000	560,865.96
		WESTERN UNION CO/THE	90,473.000	1,839,316.09
		WESTERN WTR CO	9,200.000	0.00
		WESTFIELD FINANCIAL INC	4,806.000	35,131.86
		WESTMORELAND COAL CO	2,715.000	56,417.70
		WESTWOOD HOLDINGS GROUP INC	2,685.000	159,945.45
		WET SEAL INC/THE	24,433.000	100.18
		WEX INC	6,585.000	750,492.45
		WEYCO GROUP INC	2,049.000	61,101.18
		WEYERHAEUSER CO	158,458.000	4,991,427.00
		WGL HOLDINGS INC	9,106.000	494,364.74
		WH GROUP LTD	1,325,000.000	902,412.75
		WHIRLPOOL CORP	7,871.000	1,362,076.55
		WHITBREAD PLC	259,395.000	20,177,232.54
		WHITESTONE REIT	5,738.000	74,708.76
		WHOLE FOODS MARKET INC	35,862.000	1,414,397.28

Asset Detail

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As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		WHX CORP COM NEW	6,933.000	0.00
		WICKES INC COM	7,200.000	0.00
		WILHELMINA INTERNATIONAL INC	1,196.000	6,757.40
		WILLBROS GROUP INC	6,106.000	7,815.68
		WILLIAM HILL PLC	683,114.000	4,330,637.88
		WILLIAMS COS INC/THE	122,602.000	7,036,128.78
		WILLIS LEASE FINANCE CORP	2,343.000	43,040.91
		WILMAR INTERNATIONAL LTD	389,500.000	948,800.59
		WILSHIRE BANCORP INC	1,911.000	24,135.93
		WINDSTREAM HOLDINGS INC	38,200.000	243,716.00
		WINLAND ELECTRONICS INC	1,099.000	1,989.19
		WINMARK CORP	538.000	52,993.00
		WINNEBAGO INDUSTRIES INC	6,146.000	144,984.14
		WINTHROP REALTY TRUST	7,990.000	121,048.50
		WINTRUST FINANCIAL CORP	5,285.000	282,113.30
		WIRELESS TELECOM GROUP INC	4,135.000	8,972.95
		WIRELESS XCESSORIES GROUP	1,262.000	757.20
		WISDOMTREE INVESTMENTS INC	14,543.000	319,437.00
		WOLSELEY PLC	110,000.000	7,028,868.11
		WOLVERINE WORLD WIDE INC	17,709.000	504,352.32
		WOODWARD INC	9,992.000	549,460.08
		WORLD ACCEPTANCE CORP	4,737.000	291,372.87
		WORLD FUEL SERVICES CORP	11,131.000	533,731.45
		WORLD WRESTLING ENTERTAINMENT	8,264.000	136,356.00
		WORLDGATE COMMUNICATIONS	6,943.000	0.82
		WORLDTEX INC	47.000	0.00
		WORTHINGTON INDUSTRIES INC	13,195.000	396,641.70
		WP CAREY INC	20,530.000	1,210,038.20
		WP GLIMCHER INC	116,772.000	1,579,925.16
		WPT INDUSTRIAL REIT TRUST UNIT	49,787.000	607,401.40
		WPX ENERGY INC	17,000.000	208,760.00
		WQN INC	656.000	2.62
		WRIGHT INVESTORS' SERVICE HOLD	2,575.000	3,939.75
		WRIGHT MEDICAL GROUP INC	6,591.000	173,079.66
		WSFS FINANCIAL CORP	7,038.000	192,489.30
		WSI INDUSTRIES INC	545.000	3,466.20
		WW GRAINGER INC	17,562.000	4,156,047.30
		WYNDHAM WORLDWIDE CORP	12,016.000	984,230.56
		WYNN RESORTS LTD	8,161.000	805,245.87

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		XBIOTECH INC	1,350.000	24,408.00
		XCEL ENERGY INC	50,740.000	1,632,813.20
		XCERRA CORP	3,595.000	27,214.15
		XENCOR INC	2,900.000	63,713.00
		XENOPORT INC	2,560.000	15,692.80
		XEROX CORP	103,870.000	1,105,176.80
		XILINX INC	25,885.000	1,143,081.60
		XL GROUP PLC	97,423.000	3,624,135.60
		XO GROUP INC	3,767.000	61,590.45
		XPO LOGISTICS INC	4,729.000	213,656.22
		XYLEM INC/NY	18,154.000	672,968.78
		YAHOO! INC	103,558.000	4,068,793.82
		YAMADA DENKI CO LTD	229,800.000	920,214.06
		YARA INTERNATIONAL ASA	49,600.000	2,574,723.87
		YASKAWA ELECTRIC CORP	506,800.000	6,494,196.48
		YOKOHAMA RUBBER CO LTD/THE	138,500.000	2,782,110.73
		YORK WATER CO/THE	538.000	11,222.68
		YUE YUEN INDUSTRIAL HOLDINGS L	389,000.000	1,302,094.15
		YUM! BRANDS INC	43,281.000	3,898,752.48
		YUMA ENERGY INC	425.000	216.75
		Z ENERGY LTD	1,294,498.000	5,121,493.64
		ZAFGEN INC	1,700.000	58,871.00
		ZANETT INC	154.000	0.00
		ZAP.COM CORP	330.000	231.00
		ZAZA ENERGY CORP	342.000	270.18
		ZELTIQ AESTHETICS INC	5,046.000	148,705.62
		ZHONE TECHNOLOGIES INC	1,438.000	3,221.12
		ZIMMER BIOMET HOLDINGS INC	17,057.000	1,863,136.11
		ZION OIL & GAS INC	527.000	1,006.57
		ZIONS BANCORPORATION	20,340.000	645,489.91
		ZIOPHARM ONCOLOGY INC	828.534	9,942.41
		ZIX CORP	3,171.000	16,394.07
		ZODIAC AEROSPACE	319,299.000	10,388,278.02
		ZOETIS INC	65,044.000	3,136,421.68
		ZUMIEZ INC	2,361.000	62,873.43
		ZYNGA INC	88,859.000	254,136.74
		FIXED INCOME SECURITIES	30,695,305,923.499	3,536,369,141.73
		1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15	3,186,000.000	3,138,210.00
		1011778 BC ULC / NEW RED 144A 6.000% 04/01/2022 DD 10/08/14	204,000.000	209,610.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
21ST CENTURY FOX AMERICA INC 6.200% 12/15/2034 DD 12/03/04		1,090,000.000	1,265,047.46
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04		1,351,202.490	336,787.22
A10 SECURITIZATION LL 1 C 144A 7.870% 04/15/2024 DD 04/16/12		38,904.970	38,904.97
AASET 1 B VAR RT 12/15/2029 DD 12/02/14		2,639,488.610	2,652,686.05
ABBOTT LABORATORIES 2.950% 03/15/2025 DD 03/10/15		3,850,000.000	3,701,220.60
ABBVIE INC 1.200% 11/06/2015 DD 05/06/13		1,180,000.000	1,181,077.35
ABBVIE INC 3.600% 05/14/2025 DD 05/14/15		6,765,000.000	6,686,492.18
ABBVIE INC VAR RT 11/06/2015 DD 05/06/13		775,000.000	776,124.53
ABJA INVESTMENT CO PTE LT REGS 5.950% 07/31/2024		200,000.000	200,500.00
ACADIA HEALTHCARE CO INC 144A 5.625% 02/15/2023 DD 02/11/15		665,000.000	673,312.50
ACE INA HOLDINGS INC 5.700% 02/15/2017 DD 02/08/07		1,575,000.000	1,689,971.85
ACTAVIS FUNDING SCS 1.850% 03/01/2017 DD 03/12/15		1,885,000.000	1,894,202.57
ACTAVIS FUNDING SCS 3.450% 03/15/2022 DD 03/12/15		3,425,000.000	3,392,558.40
ACTAVIS FUNDING SCS 3.800% 03/15/2025 DD 03/12/15		815,000.000	800,592.43
ACTAVIS FUNDING SCS 3.850% 06/15/2024 DD 06/19/14		3,320,000.000	3,279,987.36
ACTIVISION BLIZZARD INC 144A 5.625% 09/15/2021 DD 09/19/13		1,545,000.000	1,618,387.50
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13		208,000.000	223,080.00
ADS WASTE HOLDINGS INC 8.250% 10/01/2020 DD 10/01/13		1,050,000.000	1,086,750.00
ADT CORP/THE 3.500% 07/15/2022 DD 01/15/13		410,000.000	371,050.00
ADVANCED DISPOSAL 2/14 COV-LITE TLB		966,178.610	953,376.74
ADVANTAGE SALES 7/14 TL		942,875.000	937,632.62
AECOM 10/14 COV-LITE TLB		3,035,555.360	3,037,073.14
AECOM 144A 5.750% 10/15/2022 DD 10/06/14		3,158,000.000	3,197,475.00
AECOM 144A 5.875% 10/15/2024 DD 10/06/14		865,000.000	876,893.75
AERCAP IRELAND CAPITAL LT 144A 4.500% 05/15/2021 DD 05/14/14		1,840,000.000	1,849,200.00
AERCAP IRELAND CAPITAL LT 144A 5.000% 10/01/2021 DD 09/29/14		531,000.000	546,266.25
AERCAP IRELAND CAPITAL LTD / A 4.625% 07/01/2022 DD 06/25/15		300,000.000	300,750.00
AEROPUERTO INTERNACIONAL DE TO 5.750% 10/09/2023		800,000.000	832,000.00
AES CORP/VA 7.375% 07/01/2021 DD 07/01/12		646,000.000	708,985.00
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13		1,660,000.000	1,805,250.00
AFFINIA 4/13 TLB2 0.000% 04/27/2020 DD 04/11/13		391,143.620	391,143.62
AGRIUM INC 3.375% 03/15/2025 DD 03/02/15		460,000.000	437,370.76
AIM AVIATION FINANC 1A B1 144A STEP 02/15/2040 DD 02/20/15		244,047.600	242,534.50
AIR MEDICAL 4/15 COV-LITE TLB		575,000.000	570,331.00
AIR MEDICAL MERGER SUB CO 144A 6.375% 05/15/2023 DD 04/28/15		290,000.000	272,600.00
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14		381,000.000	384,810.00
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15		271,000.000	276,590.73
ALBERTSON'S 8/14 COV-LITE TLB4		730,000.000	732,803.20
ALCATEL 1/13 (USD) TLC 0.000% 01/29/2019 DD 01/09/13		0.020	0.02

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALCATEL-LUCENT USA INC 144A 6.750% 11/15/2020 DD 11/15/13		400,000.000	423,000.00
ALCATEL-LUCENT USA INC 6.450% 03/15/2029 DD 03/15/99		395,000.000	407,837.50
ALCATEL-LUCENT USA INC 6.500% 01/15/2028 DD 01/09/98		2,160,000.000	2,224,800.00
ALCOA INC 5.125% 10/01/2024 DD 09/22/14		436,000.000	441,450.00
ALCOA INC 5.900% 02/01/2027 DD 01/25/07		865,000.000	914,737.50
ALERE INC 144A 6.375% 07/01/2023 DD 06/24/15		326,000.000	331,705.00
ALESCO PREFERRED F 12A C1 144A VAR RT 07/15/2037 DD 10/12/06		602,411.380	303,861.12
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06		755,000.000	437,479.46
ALESCO PREFERRED F 15A A1 144A VAR RT 12/23/2037 DD 03/29/07		227,699.679	174,190.25
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04		357,388.240	175,120.24
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04		859,016.135	475,379.53
ALESCO PREFERRED FU 8A C1 144A VAR RT 12/23/2035 DD 08/04/05		275,576.078	123,320.29
ALIXPARTNERS 1/14 COV-LITE TLB2		894,804.690	890,053.28
ALLEGION US HOLDING CO INC 5.750% 10/01/2021 DD 04/01/14		92,000.000	94,990.00
ALLFLEX 7/13 TL		1,034,250.000	1,028,644.37
ALLIANCE DATA SYSTEMS COR 144A 5.375% 08/01/2022 DD 07/29/14		970,000.000	955,450.00
ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12		888,000.000	916,860.00
ALLIEDBARTON 2/14 COV-LITE TL		146,214.290	145,940.87
ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02		965,000.000	1,282,252.44
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15		472,000.000	453,120.00
ALLY FINANCIAL INC 4.125% 03/30/2020 DD 03/30/15		70,000.000	69,868.40
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15		297,000.000	282,892.50
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15		1,103,000.000	1,089,212.50
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14		268,000.000	268,670.00
ALPHABET HOLDING CO INC 7.750% 11/01/2017 DD 05/01/13		450,000.000	450,000.00
ALTICE FINANCING SA 144A 6.625% 02/15/2023 DD 02/04/15		476,000.000	472,572.80
ALTICE LUXEMBOURG SA 144A 7.250% 05/15/2022		100,000.000	112,534.20
ALTICE LUXEMBOURG SA 144A 7.625% 02/15/2025 DD 02/04/15		918,000.000	862,920.00
ALTICE LUXEMBOURG SA 144A 7.750% 05/15/2022 DD 05/08/14		1,252,000.000	1,211,310.00
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15		302,000.000	294,450.00
ALTICE US FINANCE II CORP 144A 7.750% 07/15/2025 DD 06/12/15		294,000.000	285,180.00
AMAYA 7/14 (USD) COV-LITE TL		1,390,998.750	1,388,564.51
AMAZON.COM INC 4.800% 12/05/2034 DD 12/05/14		940,000.000	933,695.42
AMC ENTERTAINMENT INC 5.875% 02/15/2022 DD 02/07/14		473,000.000	480,095.00
AMC NETWORKS INC 4.750% 12/15/2022 DD 12/17/12		1,648,000.000	1,648,000.00
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024		24,720,000.000	1,527,881.64
AMERICA MOVIL SAB DE CV 8.460% 12/18/2036		16,300,000.000	1,004,950.51
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	690,882.50

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	AMERICAN ENERGY MARCELLUS 7/14 TL	1,350,000.000	1,042,038.00
	AMERICAN ENERGY-PERMIAN B 144A 7.125% 11/01/2020 DD 07/31/14	245,000.000	166,600.00
	AMERICAN EXPRESS CREDIT CORP 1.125% 06/05/2017 DD 06/05/14	1,970,000.000	1,962,582.96
	AMERICAN HONDA FINANCE CO 144A 1.600% 02/16/2018 DD 02/19/13	2,415,000.000	2,422,017.99
	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	1,865,000.000	1,661,036.14
	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	980,000.000	1,162,310.38
	AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09	3,804,000.000	5,036,496.00
	AMERICAN PACIFIC 2/14 TLB	370,312.500	373,089.84
	AMERICAN RENAL 2/13 2ND LIEN COV-LITE TL	811,000.000	807,958.75
	AMERICAN TOWER CORP 4.000% 06/01/2025 DD 05/07/15	450,000.000	439,828.65
	AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12	785,000.000	818,510.08
	AMERICAN WATER CAPITAL CORP 3.400% 03/01/2025 DD 08/14/14	2,377,000.000	2,370,824.56
	AMGEN INC 2.700% 05/01/2022 DD 05/01/15	1,140,000.000	1,102,109.82
	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	1,790,000.000	1,838,238.71
	AMRESKO INDEPENDENCE 1A A 144A VAR RT 07/15/2026 DD 09/29/99	351,575.840	319,934.01
	AMSTED INDUSTRIES INC 144A 5.000% 03/15/2022 DD 03/17/14	28,000.000	27,965.00
	AMSTED INDUSTRIES INC 144A 5.375% 09/15/2024 DD 09/09/14	464,000.000	460,520.00
	AMSURG CORP 5.625% 07/15/2022 DD 01/15/15	108,000.000	108,945.00
	AMSURG CORP 5.625% 11/30/2020 DD 05/30/13	48,000.000	48,840.00
	ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06	5,525,187.960	1,197,584.49
	ANCESTRY.COM INC 11.000% 12/15/2020 DD 06/15/13	155,000.000	175,925.00
	ANHEUSER-BUSCH INBEV WORLDWIDE 9.750% 11/17/2015 DD 11/17/10	2,850,000.000	902,139.13
	ANTERO RESOURCES CORP 144A 5.625% 06/01/2023 DD 03/17/15	733,000.000	708,261.25
	ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14	688,000.000	650,160.00
	ANTHEM INC 2.250% 08/15/2019 DD 08/12/14	3,118,000.000	3,080,265.96
	ANTHEM INC 3.300% 01/15/2023 DD 09/10/12	1,810,000.000	1,739,583.76
	AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15	115,000.000	112,372.37
	AON CORP 6.250% 09/30/2040 DD 09/10/10	1,225,000.000	1,478,915.55
	AON PLC 4.600% 06/14/2044 DD 05/28/14	730,000.000	696,468.91
	APPLE INC 0.450% 05/03/2016 DD 05/03/13	3,155,000.000	3,153,517.15
	APPLE INC 3.200% 05/13/2025 DD 05/13/15	5,665,000.000	5,635,706.29
	APPLEBEE'S FUNDING L 1 A2 144A 4.277% 09/05/2044 DD 09/30/14	2,088,000.000	2,116,394.72
	APPLIED SYSTEMS 1/14 COV-LITE 2ND LIEN TL	74,000.000	74,115.44
	APT PIPELINES LTD VAR RT 09/30/2072	8,332.000	665,052.83
	APX GROUP INC 6.375% 12/01/2019 DD 06/01/13	1,048,000.000	1,016,560.00
	APX GROUP INC 8.750% 12/01/2020 DD 06/01/13	645,000.000	580,500.00
	ARAMARK 2/14 (USD) TLF	2,799,683.060	2,785,180.71
	ARCELORMITTAL 6.125% 06/01/2025 DD 06/01/15	279,000.000	278,128.13
	ARCELORMITTAL VAR RT 02/25/2022 DD 02/28/12	250,000.000	269,375.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCELORMITTAL VAR RT 03/01/2021 DD 03/07/11		350,000.000	366,625.00
ARCELORMITTAL VAR RT 03/01/2041 DD 03/07/11		1,400,000.000	1,372,000.00
ARCELORMITTAL VAR RT 10/15/2039 DD 10/08/09		35,000.000	34,825.00
ARCH COAL (5/12) TLB		0.010	0.01
ARCOS DORADOS HOLDINGS IN 144A 10.250% 07/13/2016 DD 07/13/11		3,134,000.000	939,524.04
ARDAGH PACKAGING FINANCE 144A 6.750% 01/31/2021 DD 02/05/14		376,000.000	384,460.00
ARGENTINA BODEN BONDS 7.000% 10/03/2015		163,655.000	165,782.52
ARGENTINA BONAR BONDS 7.000% 04/17/2017		2,753,321.000	2,687,241.30
ARGENTINE REPUBLIC GOVERNMENT 5.870% 03/31/2023		395,000.000	209,274.50
ARGENTINE REPUBLIC GOVERNMENT 6.000% 03/31/2023		323,000.000	371,450.00
ARGOS MERGER SUB INC 144A 7.125% 03/15/2023 DD 03/04/15		428,000.000	448,330.00
ARISTOCRAT LEISURE 9/14 (USD) COV LITE TL		1,270,000.000	1,274,076.70
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15		364,000.000	371,280.00
ASBURY AUTOMOTIVE GROUP INC 6.000% 12/15/2024 DD 12/04/14		248,000.000	257,920.00
ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13		200,000.000	206,739.01
ASIAN DEVELOPMENT BANK 3.250% 07/20/2017		2,250,000.000	1,522,282.15
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019		830,000.000	584,077.42
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022		1,400,000.000	1,190,839.49
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98		690,000.000	771,936.82
ASSUREDPARTNERS 3/14 COV-LT TL		1,044,002.220	1,043,354.93
ASURION 2/13 COV-LITE TLB1 0.000% 05/24/2019 DD 02/05/13		1,784,489.090	1,787,469.19
AT&T INC 0.800% 12/01/2015 DD 12/11/12		120,000.000	119,996.29
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07		13,000,000.000	9,889,763.00
AT&T INC 4.750% 05/15/2046 DD 05/04/15		750,000.000	682,480.50
ATKORE 4/14 COV-LITE 2ND LN TL		450,000.000	420,750.00
ATRIUM WINDOWS & DOORS IN 144A 7.750% 05/01/2019 DD 04/17/14		1,085,000.000	878,850.00
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07		190,000.000	112,175.43
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07		1,219,000.000	600,643.97
AUTHENTIC BRANDS 5/14 COV-LITE TL		1,039,500.000	1,035,165.29
AVAGO 4/14 COV-LITE TLB		990,169.330	991,050.58
AXALTA COATING SYSTEMS US 144A 7.375% 05/01/2021 DD 02/01/13		588,000.000	629,895.00
AZURE 11/13 COV-LITE TL		404,554.600	401,520.44
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13		492,000.000	484,620.00
BABSON CLO LTD 2011- 1A D 144A VAR RT 09/28/2021 DD 08/09/11		3,750,000.000	3,564,063.75
BALL CORP 4.000% 11/15/2023 DD 05/16/13		2,545,000.000	2,360,487.50
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15		935,000.000	824,758.83
BANC OF AMERICA COMMERCIA 2 AM VAR RT 05/10/2045 DD 06/01/06		325,000.000	337,134.20
BANC OF AMERICA COMMERCIA 4 AM 5.675% 07/10/2046 DD 08/01/06		330,000.000	343,787.40
BANC OF AMERICA COMMERCIA 5 AM 5.448% 09/10/2047 DD 10/01/06		130,000.000	135,163.86

Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANC OF AMERICA COMMERCIAL 6 C 5.510% 10/10/2045 DD 11/01/06		673,000.000	657,134.03
BANCO DEL ESTADO DE CHILE 144A 3.875% 02/08/2022 DD 02/08/12		150,000.000	153,886.35
BANCO SANTANDER BRASIL SA 144A 8.000% 03/18/2016		600,000.000	181,946.95
BANCOLOMBIA SA 5.950% 06/03/2021 DD 06/03/11		1,285,000.000	1,409,002.50
BANK NOVA SCOTIA C/D VAR RT 12/31/2015 DD 10/21/13		1,180,000.000	1,180,728.06
BANK OF AMERICA CORP 1.950% 05/12/2018 DD 05/12/15		3,845,000.000	3,844,334.82
BANK OF AMERICA CORP 2.600% 01/15/2019 DD 10/22/13		4,260,000.000	4,306,391.40
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13		2,805,000.000	2,762,467.79
BANK OF AMERICA CORP 4.250% 10/22/2026 DD 10/22/14		195,000.000	191,022.59
BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14		595,000.000	617,778.39
BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12		215,000.000	247,951.76
BANK OF AMERICA CORP 6.400% 08/28/2017 DD 08/28/07		4,033,000.000	4,421,934.45
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06		805,000.000	699,155.38
BANK OF MONTREAL 0.800% 11/06/2015 DD 11/06/12		1,340,000.000	1,341,782.20
BANK OF NOVA SCOTIA/THE 2.900% 03/29/2016 DD 03/29/11		1,485,000.000	1,510,623.68
BANK OF NOVA SCOTIA/THE VAR RT 07/15/2016 DD 07/17/13		785,000.000	787,989.28
BANK OF TOKYO-MITSUBISHI 144A 1.700% 03/05/2018 DD 03/05/15		4,060,000.000	4,050,929.96
BAPTIST HEALTH SOUTH FLORIDA I 4.590% 08/15/2021 DD 05/25/11		1,270,000.000	1,402,500.37
BARCLAYS PLC 2.750% 11/08/2019 DD 11/10/14		1,255,000.000	1,245,958.98
BARRICK GOLD CORP 3.850% 04/01/2022 DD 04/03/12		1,095,000.000	1,061,313.42
BAXALTA INC 144A 3.600% 06/23/2022 DD 06/23/15		1,485,000.000	1,484,082.27
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10		345,000.000	473,564.25
BAYER US FINANCE LLC 144A 1.500% 10/06/2017 DD 10/08/14		1,130,000.000	1,134,870.30
BAYER US FINANCE LLC 144A 3.000% 10/08/2021 DD 10/08/14		2,395,000.000	2,412,426.02
BAYTEX ENERGY CORP 144A 5.125% 06/01/2021 DD 06/06/14		110,000.000	103,125.00
BAYTEX ENERGY CORP 144A 5.625% 06/01/2024 DD 06/06/14		1,040,000.000	964,600.00
BBCMS TRUST 2015- RRMZ M2 144A VAR RT 05/15/2020 DD 06/04/15		1,700,000.000	1,700,000.00
BE AEROSPACE 12/14 COV-LITE TL		6,459,044.080	6,485,267.80
BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05		152,426.360	145,016.61
BEAR STEARNS ALT-A TRUST 7 1A1 VAR RT 08/25/2034 DD 07/01/04		276,753.630	281,440.17
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04		25,391.280	24,634.26
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04		1,053,257.740	1,044,446.19
BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05		104,320.730	105,222.07
BEAR STEARNS ARM TRUST 20 5 A2 VAR RT 08/25/2035 DD 07/01/05		1,203,740.400	1,209,127.14
BEAR STEARNS ASSET BACK AC5 A1 VAR RT 10/25/2034 DD 09/01/04		503,733.280	513,112.29
BEAR STEARNS COMME PW14 B 144A 5.333% 12/11/2038 DD 12/01/06		870,000.000	784,940.10
BEAR STEARNS COMMERCIA PW10 AJ VAR RT 12/11/2040 DD 12/01/05		4,267,994.000	4,210,222.43
BEAR STEARNS COS LLC/THE 6.400% 10/02/2017 DD 10/02/07		5,980,000.000	6,581,504.28
BEAR STEARNS COS LLC/THE 7.250% 02/01/2018 DD 02/01/08		2,370,000.000	2,684,797.62

Mellon Security ID	Security Description	Shares/Par	Base Market Value
BECTON DICKINSON AND CO 2.675% 12/15/2019 DD 12/15/14		1,360,000.000	1,361,028.16
BECTON DICKINSON AND CO 3.734% 12/15/2024 DD 12/15/14		360,000.000	358,788.96
BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14		360,000.000	357,391.81
BENEFIT STREET PART IIA D 144A VAR RT 07/15/2024 DD 06/13/13		736,000.000	660,836.00
BERKSHIRE HATHAWAY ENERGY CO 2.400% 02/01/2020 DD 12/04/14		800,000.000	796,497.60
BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14		1,725,000.000	1,697,619.08
BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13		405,000.000	432,243.95
BERKSHIRE HATHAWAY ENERGY CO 5.750% 04/01/2018 DD 03/28/08		2,043,000.000	2,260,571.33
BERMUDA GOVERNMENT INTERN 144A 4.854% 02/06/2024 DD 08/06/13		1,940,000.000	2,037,000.00
BERRY PLASTICS 2/13 COV-LT TLD 0.000% 02/08/2020 DD 02/04/13		1,392,539.540	1,385,103.38
BERRY PLASTICS CORP 5.125% 07/15/2023 DD 06/05/15		688,000.000	670,800.00
BERRY PLASTICS CORP 5.500% 05/15/2022 DD 05/12/14		255,000.000	255,956.25
BEVERAGE PACKAGING HOLDIN 144A 6.000% 06/15/2017 DD 12/10/13		100,000.000	100,000.00
BIOGEN INC 6.875% 03/01/2018 DD 03/04/08		725,000.000	820,358.53
BIOSCRIP INC 8.875% 02/15/2021 DD 02/15/15		215,000.000	182,750.00
BJ'S WHOLESALE CLUB 11/13 COV-LITE TL		1,610,781.470	1,607,656.56
BLACKBOARD INC 144A 7.750% 11/15/2019 DD 10/29/13		706,000.000	663,640.00
BLUE RACER MIDSTREAM LLC 144A 6.125% 11/15/2022 DD 11/13/14		580,000.000	597,400.00
BMC SOFTWARE 8/13 (US 0.000% 09/10/2020 DD 08/09/13		714,028.520	670,851.22
BMC SOFTWARE FINANCE INC 144A 8.125% 07/15/2021 DD 08/21/13		570,000.000	461,700.00
BOARDWALK PIPELINES LP 5.875% 11/15/2016 DD 11/21/06		1,345,000.000	1,394,996.34
BOGOTA DISTRITO CAPITAL REGS 9.750% 07/26/2028		1,620,000,000.000	740,227.92
BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15		438,000.000	397,485.00
BOMBARDIER INC 144A 7.750% 03/15/2020 DD 03/29/10		212,000.000	213,166.00
BONANZA CREEK ENERGY INC 5.750% 02/01/2023 DD 07/18/14		275,000.000	246,812.50
BONANZA CREEK ENERGY INC 6.750% 04/15/2021 DD 04/09/13		310,000.000	293,725.00
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15		277,000.000	283,925.00
BP CAPITAL MARKETS PLC 3.062% 03/17/2022 DD 03/17/15		1,345,000.000	1,341,493.59
BP CAPITAL MARKETS PLC 3.245% 05/06/2022 DD 05/07/12		1,025,000.000	1,027,608.63
BP CAPITAL MARKETS PLC 4.742% 03/11/2021 DD 03/11/11		1,300,000.000	1,434,501.91
BRAND ENERGY 11/13 COV-LITE TL		874,220.560	852,207.69
BRASKEM AMERICA FINANCE C 144A 7.125% 07/22/2041 DD 07/22/11		1,200,000.000	1,039,560.00
BRAZIL LOAN TRUST 1 144A 5.477% 07/24/2023 DD 08/01/13		440,676.240	434,066.10
BRAZIL MINAS SPE VIA STAT 144A 5.333% 02/15/2028 DD 02/26/13		461,000.000	435,645.00
BRAZIL MINAS SPE VIA STAT REGS 5.333% 02/15/2028 DD 02/26/13		232,000.000	219,240.00
BRAZILIAN GOVERNMENT INTERNATI 12.500% 01/05/2016		905,000.000	289,181.06
BRAZILIAN GOVERNMENT INTERNATI 2.625% 01/05/2023 DD 09/12/12		2,318,000.000	2,057,225.00
BRAZILIAN GOVERNMENT INTERNATI 4.250% 01/07/2025 DD 11/01/13		2,551,000.000	2,462,990.50
BRAZILIAN GOVERNMENT INTERNATI 7.125% 01/20/2037 DD 01/18/06		431,000.000	487,030.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRAZILIAN GOVERNMENT INTERNATI 8.250% 01/20/2034 DD 01/20/04		943,000.000	1,171,677.50
BRF SA 144A 7.750% 05/22/2018		1,500,000.000	403,199.85
BRICKMAN GROUP 12/13 COV-LITE TL		1,831,453.320	1,817,717.42
BROADCOM CORP 2.500% 08/15/2022 DD 02/15/13		2,090,000.000	2,035,242.00
BUCKEYE PARTNERS LP 5.600% 10/15/2044 DD 09/12/14		1,820,000.000	1,709,646.12
BUILDERS FIRSTSOURCE INC 144A 7.625% 06/01/2021 DD 05/29/13		570,000.000	589,950.00
BURGER KING 5/15 TLB		1,441,440.100	1,439,436.50
BURGER KING 9/14 COV-LITE TLB		1,583,958.640	1,581,756.94
BURLINGTON NORTHERN SANTA FE L 3.750% 04/01/2024 DD 03/07/14		1,375,000.000	1,401,406.88
BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13		705,000.000	757,957.49
BUSH BUSINESS ENTE AA A 144A 5.000% 02/25/2016 DD 02/28/11		41,481.040	31,875.65
BUSH BUSINESS ENTE AA B 144A 5.000% 02/25/2016 DD 02/28/11		143,377.930	64,547.17
BUSH TRUCK LEASING L AA C 144A 5.000% 09/25/2018 DD 02/28/11		506,040.400	466,758.51
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13		264,000.000	242,937.02
BWAY 8/14 COV-LITE TLB		372,187.500	372,187.50
BXG RECEIVABLES NOTE A F 144A 9.680% 10/02/2022 DD 09/28/07		6,725.100	6,733.32
CABLE ONE INC 144A 5.750% 06/15/2022 DD 06/17/15		207,000.000	209,587.50
CABLEVISION SYSTEMS CORP 8.000% 04/15/2020 DD 04/15/10		1,340,000.000	1,453,900.00
CABLEVISION SYSTEMS CORP 8.625% 09/15/2017 DD 03/15/10		1,200,000.000	1,308,000.00
CALIFORNIA RESOURCES CORP 5.000% 01/15/2020 DD 10/01/14		90,000.000	79,200.00
CALIFORNIA RESOURCES CORP 5.500% 09/15/2021 DD 03/15/15		960,000.000	835,392.00
CALIFORNIA RESOURCES CORP 6.000% 11/15/2024 DD 10/01/14		305,000.000	262,300.00
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09		410,000.000	575,980.30
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09		897,000.000	1,247,332.32
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09		60,000.000	86,794.20
CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10		430,000.000	628,737.40
CALIFORNIA ST 7.700% 11/01/2030 DD 12/01/10		1,600,000.000	1,968,240.00
CALPINE CORP 144A 5.875% 01/15/2024 DD 10/31/13		1,156,000.000	1,222,470.00
CALPINE CORP 144A 6.000% 01/15/2022 DD 10/31/13		904,000.000	955,980.00
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15		466,000.000	450,855.00
CALPINE CORP 5.750% 01/15/2025 DD 07/22/14		1,605,000.000	1,560,862.50
CALPINE CORPORATION CALPINE 5/15 TL		1,025,000.000	1,015,006.25
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13		1,225,000.000	1,249,500.00
CAMERON INTERNATIONAL CORP 1.150% 12/15/2016 DD 12/16/13		740,000.000	735,683.58
CAMPING WORLD 11/13 COV-LT TL		700,000.000	702,919.00
CANADIAN IMPERIAL BANK OF COMM 0.900% 10/01/2015 DD 10/01/12		774,000.000	774,852.18
CANADIAN IMPERIAL BANK OF COMM 2.350% 12/11/2015 DD 12/13/10		1,265,000.000	1,274,725.32
CAPITAL ONE BANK USA NA 2.250% 02/13/2019 DD 02/13/14		4,320,000.000	4,295,259.37
CAPITAL ONE MULTI-ASSET A1 A1 1.390% 01/15/2021 DD 03/31/15		3,585,000.000	3,576,629.03

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITAL ONE MULTI-ASSET A2 A2 1.260% 01/15/2020 DD 04/10/14		4,005,000.000	4,017,091.10
CAPITAL ONE MULTI-ASSET A5 A5 1.480% 07/15/2020 DD 10/14/14		2,365,000.000	2,377,170.29
CAPITAL ONE NA/MCLEAN VA 1.650% 02/05/2018 DD 02/05/15		1,440,000.000	1,428,958.08
CAPITAL ONE NA/MCLEAN VA 2.400% 09/05/2019 DD 09/05/14		2,965,000.000	2,938,608.54
CAPITAL SAFETY 3/14 COV-LITE TL		0.010	0.01
CAPSUGEL SA 144A 7.000% 05/15/2019 DD 11/14/13		233,000.000	237,104.30
CARMAX AUTO OWNER TRUST 2 3 A3 0.970% 04/16/2018 DD 08/08/13		1,311,558.290	1,312,193.08
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15		643,000.000	644,607.50
CASELLA WASTE SYSTEMS INC 7.750% 02/15/2019 DD 08/15/11		1,170,000.000	1,181,700.00
CATALENT PHARMA 5/14 (USD) TLB		1,844,756.100	1,844,756.10
CATALINA MARKETING 4/14 COV-LITE 2ND LIEN TL		250,000.000	183,375.00
CATALINA MARKETING 4/14 COV-LITE TL		891,000.000	784,080.00
CATHOLIC HEALTH INITIATIVES 4.350% 11/01/2042 DD 10/31/12		235,000.000	214,901.39
CBC INSURANCE REVENUE A C 144A 8.880% 02/15/2023 DD 11/26/02		827,000.000	835,015.64
CBRE SERVICES INC 5.000% 03/15/2023 DD 03/14/13		36,000.000	36,360.00
CBRE SERVICES INC 5.250% 03/15/2025 DD 09/26/14		788,000.000	815,580.00
CBS CORP 3.500% 01/15/2025 DD 01/12/15		3,765,000.000	3,602,239.05
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2023 DD 04/21/15		314,000.000	305,365.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15		549,000.000	534,588.75
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15		211,000.000	205,988.75
CCO HOLDINGS LLC / CCO HOLDING 5.125% 02/15/2023 DD 12/17/12		665,000.000	648,375.00
CCO HOLDINGS LLC / CCO HOLDING 5.250% 03/15/2021 DD 09/15/13		572,000.000	570,570.00
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12		291,000.000	286,635.00
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13		3,137,000.000	3,152,685.00
CCO HOLDINGS LLC / CCO HOLDING 7.000% 01/15/2019 DD 01/11/11		127,000.000	131,921.25
CD 2005-CD1 COMMERCIAL CD1 A4 VAR RT 07/15/2044 DD 11/01/05		282,613.950	282,836.37
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07		2,284,000.000	1,915,111.16
CEB INC 144A 5.625% 06/15/2023 DD 06/09/15		134,000.000	134,670.00
CEDAR FAIR LP / CANADA'S WONDE 5.250% 03/15/2021 DD 09/15/13		340,000.000	349,350.00
CELANESE US HOLDINGS LLC 5.875% 06/15/2021 DD 05/06/11		559,000.000	598,130.00
CEMENTOS PACASMAYO SAA 144A 4.500% 02/08/2023 DD 02/08/13		9,000.000	8,433.00
CEMEX FINANCE LLC 144A 9.375% 10/12/2022 DD 10/12/12		2,197,000.000	2,446,908.75
CEMEX SAB DE CV 144A 5.700% 01/11/2025 DD 09/11/14		62,000.000	59,129.40
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15		3,550,000.000	3,502,785.00
CEMEX SAB DE CV 144A 9.500% 06/15/2018 DD 09/17/12		200,000.000	220,500.00
CENT CLO 19 LTD 19A D 144A VAR RT 10/29/2025 DD 10/29/13		2,197,000.000	2,023,316.17
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14		469,000.000	483,070.00
CENTURYLINK INC 144A 5.625% 04/01/2025 DD 03/19/15		483,000.000	435,907.50
CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13		673,000.000	673,841.25

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12		205,000.000	195,775.00
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11		288,000.000	290,160.00
CENTURYLINK INC 7.600% 09/15/2039 DD 09/21/09		360,000.000	326,250.00
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13		105,000.000	95,353.13
CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12		857,000.000	851,215.25
CF BLACKROCK EX US SUPERFUND B FD		13,479,051.320	350,120,177.71
CF INDUSTRIES INC 4.950% 06/01/2043 DD 05/23/13		1,275,000.000	1,192,985.63
CHASE ISSUANCE TRUST A2 A2 1.590% 02/18/2020 DD 03/13/15		9,410,000.000	9,459,289.58
CHEMOURS CO/THE 144A 6.625% 05/15/2023 DD 05/12/15		1,049,000.000	1,016,218.75
CHEMOURS CO/THE 144A 7.000% 05/15/2025 DD 05/12/15		353,000.000	342,410.00
CHESAPEAKE ENERGY CORP 4.875% 04/15/2022 DD 04/24/14		680,000.000	589,900.00
CHESAPEAKE ENERGY CORP 5.375% 06/15/2021 DD 04/01/13		25,000.000	22,625.00
CHESAPEAKE ENERGY CORP 5.750% 03/15/2023 DD 04/01/13		593,000.000	536,665.00
CHESAPEAKE ENERGY CORP 6.125% 02/15/2021 DD 02/11/11		711,000.000	668,340.00
CHESAPEAKE ENERGY CORP 6.625% 08/15/2020 DD 08/17/10		25,000.000	24,375.00
CHEVRON CORP 1.365% 03/02/2018 DD 03/03/15		5,065,000.000	5,062,877.77
CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12		376,000.000	407,490.00
CHRYSLER CAPITAL AUT AA R 144A 0.000% 04/15/2016 DD 04/15/15		1,283,000.000	731,310.00
CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/01/2021 DD 08/01/14		155,000.000	157,906.25
CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14		5,533,000.000	5,837,315.00
CHS/COMMUNITY HEALTH SYSTEMS I 7.125% 07/15/2020 DD 07/18/12		1,020,000.000	1,080,690.00
CIFC FUNDING 2007- 1A B2L 144A VAR RT 05/10/2021 DD 02/21/07		349,328.000	343,588.54
CIFC FUNDING 2007-II 3A D 144A VAR RT 07/26/2021 DD 07/31/07		1,000,000.000	990,005.01
CIFC FUNDING 2012- 3A B3L 144A VAR RT 01/29/2025 DD 01/08/13		544,000.000	510,000.00
CIFC FUNDING 2013-II 3A D 144A VAR RT 10/24/2025 DD 09/12/13		684,000.000	632,403.83
CIMAREX ENERGY CO 4.375% 06/01/2024 DD 06/04/14		430,000.000	424,702.40
CIMPOR FINANCIAL OPERATIO 144A 5.750% 07/17/2024 DD 07/17/14		265,000.000	214,650.00
CINNATI BELL 9/13 TLB		957,937.500	957,142.41
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12		190,000.000	188,337.50
CINTAS CORP NO 2 2.850% 06/01/2016 DD 05/23/11		200,000.000	202,557.20
CIRQUE DE SOLEIL 6/15 COV-LITE TL		700,000.000	699,125.00
CISCO SYSTEMS INC 2.450% 06/15/2020 DD 06/17/15		6,055,000.000	6,098,111.60
CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12		121,000.000	126,142.50
CIT GROUP INC 144A 6.625% 04/01/2018 DD 03/30/11		575,000.000	610,218.75
CIT GROUP INC 3.875% 02/19/2019 DD 02/19/14		460,000.000	456,550.00
CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13		700,000.000	689,500.00
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12		365,000.000	361,350.00
CIT GROUP INC 5.375% 05/15/2020 DD 05/04/12		334,000.000	348,195.00
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99		516,940.088	53,244.83

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITIBANK CREDIT CARD ISS A6 A6 1.320% 09/07/2018 DD 09/20/13		2,595,000.000	2,608,065.83
CITIBANK CREDIT CARD ISS A8 A8 1.730% 04/09/2020 DD 09/24/14		1,865,000.000	1,878,679.78
CITIBANK CREDIT CARD ISS A8 A8 5.650% 09/20/2019 DD 09/20/07		2,965,000.000	3,244,433.46
CITIGROUP INC 1.800% 02/05/2018 DD 02/05/15		12,332,000.000	12,302,279.88
CITIGROUP INC 6.250% 06/29/2017		1,870,000.000	1,325,237.73
CKE RESTAURANT HOLD 1A A2 144A 4.474% 03/20/2043 DD 04/01/13		3,294,912.500	3,345,891.39
CLEAR CHANNEL 12/13 EXTENDED TLE		0.020	0.02
CLEAR CHANNEL WORLDWIDE HOLDIN 6.500% 11/15/2022 DD 05/15/13		1,185,000.000	1,233,881.25
CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12		2,059,000.000	2,146,507.50
CNA FINANCIAL CORP 5.750% 08/15/2021 DD 02/14/11		155,000.000	175,511.31
CNA FINANCIAL CORP 5.875% 08/15/2020 DD 08/10/10		3,195,000.000	3,639,868.61
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15		450,000.000	457,290.00
CNOOC FINANCE 2015 USA LLC 3.500% 05/05/2025 DD 05/05/15		100,000.000	96,189.80
COBALT CMBS COMMERCIAL MO C3 C VAR RT 05/15/2046 DD 08/01/07		121,000.000	106,356.22
COCA-COLA CO/THE 1.500% 11/15/2015 DD 11/15/10		1,170,000.000	1,173,515.85
COCA-COLA CO/THE 1.800% 09/01/2016 DD 08/10/11		1,322,000.000	1,337,979.01
COCA-COLA FEMSA SAB DE CV 3.875% 11/26/2023 DD 11/26/13		1,960,000.000	2,039,027.20
COINMACH 5/13 COV-LITE TLB		1,228,849.870	1,223,086.57
COLOMBIA GOVERNMENT INTERNATIO 4.000% 02/26/2024 DD 09/26/13		858,000.000	853,710.00
COLOMBIA GOVERNMENT INTERNATIO 4.375% 03/21/2023		170,000,000.000	59,084.16
COLOMBIA GOVERNMENT INTERNATIO 4.375% 07/12/2021 DD 07/12/11		409,000.000	427,814.00
COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15		1,900,000.000	1,757,500.00
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14		203,000.000	205,537.50
COLOMBIA GOVERNMENT INTERNATIO 7.375% 09/18/2037 DD 09/19/06		750,000.000	924,375.00
COLOMBIA GOVERNMENT INTERNATIO 7.750% 04/14/2021		356,000,000.000	150,364.84
COLOMBIA GOVERNMENT INTERNATIO 8.125% 05/21/2024 DD 01/21/04		1,499,000.000	1,920,968.50
COLUMBIA PIPELINE GROUP I 144A 4.500% 06/01/2025 DD 05/22/15		1,530,000.000	1,505,129.86
COMCAST CORP 3.375% 02/15/2025 DD 08/12/14		1,010,000.000	998,816.27
COMCAST CORP 3.375% 08/15/2025 DD 05/27/15		1,125,000.000	1,111,572.00
COMCAST CORP 4.250% 01/15/2033 DD 01/14/13		1,085,000.000	1,059,624.02
COMCAST CORP 4.650% 07/15/2042 DD 07/02/12		670,000.000	671,695.10
COMM 2006-C7 MORTGAGE TR C7 AJ VAR RT 06/10/2046 DD 06/01/06		367,000.000	356,145.98
COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07		300,000.000	321,464.40
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13		1,555,000.000	1,544,962.48
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06		1,210,000.000	1,253,775.38
COMMIT TO PUR FHLMC GOLD SFM 3.000% 08/01/2045 DD 08/01/15		1,145,000.000	1,135,336.20
COMMIT TO PUR FHLMC GOLD SFM 3.500% 08/01/2045 DD 08/01/15		1,615,000.000	1,657,109.87
COMMIT TO PUR FHLMC GOLD SFM 4.000% 08/01/2045 DD 08/01/15		2,590,000.000	2,733,107.06
COMMIT TO PUR FNMA SF MTG 3.000% 07/01/2045 DD 07/01/15		-2,935,000.000	-2,924,050.99

Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMIT TO PUR FNMA SF MTG 5.000% 07/01/2045 DD 07/01/15		2,030,000.000	2,242,515.63
COMMIT TO PUR GNMA II JUMBOS 3.000% 07/20/2045 DD 07/01/15		2,835,000.000	2,861,799.54
COMMIT TO PUR GNMA II JUMBOS 3.500% 07/20/2045 DD 07/01/15		5,380,000.000	5,583,642.15
COMMIT TO PUR GNMA II JUMBOS 3.500% 08/20/2045 DD 08/01/15		7,185,000.000	7,437,598.66
COMMIT TO PUR GNMA II JUMBOS 4.000% 07/20/2045 DD 07/01/15		1,940,000.000	2,055,907.63
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15		1,370,000.000	1,230,080.53
COMMSCOPE 5/15 INCREMENTAL 0.000% 12/31/2018 DD 05/20/15		700,000.000	698,544.00
COMMSCOPE INC 144A 4.375% 06/15/2020 DD 06/11/15		75,000.000	75,750.00
COMMSCOPE TECHNOLOGIES FI 144A 6.000% 06/15/2025 DD 06/11/15		180,000.000	179,325.00
COMMUNICATIONS SALES & LE 144A 8.250% 10/15/2023 DD 04/24/15		865,000.000	849,862.50
COMMUNICATIONS SALES 3/15 TLB 0.000% 10/24/2022 DD 04/01/15		750,000.000	735,622.50
COMMUNITY HEALTH 1/14 COV-LITE TLD		238,190.940	238,433.89
COMMUNITY HEALTH 5/15 TLG		113,562.500	113,529.57
COMPASS BANK 2.750% 09/29/2019 DD 09/29/14		1,175,000.000	1,172,096.58
COMPASS BANK 3.875% 04/10/2025 DD 04/10/15		1,370,000.000	1,289,791.98
COMSTOCK RESOURCES INC 144A 10.000% 03/15/2020 DD 03/13/15		410,000.000	369,852.80
CONCHO RESOURCES INC 5.500% 04/01/2023 DD 08/17/12		947,000.000	947,000.00
CONCHO RESOURCES INC 5.500% 10/01/2022 DD 03/12/12		187,000.000	186,065.00
CONCHO RESOURCES INC 6.500% 01/15/2022 DD 05/23/11		1,267,000.000	1,320,847.50
CONCORDIA HEALTHCARE CORP 144A 7.000% 04/15/2023 DD 04/21/15		255,000.000	255,000.00
CONSOL ENERGY INC 5.875% 04/15/2022 DD 10/15/14		1,020,000.000	867,000.00
CONSOLIDATED CONTAINER 7/12 B		0.010	0.01
CONSOLIDATED EDISON CO OF NEW 3.300% 12/01/2024 DD 11/24/14		760,000.000	760,199.88
CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13		1,470,000.000	1,440,600.00
CONSTELLATION BRANDS INC 3.875% 11/15/2019 DD 11/03/14		144,000.000	146,160.00
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13		2,134,000.000	2,101,990.00
CONSTELLATION BRANDS INC 4.750% 11/15/2024 DD 11/03/14		482,000.000	483,205.00
CONTIMORTGAGE HOME EQUIT 4 B1F 7.330% 10/15/2028 DD 09/13/97		115,304.560	116,357.64
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14		540,000.000	492,911.47
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13		190,000.000	183,199.72
CONVATEC FINANCE INTERNAT 144A 8.250% 01/15/2019 DD 08/12/13		362,000.000	355,665.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12		1,200,000.000	24,120.00
CORP NACIONAL DEL COBRE D 144A 3.000% 07/17/2022 DD 07/17/12		421,000.000	404,378.08
CORP NACIONAL DEL COBRE D 144A 4.250% 07/17/2042 DD 07/17/12		477,000.000	420,517.48
CORP NACIONAL DEL COBRE D 144A 4.500% 08/13/2023 DD 08/13/13		675,000.000	710,964.68
CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14		728,000.000	695,346.29
CORP NACIONAL DEL COBRE D 144A 5.625% 09/21/2035 DD 09/21/05		211,000.000	226,979.45
CORP NACIONAL DEL COBRE D REGS 3.750% 11/04/2020 DD 11/04/10		155,000.000	160,679.82
CORP NACIONAL DEL COBRE D REGS 3.875% 11/03/2021 DD 11/03/11		226,000.000	232,464.05

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CORP NACIONAL DEL COBRE D REGS 6.150% 10/24/2036 DD 10/24/06		370,000.000	422,259.91
CORP NACIONAL DEL COBRE D REGS 7.500% 01/15/2019 DD 01/27/09		277,000.000	324,201.35
CORRECTIONS CORP OF AMERICA 4.125% 04/01/2020 DD 04/04/13		1,161,000.000	1,155,195.00
COSAN LUXEMBOURG SA 144A 5.000% 03/14/2023 DD 03/14/13		293,000.000	270,292.50
COSAN LUXEMBOURG SA 144A 9.500% 03/14/2018 DD 03/14/13		600,000.000	168,810.84
COSTA RICA GOVERNMENT INT 144A 4.375% 04/30/2025 DD 04/30/13		710,000.000	639,710.00
COSTA RICA GOVERNMENT INT 144A 7.000% 04/04/2044 DD 04/04/14		829,000.000	802,057.50
COSTA RICA GOVERNMENT INT REGS 4.250% 01/26/2023 DD 11/21/12		912,000.000	841,776.00
COUNTRY GARDEN HOLDINGS C REGS 7.250% 04/04/2021 DD 10/04/13		274,000.000	277,096.20
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04		553,168.361	530,742.92
COVENANT SURGICAL PARTNER 144A 8.750% 08/01/2019 DD 07/16/14		625,000.000	633,437.50
COX COMMUNICATIONS INC 5.500% 10/01/2015 DD 09/22/03		590,000.000	596,648.12
CPG INTERNATIONAL 9/13 COV-LITE TLB		1,228,125.000	1,215,843.75
CPG MERGER SUB LLC 144A 8.000% 10/01/2021 DD 09/30/13		551,000.000	569,458.50
CPS AUTO RECEIVABLES C D 144A 10.000% 03/15/2019 DD 12/14/11		40,643.620	41,445.88
CREDIT SUISSE COMMER C2 C 144A VAR RT 01/15/2049 DD 05/01/07		172,000.000	105,006.00
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07		3,180,426.000	2,820,513.09
CREDIT SUISSE COMMERCIAL C1 AJ VAR RT 02/15/2040 DD 03/01/07		3,750,000.000	1,996,125.00
CREDIT SUISSE FIRS CKN5 H 144A VAR RT 09/15/2034 DD 11/01/01		4,826.810	4,618.05
CREDIT SUISSE FIRS CPN1 G 144A VAR RT 03/15/2035 DD 03/01/03		549,000.000	382,369.17
CREDIT SUISSE/NEW YORK NY 1.750% 01/29/2018 DD 01/29/15		6,900,000.000	6,873,172.80
CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01		234,772.580	236,063.83
CRESTWOOD MIDSTREAM PARTN 144A 6.250% 04/01/2023 DD 03/23/15		462,000.000	480,480.00
CRESTWOOD MIDSTREAM PARTNERS L 6.000% 12/15/2020 DD 06/15/13		63,000.000	65,205.00
CRESTWOOD MIDSTREAM PARTNERS L 6.125% 03/01/2022 DD 03/01/14		1,082,000.000	1,103,640.00
CROATIA GOVERNMENT INTERN 144A 6.000% 01/26/2024 DD 11/26/13		734,000.000	776,022.97
CROATIA GOVERNMENT INTERN 144A 6.375% 03/24/2021 DD 03/24/11		494,000.000	532,902.50
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13		1,505,000.000	1,421,291.90
CROWN CASTLE 12/13 EXTENDED INCREMENTAL TLB2		4,565,162.340	4,535,808.35
CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12		654,000.000	658,741.50
CROWN CASTLE TOWERS LLC 144A 4.883% 08/15/2040 DD 08/16/10		990,000.000	1,074,499.48
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96		968,000.000	1,086,580.00
CROWNROCK LP / CROWNROCK 144A 7.750% 02/15/2023 DD 02/06/15		396,000.000	421,740.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14		85,000.000	81,600.00
CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11		910,000.000	960,050.00
CSI COMPRESSCO LP / COMPR 144A 7.250% 08/15/2022 DD 08/04/14		920,000.000	878,600.00
CSMC SERIES 2014-IC ICE D 144A VAR RT 04/15/2027 DD 06/16/14		1,130,000.000	1,124,752.28
CUMULUS MEDIA 12/13 TLB		1,518,012.280	1,440,214.15
CURO HEALTH 1/15 TL		500,000.000	503,440.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CUTWATER 2015-I LTD 1A E 144A VAR RT 07/15/2027 DD 06/03/15		272,000.000	247,805.60
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04		456,674.780	417,545.06
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04		48,027.729	42,113.36
CWABS REVOLVING HOME EQUI U 2A VAR RT 03/15/2034 DD 12/30/04		225,952.712	187,191.88
CWABS REVOLVING HOME EQUIT I A VAR RT 02/15/2034 DD 09/29/04		574,090.280	522,135.69
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05		143,318.250	123,668.60
CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06		1,747,206.930	1,486,448.53
CWHEQ REVOLVING HOME EQUI G 2A VAR RT 12/15/2035 DD 09/30/05		933,731.126	803,645.57
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 01/15/2037 DD 12/29/06		473,734.822	430,647.22
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05		52,568.050	45,460.90
CYRUSONE LP / CYRUSONE FI 144A 6.375% 11/15/2022 DD 05/15/15		950,000.000	983,250.00
CYRUSONE LP / CYRUSONE FINANCE 6.375% 11/15/2022 DD 05/15/13		293,000.000	303,255.00
DAIMLER FINANCE NORTH AME 144A 1.650% 05/18/2018 DD 05/18/15		1,035,000.000	1,029,356.15
DAIMLER FINANCE NORTH AME 144A 2.250% 03/02/2020 DD 03/02/15		1,250,000.000	1,234,870.00
DANA HOLDING CORP 5.500% 12/15/2024 DD 12/09/14		224,000.000	220,080.00
DAVITA 6/14 TLB		1,039,500.000	1,038,595.64
DAVITA HEALTHCARE PARTNERS INC 5.125% 07/15/2024 DD 06/13/14		4,453,000.000	4,377,855.64
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	1,090,872.02
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15		4,172,542.500	4,155,722.98
DCP MIDSTREAM LLC 144A VAR RT 05/21/2043 DD 05/21/13		1,135,000.000	899,487.50
DEALER TIRE 12/14 TLB 0.000% 12/22/2021 DD 12/02/14		298,500.000	300,491.00
DELL 6/15 COV-LITE TLB2		1,234,375.000	1,234,152.81
DELTA AIR LINES (4/11) TLB 0.000% 04/20/2017 DD 04/15/11		2,419,932.860	2,412,866.65
DELTA AIR LINES 2007-1 CLASS A 6.821% 02/10/2024 DD 02/10/08		1,155,786.500	1,326,265.00
DIAMOND FOODS INC 144A 7.000% 03/15/2019 DD 02/19/14		375,000.000	384,375.00
DIAMONDBACK ENERGY INC 7.625% 10/01/2021 DD 10/01/14		126,000.000	134,820.00
DIGICEL GROUP LTD 144A 7.125% 04/01/2022 DD 04/02/14		426,000.000	404,572.20
DIGNITY HEALTH 2.637% 11/01/2019 DD 10/15/14		905,000.000	914,048.19
DILLARD'S INC 7.000% 12/01/2028 DD 12/07/98		130,000.000	143,650.00
DILLARD'S INC 7.750% 05/15/2027 DD 05/15/97		20,000.000	23,150.00
DILLARD'S INC 7.750% 07/15/2026 DD 07/17/96		390,000.000	451,425.00
DILLARD'S INC 7.875% 01/01/2023 DD 01/01/93		100,000.000	118,750.00
DIRECTV HOLDINGS LLC / DIRECTV 4.450% 04/01/2024 DD 03/20/14		1,520,000.000	1,555,431.20
DIRECTV HOLDINGS LLC / DIRECTV 5.000% 03/01/2021 DD 03/10/11		1,070,000.000	1,158,661.28
DIRECTV HOLDINGS LLC / DIRECTV 5.875% 10/01/2019 DD 04/01/10		925,000.000	1,044,149.25
DISCOVER CARD EXECUTION A3 A3 1.220% 10/15/2019 DD 05/05/14		7,295,000.000	7,306,883.56
DISCOVER FINANCIAL SERVICES 3.750% 03/04/2025 DD 03/04/15		850,000.000	811,604.65
DISCOVER FINANCIAL SERVICES 5.200% 04/27/2022 DD 10/27/12		730,000.000	776,186.37

Mellon Security ID	Security Description	Shares/Par	Base Market Value
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12		2,020,000.000	1,868,500.00
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13		925,000.000	935,406.25
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12		377,000.000	369,460.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14		185,000.000	177,715.63
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11		716,000.000	746,430.00
DISH DBS CORP 7.875% 09/01/2019 DD 08/17/09		2,199,000.000	2,438,691.00
DISTRIBUTION FINANCIAL SER 1 D 7.730% 11/15/2022 DD 11/27/01		1,079,164.340	213,134.95
DOLLAR TREE 6/15 TLB1 0.000% 05/26/2022 DD 05/26/15		1,125,000.000	1,124,066.25
DOLLAR TREE INC 144A 5.750% 03/01/2023 DD 02/23/15		804,000.000	840,180.00
DOMINICAN REPUBLIC INTERN 144A 6.850% 01/27/2045 DD 01/27/15		349,000.000	355,980.00
DOMINICAN REPUBLIC INTERN 144A 7.450% 04/30/2044 DD 04/30/14		225,000.000	245,812.50
DOMINICAN REPUBLIC INTERN REGS 6.600% 01/28/2024 DD 10/28/13		441,000.000	475,177.50
DOMINICAN REPUBLIC INTERN REGS 7.500% 05/06/2021 DD 05/06/10		2,784,000.000	3,125,040.00
DOMINICAN REPUBLIC INTERN REGS 9.040% 01/23/2018 DD 01/23/05		36,068.260	38,863.55
DOMINION GAS HOLDINGS LLC 3.600% 12/15/2024 DD 12/08/14		595,000.000	592,562.88
DOMINION RESOURCES INC/VA 3.625% 12/01/2024 DD 11/25/14		1,805,000.000	1,789,830.78
DOMINION RESOURCES INC/VA VAR RT 10/01/2054 DD 10/03/14		1,195,000.000	1,245,764.80
DOOSAN INFRACORE 5/14 COV-LITE TLB		1,004,384.610	1,009,406.53
DR HORTON INC 3.750% 03/01/2019 DD 02/24/14		115,000.000	115,862.50
DR HORTON INC 4.000% 02/15/2020 DD 02/09/15		253,000.000	251,659.10
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13		25,000.000	26,437.50
DR PEPPER SNAPPLE GROUP INC 2.700% 11/15/2022 DD 11/20/12		940,000.000	897,372.88
DS SERVICES OF AMERICA IN 144A 10.000% 09/01/2021 DD 03/01/14		760,000.000	889,200.00
DUPONT (E.I.) DE NEMOURS 5/15 COV-LITE		350,000.000	348,250.00
DUPONT FABROS TECHNOLOGY LP 5.625% 06/15/2023 DD 06/09/15		835,000.000	822,475.00
DYNEGY 4/13 TLB2		2,279,969.680	2,280,790.47
DYNEGY INC 144A 7.625% 11/01/2024 DD 10/27/14		3,560,000.000	3,764,700.00
DYNEGY INC 5.875% 06/01/2023 DD 12/01/13		85,000.000	83,087.50
E*TRADE FINANCIAL CORP 4.625% 09/15/2023 DD 03/05/15		330,000.000	324,225.00
E*TRADE FINANCIAL CORP 5.375% 11/15/2022 DD 11/17/14		491,000.000	503,275.00
E.ON INTERNATIONAL FINANCE BV 6.000% 10/30/2019		100,000.000	180,216.00
ECLIPSE RESOURCES CORP 144A 8.875% 07/15/2023 DD 07/06/15		450,000.000	435,847.50
ECO SERVICES OPERATIONS L 144A 8.500% 11/01/2022 DD 10/24/14		371,000.000	372,855.00
ECOPETROL SA 4.250% 09/18/2018 DD 09/18/13		60,000.000	62,475.00
ECOPETROL SA 5.875% 09/18/2023 DD 09/18/13		665,000.000	698,250.00
EDUCATIONAL FUNDING 1A A2 144A VAR RT 10/25/2029 DD 11/14/06		167,916.860	155,780.67
EDWARDS LIFESCIENCES CORP 2.875% 10/15/2018 DD 10/03/13		1,120,000.000	1,146,027.68
EFIH 6/14 DIP TL		1,300,000.000	1,299,454.00
EGYPT GOVERNMENT INTERNAT 144A 5.875% 06/11/2025 DD 06/11/15		313,000.000	305,644.50

Mellon Security ID	Security Description	Shares/Par	Base Market Value
EL SALVADOR GOVERNMENT IN REGS 7.375% 12/01/2019 DD 12/01/09		423,000.000	458,955.00
EL SALVADOR GOVERNMENT IN REGS 7.750% 01/24/2023 DD 10/24/02		1,240,000.000	1,346,950.00
ELECTRICITE DE FRANCE SA 144A VAR RT 01/29/2049 DD 01/29/13		390,000.000	390,487.50
ELI LILLY & CO 2.750% 06/01/2025 DD 03/05/15		2,560,000.000	2,473,113.60
EMAC OWNER TRUST 199 1 A3 144A 6.630% 01/15/2025 DD 07/07/98		805,703.500	427,022.86
EMAC OWNER TRUST 200 1 A2 144A VAR RT 001/15/2027 DD 02/01/00		283,661.190	215,818.80
EMATUM VIA MOZAMBIQUE EMA REGS 6.305% 09/11/2020		248,000.000	230,516.00
EMDEON INC 11.000% 12/31/2019 DD 06/30/12		560,000.000	607,600.00
EMECO PTY LTD 144A 9.875% 03/15/2019 DD 03/17/14		635,000.000	463,550.00
ENABLE MIDSTREAM PARTNERS 144A 3.900% 05/15/2024 DD 05/27/14		500,000.000	463,321.00
ENDO FINANCE LLC / ENDO F 144A VAR RT 01/15/2022 DD 05/06/14		2,100,000.000	2,231,250.00
ENDO FINANCE LLC 144A 5.750% 01/15/2022 DD 12/19/13		1,355,000.000	1,371,937.50
ENDO LTD / ENDO FINANCE L 144A 6.000% 02/01/2025 DD 01/27/15		541,000.000	549,791.25
ENDO LTD / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15		466,000.000	476,485.00
ENDRO PHARMACEUTICALS 6/15 TLB		1,300,000.000	1,302,444.00
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13		4,613,000.000	5,293,417.50
ENERGIZER 5/15 TLB		250,000.000	250,520.00
ENERGY TRANSFER EQUITY LP 5.500% 06/01/2027 DD 05/22/15		1,503,000.000	1,499,242.50
ENERGY TRANSFER EQUITY LP 5.875% 01/15/2024 DD 12/02/13		76,000.000	78,812.00
ENERGY TRANSFER PARTNERS LP 5.950% 10/01/2043 DD 09/19/13		1,075,000.000	1,053,517.20
ENTEGRIS 4/14 COV-LITE TLB		892,652.150	885,957.26
ENTEGRIS INC 144A 6.000% 04/01/2022 DD 04/01/14		515,000.000	529,162.50
ENERGY MISSISSIPPI INC 3.100% 07/01/2023 DD 12/11/12		740,000.000	727,053.70
ENTERPRISE PRODUCTS OPERATING 3.750% 02/15/2025 DD 10/14/14		4,020,000.000	3,939,889.44
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15		515,000.000	485,059.96
EP ENERGY LLC / EVEREST A 144A 6.375% 06/15/2023 DD 05/28/15		742,000.000	743,855.00
EP ENERGY LLC / EVEREST ACQUIS 7.750% 09/01/2022 DD 08/13/12		188,000.000	197,400.00
EP ENERGY LLC / EVEREST ACQUIS 9.375% 05/01/2020 DD 11/01/12		1,025,000.000	1,095,417.50
EP PETROECUADOR VIA NOBLE REGS VAR RT 09/24/2019		1,297,368.430	1,148,171.06
EQUINIX INC 4.875% 04/01/2020 DD 03/05/13		631,000.000	637,310.00
EQUINIX INC 5.375% 01/01/2022 DD 11/20/14		875,000.000	877,187.50
EQUINIX INC 5.375% 04/01/2023 DD 03/05/13		105,000.000	105,000.00
EQUINIX INC 5.750% 01/01/2025 DD 11/20/14		1,020,000.000	1,009,800.00
ERM 5/14 B1A COV-LITE TLB		270,000.000	267,300.00
ERP OPERATING LP 4.500% 06/01/2045 DD 05/14/15		890,000.000	867,997.42
ESAL GMBH 144A 6.250% 02/05/2023 DD 02/05/13		320,000.000	315,200.00
ESKOM HOLDINGS SOC LTD 144A 6.750% 08/06/2023 DD 08/06/13		236,000.000	239,240.28
ESKOM HOLDINGS SOC LTD 144A 7.125% 02/11/2025 DD 02/11/15		1,696,000.000	1,715,978.88
ESSAR STEEL ALGOMA INC 144A 9.500% 11/15/2019 DD 11/14/14		460,000.000	389,850.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
EUROPEAN BANK FOR RECONSTRUCTI 6.000% 03/03/2016		37,350,000.000	583,476.46
EXAMWORKS GROUP INC 5.625% 04/15/2023 DD 04/16/15		191,000.000	195,843.76
EXGEN TEXAS 9/14 COV-LITE TL		627,764.160	617,958.48
EXPORT DEVELOPMENT CANADA 3.250% 08/08/2017		230,000.000	179,937.38
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018		360,000.000	244,410.46
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019		2,050,000.000	1,452,459.65
EXPRESS SCRIPTS HOLDING CO 1.250% 06/02/2017 DD 06/05/14		1,625,000.000	1,617,386.88
EXPRESS SCRIPTS HOLDING CO 3.500% 06/15/2024 DD 06/05/14		2,118,000.000	2,071,518.38
EXTERRAN PARTNERS LP / EXLP FI 6.000% 10/01/2022 DD 10/01/14		995,000.000	945,250.00
EXXON MOBIL CORP 2.709% 03/06/2025 DD 03/06/15		2,270,000.000	2,204,365.22
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12		4,418,320.000	4,623,758.62
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14		962,162.230	954,640.04
FCA US LLC / CG CO-ISSUER INC 8.250% 06/15/2021 DD 12/15/11		2,285,000.000	2,490,650.00
FEDERAL DEMOCRATIC REPUBUL 144A 6.625% 12/11/2024 DD 12/11/14		283,000.000	279,391.75
FEDERAL HOME LN BK CONS BD 2.875% 09/13/2024 DD 08/15/14		6,660,000.000	6,721,957.99
FEDERAL MOGUL 4/14 TLC		545,875.000	539,395.46
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00		2,305,000.000	3,257,460.58
FEDEX CORP 4.100% 04/15/2043 DD 04/11/13		965,000.000	866,899.07
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14		520,000.000	536,417.96
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14		1,280,000.000	1,283,200.00
FFCA SECURED FRANCHI 2 B1 144A 8.270% 05/18/2026 DD 09/01/99		850,000.000	765,000.00
FHA KY MTG #4 MT TABOR APTS 7.5 02-01-2022		565,191.490	596,808.25
FHA KY MTG #9 WATTERSON LAKEVIEW 7.5 09-01		738,465.280	779,775.03
FHLMC POOL #1B-7279 VAR RT 08/01/2036 DD 02/01/07		590,203.660	628,574.03
FHLMC POOL #1J-1821 VAR RT 08/01/2038 DD 07/01/08		226,420.140	237,661.25
FHLMC POOL #A1-0573 5.500% 06/01/2033 DD 06/01/03		11,502.070	12,932.49
FHLMC POOL #A1-1229 5.500% 07/01/2033 DD 07/01/03		14,858.200	16,731.34
FHLMC POOL #A1-1348 5.500% 07/01/2033 DD 07/01/03		18,639.720	20,995.87
FHLMC POOL #A1-2547 5.500% 08/01/2033 DD 08/01/03		94,294.580	106,329.44
FHLMC POOL #A1-3483 6.500% 09/01/2033 DD 09/01/03		10,918.540	12,504.62
FHLMC POOL #A1-4440 5.500% 10/01/2033 DD 10/01/03		50,807.390	57,070.87
FHLMC POOL #A1-4797 5.500% 11/01/2033 DD 10/01/03		78,564.180	88,089.09
FHLMC POOL #A1-5086 6.500% 10/01/2033 DD 10/01/03		65,348.840	74,841.74
FHLMC POOL #A1-5676 6.500% 11/01/2033 DD 11/01/03		14,464.840	17,234.40
FHLMC POOL #A1-6908 6.500% 12/01/2033 DD 12/01/03		32,983.380	37,774.71
FHLMC POOL #A1-8187 6.500% 02/01/2034 DD 01/01/04		72,649.520	86,869.34
FHLMC POOL #A2-6079 5.500% 01/01/2034 DD 08/01/04		26,475.690	29,823.90
FHLMC POOL #A5-1893 6.000% 06/01/2036 DD 08/01/06		183,298.190	209,457.97
FHLMC POOL #A6-1562 5.500% 10/01/2036 DD 03/01/07		101,277.690	113,314.82

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #A6-7374 6.000% 08/01/2037 DD 10/01/07		240,619.600	272,582.20
FHLMC POOL #A6-9589 6.500% 11/01/2037 DD 12/01/07		39,545.650	46,117.72
FHLMC POOL #A8-1050 6.500% 08/01/2038 DD 08/01/08		56,814.450	65,067.60
FHLMC POOL #A8-2880 5.500% 11/01/2038 DD 10/01/08		392,659.900	439,311.45
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09		3,326,386.490	3,549,755.11
FHLMC POOL #A8-9850 5.000% 11/01/2039 DD 11/01/09		747,221.460	828,860.63
FHLMC POOL #A9-1518 4.500% 03/01/2040 DD 03/01/10		515,985.500	558,137.98
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10		15,088.550	16,871.66
FHLMC POOL #A9-1927 4.500% 04/01/2040 DD 04/01/10		815,263.150	882,213.00
FHLMC POOL #A9-3101 5.000% 07/01/2040 DD 07/01/10		1,540,648.930	1,709,295.02
FHLMC POOL #A9-3990 4.000% 09/01/2040 DD 09/01/10		458,419.820	485,691.60
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10		120,044.240	127,365.05
FHLMC POOL #A9-7944 5.000% 04/01/2041 DD 03/01/11		157,805.640	174,972.79
FHLMC POOL #B1-0151 5.000% 10/01/2018 DD 10/01/03		11,671.160	12,187.14
FHLMC POOL #B1-0861 4.500% 11/01/2018 DD 11/01/03		34,524.390	35,955.71
FHLMC POOL #B1-3067 4.500% 03/01/2019 DD 03/01/04		4,273.510	4,452.23
FHLMC POOL #B1-3610 4.500% 05/01/2019 DD 04/01/04		10,345.000	10,775.70
FHLMC POOL #B1-3770 4.500% 05/01/2019 DD 04/01/04		77,007.240	80,213.87
FHLMC POOL #C0-0712 6.500% 02/01/2029 DD 02/01/99		12,313.530	14,295.27
FHLMC POOL #C0-0731 6.500% 03/01/2029 DD 03/01/99		10,617.950	12,381.02
FHLMC POOL #C0-0760 6.500% 05/01/2029 DD 05/01/99		5,115.460	5,870.16
FHLMC POOL #C0-0764 6.000% 05/01/2029 DD 05/01/99		2,644.490	3,025.58
FHLMC POOL #C0-0785 6.500% 06/01/2029 DD 06/01/99		10,869.050	12,724.56
FHLMC POOL #C0-0835 6.500% 07/01/2029 DD 07/01/99		15,444.000	17,702.29
FHLMC POOL #C0-1272 6.000% 12/01/2031 DD 12/01/01		22,173.540	25,302.67
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02		70,347.060	84,069.34
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02		382,821.890	431,209.56
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02		38,587.830	45,563.12
FHLMC POOL #C0-1552 5.500% 05/01/2033 DD 05/01/03		6,850.280	7,710.08
FHLMC POOL #C0-1810 6.500% 02/01/2034 DD 02/01/04		148,878.350	177,883.39
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04		102,923.070	111,650.20
FHLMC POOL #C0-2772 6.500% 04/01/2037 DD 04/01/07		91,042.060	104,267.28
FHLMC POOL #C4-8670 6.500% 03/01/2031 DD 03/01/01		5,032.000	5,762.97
FHLMC POOL #C4-8672 6.000% 03/01/2031 DD 03/01/01		343.270	388.47
FHLMC POOL #C5-1990 6.500% 05/01/2031 DD 05/01/01		65,172.230	74,639.47
FHLMC POOL #C5-3589 6.500% 06/01/2031 DD 06/01/01		17,018.630	19,490.84
FHLMC POOL #C5-5823 6.500% 02/01/2029 DD 07/01/01		27,256.380	31,215.78
FHLMC POOL #C5-6031 6.500% 12/01/2024 DD 07/01/01		9,302.200	10,653.48
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02		21,974.050	25,301.54

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02		22,337.760	23,101.92
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02		3,665.840	3,791.61
FHLMC POOL #C7-0091 7.000% 08/01/2032 DD 08/01/02		19,305.840	23,203.61
FHLMC POOL #C7-1891 6.000% 10/01/2032 DD 10/01/02		4,406.000	4,983.94
FHLMC POOL #C7-5191 5.500% 01/01/2033 DD 12/01/02		9,565.230	10,761.69
FHLMC POOL #C7-5679 5.500% 01/01/2033 DD 01/01/03		36,614.960	41,212.50
FHLMC POOL #C7-6179 5.500% 01/01/2033 DD 01/01/03		26,347.250	29,480.68
FHLMC POOL #C7-9768 5.500% 05/01/2033 DD 05/01/03		1,510.790	1,690.75
FHLMC POOL #C8-0342 6.500% 09/01/2025 DD 09/01/95		3,796.560	4,371.59
FHLMC POOL #D4-7235 6.000% 01/01/2024 DD 01/01/94		868.720	982.22
FHLMC POOL #D6-0685 9.000% 06/01/2025 DD 06/01/95		818.520	822.51
FHLMC POOL #E0-1641 4.500% 05/01/2019 DD 05/01/04		67,762.390	70,690.52
FHLMC POOL #E0-2930 3.500% 07/01/2026 DD 07/01/11		67,573.610	71,388.16
FHLMC POOL #E9-0419 6.000% 07/01/2017 DD 06/01/02		2,797.600	2,876.01
FHLMC POOL #E9-0531 6.000% 07/01/2017 DD 07/01/02		9,107.210	9,397.15
FHLMC POOL #E9-0532 6.000% 07/01/2017 DD 07/01/02		9,324.410	9,611.06
FHLMC POOL #E9-0560 6.000% 07/01/2017 DD 07/01/02		1,203.200	1,238.27
FHLMC POOL #E9-0683 6.000% 08/01/2017 DD 07/01/02		41,409.730	42,732.31
FHLMC POOL #E9-0689 6.000% 08/01/2017 DD 07/01/02		5,990.660	6,185.74
FHLMC POOL #E9-1434 6.000% 09/01/2017 DD 09/01/02		7,063.120	7,297.74
FHLMC POOL #E9-6884 4.500% 06/01/2018 DD 06/01/03		70,817.110	73,753.06
FHLMC POOL #E9-7104 4.500% 06/01/2018 DD 06/01/03		84,412.100	87,911.67
FHLMC POOL #E9-7197 5.000% 06/01/2018 DD 06/01/03		55,804.780	58,273.51
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95		4,214.060	4,765.84
FHLMC POOL #G0-0983 6.500% 11/01/2028 DD 10/01/98		712.820	817.62
FHLMC POOL #G0-1469 5.500% 12/01/2032 DD 12/01/02		46,644.980	52,474.31
FHLMC POOL #G0-1563 5.500% 06/01/2033 DD 05/01/03		534,756.410	602,628.61
FHLMC POOL #G0-1644 5.500% 02/01/2034 DD 01/01/04		206,178.070	232,544.13
FHLMC POOL #G0-1721 6.500% 08/01/2034 DD 09/01/04		16,419.690	18,863.82
FHLMC POOL #G0-1734 6.500% 09/01/2034 DD 10/01/04		24,856.720	29,679.55
FHLMC POOL #G0-1740 5.500% 12/01/2034 DD 11/01/04		228,610.540	257,780.72
FHLMC POOL #G0-1771 5.500% 02/01/2035 DD 01/01/05		150,093.250	168,939.86
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05		413,472.900	459,856.03
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05		825,957.570	925,147.99
FHLMC POOL #G0-1974 5.000% 12/01/2035 DD 12/01/05		253,604.170	279,936.28
FHLMC POOL #G0-2023 5.500% 06/01/2035 DD 12/01/05		69,983.350	78,998.73
FHLMC POOL #G0-2419 6.500% 10/01/2036 DD 10/01/06		1,762.850	2,061.93
FHLMC POOL #G0-2525 6.000% 12/01/2036 DD 12/01/06		82,878.840	94,205.65
FHLMC POOL #G0-2561 5.500% 02/01/2037 DD 01/01/07		59,152.350	66,180.18

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #G0-2793 5.000% 05/01/2037 DD 04/01/07		19,062.590	20,995.83
FHLMC POOL #G0-4118 6.000% 03/01/2038 DD 03/01/08		102,871.020	116,430.11
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09		370,023.570	417,067.83
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10		187,364.980	207,893.79
FHLMC POOL #G0-6047 4.500% 05/01/2040 DD 10/01/10		125,143.110	135,445.53
FHLMC POOL #G0-6066 6.000% 05/01/2040 DD 10/01/10		353,039.780	399,918.81
FHLMC POOL #G0-6975 4.000% 04/01/2042 DD 04/01/12		955,905.870	1,012,567.74
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13		102,381.480	108,534.56
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05		390,731.320	439,473.78
FHLMC POOL #G0-8072 5.000% 08/01/2035 DD 08/01/05		244,404.960	270,340.40
FHLMC POOL #G0-8368 4.500% 10/01/2039 DD 10/01/09		873,446.660	945,070.71
FHLMC POOL #G0-8502 3.000% 08/01/2042 DD 08/01/12		599,065.290	597,421.17
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13		1,776,822.220	1,831,518.70
FHLMC POOL #G0-8537 3.000% 07/01/2043 DD 07/01/13		1,003,242.160	999,668.43
FHLMC POOL #G0-8540 3.000% 08/01/2043 DD 08/01/13		2,569,852.380	2,560,691.73
FHLMC POOL #G0-8544 3.000% 09/01/2043 DD 09/01/13		2,159,231.360	2,151,292.45
FHLMC POOL #G0-8566 3.500% 01/01/2044 DD 01/01/14		817,137.730	841,578.34
FHLMC POOL #G0-8620 3.500% 12/01/2044 DD 12/01/14		19,683,480.250	20,272,213.54
FHLMC POOL #G0-8635 3.000% 04/01/2045 DD 04/01/15		8,474,155.040	8,432,866.16
FHLMC POOL #G0-8640 3.000% 05/01/2045 DD 05/01/15		230,000.300	228,879.66
FHLMC POOL #G1-1565 4.500% 01/01/2019 DD 05/01/04		175,715.480	183,000.32
FHLMC POOL #G1-1776 4.500% 09/01/2020 DD 09/01/05		69,667.640	73,056.47
FHLMC POOL #G1-1999 4.500% 03/01/2021 DD 05/01/06		85,918.420	90,092.91
FHLMC POOL #G1-2454 5.500% 11/01/2021 DD 11/01/06		476,709.760	516,637.55
FHLMC POOL #G1-3826 4.000% 05/01/2025 DD 04/01/10		111,772.150	118,357.92
FHLMC POOL #G1-4399 4.000% 06/01/2025 DD 02/01/12		192,063.890	203,154.87
FHLMC POOL #G1-8380 3.500% 03/01/2026 DD 03/01/11		1,374,842.590	1,452,515.74
FHLMC POOL #G1-8465 2.500% 05/01/2028 DD 05/01/13		876,040.060	894,952.82
FHLMC POOL #G1-8475 2.500% 08/01/2028 DD 08/01/13		1,029,916.960	1,052,170.50
FHLMC POOL #G1-8484 3.000% 10/01/2028 DD 10/01/13		1,308,840.690	1,357,329.22
FHLMC POOL #G1-8519 3.500% 07/01/2029 DD 07/01/14		979,501.180	1,033,098.55
FHLMC POOL #G1-8520 2.500% 08/01/2029 DD 08/01/14		170,307.640	173,040.21
FHLMC POOL #J0-9380 4.500% 04/01/2024 DD 03/01/09		202,324.380	215,887.69
FHLMC POOL #J1-3382 3.500% 11/01/2025 DD 10/01/10		400,685.320	423,209.83
FHLMC POOL #J1-4564 3.500% 02/01/2026 DD 02/01/11		983,198.320	1,038,558.60
FHLMC POOL #J1-6072 3.500% 07/01/2026 DD 07/01/11		420,530.490	444,274.01
FHLMC POOL #J1-6393 3.000% 08/01/2021 DD 08/01/11		5,986,733.820	6,224,972.84
FHLMC POOL #J1-9206 3.000% 05/01/2027 DD 05/01/12		1,312,841.280	1,361,475.59
FHLMC POOL #J2-2021 2.500% 01/01/2028 DD 01/01/13		978,118.060	999,266.69

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #J2-3440 2.500% 04/01/2028 DD 04/01/13		1,158,731.880	1,183,729.42
FHLMC POOL #J3-0137 3.500% 12/01/2029 DD 12/01/14		2,393,424.750	2,527,708.49
FHLMC POOL #Q0-0093 4.000% 04/01/2041 DD 04/01/11		3,622,755.500	3,843,694.72
FHLMC POOL #Q0-1537 5.000% 06/01/2041 DD 06/01/11		451,367.700	497,329.31
FHLMC POOL #Q0-1813 4.500% 07/01/2041 DD 07/01/11		1,262,349.670	1,367,958.66
FHLMC POOL #Q0-2144 4.000% 07/01/2041 DD 07/01/11		937,261.720	994,092.93
FHLMC POOL #Q0-4649 3.500% 11/01/2041 DD 11/01/11		3,170,051.670	3,268,675.88
FHLMC POOL #Q0-5377 4.000% 01/01/2042 DD 12/01/11		411,146.490	435,914.87
FHLMC POOL #Q0-6290 3.500% 02/01/2042 DD 02/01/12		998,339.890	1,029,452.13
FHLMC POOL #Q1-2263 3.500% 10/01/2042 DD 10/01/12		607,593.550	625,766.69
FHLMC POOL #Q1-4756 3.000% 01/01/2043 DD 01/01/13		749,166.120	747,116.66
FHLMC POOL #Q1-7638 3.000% 04/01/2043 DD 04/01/13		3,239,583.030	3,230,718.14
FHLMC POOL #Q1-8784 3.500% 06/01/2043 DD 05/01/13		960,431.810	989,544.91
FHLMC POOL #Q2-0856 3.000% 08/01/2043 DD 08/01/13		1,346,869.550	1,341,754.66
FHLMC POOL #Q2-6048 4.000% 05/01/2044 DD 04/01/14		7,194,808.620	7,609,755.25
FHLMC POOL #Z4-0045 5.000% 02/01/2039 DD 07/01/12		248,781.730	273,622.08
FHLMC MULTICLASS MTG K001 A2 VAR RT 04/25/2016 DD 08/01/06		70,945.990	73,191.93
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12		725,000.000	715,679.40
FHLMC MULTICLASS MTG K026 A2 2.510% 11/25/2022 DD 05/01/13		1,520,000.000	1,514,532.56
FHLMC MULTICLASS MTG K042 A2 2.670% 12/25/2024 DD 01/01/15		3,000,000.000	2,945,541.01
FHLMC MULTIFAMILY STRU K045 A2 3.023% 01/25/2025 DD 05/01/15		1,160,000.000	1,167,137.48
FIELDWOOD 9/13 2ND LIEN TL		650,000.000	496,437.50
FIGUEROA CLO 2013-1 1A D 144A VAR RT 03/21/2024 DD 03/21/13		812,500.000	741,758.06
FINN SQUARE CLO LTD 1A D 144A VAR RT 12/24/2023 DD 12/20/12		503,000.000	485,755.00
FIRST DATA 7/14 (USD) TL 0.000% 03/23/2018 DD 07/07/14		750,000.000	746,917.50
FIRST DATA CORP 10.625% 06/15/2021 DD 02/15/14		98,000.000	108,535.00
FIRST DATA CORP 12.625% 01/15/2021 DD 07/15/11		1,151,000.000	1,329,405.00
FIRST DATA CORP 144A 6.750% 11/01/2020 DD 08/16/12		448,000.000	473,482.24
FIRST DATA CORP 144A 8.250% 01/15/2021 DD 12/17/10		1,364,000.000	1,439,020.00
FIRST NIAGARA FINANCIAL GROUP 7.250% 12/15/2021 DD 12/13/11		450,000.000	501,491.70
FIRST QUANTUM MINERALS LT 144A 7.250% 05/15/2022 DD 05/13/14		200,000.000	191,250.00
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14		4,250,000.000	4,360,636.00
FIRSTMERIT CORP 4.350% 02/04/2023 DD 02/04/13		1,035,000.000	1,069,636.28
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04		975,000.000	1,065,372.75
FLOATEL 5/14 COV-LITE TL		1,333,125.000	1,053,168.75
FLORIDA EAST COAST HOLDIN 144A 6.750% 05/01/2019 DD 04/23/14		437,000.000	438,092.50
FMG RESOURCES AUGUST 2006 144A 9.750% 03/01/2022 DD 04/27/15		280,000.000	289,100.00
FNMA POOL #0129940 8.000% 11/01/2018 DD 08/01/91		572.150	574.27
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93		19,335.860	21,964.25

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID		Security Description	Shares/Par	Base Market Value
FNMA	POOL #0250102 8.000% 08/01/2024 DD 08/01/94		26,955.680	31,163.47
FNMA	POOL #0250998 7.500% 07/01/2017 DD 06/01/97		629.440	636.46
FNMA	POOL #0251507 6.500% 12/01/2017 DD 11/01/97		5,033.510	5,780.54
FNMA	POOL #0251568 6.500% 03/01/2028 DD 02/01/98		949.930	1,090.91
FNMA	POOL #0251613 6.500% 04/01/2028 DD 03/01/98		10,658.680	12,240.55
FNMA	POOL #0251729 6.500% 05/01/2018 DD 04/01/98		3,060.880	3,515.15
FNMA	POOL #0251787 6.500% 06/01/2018 DD 05/01/98		2,653.010	3,046.75
FNMA	POOL #0251825 6.500% 07/01/2018 DD 06/01/98		8,609.410	9,887.15
FNMA	POOL #0251898 6.500% 08/01/2028 DD 07/01/98		2,350.330	2,699.15
FNMA	POOL #0251967 6.500% 09/01/2028 DD 08/01/98		1,324.190	1,520.72
FNMA	POOL #0252023 6.500% 10/01/2018 DD 09/01/98		1,039.550	1,193.83
FNMA	POOL #0252059 6.500% 08/01/2028 DD 08/01/98		8,931.770	10,257.35
FNMA	POOL #0252104 6.500% 11/01/2018 DD 10/01/98		8,040.030	9,233.27
FNMA	POOL #0252111 6.500% 09/01/2028 DD 09/01/98		14,407.400	16,545.63
FNMA	POOL #0252180 6.500% 10/01/2028 DD 10/01/98		6,677.260	7,668.24
FNMA	POOL #0252207 6.500% 01/01/2019 DD 12/01/98		2,808.570	3,225.39
FNMA	POOL #0252210 6.500% 02/01/2019 DD 01/01/99		1,132.880	1,301.01
FNMA	POOL #0252342 6.500% 04/01/2029 DD 03/01/99		2,269.040	2,605.79
FNMA	POOL #0252348 6.500% 03/01/2019 DD 02/01/99		6,052.980	6,951.31
FNMA	POOL #0252439 6.500% 05/01/2029 DD 04/01/99		8,657.120	9,941.94
FNMA	POOL #0252453 6.500% 03/01/2029 DD 03/01/99		2,733.210	3,138.85
FNMA	POOL #0252499 6.500% 06/01/2019 DD 05/01/99		4,822.820	5,538.58
FNMA	POOL #0253076 6.500% 12/01/2029 DD 12/01/99		2,275.930	2,613.70
FNMA	POOL #0253583 7.000% 01/01/2031 DD 12/01/00		1,211.910	1,381.29
FNMA	POOL #0254092 6.500% 12/01/2031 DD 11/01/01		59,393.360	69,577.06
FNMA	POOL #0254239 6.500% 03/01/2032 DD 02/01/02		2,703.030	3,104.19
FNMA	POOL #0254305 6.500% 05/01/2022 DD 04/01/02		2,245.090	2,578.29
FNMA	POOL #0254449 7.000% 09/01/2032 DD 08/01/02		52,447.250	63,531.69
FNMA	POOL #0254517 7.000% 11/01/2032 DD 10/01/02		66,018.440	79,573.47
FNMA	POOL #0254720 4.500% 05/01/2018 DD 04/01/03		52,555.040	54,733.62
FNMA	POOL #0254800 5.500% 07/01/2023 DD 06/01/03		224,985.870	252,390.29
FNMA	POOL #0254903 5.000% 10/01/2033 DD 09/01/03		4,131,986.910	4,595,444.65
FNMA	POOL #0254975 6.500% 09/01/2023 DD 09/01/03		98,462.940	113,076.00
FNMA	POOL #0255493 5.500% 11/01/2024 DD 10/01/04		155,595.290	174,558.45
FNMA	POOL #0268416 7.000% 01/01/2024 DD 01/01/94		721.100	755.37
FNMA	POOL #0299910 6.500% 04/01/2024 DD 01/01/95		22,336.040	25,650.97
FNMA	POOL #0313389 7.000% 03/01/2027 DD 02/01/97		173.610	204.69
FNMA	POOL #0313877 6.500% 12/01/2027 DD 11/01/97		1,157.440	1,329.22
FNMA	POOL #0323003 6.500% 02/01/2018 DD 01/01/98		486.320	558.50

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0323287 6.500% 09/01/2018 DD 08/01/98		826.030	948.62
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98		2,365.290	2,727.88
FNMA POOL #0323412 6.500% 12/01/2028 DD 11/01/98		47,069.350	54,955.95
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98		6,466.750	7,491.94
FNMA POOL #0323591 6.500% 03/01/2029 DD 02/01/99		19,221.540	22,304.03
FNMA POOL #0323621 6.500% 01/01/2029 DD 02/01/99		15,827.460	18,399.79
FNMA POOL #0323632 6.500% 04/01/2029 DD 03/01/99		17,114.450	19,654.44
FNMA POOL #0323809 6.500% 06/01/2019 DD 06/01/99		2,696.670	3,096.89
FNMA POOL #0333048 6.500% 01/01/2026 DD 01/01/96		8,189.750	9,405.21
FNMA POOL #0345158 9.000% 06/01/2026 DD 06/01/96		1,920.180	1,991.23
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96		287.330	299.50
FNMA POOL #0354869 9.000% 08/01/2026 DD 08/01/96		5,023.750	5,047.07
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02		643.090	738.53
FNMA POOL #0390557 7.000% 08/01/2027 DD 08/01/97		207.310	208.55
FNMA POOL #0411459 6.500% 03/01/2018 DD 03/01/98		2,132.380	2,448.85
FNMA POOL #0412557 6.500% 01/01/2018 DD 01/01/98		750.880	862.32
FNMA POOL #0420784 6.500% 06/01/2018 DD 06/01/98		1,360.650	1,562.59
FNMA POOL #0424206 6.500% 05/01/2028 DD 05/01/98		14,176.970	16,281.00
FNMA POOL #0425587 6.500% 04/01/2018 DD 04/01/98		1,576.880	1,810.91
FNMA POOL #0428002 6.500% 05/01/2018 DD 05/01/98		9,286.170	10,664.35
FNMA POOL #0428038 6.500% 06/01/2018 DD 06/01/98		714.450	820.48
FNMA POOL #0428063 6.500% 05/01/2018 DD 05/01/98		622.400	714.77
FNMA POOL #0429560 6.500% 06/01/2018 DD 06/01/98		1,855.210	2,130.55
FNMA POOL #0431072 6.500% 06/01/2028 DD 06/01/98		2,515.960	2,889.36
FNMA POOL #0434837 6.500% 07/01/2018 DD 07/01/98		1,727.640	1,984.04
FNMA POOL #0441550 6.500% 09/01/2028 DD 08/01/98		4,602.500	5,285.57
FNMA POOL #0447360 6.500% 11/01/2028 DD 11/01/98		911.100	1,046.32
FNMA POOL #0447954 6.500% 10/01/2028 DD 10/01/98		4,595.900	5,277.99
FNMA POOL #0448048 6.500% 10/01/2018 DD 10/01/98		1,627.440	1,868.97
FNMA POOL #0452026 6.500% 11/01/2028 DD 11/01/98		6,475.820	7,561.89
FNMA POOL #0456455 6.500% 01/01/2029 DD 01/01/99		6,626.510	7,609.96
FNMA POOL #0456832 6.500% 02/01/2029 DD 01/01/99		2,337.550	2,684.47
FNMA POOL #0479506 6.500% 04/01/2029 DD 04/01/99		657.500	755.08
FNMA POOL #0482668 6.500% 01/01/2029 DD 02/01/99		34,475.160	39,591.68
FNMA POOL #0484719 6.500% 03/01/2029 DD 03/01/99		538.640	618.58
FNMA POOL #0484940 6.500% 06/01/2029 DD 06/01/99		5,624.110	6,458.79
FNMA POOL #0485336 6.500% 02/01/2029 DD 02/01/99		291.690	334.98
FNMA POOL #0489888 6.500% 05/01/2029 DD 06/01/99		2,331.530	2,677.56
FNMA POOL #0490102 6.500% 03/01/2029 DD 03/01/99		5,326.050	6,116.50

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0490105 6.500% 03/01/2019 DD 03/01/99		1,276.560	1,466.02
FNMA POOL #0493076 7.000% 06/01/2029 DD 06/01/99		1,067.170	1,070.57
FNMA POOL #0493511 6.500% 04/01/2029 DD 04/01/99		3,686.010	4,233.06
FNMA POOL #0494356 6.500% 04/01/2029 DD 04/01/99		10,837.260	12,445.64
FNMA POOL #0495508 6.500% 04/01/2029 DD 04/01/99		8,943.850	10,271.22
FNMA POOL #0497065 6.500% 05/01/2029 DD 05/01/99		7,623.050	8,754.40
FNMA POOL #0497991 6.500% 06/01/2029 DD 06/01/99		569.430	653.94
FNMA POOL #0500965 6.500% 07/01/2029 DD 07/01/99		6,594.870	7,573.63
FNMA POOL #0503223 6.500% 07/01/2029 DD 07/01/99		2,281.140	2,619.69
FNMA POOL #0503934 6.500% 07/01/2029 DD 06/01/99		2,009.030	2,307.19
FNMA POOL #0504304 7.000% 08/01/2029 DD 07/01/99		258.320	265.57
FNMA POOL #0505049 6.500% 07/01/2016 DD 07/01/01		258.160	259.85
FNMA POOL #0507579 6.500% 07/01/2029 DD 07/01/99		45,730.550	52,517.50
FNMA POOL #0509728 6.500% 04/01/2019 DD 07/01/99		2,071.990	2,379.50
FNMA POOL #0515476 6.500% 09/01/2029 DD 09/01/99		1,145.570	1,315.59
FNMA POOL #0516846 7.000% 10/01/2029 DD 10/01/99		208.310	214.33
FNMA POOL #0517675 6.500% 07/01/2029 DD 09/01/99		6,441.040	7,396.97
FNMA POOL #0517677 6.500% 07/01/2029 DD 09/01/99		7,009.430	8,049.71
FNMA POOL #0518303 6.500% 10/01/2029 DD 10/01/99		2,758.310	3,167.68
FNMA POOL #0527289 6.500% 11/01/2019 DD 12/01/99		4,284.380	4,920.23
FNMA POOL #0535701 6.500% 11/01/2030 DD 01/01/01		9,338.180	10,855.48
FNMA POOL #0535834 6.500% 02/01/2020 DD 03/01/01		13,958.040	16,029.58
FNMA POOL #0535915 7.000% 04/01/2031 DD 04/01/01		2,973.800	3,531.53
FNMA POOL #0545579 4.500% 03/01/2017 DD 03/01/02		22,682.320	23,622.00
FNMA POOL #0555254 6.500% 01/01/2033 DD 01/01/03		8,459.120	9,749.47
FNMA POOL #0555354 4.500% 03/01/2018 DD 03/01/03		38,040.760	39,628.16
FNMA POOL #0555445 5.000% 05/01/2018 DD 04/01/03		3,994.310	4,181.30
FNMA POOL #0555515 6.500% 12/01/2017 DD 05/01/03		40,207.920	41,675.80
FNMA POOL #0555783 4.500% 10/01/2033 DD 09/01/03		367,679.070	400,619.38
FNMA POOL #0555800 5.500% 10/01/2033 DD 09/01/03		130,101.480	146,708.29
FNMA POOL #0572254 6.500% 03/01/2031 DD 03/01/01		800.300	919.07
FNMA POOL #0573302 6.500% 03/01/2016 DD 03/01/01		564.760	567.65
FNMA POOL #0578052 7.000% 05/01/2031 DD 05/01/01		2,170.490	2,447.06
FNMA POOL #0580882 8.000% 05/01/2031 DD 05/01/01		45,275.690	53,004.76
FNMA POOL #0585074 6.500% 06/01/2031 DD 06/01/01		1,462.650	1,679.72
FNMA POOL #0586697 6.500% 06/01/2031 DD 06/01/01		1,110.490	1,275.30
FNMA POOL #0588938 6.500% 06/01/2031 DD 06/01/01		3,914.120	4,495.02
FNMA POOL #0589448 6.500% 07/01/2031 DD 07/01/01		879.460	1,009.98
FNMA POOL #0593152 6.500% 07/01/2031 DD 07/01/01		537.720	617.52

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0595970 6.500% 07/01/2016 DD 07/01/01		1,274.620	1,277.65
FNMA POOL #0599671 6.500% 09/01/2031 DD 08/01/01		3,761.900	4,320.21
FNMA POOL #0601861 6.500% 03/01/2031 DD 08/01/01		13,581.540	15,597.20
FNMA POOL #0605492 6.500% 08/01/2016 DD 09/01/01		387.520	388.50
FNMA POOL #0606552 7.000% 09/01/2031 DD 09/01/01		28,754.790	34,540.54
FNMA POOL #0607706 6.500% 11/01/2031 DD 11/01/01		180.150	206.89
FNMA POOL #0609848 6.500% 10/01/2031 DD 10/01/01		1,927.580	2,213.66
FNMA POOL #0610043 6.500% 10/01/2031 DD 10/01/01		4,023.980	4,621.19
FNMA POOL #0614359 6.500% 12/01/2031 DD 12/01/01		35,180.210	40,401.37
FNMA POOL #0619179 8.000% 11/01/2031 DD 11/01/01		6,201.080	6,615.22
FNMA POOL #0623713 6.500% 02/01/2032 DD 02/01/02		291.710	335.00
FNMA POOL #0626798 6.500% 03/01/2017 DD 03/01/02		707.870	725.06
FNMA POOL #0627130 6.500% 03/01/2032 DD 03/01/02		36,535.530	43,364.93
FNMA POOL #0628680 6.500% 03/01/2032 DD 02/01/02		78,121.510	89,715.66
FNMA POOL #0633076 6.500% 03/01/2032 DD 03/01/02		6,893.790	7,916.91
FNMA POOL #0635897 7.000% 04/01/2032 DD 03/01/02		32,255.200	34,695.93
FNMA POOL #0636389 6.500% 04/01/2032 DD 03/01/02		3,555.270	4,082.91
FNMA POOL #0637583 7.000% 03/01/2032 DD 03/01/02		4,711.210	5,332.14
FNMA POOL #0638957 6.500% 04/01/2032 DD 04/01/02		530.630	609.38
FNMA POOL #0639055 6.500% 05/01/2032 DD 05/01/02		759.810	872.57
FNMA POOL #0639722 8.000% 03/01/2032 DD 03/01/02		23,228.500	26,904.10
FNMA POOL #0641208 7.000% 06/01/2032 DD 06/01/02		31,536.950	36,804.14
FNMA POOL #0643137 7.000% 05/01/2032 DD 05/01/02		9,937.080	11,162.46
FNMA POOL #0645570 7.000% 06/01/2032 DD 05/01/02		11,723.600	12,710.14
FNMA POOL #0647313 6.500% 06/01/2032 DD 06/01/02		3,624.760	4,162.72
FNMA POOL #0647416 7.000% 09/01/2032 DD 09/01/02		8,324.050	8,659.01
FNMA POOL #0647998 7.000% 06/01/2032 DD 06/01/02		55,014.520	64,786.88
FNMA POOL #0648483 6.500% 06/01/2032 DD 06/01/02		8,307.650	9,540.60
FNMA POOL #0648754 6.500% 08/01/2032 DD 08/01/02		20,637.130	23,699.92
FNMA POOL #0649186 7.000% 07/01/2032 DD 07/01/02		14,093.210	14,942.48
FNMA POOL #0653046 7.000% 07/01/2032 DD 07/01/02		8,838.950	9,365.37
FNMA POOL #0654349 7.000% 06/01/2032 DD 07/01/02		6,107.320	6,339.69
FNMA POOL #0655013 7.000% 08/01/2032 DD 08/01/02		32,443.370	36,933.55
FNMA POOL #0655083 6.500% 08/01/2032 DD 08/01/02		729.470	837.73
FNMA POOL #0656355 7.000% 08/01/2032 DD 08/01/02		28,639.450	31,172.20
FNMA POOL #0661765 6.500% 10/01/2032 DD 09/01/02		27,213.670	31,252.50
FNMA POOL #0662245 6.500% 10/01/2032 DD 09/01/02		1,161.050	1,333.36
FNMA POOL #0665647 6.500% 10/01/2032 DD 10/01/02		2,809.110	3,226.02
FNMA POOL #0667788 5.000% 02/01/2018 DD 02/01/03		124,799.240	130,641.58

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0669662 6.500% 05/01/2032 DD 10/01/02		95,978.870	112,670.40
FNMA POOL #0677512 6.500% 01/01/2033 DD 01/01/03		6,079.080	6,981.29
FNMA POOL #0678392 6.500% 12/01/2032 DD 12/01/02		38,020.910	43,663.66
FNMA POOL #0683347 5.000% 02/01/2018 DD 01/01/03		8,106.080	8,485.56
FNMA POOL #0683378 5.000% 02/01/2018 DD 01/01/03		65,271.980	68,327.62
FNMA POOL #0688386 6.500% 02/01/2033 DD 02/01/03		5,805.300	6,666.87
FNMA POOL #0712121 6.500% 05/01/2033 DD 05/01/03		25,513.710	29,300.25
FNMA POOL #0725027 5.000% 11/01/2033 DD 12/01/03		254,138.810	281,894.78
FNMA POOL #0725221 5.500% 01/01/2034 DD 02/01/04		632,657.120	713,386.27
FNMA POOL #0725228 6.000% 03/01/2034 DD 02/01/04		670,192.390	772,271.24
FNMA POOL #0725231 5.000% 02/01/2034 DD 02/01/04		155,980.920	173,012.26
FNMA POOL #0725232 5.000% 03/01/2034 DD 02/01/04		579,854.400	643,232.59
FNMA POOL #0725339 5.000% 04/01/2019 DD 03/01/04		133,240.660	141,390.52
FNMA POOL #0725773 5.500% 09/01/2034 DD 08/01/04		133,295.320	150,308.95
FNMA POOL #0726938 4.500% 08/01/2033 DD 08/01/03		5,568.100	6,042.08
FNMA POOL #0727286 5.000% 10/01/2033 DD 09/01/03		4,106,805.990	4,547,957.86
FNMA POOL #0730721 4.500% 08/01/2018 DD 07/01/03		99,731.150	103,881.45
FNMA POOL #0735116 6.000% 12/01/2034 DD 12/01/04		474,040.400	542,318.22
FNMA POOL #0735224 5.500% 02/01/2035 DD 01/01/05		606,013.330	683,492.80
FNMA POOL #0735230 5.500% 02/01/2035 DD 01/01/05		1,450,922.970	1,635,084.72
FNMA POOL #0735288 5.000% 03/01/2035 DD 02/01/05		585,689.730	648,560.56
FNMA POOL #0735502 6.000% 04/01/2035 DD 04/01/05		1,371,846.040	1,568,313.26
FNMA POOL #0735503 6.000% 04/01/2035 DD 04/01/05		285,656.000	326,610.46
FNMA POOL #0738582 7.000% 10/01/2032 DD 09/01/03		4,085.920	4,732.35
FNMA POOL #0740040 7.000% 09/01/2033 DD 09/01/03		36,683.140	41,312.95
FNMA POOL #0740597 7.000% 12/01/2030 DD 09/01/03		1,445.320	1,474.15
FNMA POOL #0740944 6.500% 07/01/2033 DD 08/01/03		17,194.240	19,746.07
FNMA POOL #0743381 7.000% 08/01/2028 DD 10/01/03		9,914.460	10,741.55
FNMA POOL #0743515 7.000% 10/01/2033 DD 10/01/03		14,149.240	16,282.91
FNMA POOL #0745154 6.000% 01/01/2036 DD 12/01/05		68,191.160	77,904.04
FNMA POOL #0745168 VAR RT 09/01/2035 DD 12/01/05		187,395.180	199,274.29
FNMA POOL #0745274 5.500% 01/01/2036 DD 01/01/06		1,152,368.040	1,292,282.05
FNMA POOL #0745524 5.000% 04/01/2020 DD 04/01/06		260,891.780	277,057.38
FNMA POOL #0745729 6.000% 08/01/2036 DD 07/01/06		213,039.110	242,449.07
FNMA POOL #0745814 6.500% 07/01/2036 DD 08/01/06		79,919.260	91,780.22
FNMA POOL #0745932 6.500% 11/01/2036 DD 10/01/06		76,766.500	88,159.55
FNMA POOL #0745948 6.500% 10/01/2036 DD 10/01/06		91,188.590	105,165.33
FNMA POOL #0746378 4.500% 10/01/2018 DD 10/01/03		87,921.570	91,575.58
FNMA POOL #0750145 7.000% 10/01/2033 DD 10/01/03		3,728.070	3,876.08

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0753118 4.500% 12/01/2033 DD 12/01/03		14,813.930	16,080.21
FNMA POOL #0754692 6.500% 11/01/2033 DD 11/01/03		10,633.940	12,212.14
FNMA POOL #0763704 5.000% 04/01/2034 DD 04/01/04		86,908.950	96,245.95
FNMA POOL #0776738 4.500% 05/01/2034 DD 05/01/04		2,459.020	2,668.61
FNMA POOL #0780962 4.500% 05/01/2019 DD 05/01/04		78,779.890	82,059.27
FNMA POOL #0783777 4.500% 06/01/2034 DD 06/01/04		20,201.360	21,918.34
FNMA POOL #0787486 6.500% 06/01/2034 DD 06/01/04		52,955.380	62,850.52
FNMA POOL #0797752 4.000% 02/01/2020 DD 02/01/05		50,276.150	52,710.38
FNMA POOL #0797765 4.000% 02/01/2020 DD 02/01/05		3,706.910	3,887.15
FNMA POOL #0807412 6.500% 01/01/2034 DD 11/01/04		38,459.980	44,167.89
FNMA POOL #0815439 4.000% 01/01/2020 DD 02/01/05		9,792.750	10,265.04
FNMA POOL #0816240 4.000% 02/01/2020 DD 03/01/05		79,787.450	83,645.46
FNMA POOL #0832609 4.000% 09/01/2020 DD 08/01/05		26,848.230	28,156.99
FNMA POOL #0833464 4.000% 09/01/2020 DD 09/01/05		35,318.760	37,044.82
FNMA POOL #0836774 4.000% 10/01/2020 DD 10/01/05		63,867.220	67,004.23
FNMA POOL #0837219 4.000% 08/01/2020 DD 08/01/05		28,065.650	29,427.82
FNMA POOL #0839286 4.000% 09/01/2020 DD 09/01/05		36,041.370	37,794.76
FNMA POOL #0839361 6.500% 09/01/2032 DD 08/01/05		75,942.300	88,407.42
FNMA POOL #0844914 4.000% 11/01/2020 DD 11/01/05		154,200.050	161,703.96
FNMA POOL #0848939 6.500% 01/01/2036 DD 12/01/05		24,194.740	27,785.52
FNMA POOL #0865312 6.500% 02/01/2036 DD 01/01/06		15,620.130	17,941.95
FNMA POOL #0870920 VAR RT 12/01/2036 DD 12/01/06		246,157.270	264,811.19
FNMA POOL #0879564 6.500% 02/01/2036 DD 02/01/06		121,021.300	138,982.29
FNMA POOL #0880087 6.000% 03/01/2036 DD 03/01/06		129,958.260	147,889.34
FNMA POOL #0888065 6.500% 07/01/2035 DD 11/01/06		315,131.680	373,365.47
FNMA POOL #0888632 5.000% 04/01/2036 DD 08/01/07		102,249.990	113,423.92
FNMA POOL #0888649 5.500% 09/01/2036 DD 08/01/07		487,545.620	549,732.86
FNMA POOL #0888743 6.000% 01/01/2036 DD 09/01/07		318,410.480	363,031.02
FNMA POOL #0888807 VAR RT 03/01/2035 DD 10/01/07		459,886.460	492,037.03
FNMA POOL #0888873 6.500% 08/01/2037 DD 10/01/07		344,599.660	400,898.01
FNMA POOL #0888890 6.500% 10/01/2037 DD 11/01/07		301,896.080	347,046.32
FNMA POOL #0890527 4.500% 09/01/2042 DD 05/01/13		2,885,461.300	3,131,837.42
FNMA POOL #0893749 6.500% 07/01/2036 DD 09/01/06		2,653.940	3,047.82
FNMA POOL #0894097 6.000% 10/01/2036 DD 09/01/06		162,752.900	186,841.06
FNMA POOL #0894489 6.500% 08/01/2036 DD 08/01/06		25,594.770	29,393.34
FNMA POOL #0897827 6.500% 09/01/2036 DD 09/01/06		11,201.310	13,024.63
FNMA POOL #0909686 6.500% 02/01/2037 DD 01/01/07		3,795.270	4,358.53
FNMA POOL #0922674 VAR RT 04/01/2036 DD 03/01/07		316,066.400	336,847.43
FNMA POOL #0929412 5.500% 05/01/2038 DD 05/01/08		2,285,000.000	2,561,819.73

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0930982 4.500% 04/01/2039 DD 04/01/09		710,393.630	768,672.82
FNMA POOL #0931135 4.500% 05/01/2039 DD 05/01/09		167,148.300	182,211.62
FNMA POOL #0932752 5.000% 04/01/2040 DD 03/01/10		848,771.940	937,686.28
FNMA POOL #0932853 4.500% 12/01/2040 DD 11/01/10		5,079,629.160	5,508,058.75
FNMA POOL #0946812 6.500% 09/01/2037 DD 09/01/07		30,349.360	34,853.56
FNMA POOL #0949021 VAR RT 08/01/2037 DD 08/01/07		54,617.070	58,152.83
FNMA POOL #0953548 VAR RT 10/01/2037 DD 10/01/07		113,436.280	121,519.35
FNMA POOL #0962435 4.000% 04/01/2023 DD 03/01/08		178,305.080	188,623.25
FNMA POOL #0963808 6.500% 06/01/2038 DD 05/01/08		43,327.830	50,298.16
FNMA POOL #0964876 6.500% 08/01/2038 DD 08/01/08		184,921.700	216,901.95
FNMA POOL #0967082 6.500% 12/01/2037 DD 12/01/07		4,895.620	5,622.19
FNMA POOL #0982185 5.000% 07/01/2023 DD 07/01/08		255,675.560	276,402.78
FNMA POOL #0988932 5.000% 08/01/2023 DD 08/01/08		31,457.920	33,698.54
FNMA POOL #0995149 6.500% 10/01/2038 DD 12/01/08		336,623.500	387,192.15
FNMA POOL #0995174 6.500% 08/01/2036 DD 12/01/08		204,875.120	237,459.10
FNMA POOL #0AB0110 5.000% 02/01/2035 DD 05/01/09		4,890,294.320	5,420,492.89
FNMA POOL #0AB1388 4.500% 08/01/2040 DD 07/01/10		586,698.480	636,150.72
FNMA POOL #0AB1475 4.500% 09/01/2040 DD 08/01/10		741,911.520	803,088.12
FNMA POOL #0AB5065 3.000% 05/01/2027 DD 04/01/12		1,627,112.920	1,689,775.69
FNMA POOL #0AB5716 3.000% 07/01/2027 DD 06/01/12		1,214,527.180	1,261,100.21
FNMA POOL #0AB6286 2.500% 09/01/2027 DD 08/01/12		333,990.000	340,551.50
FNMA POOL #0AB9729 2.500% 06/01/2028 DD 05/01/13		853,245.600	868,960.35
FNMA POOL #0AC1915 4.000% 09/01/2039 DD 09/01/09		1,452,572.370	1,539,632.88
FNMA POOL #0AC3126 4.500% 09/01/2039 DD 09/01/09		433,048.810	472,317.83
FNMA POOL #0AC5461 4.500% 11/01/2039 DD 11/01/09		2,288,103.650	2,477,987.61
FNMA POOL #0AC8547 4.000% 12/01/2024 DD 12/01/09		497,072.900	526,180.67
FNMA POOL #0AD2004 4.500% 03/01/2040 DD 03/01/10		713,344.960	772,958.51
FNMA POOL #0AD4775 4.000% 03/01/2025 DD 03/01/10		356,165.050	377,132.54
FNMA POOL #0AD5097 3.500% 11/01/2025 DD 11/01/10		300,390.180	317,652.30
FNMA POOL #0AD7916 4.500% 07/01/2040 DD 06/01/10		2,462,283.460	2,669,143.37
FNMA POOL #0AD8246 4.500% 08/01/2040 DD 08/01/10		1,367,723.900	1,482,863.00
FNMA POOL #0AD9816 4.000% 07/01/2025 DD 07/01/10		123,762.270	129,731.13
FNMA POOL #0AE0289 VAR RT 05/01/2040 DD 08/01/10		303,583.320	324,956.22
FNMA POOL #0AE0828 3.500% 02/01/2041 DD 01/01/11		613,966.020	634,318.81
FNMA POOL #0AE0881 VAR RT 02/01/2041 DD 01/01/11		56,923.620	60,387.95
FNMA POOL #0AE0968 4.000% 07/01/2019 DD 02/01/11		127,034.300	133,160.96
FNMA POOL #0AE3066 3.500% 09/01/2025 DD 09/01/10		267,280.280	282,557.96
FNMA POOL #0AE7088 4.000% 12/01/2025 DD 12/01/10		239,626.840	256,098.41
FNMA POOL #0AE7743 4.000% 11/01/2040 DD 11/01/10		4,941,396.970	5,252,211.73

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0AE8722 4.000% 11/01/2040 DD 11/01/10		920,446.410	980,339.89
FNMA POOL #0AH0351 4.500% 02/01/2041 DD 02/01/11		1,298,870.760	1,408,076.53
FNMA POOL #0AH0804 4.000% 12/01/2040 DD 12/01/10		1,352,839.620	1,434,733.41
FNMA POOL #0AH3764 4.000% 01/01/2041 DD 01/01/11		1,269,981.180	1,352,294.16
FNMA POOL #0AH3804 4.000% 02/01/2041 DD 01/01/11		1,621,320.300	1,727,132.85
FNMA POOL #0AH4170 4.000% 01/01/2041 DD 01/01/11		853,015.590	908,599.19
FNMA POOL #0AH5849 4.500% 02/01/2041 DD 02/01/11		5,394,858.030	5,880,540.27
FNMA POOL #0AH6174 4.500% 02/01/2041 DD 02/01/11		323,363.800	349,591.80
FNMA POOL #0AH6416 4.500% 02/01/2041 DD 02/01/11		421,131.790	456,990.66
FNMA POOL #0AH7580 4.500% 03/01/2041 DD 03/01/11		2,086,435.070	2,261,140.54
FNMA POOL #0AI1163 4.500% 04/01/2041 DD 04/01/11		41,157.100	44,629.46
FNMA POOL #0AI8485 5.000% 07/01/2041 DD 07/01/11		171,824.800	190,972.31
FNMA POOL #0AJ1589 4.000% 10/01/2041 DD 09/01/11		8,124,484.400	8,630,708.18
FNMA POOL #0AJ4049 4.000% 10/01/2041 DD 10/01/11		1,449,543.230	1,540,560.88
FNMA POOL #0AJ5319 4.000% 11/01/2041 DD 11/01/11		1,215,878.540	1,293,988.44
FNMA POOL #0AJ5342 3.500% 11/01/2026 DD 11/01/11		464,048.980	490,684.88
FNMA POOL #0AJ9029 4.000% 11/01/2041 DD 12/01/11		493,799.810	523,323.71
FNMA POOL #0AL0414 5.500% 09/01/2040 DD 06/01/11		105,995.420	118,836.39
FNMA POOL #0AL1059 5.000% 10/01/2041 DD 11/01/11		186,871.400	207,094.47
FNMA POOL #0AL4338 4.000% 10/01/2043 DD 10/01/13		1,542,725.850	1,634,630.55
FNMA POOL #0AO1013 3.500% 04/01/2042 DD 04/01/12		702,523.350	726,376.17
FNMA POOL #0AO4137 3.500% 06/01/2042 DD 06/01/12		2,843,053.990	2,938,878.75
FNMA POOL #0AO4641 3.500% 06/01/2042 DD 05/01/12		952,737.230	984,906.86
FNMA POOL #0AO5540 3.000% 07/01/2042 DD 07/01/12		946,001.520	947,552.07
FNMA POOL #0AO9948 4.000% 07/01/2042 DD 07/01/12		964,904.690	1,024,366.32
FNMA POOL #0AP2289 3.500% 09/01/2042 DD 09/01/12		343,750.130	355,375.73
FNMA POOL #0AP4742 2.500% 08/01/2027 DD 08/01/12		2,093,393.750	2,134,566.83
FNMA POOL #0AP9736 3.500% 10/01/2042 DD 10/01/12		4,443,605.190	4,594,014.03
FNMA POOL #0AQ0396 3.500% 10/01/2042 DD 09/01/12		855,448.110	884,433.48
FNMA POOL #0AQ7301 VAR RT 01/01/2043 DD 12/01/12		814,019.710	839,460.87
FNMA POOL #0AQ7920 3.000% 12/01/2042 DD 12/01/12		1,535,937.740	1,538,472.10
FNMA POOL #0AR6685 2.500% 02/01/2028 DD 02/01/13		655,353.260	667,461.70
FNMA POOL #0AR7400 3.000% 06/01/2043 DD 05/01/13		1,829,640.610	1,830,678.90
FNMA POOL #0AR7525 3.000% 03/01/2043 DD 03/01/13		2,791,674.420	2,794,126.71
FNMA POOL #0AR9198 3.000% 03/01/2043 DD 03/01/13		1,076,043.670	1,077,483.81
FNMA POOL #0AS2019 4.000% 03/01/2044 DD 02/01/14		423,794.500	449,041.18
FNMA POOL #0AS2067 4.000% 03/01/2044 DD 02/01/14		260,222.430	275,724.64
FNMA POOL #0AS3153 4.000% 08/01/2044 DD 07/01/14		2,036,352.480	2,157,663.96
FNMA POOL #0AS3157 4.000% 08/01/2044 DD 07/01/14		2,493,043.270	2,642,104.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
	FNMA	POOL #0AS3633 4.000% 10/01/2044 DD 09/01/14	2,388,156.700	2,532,444.07
	FNMA	POOL #0AS3942 3.500% 12/01/2044 DD 11/01/14	10,110,066.890	10,430,628.40
	FNMA	POOL #0AT2015 3.000% 04/01/2043 DD 04/01/13	1,550,070.940	1,551,666.65
	FNMA	POOL #0AT2809 3.000% 04/01/2043 DD 04/01/13	1,672,488.820	1,673,435.40
	FNMA	POOL #0AT7087 2.500% 05/01/2028 DD 05/01/13	237,117.310	241,495.52
	FNMA	POOL #0AT7130 3.000% 06/01/2043 DD 05/01/13	1,428,153.140	1,429,183.31
	FNMA	POOL #0AU1632 3.000% 07/01/2043 DD 07/01/13	596,207.510	596,545.52
	FNMA	POOL #0AU4159 2.500% 09/01/2028 DD 09/01/13	261,164.530	265,966.63
	FNMA	POOL #0AV0629 2.500% 11/01/2028 DD 11/01/13	1,215,244.640	1,233,880.51
	FNMA	POOL #0AX7739 3.000% 03/01/2045 DD 02/01/15	11,659,764.590	11,628,852.34
	FNMA	POOL #0AY1576 4.000% 01/01/2045 DD 02/01/15	855,000.410	907,672.29
	FNMA	POOL #0AY5322 2.500% 04/01/2030 DD 03/01/15	6,664,445.980	6,751,562.82
	FNMA	POOL #0AY6521 3.500% 04/01/2045 DD 03/01/15	5,027,033.270	5,186,426.22
	FNMA	POOL #0AY6634 3.000% 03/01/2045 DD 03/01/15	1,591,639.470	1,587,419.73
	FNMA	POOL #0AY7282 2.500% 03/01/2030 DD 03/01/15	44,368.890	44,948.87
	FNMA	POOL #0AZ2268 3.500% 06/01/2045 DD 06/01/15	4,575,000.000	4,720,060.26
	FNMA	POOL #0MA0322 4.000% 02/01/2020 DD 01/01/10	2,188,788.240	2,295,244.59
	FNMA	POOL #0MA0614 4.000% 01/01/2041 DD 12/01/10	947,664.130	1,009,490.47
	FNMA	POOL #0MA0722 4.500% 05/01/2041 DD 04/01/11	1,007,106.290	1,090,774.77
	FNMA	POOL #0MA0765 4.000% 06/01/2026 DD 05/01/11	132,162.670	139,310.87
	FNMA	POOL #0MA1208 3.000% 10/01/2042 DD 09/01/12	657,306.610	658,390.28
	FOLIO	FDG FOUR LLC0159 VAR RT 01/01/2059 DD 04/11/13	7,800,000.000	4,396,832.93
	FORD CREDIT	AUTO OWNER TR A A3 1.280% 09/15/2019 DD 03/24/15	3,155,000.000	3,155,138.82
	FORD CREDIT	AUTO OWNER TR B A3 1.160% 11/15/2019 DD 05/26/15	4,660,000.000	4,659,361.59
	FORD MOTOR	CO 4.750% 01/15/2043 DD 01/08/13	1,670,000.000	1,619,235.34
	FORD MOTOR	CO 6.625% 10/01/2028 DD 09/30/98	1,970,000.000	2,399,062.06
	FORD MOTOR	CREDIT CO LLC 1.500% 01/17/2017 DD 11/12/13	5,570,000.000	5,563,588.93
	FORD MOTOR	CREDIT CO LLC 3.000% 06/12/2017 DD 06/12/12	4,460,000.000	4,562,089.40
	FORD MOTOR	CREDIT CO LLC 3.219% 01/09/2022 DD 01/09/15	3,295,000.000	3,258,049.87
	FORESIGHT	ENERGY 8/13 COV-LITE TL	200,000.000	197,250.00
	FOREST LABORATORIES	LLC 144A 4.875% 02/15/2021 DD 01/31/14	2,195,000.000	2,379,854.12
	FOREST LABORATORIES	LLC 144A 5.000% 12/15/2021 DD 12/10/13	2,615,000.000	2,837,620.18
	FORMULA ONE	8/14 (USD) EXTENDED COV-LITE TL	2,566,474.550	2,549,510.15
	FORTESCUE	11/13 COV-LITE TL	442,196.890	391,746.65
	FOUR SEASONS	12/13 TL	2,891,986.570	2,891,986.57
	FREDDIE MAC	STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15	1,150,000.000	1,130,377.55
	FREEMPORT-MCMORAN	INC 4.550% 11/14/2024 DD 11/14/14	1,315,000.000	1,225,280.18
	FRESENIUS MEDICAL	CARE US 144A 4.125% 10/15/2020 DD 10/29/14	210,000.000	212,625.00
	FRESENIUS MEDICAL	CARE US 144A 4.750% 10/15/2024 DD 10/29/14	321,000.000	317,790.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FRESENIUS MEDICAL CARE US 144A 5.625% 07/31/2019 DD 01/26/12		48,000.000	51,960.00
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12		452,000.000	479,120.00
FRESENIUS MEDICAL CARE US 144A 6.500% 09/15/2018 DD 09/14/11		410,000.000	451,000.00
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14		490,000.000	409,762.50
FRONTIER COMMUNICATIONS CORP 7.125% 01/15/2023 DD 08/15/12		2,285,000.000	2,027,937.50
FRONTIER COMMUNICATIONS CORP 7.125% 03/15/2019 DD 03/23/07		165,000.000	170,362.50
FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13		507,000.000	447,427.50
FRONTIER COMMUNICATIONS CORP 8.750% 04/15/2022 DD 04/12/10		399,000.000	395,010.00
FRONTIER COMMUNICATIONS CORP 9.000% 08/15/2031 DD 02/15/02		550,000.000	500,500.00
FRONTIER COMMUNICATIONS CORP 9.250% 07/01/2021 DD 05/22/12		168,000.000	175,980.00
GABONESE REPUBLIC 144A 6.375% 12/12/2024 DD 12/12/13		427,000.000	413,122.50
GABONESE REPUBLIC 144A 6.950% 06/16/2025 DD 06/16/15		165,000.000	163,762.50
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2019 DD 02/01/15		1,150,000.000	1,126,572.20
GAMESTOP CORP 144A 5.500% 10/01/2019 DD 09/24/14		455,000.000	467,512.50
GARDNER DENVER 7/13 (USD) TL 0.000% 07/30/2020 DD 07/09/13		1,044,061.710	1,016,947.43
GATES GLOBAL LLC / GATES 144A 6.000% 07/15/2022 DD 06/26/14		382,000.000	345,710.00
GAZPROM OAO VIA GAZ CAPIT 144A 4.300% 11/12/2015 DD 11/10/14		221,000.000	222,269.42
GAZPROM OAO VIA GAZ CAPIT 144A 4.950% 07/19/2022 DD 07/19/12		283,000.000	260,713.75
GAZPROM OAO VIA GAZ CAPIT 144A 9.250% 04/23/2019 DD 04/23/09		127,000.000	140,970.00
GCB MPM ESCROW LLC / M08.875% 8.875% 10/15/2020 DD 01/09/13		200,000.000	0.20
GCI 12/14 TLB		1,100,000.000	1,108,250.00
GCI INC 6.750% 06/01/2021 DD 05/20/11		1,000,000.000	1,012,500.00
GENERAL ELECTRIC CAPITAL CORP 4.250% 01/17/2018		240,000.000	165,185.90
GENERAL ELECTRIC CAPITAL CORP 6.250% 09/29/2020		520,000.000	969,018.43
GENERAL ELECTRIC CAPITAL CORP 6.750% 03/15/2032 DD 03/20/02		1,170,000.000	1,518,952.50
GENERAL ELECTRIC CAPITAL CORP 6.875% 01/10/2039 DD 01/09/09		2,210,000.000	2,967,309.54
GENERAL MOTORS CO 4.875% 10/02/2023 DD 04/02/14		735,000.000	774,890.66
GENERAL MOTORS FINANCIAL CO IN 4.250% 05/15/2023 DD 11/15/13		355,000.000	359,210.66
GENERAL MOTORS FINANCIAL CO IN 4.375% 09/25/2021 DD 09/25/14		1,445,000.000	1,499,765.50
GENESYS 2/13 COV-LITE (USD) TL 0.000% 02/08/2020 DD 01/18/13		598,473.280	593,984.73
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11		1,260,000.000	1,285,200.00
GERDAU TRADE INC 144A 5.750% 01/30/2021 DD 10/01/10		22,000.000	22,550.00
GFL ENVIRONMENTAL CORP 7.500% 18-JUN-2018 144A		1,290,000.000	1,041,030.88
GFL ENVIRONMENTAL INC 144A 7.875% 04/01/2020 DD 03/24/15		300,000.000	307,500.00
GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13		1,300,000.000	1,342,250.00
GLOBAL MARINE INC 7.000% 06/01/2028 DD 05/26/98		30,000.000	22,200.00
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15		905,000.000	868,800.00
GLP CAPITAL LP / GLP FINANCING 4.875% 11/01/2020 DD 05/01/14		248,000.000	252,340.00
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14		256,000.000	263,040.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GMACM HOME EQUIT HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04		403,364.630	355,746.63
GNMA POOL #0137315 10.500% 10/15/2015 DD 10/01/85		34.760	34.74
GNMA POOL #0145657 10.500% 04/15/2016 DD 04/01/86		412.560	414.59
GNMA POOL #0148396 10.500% 02/15/2016 DD 03/01/86		368.900	370.54
GNMA POOL #0148721 11.500% 12/15/2015 DD 01/01/86		289.920	290.86
GNMA POOL #0202982 10.500% 07/15/2017 DD 08/01/87		2,169.670	2,182.44
GNMA POOL #0233738 10.500% 11/15/2017 DD 11/01/87		2,113.550	2,126.09
GNMA POOL #0236244 10.500% 10/15/2017 DD 11/01/87		9,888.840	9,947.20
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93		12,592.620	13,965.63
GNMA POOL #0290358 10.500% 08/15/2020 DD 08/01/90		4,797.650	4,889.85
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92		1,441.180	1,500.72
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94		3,096.060	3,491.96
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94		674.500	758.04
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94		2,523.050	2,534.10
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93		451.530	453.49
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94		694.810	779.38
GNMA POOL #0380219 9.000% 09/15/2025 DD 09/01/95		5,590.450	5,619.03
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94		3,357.300	3,517.35
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94		14,100.600	14,753.26
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97		2,795.590	3,205.73
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99		292.910	297.92
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00		524.060	542.77
GNMA POOL #0506241 8.000% 06/15/2030 DD 06/01/00		2,531.390	2,595.31
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99		9,329.460	10,467.77
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00		1,992.070	2,131.38
GNMA POOL #0540962 8.000% 10/15/2030 DD 10/01/00		1,371.690	1,403.42
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01		9,974.980	10,569.22
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00		20,828.830	23,622.05
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02		4,093.620	4,135.93
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02		24,286.910	28,187.97
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01		13,304.570	14,013.01
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01		1,175.310	1,212.36
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01		28,130.490	32,599.80
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01		1,412.410	1,656.18
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01		8,012.830	9,037.15
GNMA POOL #0568036 7.000% 08/15/2031 DD 08/01/01		11,424.420	11,795.46
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02		17,833.130	20,108.71
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02		44,364.510	51,534.49
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02		28,120.610	33,171.48

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA POOL #0569906 8.000% 06/15/2032 DD 06/01/02		3,032.530	3,045.86
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02		4,075.740	4,618.83
GNMA POOL #0572392 7.000% 11/15/2031 DD 11/01/01		4,641.520	4,844.64
GNMA POOL #0574456 7.000% 02/15/2032 DD 02/01/02		3,687.610	4,298.59
GNMA POOL #0579718 7.000% 08/15/2032 DD 08/01/02		5,402.940	5,804.41
GNMA POOL #0582364 7.000% 10/15/2032 DD 10/01/02		23,698.780	27,903.36
GNMA POOL #0594858 7.000% 08/15/2032 DD 08/01/02		32,163.240	39,595.62
GNMA POOL #0604086 5.500% 03/15/2033 DD 03/01/03		399,203.340	460,870.68
GNMA POOL #0618549 8.000% 12/15/2033 DD 12/01/03		9,118.430	9,689.95
GNMA POOL #0654454 5.500% 07/15/2038 DD 07/01/08		72,470.070	81,995.78
GNMA POOL #0658570 6.000% 08/15/2036 DD 08/01/06		110,776.910	129,279.00
GNMA POOL #0670401 5.500% 02/15/2038 DD 02/01/08		57,744.010	67,063.91
GNMA POOL #0674165 5.500% 08/15/2038 DD 08/01/08		90,738.190	102,208.85
GNMA POOL #0675063 6.000% 01/15/2038 DD 01/01/08		298,452.320	341,222.01
GNMA POOL #0677187 6.000% 06/15/2038 DD 06/01/08		197,176.740	233,168.90
GNMA POOL #0677220 5.500% 08/15/2038 DD 08/01/08		56,207.600	64,517.01
GNMA POOL #0678100 5.500% 01/15/2039 DD 01/01/09		423,584.230	478,378.74
GNMA POOL #0686342 6.000% 05/15/2038 DD 05/01/08		31,421.610	36,270.26
GNMA POOL #0687826 5.500% 08/15/2038 DD 08/01/08		63,021.900	71,215.64
GNMA POOL #0693631 5.500% 07/15/2038 DD 07/01/08		49,531.380	55,943.72
GNMA POOL #0698483 4.500% 08/15/2039 DD 08/01/09		380,581.040	413,531.66
GNMA POOL #0704185 5.500% 01/15/2039 DD 01/01/09		222,985.890	251,854.97
GNMA POOL #0714109 4.500% 08/15/2039 DD 08/01/09		653,213.320	709,907.71
GNMA POOL #0717117 4.500% 05/15/2039 DD 05/01/09		355,392.870	386,108.76
GNMA POOL #0726139 4.500% 01/15/2040 DD 01/01/10		692,999.950	753,789.57
GNMA POOL #0726323 5.000% 09/15/2039 DD 09/01/09		1,825,517.750	2,057,028.65
GNMA POOL #0738711 4.000% 09/15/2041 DD 09/01/11		228,137.250	243,038.67
GNMA POOL #0764525 5.000% 06/15/2041 DD 06/01/11		606,198.590	673,628.38
GNMA POOL #0780115 8.500% 04/15/2025 DD 04/01/95		10,929.510	13,169.32
GNMA POOL #0780397 8.000% 12/15/2022 DD 07/01/96		9,513.070	11,043.20
GNMA POOL #0781213 8.000% 12/15/2017 DD 11/01/00		29,825.700	31,148.29
GNMA POOL #0781252 8.000% 12/15/2030 DD 03/01/01		8,529.970	10,600.27
GNMA POOL #0781334 8.000% 08/15/2031 DD 10/01/01		35,244.250	44,702.10
GNMA POOL #0781430 8.000% 09/15/2031 DD 04/01/02		15,353.990	19,372.44
GNMA POOL #0782169 6.000% 06/15/2037 DD 06/01/07		94,167.870	107,580.13
GNMA POOL #0782448 6.000% 10/15/2038 DD 10/01/08		576,231.330	658,324.90
GNMA POOL #0783292 6.000% 12/15/2040 DD 04/01/11		121,892.820	139,254.91
GNMA POOL #0AA6408 3.000% 05/15/2043 DD 05/01/13		3,424,888.410	3,468,844.15
GNMA POOL #0AB0701 3.000% 06/15/2043 DD 06/01/13		937,661.330	949,681.40

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA POOL #0AD9648 3.000% 05/15/2043 DD 05/01/13		851,446.490	862,375.41
GNMA POOL #0AE7189 3.000% 07/15/2043 DD 07/01/13		1,670,435.870	1,691,816.46
GNMA POOL #0AE7513 3.000% 06/15/2043 DD 06/01/13		858,525.940	869,554.59
GNMA POOL #0AE7714 3.000% 08/15/2043 DD 08/01/13		865,116.480	876,234.64
GNMA POOL #0AF5074 3.000% 08/15/2043 DD 08/01/13		1,637,644.700	1,658,689.52
GNMA GTD REMIC P/T 11-121 FA VAR RT 03/16/2043 DD 09/16/11		2,474,274.170	2,450,837.85
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02		199.490	219.79
GNMA II POOL #0003276 7.500% 08/20/2032 DD 08/01/02		363.370	411.12
GNMA II POOL #0003288 7.500% 09/20/2032 DD 09/01/02		290.800	316.54
GNMA II POOL #0003569 5.500% 06/20/2034 DD 06/01/04		167,629.830	191,541.71
GNMA II POOL #0004696 4.500% 05/20/2040 DD 05/01/10		1,151,377.840	1,256,340.46
GNMA II POOL #0004833 4.000% 10/20/2040 DD 10/01/10		465,747.060	499,056.11
GNMA II POOL #0004853 4.000% 11/20/2040 DD 11/01/10		796,799.530	853,784.58
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11		468,511.830	532,892.16
GNMA II POOL #0005081 4.000% 06/20/2041 DD 06/01/11		414,172.730	441,843.78
GNMA II POOL #0005114 4.000% 07/20/2041 DD 07/01/11		2,060,479.320	2,197,888.65
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11		717,919.740	783,374.39
GNMA II POOL #0005233 4.000% 11/20/2041 DD 11/01/11		1,864,243.500	1,995,680.14
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11		267,327.680	292,278.08
GNMA II POOL #0005279 3.500% 01/20/2042 DD 01/01/12		877,605.040	913,037.74
GNMA II POOL #0005280 4.000% 01/20/2042 DD 01/01/12		1,501,687.280	1,601,373.01
GNMA II POOL #0005306 4.500% 02/20/2042 DD 02/01/12		2,233,206.600	2,441,745.24
GNMA II POOL #0MA0022 3.500% 04/20/2042 DD 04/01/12		1,359,735.200	1,414,844.41
GNMA II POOL #0MA0154 3.500% 06/20/2042 DD 06/01/12		218,554.610	227,502.56
GNMA II POOL #0MA0318 3.500% 08/20/2042 DD 08/01/12		150,835.530	156,980.01
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12		796,339.170	809,014.35
GNMA II POOL #0MA0533 3.000% 11/20/2042 DD 11/01/12		982,507.680	998,146.06
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12		1,764,642.190	1,792,729.55
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12		5,127,534.070	5,337,207.91
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13		825,104.320	838,237.45
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13		861,549.060	875,262.62
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13		1,218,639.830	1,238,037.72
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13		817,983.550	831,004.08
GNMA II POOL #0MA1603 5.000% 01/20/2044 DD 01/01/14		500,713.390	549,531.27
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14		7,524,189.910	8,117,509.68
GNMA II POOL #0MA2372 4.000% 11/20/2044 DD 11/01/14		6,256,691.520	6,631,513.39
GNMA II POOL #0MA2600 3.000% 02/20/2045 DD 02/01/15		1,195,509.170	1,208,724.23
GNMA II POOL #0MA2601 3.500% 02/20/2045 DD 02/01/15		9,234,082.870	9,629,604.12
GNMA II POOL #0MA2677 3.000% 03/20/2045 DD 03/01/15		1,660,024.950	1,678,374.73

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLDCORP INC 3.625% 06/09/2021 DD 06/09/14		580,000.000	576,879.60
GOLDMAN SACHS GROUP INC/THE 3.500% 01/23/2025 DD 01/23/15		1,755,000.000	1,701,988.47
GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14		2,330,000.000	2,370,653.84
GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15		735,000.000	709,075.08
GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/2022 DD 01/24/12		535,000.000	608,545.92
GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03		245,000.000	292,269.32
GOODMAN NETWORKS INC VAR RT 07/01/2018 DD 01/01/14		1,063,000.000	882,290.00
GOODYEAR TIRE & RUBBER CO/THE 7.000% 05/15/2022 DD 02/28/12		2,415,000.000	2,625,708.75
GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10		105,000.000	125,475.00
GOVERNMENT OF CANADA 1.250% 01-FEB-2016 SER A792		9,230,000.000	7,422,296.61
GOVERNMENT OF CANADA 1.250% 01-MAR-2018 SER A875		5,315,000.000	4,345,958.15
GOVERNMENT OF CANADA 1.500% 01-FEB-2017 SER B600		5,600,000.000	4,557,331.09
GOVERNMENT OF CANADA 1.500% 01-MAR-2020 SER D929		9,975,000.000	8,238,393.61
GRAMERCY REAL ESTAT 1A A1 144A VAR RT 08/15/2056 DD 08/08/07		6,045,464.329	5,609,574.26
GRAMERCY REAL ESTATE 1A B 144A VAR RT 07/25/2041 DD 08/24/06		3,786,000.000	3,681,495.04
GRAND PACIFIC BUSINE 1A A 144A VAR RT 10/20/2033 DD 07/13/05		7,778.520	6,222.81
GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05		196,581.680	124,337.92
GRAY TELEVISION 6/14 TL		1,468,995.000	1,467,526.01
GRAY TELEVISION INC 7.500% 10/01/2020 DD 10/09/12		100,000.000	106,000.00
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98		33,068.190	26,785.23
GRIFOLS 3/14 (USD) TLB 0.000% 02/27/2021 DD 03/07/14		2,334,774.640	2,332,113.00
GRIFOLS WORLDWIDE OPERATIONS L 5.250% 04/01/2022 DD 04/01/15		3,042,000.000	3,049,605.00
GRUPO TELEVISA SAB 6.625% 01/15/2040 DD 11/30/09		120,000.000	138,519.60
GRUPO TELEVISA SAB 7.250% 05/14/2043		2,000,000.000	108,646.87
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06		86,119.075	25,692.16
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06		2,350,451.100	778,122.29
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06		6,624,637.032	3,951,046.14
GS MORTGAGE SECURIT CC1 A 144A VAR RT 03/21/2046 DD 04/01/06		3,086,522.420	2,013,955.88
GS MORTGAGE SECURITIES C GG4 D VAR RT 07/10/2039 DD 06/01/05		410,000.000	402,473.22
GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07		280,000.000	285,180.84
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04		576,166.540	566,290.47
GTE CORP 8.750% 11/01/2021 DD 11/01/91		2,010,000.000	2,572,906.53
GTL TRADE FINANCE INC 144A 5.893% 04/29/2024 DD 04/29/14		308,000.000	300,454.00
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	84,562.50
HALCON RESOURCES CORP 144A 8.625% 02/01/2020 DD 05/01/15		476,000.000	470,050.00
HALCON RESOURCES CORP 8.875% 05/15/2021 DD 05/15/13		357,000.000	234,727.50
HALCON RESOURCES CORP 9.250% 02/15/2022 DD 02/15/14		400,000.000	259,000.00
HALCON RESOURCES CORP 9.750% 07/15/2020 DD 01/15/13		240,000.000	161,400.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
HALCYON LOAN INVESTO 1A D 144A VAR RT 11/20/2020 DD 10/25/06		1,999,999.980	1,941,939.98
HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13		227,923.320	226,642.39
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05		691,985.530	651,910.57
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05		137,895.630	126,404.24
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04		650,335.270	647,064.08
HARTFORD FINANCIAL SERVICES GR 5.125% 04/15/2022 DD 04/05/12		835,000.000	926,037.55
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06		1,275,000.000	1,518,910.05
HARVEY GULF 6/13 COV-LITE TLB		860,822.170	690,499.90
HASBRO INC 5.100% 05/15/2044 DD 05/13/14		1,600,000.000	1,572,971.20
HASHEMITE KINGDOM OF JORDAN GO 2.503% 10/30/2020 DD 10/31/13		3,345,000.000	3,453,722.54
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15		5,505,000.000	5,556,044.01
HCA HOLDINGS INC 6.250% 02/15/2021 DD 12/06/12		1,080,000.000	1,163,700.00
HCA INC 4.750% 05/01/2023 DD 10/23/12		777,000.000	786,712.50
HCA INC 5.000% 03/15/2024 DD 03/17/14		2,270,000.000	2,309,725.00
HCA INC 5.250% 04/15/2025 DD 10/17/14		855,000.000	889,200.00
HCA INC 5.375% 02/01/2025 DD 01/16/15		2,131,000.000	2,165,735.30
HCA INC 7.050% 12/01/2027 DD 12/08/95		250,000.000	261,250.00
HCA INC 7.500% 02/15/2022 DD 08/01/11		4,340,000.000	4,985,575.00
HCA INC 7.500% 11/06/2033 DD 11/06/03		923,000.000	1,001,455.00
HCA INC 7.500% 12/15/2023 DD 12/15/93		95,000.000	104,500.00
HCA INC 7.580% 09/15/2025 DD 09/14/95		305,000.000	337,025.00
HCA INC 7.690% 06/15/2025 DD 06/30/95		150,000.000	170,250.00
HCA INC 7.750% 07/15/2036 DD 07/08/96		555,000.000	591,075.00
HCA INC 8.360% 04/15/2024 DD 04/15/94		30,000.000	35,400.00
HCP INC 3.875% 08/15/2024 DD 08/14/14		260,000.000	253,718.14
HD SUPPLY INC 11.500% 07/15/2020 DD 10/15/12		303,000.000	349,965.00
HD SUPPLY INC 144A 5.250% 12/15/2021 DD 12/04/14		317,000.000	321,358.75
HD SUPPLY INC 7.500% 07/15/2020 DD 10/15/13		667,000.000	705,352.50
HEALOGICS 7/14 COV-LITE TL		497,493.740	495,941.56
HEINZ 3/13 (USD) COV-LITE TLB2 0.000% 06/05/2020 DD 03/13/13		4,591,156.520	4,588,860.94
HELLENIC REPUBLIC GOVERNMENT REGS STEP 02/24/2035		50,000.000	20,870.86
HELLENIC REPUBLIC GOVERNMENT REGS STEP 02/24/2036		45,000.000	19,011.20
HELLENIC REPUBLIC GOVERNMENT REGS STEP 02/24/2041		20,000.000	8,495.47
HERCULES OFFSHORE INC 144A 8.750% 07/15/2021 DD 07/08/13		430,000.000	148,350.00
HEWLETT-PACKARD CO 2.650% 06/01/2016 DD 05/31/11		1,855,000.000	1,878,322.92
HILCORP ENERGY I LP / HIL 144A 5.000% 12/01/2024 DD 07/09/14		63,000.000	59,075.10
HILTON HOTELS 9/13 COV-LITE TL		2,401,692.200	2,402,076.47
HILTON USA TRUST HLF EFL 144A VAR RT 11/05/2030 DD 12/12/13		162,601.730	162,601.73
HILTON USA TRUST HLT DFX 144A 4.407% 11/05/2030 DD 12/01/13		1,025,000.000	1,033,893.93

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
HILTON WORLDWIDE FINANCE LLC / 5.625% 10/15/2021 DD 10/15/14		987,000.000	1,025,196.90
HJ HEINZ CO 4.250% 10/15/2020 DD 04/15/14		1,505,000.000	1,536,981.25
HOFFMASTER 5/14 COV-LITE TL		841,500.000	840,094.70
HOLOGIC INC 144A 5.250% 07/15/2022 DD 07/02/15		443,000.000	452,413.75
HOME DEPOT INC/THE 5.400% 03/01/2016 DD 03/24/06		1,523,000.000	1,571,090.25
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03		78,112.500	75,159.06
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06		282,849.890	243,742.78
HONDA AUTO RECEIVABLES 20 2 A3 1.040% 02/21/2019 DD 05/20/15		6,845,000.000	6,842,125.10
HOSPITALITY PROPERTIES TRUST 4.500% 03/15/2025 DD 09/12/14		1,600,000.000	1,573,817.60
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12		1,205,000.000	1,308,840.88
HOUSTON TX UTILITY SYS REVENUE 3.828% 05/15/2028 DD 03/27/14		525,000.000	541,579.50
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97		440,000.000	514,306.77
HUB INTERNATIONAL 10/13 (USD) TL		739,526.240	733,521.29
HUB INTERNATIONAL LTD 144A 7.875% 10/01/2021 DD 10/02/13		2,407,000.000	2,455,140.00
HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11		347,000.000	381,769.40
HUNGARY GOVERNMENT INTERN REGS 4.375% 07/04/2017		323,000.000	383,020.11
HUNGARY GOVERNMENT INTERN REGS 5.000% 03/30/2016		80,000.000	128,859.49
HUNGARY GOVERNMENT INTERNATION 5.375% 02/21/2023 DD 02/19/13		432,000.000	467,294.40
HUNT COS INC 144A 9.625% 03/01/2021 DD 02/25/14		605,000.000	623,150.00
HUNTINGTON INGALLS INDUST 144A 5.000% 12/15/2021 DD 12/02/14		4,096,000.000	4,167,680.00
HUNTINGTON INGALLS INDUSTRIES 7.125% 03/15/2021 DD 09/15/11		1,515,000.000	1,605,900.00
HUNTINGTON NATIONAL BANK/THE 1.700% 02/26/2018 DD 02/26/15		3,975,000.000	3,950,955.23
HUNTINGTON NATIONAL BANK/THE 2.000% 06/30/2018 DD 06/30/15		2,905,000.000	2,907,849.81
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		983,593.160	977,652.26
ICAHN ENTERPRISES LP / ICAHN E 4.875% 03/15/2019 DD 01/21/14		915,000.000	921,862.50
ICAHN ENTERPRISES LP / ICAHN E 5.875% 02/01/2022 DD 01/29/14		360,000.000	366,750.00
ICAHN ENTERPRISES LP / ICAHN E 6.000% 08/01/2020 DD 08/01/13		277,000.000	286,002.50
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04		423,322.042	370,650.20
IHEARTCOMMUNICATIONS INC 144A 10.625% 03/15/2023 DD 02/26/15		295,000.000	279,512.50
IHEARTCOMMUNICATIONS INC 9.000% 03/01/2021 DD 02/23/11		1,009,000.000	913,145.00
IHS INC 144A 5.000% 11/01/2022 DD 10/28/14		565,000.000	561,468.75
ILLINOIS ST SALES TAX REVENUE 4.620% 06/15/2038 DD 03/25/14		580,000.000	606,656.80
IMG WORLDWIDE 3/14 COV-LITE 2ND LIEN TL		400,000.000	388,332.00
IMG WORLDWIDE 5/14 COV-LITE TL		1,336,500.000	1,332,490.50
IMS HEALTH 3/14 (USD) TLB		1,370,958.440	1,362,389.95
INCAPS FUNDING II LTD/INC 144A VAR RT 01/15/2034 DD 12/16/03		4,444,757.710	4,236,751.94
INDONESIA GOVERNMENT INTE 144A 11.625% 03/04/2019 DD 03/04/09		565,000.000	740,150.00
INDONESIA GOVERNMENT INTE REGS 4.875% 05/05/2021 DD 05/05/11		200,000.000	212,260.00

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INDONESIA GOVERNMENT INTE REGS 7.750% 01/17/2038 DD 01/17/08		1,850,000.000	2,354,125.00
INDONESIA GOVERNMENT INTE REGS 8.500% 10/12/2035 DD 10/12/05		988,000.000	1,333,800.00
INDONESIA TREASURY BOND 7.000% 05/15/2022		1,390,000,000.000	97,010.05
INDONESIA TREASURY BOND 7.875% 04/15/2019		3,790,000,000.000	281,784.44
INDONESIA TREASURY BOND 8.375% 03/15/2024		4,867,000,000.000	365,199.01
INDONESIA TREASURY BOND 9.000% 03/15/2029		2,900,000,000.000	229,260.28
INEOS 3/15 (USD) COV-LITE TL		300,000.000	299,850.00
INEOS GROUP HOLDINGS SA 144A 5.875% 02/15/2019 DD 02/18/14		543,000.000	545,715.00
INEOS GROUP HOLDINGS SA 144A 6.125% 08/15/2018 DD 05/14/13		100,000.000	102,125.00
INFOR (LAWSON) 1/14 B5 TLB		1,343,314.270	1,323,728.75
INGERSOLL-RAND LUXEMBOURG FINA 4.650% 11/01/2044 DD 10/28/14		370,000.000	357,148.79
INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13		670,000.000	593,285.00
INTELSAT JACKSON HOLDINGS SA 6.625% 12/15/2022 DD 10/03/12		1,120,000.000	1,019,200.00
INTELSAT JACKSON HOLDINGS SA 7.250% 10/15/2020 DD 09/30/10		775,000.000	766,281.25
INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13		271,000.000	224,930.00
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019		1,620,000.000	1,427,415.59
INTERGEN NV 144A 7.000% 06/30/2023 DD 06/13/13		1,400,000.000	1,246,000.00
INTERLINE BRANDS 3/14 COV-LITE 0.000% 03/17/2021 DD 03/12/14		493,750.000	488,195.31
INTERNATIONAL BANK FOR RECONST 2.375% 03/02/2017		8,300,000.000	1,073,973.06
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020		7,450,000.000	1,035,534.38
INTERNATIONAL BANK FOR RECONST 3.750% 01/23/2019		560,000.000	446,653.01
INTERNATIONAL BANK FOR RECONST 4.250% 02/05/2016		618,000,000.000	975,997.81
INTERNATIONAL BANK FOR RECONST 4.500% 08/16/2016		670,000.000	459,427.99
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019		1,778,000.000	1,251,382.34
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021		2,935,000.000	2,072,895.20
INTERNATIONAL BANK FOR RECONST 5.000% 05/24/2017		500,000.000	7,603.37
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020		920,000.000	1,486,519.94
INTERNATIONAL BUSINESS MACHINE VAR RT 02/05/2016 DD 02/12/14		200,000.000	200,023.80
INTERNATIONAL FINANCE CORP 10.000% 06/12/2017		2,170,000.000	676,483.39
INTERNATIONAL FINANCE CORP 3.250% 07/22/2019		1,905,000.000	1,494,539.91
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020		2,530,000.000	1,708,948.11
INTERNATIONAL FINANCE CORP 3.875% 02/26/2018		310,000.000	212,546.42
INTERNATIONAL FINANCE CORP 7.800% 06/03/2019 DD 03/21/14		119,320,000.000	1,941,385.92
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15		647,000.000	617,885.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15		314,000.000	290,450.00
INTERNATIONAL LEASE FINANCE CO 4.625% 04/15/2021 DD 03/11/13		461,000.000	465,610.00
INTERNATIONAL LEASE FINANCE CO 5.875% 04/01/2019 DD 03/19/12		382,000.000	407,288.40
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10		260,000.000	308,750.00
INTERNATIONAL LEASE FINANCE CO 8.625% 01/15/2022 DD 12/22/11		560,000.000	683,200.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERVAL ACQUISITION CORP 144A 5.625% 04/15/2023 DD 04/10/15		594,000.000	601,425.00
ION MEDIA 12/14 TLB		1,185,045.000	1,185,045.00
ISLE OF CAPRI CASINOS INC 5.875% 03/15/2021 DD 03/05/13		150,000.000	154,125.00
ISLE OF CAPRI CASINOS INC 8.875% 06/15/2020 DD 08/07/12		50,000.000	54,000.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03		525,000.000	672,565.95
ISTAR FINANCIAL 10/12 TL		0.010	0.00
ISTAR INC 4.000% 11/01/2017 DD 06/13/14		360,000.000	353,700.00
ISTAR INC 5.000% 07/01/2019 DD 06/13/14		824,000.000	812,670.00
J. CREW 2/14 COV-LITE TLB 0.000% 03/05/2021 DD 02/21/14		191,518.250	164,837.84
JAGUAR HOLDING CO I 144A 9.375% 10/15/2017 DD 10/15/12		332,000.000	339,038.40
JAGUAR HOLDING CO II / JA 144A 9.500% 12/01/2019 DD 12/05/11		468,000.000	498,420.00
JAMAICA GOVERNMENT INTERNATION 10.625% 06/20/2017 DD 06/20/02		312,000.000	356,460.00
JAMAICA GOVERNMENT INTERNATION 7.625% 07/09/2025 DD 07/09/14		755,000.000	845,600.00
JBS INVESTMENTS GMBH 144A 7.750% 10/28/2020 DD 10/28/13		130,000.000	141,375.00
JC PENNEY CORP INC 5.750% 02/15/2018 DD 04/27/07		175,000.000	171,281.25
JC PENNEY CORP INC 8.125% 10/01/2019 DD 09/15/14		185,000.000	183,150.00
JEFFERIES FINANCE LLC / J 144A 6.875% 04/15/2022 DD 03/31/14		635,000.000	619,125.00
JEFFERIES GROUP LLC 6.250% 01/15/2036 DD 01/26/06		630,000.000	624,709.90
JEFFERIES GROUP LLC 6.450% 06/08/2027 DD 06/08/07		1,010,000.000	1,096,590.33
JEFFERIES LOANCORE LLC / 144A 6.875% 06/01/2020 DD 05/31/13		1,170,000.000	1,134,900.00
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09		995,000.000	1,153,094.56
JET EQUIPMENT TRUST 1994- 144A 10.000% 12/15/2013 DD 12/20/94		124,941.830	126,191.25
JO-ANN STORES (COV-LITE 3/11) TL		385,384.720	372,859.72
JOHNSON CONTROLS INC 5.500% 01/15/2016 DD 01/17/06		580,000.000	594,569.03
JONES ENERGY HOLDINGS LLC / JO 6.750% 04/01/2022 DD 10/01/14		240,000.000	228,600.00
JP MORGAN CHASE CO FBLU D 144A VAR RT 12/15/2028 DD 02/06/14		875,000.000	876,098.13
JP MORGAN CHASE COM INN F 144A VAR RT 06/15/2029 DD 06/27/14		150,000.000	147,244.95
JP MORGAN CHASE COMME CB20 ASB 5.688% 02/12/2051 DD 09/01/07		617,670.290	639,014.50
JP MORGAN CHASE COMMER CB13 AJ VAR RT 01/12/2043 DD 11/01/05		3,477,000.000	3,411,548.95
JP MORGAN CHASE COMMER CB18 A4 5.440% 06/12/2047 DD 03/01/07		792,813.010	831,249.37
JP MORGAN CHASE COMMER LD11 AJ VAR RT 06/15/2049 DD 07/01/07		350,000.000	242,058.95
JP MORGAN CHASE COMMER LDP7 AM VAR RT 04/15/2045 DD 06/01/06		320,000.000	331,566.72
JP MORGAN CHASE COMMER LDP8 AM 5.440% 05/15/2045 DD 09/01/06		105,000.000	109,111.49
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07		1,196,517.510	1,198,026.32
JPMORGAN CHASE & CO 2.250% 01/23/2020 DD 01/23/15		4,995,000.000	4,908,506.58
JPMORGAN CHASE & CO 2.750% 06/23/2020 DD 06/23/15		455,000.000	455,485.03
JPMORGAN CHASE & CO 4.950% 03/25/2020 DD 03/25/10		315,000.000	347,216.63
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04		295,704.520	193,686.46
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06		4,432,485.234	2,701,212.19

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
K HOVNIANIAN ENTERPRISES INC 5.000% 11/01/2021 DD 11/02/11		1,465,000.000	1,248,912.50
KAZAKHSTAN GOVERNMENT INT 144A 3.875% 10/14/2024 DD 10/14/14		1,908,000.000	1,793,520.00
KAZMUNAYGAS NATIONAL CO J 144A 4.400% 04/30/2023 DD 04/30/13		1,211,000.000	1,102,809.26
KAZMUNAYGAS NATIONAL CO J 144A 4.875% 05/07/2025 DD 11/07/14		162,000.000	147,582.00
KAZMUNAYGAS NATIONAL CO J 144A 5.750% 04/30/2043 DD 04/30/13		1,541,000.000	1,285,833.52
KAZMUNAYGAS NATIONAL CO J 144A 9.125% 07/02/2018 DD 07/02/08		440,000.000	497,200.00
KAZMUNAYGAS NATIONAL CO J REGS 6.375% 04/09/2021		833,000.000	872,234.30
KAZMUNAYGAS NATIONAL CO J REGS 7.000% 05/05/2020		896,000.000	962,304.00
KAZMUNAYGAS NATIONAL CO J REGS 9.125% 07/02/2018		100,000.000	113,000.00
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14		1,085,000.000	1,079,575.00
KENTUCKY RURAL WATER FINANCE C 1.000% 02/01/2016 DD 01/29/15		1,585,000.000	1,585,554.75
KENTUCKY ST RURAL WTR FIN CORP 1.000% 08/01/2015 DD 07/29/14		390,000.000	390,156.00
KENYA GOVERNMENT INTERNAT 144A 6.875% 06/24/2024 DD 06/24/14		880,000.000	892,830.40
KEYBANK NA/CLEVELAND OH 1.700% 06/01/2018 DD 06/01/15		3,435,000.000	3,430,534.50
KFW 6.000% 01/19/2016		1,410,000.000	1,105,965.15
KFW 6.000% 03/28/2017		450,000.000	367,315.32
KFW 6.000% 08/20/2020		2,485,000.000	2,177,853.99
KIMBERLY-CLARK CORP 144A 4.279% 12/19/2016 DD 12/19/14		1,920,000.000	1,954,533.12
KINDER MORGAN ENERGY PARTNERS 3.500% 03/01/2021 DD 02/24/14		1,392,000.000	1,372,514.78
KINDER MORGAN ENERGY PARTNERS 3.950% 09/01/2022 DD 03/14/12		1,050,000.000	1,026,804.45
KINDRED HEALTHCARE INC 144A 8.000% 01/15/2020 DD 12/18/14		180,000.000	192,600.00
KINDRED HEALTHCARE INC 144A 8.750% 01/15/2023 DD 12/18/14		480,000.000	521,400.00
KINDRED HEALTHCARE INC 6.375% 04/15/2022 DD 10/15/14		1,070,000.000	1,068,662.50
KINETIC CONCEPTS INC / KCI USA VAR RT 11/01/2018 DD 11/01/12		328,000.000	350,146.56
KLX INC 144A 5.875% 12/01/2022 DD 12/08/14		345,000.000	348,412.05
KODIAK CDO I LTD 1A A2 144A VAR RT 08/07/2037 DD 09/19/06		1,221,000.000	862,209.15
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06		1,619,000.000	637,777.52
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13		1,080,000.000	1,110,878.29
KOREA TREASURY BOND 2.750% 09/10/2019		6,700,000,000.000	6,182,535.02
KOREA TREASURY BOND 3.500% 03/10/2017		2,000,000,000.000	1,846,287.69
KOREA TREASURY BOND 4.000% 03/10/2016		370,000,000.000	337,184.39
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2016		28,750,000.000	25,492.01
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2017		28,750,000.000	25,064.65
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2018		28,750,000.000	24,588.67
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2015		28,750,000.000	25,696.56
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2016		28,750,000.000	25,285.43
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2017		28,750,000.000	24,831.80
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018		28,750,000.000	24,323.84
KOREA TREASURY BOND PRINCIPAL 0.000% 09/10/2018		1,000,000,000.000	846,046.73

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
	KRAFT HEINZ FOODS CO 144A 3.500% 07/15/2022 DD 07/02/15		4,155,000.000	4,164,747.63
	KRAFT HEINZ FOODS CO 144A 3.950% 07/15/2025 DD 07/02/15		3,085,000.000	3,102,106.33
	KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15		1,880,000.000	2,046,850.00
	KRAFT HEINZ FOODS CO 4.250% 10/15/2020 DD 04/15/14		615,000.000	628,068.75
	KRONOS 2/13 TL		1,022,709.450	1,021,686.75
	L BRANDS INC 5.625% 10/15/2023 DD 10/16/13		2,370,000.000	2,488,500.00
	L BRANDS INC 6.625% 04/01/2021 DD 03/25/11		359,000.000	394,677.42
	L BRANDS INC 6.950% 03/01/2033 DD 02/19/03		1,575,000.000	1,677,375.00
	LA FRONTERA GENERATION 5/13 TL		325,718.740	322,868.70
	LABORATORY CORP OF AMERICA HOL 3.200% 02/01/2022 DD 01/30/15		550,000.000	542,241.70
	LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12		1,370,000.000	1,352,875.00
	LAMAR MEDIA CORP 5.375% 01/15/2024 DD 07/15/14		209,000.000	211,351.25
	LANDMARK IX CDO LTD 9A E 144A VAR RT 04/15/2021 DD 04/10/07		3,596,000.000	3,395,774.29
	LANDWIRTSCHAFTLICHE RENTENBANK 6.500% 04/12/2017		1,625,000.000	1,338,805.03
	LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14		534,000.000	528,660.00
	LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15		1,052,000.000	1,070,410.00
	LAREDO PETROLEUM INC 7.375% 05/01/2022 DD 04/27/12		439,000.000	462,047.50
	LB-UBS COMMERCIAL MORTGA C1 A4 5.156% 02/15/2031 DD 01/11/06		250,302.210	252,732.15
	LB-UBS COMMERCIAL MORTGA C6 AM 5.413% 09/15/2039 DD 09/11/06		2,145,000.000	2,240,948.00
	LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13		1,060,000.000	1,094,450.00
	LEAF RECEIVABLES FUN 1 E2 144A 6.000% 09/15/2021 DD 09/26/13		861,000.000	827,580.77
	LEARNING CARE 5/14 COV-LITE TL		940,500.000	941,967.18
	LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14		750,000.000	800,205.75
	LEVEL 3 5/15 TLB		1,300,000.000	1,289,977.00
	LEVEL 3 COMMUNICATIONS INC 5.750% 12/01/2022 DD 12/01/14		1,302,000.000	1,292,235.00
	LEVEL 3 FINANCING INC 144A 5.125% 05/01/2023 DD 04/28/15		1,755,000.000	1,711,125.00
	LEVEL 3 FINANCING INC 5.375% 08/15/2022 DD 11/15/14		725,000.000	732,250.00
	LEVEL 3 FINANCING INC 6.125% 01/15/2021 DD 10/15/14		315,000.000	330,340.50
	LEVEL 3 FINANCING INC 7.000% 06/01/2020 DD 12/01/12		63,000.000	66,858.75
	LIBERTY CABLEVISION 12/14 TL		725,000.000	717,750.00
	LIFE TIME FITNESS 5/15 COV-LITE TLB		375,000.000	372,000.00
	LIFEPOINT HEALTH INC 5.500% 12/01/2021 DD 06/01/14		599,000.000	618,467.50
	LIGHTOWER 4/13 TL		834,250.000	828,777.32
	LIGHTPOINT CLO V 5A D 144A VAR RT 08/05/2019 DD 08/03/06		723,000.000	720,491.19
	LIN TELEVISION CORP 144A 5.875% 11/15/2022 DD 11/05/14		795,000.000	804,937.50
	LINEAGE LOGISTICS 3/14 0.000% 04/07/2021 DD 03/18/14		1,120,125.480	1,097,722.97
	LOCKHEED MARTIN CORP 2.900% 03/01/2025 DD 02/20/15		3,650,000.000	3,506,182.70
	LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02		131,747.070	103,924.99
	LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02		71,506.860	71,471.25

Mellon Security ID	Security Description	Shares/Par	Base Market Value
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04		1,798,604.882	2,004,365.28
LOOMIS SAYLES FULL DISCRETION INSTITUTIONAL SECURITIZED FUND		1,700,597.438	19,386,810.79
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09		1,045,000.000	1,254,846.45
LOS ANGELES CA UNIF SCH DIST 5.755% 07/01/2029 DD 10/15/09		330,000.000	384,308.10
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15		371,000.000	358,015.00
MACDERMID 1/15 COV-LITE TLB2		646,749.990	648,826.06
MACDERMID 6/13 COV-LITE TL		196,000.000	196,245.00
MACY'S RETAIL HOLDINGS INC 7.875% 08/15/2036 DD 08/15/96		1,015,000.000	1,082,055.98
MALLINCKRODT 3/14 COV-LITE TL		5,300,196.420	5,272,211.38
MALLINCKRODT INTERNATIONA 144A 5.500% 04/15/2025 DD 04/15/15		158,000.000	153,260.00
MALLINCKRODT INTERNATIONA 144A 5.750% 08/01/2022 DD 08/13/14		2,505,000.000	2,561,362.50
MANUFACTURERS & TRADERS TRUST 2.100% 02/06/2020 DD 02/06/15		840,000.000	827,610.00
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14		1,885,000.000	1,720,431.96
MARATHON REAL ESTATE 1A B 144A VAR RT 05/25/2046 DD 05/18/06		350,000.000	332,041.50
MARATHON REAL ESTATE 1A G 144A VAR RT 05/25/2046 DD 05/18/06		685,000.000	580,506.68
MARKWEST ENERGY PARTNERS LP / 4.500% 07/15/2023 DD 01/10/13		230,000.000	225,400.00
MARKWEST ENERGY PARTNERS LP / 4.875% 12/01/2024 DD 11/21/14		1,988,000.000	1,943,270.00
MARKWEST ENERGY PARTNERS LP / 5.500% 02/15/2023 DD 08/10/12		875,000.000	897,968.75
MARSH & MCLENNAN COS INC 2.350% 03/06/2020 DD 03/06/15		3,430,000.000	3,416,142.80
MARSH & MCLENNAN COS INC 3.500% 06/03/2024 DD 05/30/14		1,150,000.000	1,146,357.95
MARSH & MCLENNAN COS INC 4.050% 10/15/2023 DD 09/27/13		1,630,000.000	1,701,351.62
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13		1,350,000.000	1,326,375.00
MASCO CORP 5.950% 03/15/2022 DD 03/12/12		115,000.000	129,087.50
MASCO CORP 7.750% 08/01/2029 DD 08/03/99		50,000.000	57,750.00
MATADOR RESOURCES CO 144A 6.875% 04/15/2023 DD 04/14/15		244,000.000	249,185.00
MAUSER 6/14 (USD) COV-LITE TL		944,750.000	941,802.38
MCDONALD'S CORP 3.375% 05/26/2025 DD 05/26/15		2,545,000.000	2,492,147.99
MCGRAW-HILL 4/15 TL		752,919.640	754,177.01
MCKESSON CORP 1.292% 03/10/2017 DD 03/10/14		910,000.000	908,673.22
MDC PARTNERS INC 144A 6.750% 04/01/2020 DD 03/20/13		893,000.000	889,651.25
MECCANICA HOLDINGS USA IN 144A 7.375% 07/15/2039 DD 07/15/09		2,835,000.000	3,047,625.00
MEDTRONIC INC 144A 4.375% 03/15/2035 DD 12/10/14		405,000.000	401,891.63
MEG ENERGY CORP 144A 6.375% 01/30/2023 DD 07/19/12		740,000.000	684,500.00
MEG ENERGY CORP 144A 6.500% 03/15/2021 DD 03/18/11		20,000.000	19,250.00
MEG ENERGY CORP 144A 7.000% 03/31/2024 DD 10/01/13		105,000.000	100,668.75
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15		450,000.000	406,354.50
MEN'S WEARHOUSE 4/14 COV-LITE TLB		1,400,089.200	1,401,839.31
MEN'S WEARHOUSE 4/15 (FIXED 5.00%) TL		500,000.000	503,540.00
MEN'S WEARHOUSE INC/THE 7.000% 07/01/2022 DD 01/01/15		1,830,000.000	1,958,100.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
MERCK & CO INC 2.250% 01/15/2016 DD 12/10/10		1,185,000.000	1,195,849.86
MERCK & CO INC 2.750% 02/10/2025 DD 02/10/15		1,490,000.000	1,428,813.15
MERCK & CO INC VAR RT 05/18/2016 DD 05/20/13		720,000.000	720,837.36
MERITAGE HOMES CORP 144A 6.000% 06/01/2025 DD 06/02/15		453,000.000	455,265.00
MERITAGE HOMES CORP 4.500% 03/01/2018 DD 03/13/13		491,000.000	502,047.50
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12		300,000.000	320,250.00
MERITAGE HOMES CORP 7.150% 04/15/2020 DD 04/13/10		110,000.000	118,800.00
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04		67,017.910	67,176.94
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06		83,853.220	82,089.87
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05		139,037.110	139,762.18
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05		1,064,677.670	1,030,210.86
MERRILL LYNCH MORTGAGE LC1 AM VAR RT 01/12/2044 DD 12/01/05		285,000.000	288,693.32
MERRILL LYNCH MORTGAGE T C1 A4 VAR RT 05/12/2039 DD 05/01/06		405,000.000	413,566.16
METHANOL HOLDINGS 6/15TLB		375,000.000	371,250.00
METLIFE INC 4.875% 11/13/2043 DD 11/13/13		415,000.000	430,710.24
METLIFE INC 6.400% 12/15/2066 DD 12/21/06		1,225,000.000	1,344,437.50
METLIFE INC VAR RT 12/15/2017 DD 09/15/14		2,670,000.000	2,681,729.31
MEXICAN BONOS 10.000% 12/05/2024		21,397,000.000	1,746,121.97
MEXICAN BONOS 4.750% 06/14/2018		34,163,000.000	2,186,134.59
MEXICAN BONOS 5.000% 06/15/2017		41,964,800.000	2,719,623.62
MEXICAN BONOS 6.250% 06/16/2016		10,109,000.000	661,326.71
MEXICAN BONOS 6.500% 06/10/2021		33,150,000.000	2,199,965.99
MEXICAN BONOS 7.750% 11/13/2042		2,680,000.000	190,352.57
MEXICAN BONOS 8.000% 12/07/2023		39,565,500.000	2,849,452.83
MEXICAN BONOS 8.500% 11/18/2038		13,500,000.000	1,029,148.67
MEXICO GOVERNMENT INTERNATIONA 3.500% 01/21/2021 DD 01/21/14		215,000.000	219,300.00
MEXICO GOVERNMENT INTERNATIONA 3.600% 01/30/2025 DD 11/25/14		218,000.000	214,948.00
MEXICO GOVERNMENT INTERNATIONA 3.625% 03/15/2022 DD 01/06/12		220,000.000	222,640.00
MEXICO GOVERNMENT INTERNATIONA 4.000% 10/02/2023 DD 10/02/13		1,610,000.000	1,654,275.00
MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15		6,355,000.000	5,878,375.00
MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12		1,144,000.000	1,086,800.00
MEXICO GOVERNMENT INTERNATIONA 5.550% 01/21/2045 DD 01/21/14		2,008,000.000	2,136,010.00
MEXICO GOVERNMENT INTERNATIONA 6.050% 01/11/2040 DD 01/11/08		32,000.000	36,320.00
MGM RESORTS INTERNATIONAL 11.375% 03/01/2018 DD 09/22/09		956,000.000	1,123,300.00
MGM RESORTS INTERNATIONAL 5.250% 03/31/2020 DD 12/19/13		720,000.000	725,400.00
MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14		886,000.000	897,075.00
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12		121,000.000	126,445.00
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13		352,000.000	373,120.00
MICHAELS STORES 1/13 COV-LITE TLB		173,730.960	173,103.79

Mellon Security ID	Security Description	Shares/Par	Base Market Value
MICRON TECHNOLOGY INC 144A 5.250% 01/15/2024 DD 04/30/15		55,000.000	51,940.63
MICRON TECHNOLOGY INC 144A 5.250% 08/01/2023 DD 02/03/15		795,000.000	762,206.25
MICRON TECHNOLOGY INC 144A 5.625% 01/15/2026 DD 04/30/15		35,000.000	32,331.25
MICRON TECHNOLOGY INC 5.875% 02/15/2022 DD 02/10/14		2,585,000.000	2,630,237.50
MICROSOFT CORP 2.375% 02/12/2022 DD 02/12/15		1,840,000.000	1,807,060.32
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01		1,762,243.000	222,483.18
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01		637,000.000	102,117.47
MIDAS INTERMEDIATE HOLDCO 144A 7.875% 10/01/2022 DD 09/24/14		280,000.000	279,300.00
MIDOCEAN CREDIT CLO 2A E 144A VAR RT 01/29/2025 DD 01/29/14		583,000.000	542,842.96
MILACRON 4/15 COV-LITE TLB		200,000.000	200,000.00
MINERALS TECH 4/14 COV-LITE TL 0.000% 05/07/2021 DD 03/31/14		421,256.840	420,907.20
MINERALS TECH 6/15 COV-LITE TLB1		70,439.860	70,381.39
MITEL NETWORKS 4/15 TL		700,000.000	703,500.00
ML-CFC COMMERCIAL 5 AJFL 144A VAR RT 08/12/2048 DD 03/14/07		3,070,089.000	2,973,381.20
ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07		2,374,000.000	2,010,457.51
ML-CFC COMMERCIAL MORTGAG 3 A4 VAR RT 07/12/2046 DD 09/01/06		1,000,452.880	1,031,607.99
ML-CFC COMMERCIAL MORTGAG 5 AJ VAR RT 08/12/2048 DD 03/01/07		355,149.000	346,269.57
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07		1,267,000.000	790,633.34
ML-CFC COMMERCIAL MORTGAGE 4 C VAR RT 12/12/2049 DD 12/01/06		471,000.000	372,861.97
MMCAPS FUNDING XIX LTD/MM 144A VAR RT 01/12/2038 DD 07/12/07		596,000.000	460,396.89
MOHEGAN TRIBAL 11/13 TLB 0.000% 11/19/2019 DD 10/21/13		692,964.840	688,959.50
MOMENTIVE PERFORMANCE MATERIAL 3.880% 10/24/2021 DD 10/24/14		200,000.000	179,500.00
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13		393,030.320	373,052.59
MONITRONICS INTERNATIONAL INC 9.125% 04/01/2020 DD 03/23/12		192,000.000	185,280.00
MONSANTO CO 3.375% 07/15/2024 DD 07/01/14		185,000.000	176,697.39
MONSANTO CO 5.500% 08/15/2025 DD 08/25/05		1,797,000.000	2,041,417.16
MORGAN STANLEY 2.800% 06/16/2020 DD 06/16/15		2,455,000.000	2,457,609.67
MORGAN STANLEY 3.950% 04/23/2027 DD 04/23/15		3,475,000.000	3,276,535.80
MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15		1,485,000.000	1,387,579.55
MORGAN STANLEY 5.625% 09/23/2019 DD 09/23/09		90,000.000	100,853.46
MORGAN STANLEY 5.950% 12/28/2017 DD 12/28/07		1,965,000.000	2,159,957.48
MORGAN STANLEY 8.000% 05/09/2017		1,050,000.000	875,056.98
MORGAN STANLEY CAPITAL HQ10 C VAR RT 11/12/2041		705,000.000	661,817.34
MORGAN STANLEY CAPITAL HQ7 A4 VAR RT 11/14/2042 DD 11/01/05		200,770.870	200,844.15
MORGAN STANLEY CAPITAL I HQ7 E VAR RT 11/14/2042 DD 11/01/05		392,000.000	381,968.33
MORGAN STANLEY CAPITAL IQ13 A4 5.364% 03/15/2044 DD 03/01/07		325,000.000	341,735.88
MORGAN STANLEY R GG10 A4A 144A VAR RT 08/12/2045 DD 06/01/09		2,386,745.670	2,527,274.87
MORGAN STANLEY R GG10 A4A 144A VAR RT 08/15/2045 DD 06/01/10		514,200.150	544,475.74
MOROCCO GOVERNMENT INTERN 144A 4.250% 12/11/2022 DD 12/11/12		361,000.000	368,220.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10		4,540,000.000	4,991,838.96
MOTORSPORT AFTERMARKET 5/14 COV-LITE TL		643,500.000	559,845.00
MPH ACQUISITION HOLDINGS 144A 6.625% 04/01/2022 DD 03/31/14		581,000.000	593,346.25
MRC 11/13 COV-LITE TL		633,392.600	627,850.42
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14		754,000.000	763,425.00
MSIM PECONIC BAY LTD 1A E 144A VAR RT 07/20/2019 DD 08/16/07		208,996.804	209,390.76
MT SPOKANE 2004-A LL AA C 144A VAR RT 11/15/2026 DD 06/10/04		25,323.820	22,216.58
MT SPOKANE 2007-A AA CERT 144A VAR RT 12/15/2034 DD 08/31/07		202,346.910	202,539.14
MT SPOKANE 2007-A LL AA E 144A VAR RT 12/15/2034 DD 08/31/07		908,085.940	902,410.40
MUFG AMERICAS HOLDINGS CORP 2.250% 02/10/2020 DD 02/10/15		2,625,000.000	2,593,657.50
MUFG UNION BANK NA 2.125% 06/16/2017 DD 06/18/12		220,000.000	223,155.46
MUFG UNION BANK NA 2.250% 05/06/2019 DD 05/06/14		790,000.000	790,655.70
MULTIPLAN 3/14 SENIOR TL 0.000% 03/31/2021 DD 03/21/14		1,255,056.810	1,246,534.98
MURRAY ENERGY 3/15 TLB 0.000% 04/16/2020 DD 03/16/15		895,000.000	827,731.80
MURRAY ENERGY CORP 144A 11.250% 04/15/2021 DD 04/16/15		300,000.000	252,000.00
MYLAN INC 144A 7.875% 07/15/2020 DD 05/19/10		555,000.000	578,157.38
NATIONAL AUSTRALIA BANK L REGS 6.000% 02/15/2017		1,820,000.000	1,473,799.69
NATIONAL COLLEGIATE 1 B2 144A VAR RT 08/25/2037 DD 12/11/03		3,170,000.000	1,507,652.00
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04		344,248.000	163,517.80
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03		728,000.000	337,610.00
NATIONAL FINANCIAL 7/14 TLB		938,677.200	936,039.51
NATIONAL FINANCIAL PARTNE 144A 9.000% 07/15/2021 DD 07/01/13		132,000.000	130,350.00
NATIONAL MENTOR 1/14 TLB		0.010	0.01
NATIONAL RURAL UTILITIES COOPE 0.950% 04/24/2017 DD 04/24/15		3,830,000.000	3,823,534.96
NATIONAL VISION 3/14 COV-LITE TL		383,348.570	375,041.41
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14		78,000.000	76,440.00
NAVIENT CORP 5.500% 01/15/2019 DD 09/20/13		63,000.000	64,236.06
NAVIENT CORP 5.875% 03/25/2021 DD 03/27/15		930,000.000	929,414.10
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14		816,000.000	767,040.00
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14		416,000.000	398,320.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12		480,000.000	506,400.00
NAVIOS SOUTH AMERICAN LOG 144A 7.250% 05/01/2022 DD 04/22/14		1,315,000.000	1,259,112.50
NBCUNIVERSAL MEDIA LLC 2.875% 01/15/2023 DD 10/05/12		315,000.000	305,906.90
NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11		435,000.000	540,156.47
NBK TIER 1 FINANCING LTD REGS VAR RT 12/29/2049		200,000.000	202,500.00
NBL TEXAS LLC 5.625% 05/01/2021 DD 05/02/13		1,530,000.000	1,625,625.00
NBL TEXAS LLC 5.875% 06/01/2022 DD 11/15/13		145,000.000	154,787.50
NBTY 3/13 COV-LITE TLB2		925,000.000	918,756.25
NCI BUILDING SYSTEMS INC 144A 8.250% 01/15/2023 DD 01/16/15		250,000.000	266,250.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
NCR CORP 5.875% 12/15/2021 DD 06/15/14		167,000.000	172,010.00
NCR CORP 6.375% 12/15/2023 DD 06/15/14		119,000.000	126,140.00
NCUA GUARANTEED NOTES 2.350% 06/12/2017 DD 06/16/11		2,000,000.000	2,064,760.00
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11		335,000.000	352,554.00
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11		4,740,000.000	5,173,662.60
NCUA GUARANTEED NOTES T C1 APT 2.650% 10/29/2020 DD 11/10/10		15,716,888.310	16,035,202.44
NCUA GUARANTEED NOTES TR C1 A2 2.900% 10/29/2020 DD 11/10/10		6,162,000.000	6,322,359.89
NCUA GUARANTEED NOTES TR R1 1A VAR RT 10/07/2020 DD 10/27/10		8,538,497.160	8,581,889.80
NCUA GUARANTEED NOTES TR R2 1A VAR RT 11/06/2017 DD 11/17/10		2,335,207.770	2,339,630.65
NEIMAN MARCUS 3/14 COV-LITE TL		1,275,047.480	1,266,287.90
NEIMAN MARCUS GROUP LTD L 144A 8.000% 10/15/2021 DD 10/21/13		178,000.000	187,345.00
NETFLIX INC 144A 5.500% 02/15/2022 DD 02/05/15		490,000.000	505,925.00
NETFLIX INC 144A 5.875% 02/15/2025 DD 02/05/15		826,000.000	855,000.86
NEW ALBERTSON'S 6/14 COV-LITE TL		349,245.000	349,608.21
NEW ALBERTSONS INC 6.625% 06/01/2028 DD 06/03/98		340,000.000	289,000.00
NEW ALBERTSONS INC 7.450% 08/01/2029 DD 07/27/99		350,000.000	336,000.00
NEW ALBERTSONS INC 8.700% 05/01/2030 DD 05/09/00		60,000.000	60,900.00
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01		1,166,000.000	1,618,883.73
NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10		1,510,000.000	2,045,189.30
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09		275,000.000	384,934.00
NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020		8,255,000.000	7,320,856.92
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10		980,000.000	1,171,844.80
NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10		130,000.000	158,082.60
NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/2033 DD 10/14/10		400,000.000	463,384.00
NEW YORK ST DORM AUTH ST PERSO 5.389% 03/15/2040 DD 10/14/10		300,000.000	354,396.00
NEW YORK ST DORM AUTH ST PERSO 5.427% 03/15/2039 DD 10/20/09		75,000.000	87,791.25
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09		215,000.000	252,934.60
NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09		805,000.000	952,508.20
NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10		820,000.000	1,003,147.00
NEW ZEALAND GOVERNMENT BO REGS 5.000% 03/15/2019		10,970,000.000	7,950,946.68
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021		10,610,000.000	8,277,390.68
NEW ZEALAND GOVERNMENT BO REGS 6.000% 12/15/2017		11,590,000.000	8,417,694.04
NEW ZEALAND LOCAL GOVERNMENT F 6.000% 12/15/2017		2,060,000.000	1,483,832.09
NEWPAGE 2/14 TLB		832,397.990	667,583.19
NEXEO 10/12 ADD-ON TLB		497,442.460	489,513.23
NGG FINANCE PLC REGS VAR RT 06/18/2073		360,000.000	602,973.18
NGL ENERGY PARTNERS LP / NGL E 5.125% 07/15/2019 DD 01/15/15		1,178,000.000	1,175,055.00
NGL ENERGY PARTNERS LP / NGL E 6.875% 10/15/2021 DD 10/15/14		335,000.000	348,400.00
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13		365,000.000	368,650.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
NIGERIA GOVERNMENT INTERN 144A 6.375% 07/12/2023 DD 07/12/13		248,000.000	248,992.00
NIGERIA GOVERNMENT INTERN REGS 5.125% 07/12/2018		230,000.000	230,862.50
NIGERIA GOVERNMENT INTERN REGS 6.375% 07/12/2023		203,000.000	203,812.00
NIGERIA GOVERNMENT INTERN REGS 6.750% 01/28/2021		422,000.000	436,242.50
NINE WEST HOLDINGS INC 6.125% 11/15/2034 DD 05/15/05		325,000.000	147,875.00
NISKA GAS STORAGE CANADA ULC / 6.500% 04/01/2019 DD 10/01/14		925,000.000	869,500.00
NISOURCE FINANCE CORP 5.650% 02/01/2045 DD 10/10/13		2,050,000.000	2,316,819.80
NISSAN AUTO RECEIVABLES 2 A A3 1.050% 10/15/2019 DD 04/14/15		6,785,000.000	6,754,155.39
NORFOLK SOUTHERN CORP 5.750% 01/15/2016 DD 07/15/09		920,000.000	944,274.20
NORTEK INC 8.500% 04/15/2021 DD 10/15/11		564,000.000	602,070.00
NORTHERN BLIZZARD RESOURC 144A 7.250% 02/01/2022 DD 01/29/14		846,000.000	807,930.00
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15		510,000.000	489,424.56
NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13		445,000.000	480,190.60
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021		15,110,000.000	2,174,956.55
NORWAY GOVERNMENT BOND 144A 4.250% 05/19/2017		21,500,000.000	2,908,614.56
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019		36,650,000.000	5,277,041.01
NOVA CHEMICALS CORP 144A 5.000% 05/01/2025 DD 10/28/14		385,000.000	386,443.75
NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13		57,000.000	57,855.00
NOVELIS 2/13 TL		700,000.000	696,171.00
NRG ENERGY INC 6.250% 07/15/2022 DD 07/15/14		969,000.000	983,535.00
NRG YIELD OPERATING LLC 144A 5.375% 08/15/2024 DD 08/05/14		1,278,000.000	1,287,585.00
NUMERICABLE / YPSO 4/14 (USD) TLB1		826,883.270	828,652.80
NUMERICABLE / YPSO 4/14 (USD) TLB2		715,366.730	716,897.61
NUMERICABLE-SFR SAS 144A 4.875% 05/15/2019 DD 05/08/14		282,000.000	279,180.00
NUMERICABLE-SFR SAS 144A 5.375% 05/15/2022		155,000.000	175,291.52
NUMERICABLE-SFR SAS 144A 6.000% 05/15/2022 DD 05/08/14		922,000.000	908,746.26
NXP BV / NXP FUNDING LLC 144A 4.625% 06/15/2022 DD 06/09/15		372,000.000	366,885.00
NXP BV / NXP FUNDING LLC 144A 5.750% 02/15/2021 DD 02/14/13		809,000.000	841,360.00
OAK HILL CREDIT PAR 10A E 144A VAR RT 07/20/2026 DD 06/30/14		442,000.000	401,956.13
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99		327,291.780	336,848.37
OASIS PETROLEUM INC 6.500% 11/01/2021 DD 11/10/11		1,046,000.000	1,040,770.00
OASIS PETROLEUM INC 6.875% 01/15/2023 DD 07/02/12		186,000.000	183,675.00
OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14		1,409,000.000	1,430,135.00
OASIS PETROLEUM INC 7.250% 02/01/2019 DD 08/01/11		410,000.000	420,250.00
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15		1,185,000.000	1,217,557.88
ODEBRECHT FINANCE LTD 144A 4.375% 04/25/2025 DD 04/25/13		1,600,000.000	1,223,520.00
ODEBRECHT FINANCE LTD 144A 8.250% 04/25/2018 DD 04/25/13		300,000.000	69,050.99
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12		2,400,000.000	242.40
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11		2,145,000.000	21.45

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OI SA 144A 9.750% 09/15/2016 DD 09/15/11		6,540,000.000	1,957,957.76
OMAHA LLC 1A CTFS 144A VAR RT 05/15/2040 DD 02/12/08		1,012,426.080	1,012,071.73
OMAHA LLC 1A D 144A VAR RT 05/15/2040 DD 02/12/08		27,664.560	27,751.70
OMNICARE INC 4.750% 12/01/2022 DD 11/21/14		20,000.000	21,200.00
OMNICARE INC 5.000% 12/01/2024 DD 11/21/14		15,000.000	16,125.00
ONCOR ELECTRIC DELIVERY CO LLC 2.150% 06/01/2019 DD 12/01/14		2,210,000.000	2,192,229.39
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 06/01/2022 DD 05/18/12		1,760,000.000	1,854,063.21
ONDECK ACCOUNT RECEIVABLES TR 7.250% 09/15/2016 DD 09/15/14		3,973,153.690	3,973,153.69
ONEMAIN FINANCIAL HOLDING 144A 6.750% 12/15/2019 DD 12/11/14		307,000.000	320,047.50
ONEMAIN FINANCIAL HOLDING 144A 7.250% 12/15/2021 DD 12/11/14		281,000.000	291,186.25
OPEN TEXT CORP 144A 5.625% 01/15/2023 DD 01/15/15		535,000.000	529,650.00
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05		127,889.920	120,017.53
ORACLE CORP 2.950% 05/15/2025 DD 05/05/15		3,550,000.000	3,416,591.00
ORACLE CORP 5.250% 01/15/2016 DD 01/13/06		1,657,000.000	1,700,009.09
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11		1,380,000.000	1,526,295.19
OREGON ST 5.892% 06/01/2027 DD 10/31/03		235,000.000	280,362.05
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10		120,000.000	149,689.20
ORION ENGINEERED 7/14 (USD) COV-LITE TL		1,044,750.000	1,045,408.20
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14		2,149,000.000	2,197,352.50
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14		742,000.000	767,970.00
OVERSEA-CHINESE BANKING C 144A VAR RT 10/15/2024 DD 04/15/14		480,000.000	491,512.80
OVERSEAS SHIPHOLDING (OBS) 7/14 EXIT COV-LITE TL		118,800.000	118,726.35
OWENSBORO KY WTR REVENUE 1.750% 09/15/2015 DD 07/01/14		675,000.000	676,930.50
PACIFIC EXPLORATION AND P 144A 5.125% 03/28/2023 DD 03/28/13		149,000.000	106,535.00
PACIFIC EXPLORATION AND P 144A 5.375% 01/26/2019 DD 11/26/13		1,100,000.000	903,650.00
PACIFIC EXPLORATION AND P 144A 5.625% 01/19/2025 DD 09/19/14		200,000.000	145,000.00
PANAMA GOVERNMENT INTERNATIONA 3.750% 03/16/2025 DD 03/16/15		1,440,000.000	1,418,400.00
PANAMA GOVERNMENT INTERNATIONA 6.700% 01/26/2036 DD 01/26/06		427,000.000	527,345.00
PANAMA GOVERNMENT INTERNATIONA 8.875% 09/30/2027 DD 09/26/97		944,000.000	1,335,760.00
PANAMA GOVERNMENT INTERNATIONA 9.375% 04/01/2029 DD 03/31/99		175,000.000	259,000.00
PAR PHARMACEUTICAL 2/14 TLB2		1,598,920.610	1,597,209.76
PARAGON OFFSHORE PLC 144A 6.750% 07/15/2022 DD 07/18/14		395,000.000	130,350.00
PARAGON OFFSHORE PLC 144A 7.250% 08/15/2024 DD 07/18/14		970,000.000	315,250.00
PARKER DRILLING CO 6.750% 07/15/2022 DD 07/15/14		50,000.000	43,125.00
PARSLEY ENERGY LLC / PARS 144A 7.500% 02/15/2022 DD 02/05/14		1,114,000.000	1,130,364.66
PATHEON 1/14 (USD) TL		1,608,750.000	1,595,429.55
PEABODY ENERGY CORP 6.000% 11/15/2018 DD 05/15/12		238,000.000	114,240.00
PENN NATIONAL GAMING INC 5.875% 11/01/2021 DD 05/01/14		179,000.000	180,342.50
PENN PRODUCTS TERMINALS 3/15 TLB		399,000.000	399,750.12

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ALL KR2 AND KR3 - KR2GALLKRS00

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
PENNON GROUP PLC REGS VAR RT 03/08/2049		580,000.000	955,551.36
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14		152,000.000	153,900.00
PERRIGO CO PLC 1.300% 11/08/2016 DD 05/08/14		1,015,000.000	1,010,703.51
PERRIGO CO PLC 2.300% 11/08/2018 DD 05/08/14		1,060,000.000	1,061,140.56
PERRIGO FINANCE PLC 3.500% 12/15/2021 DD 12/02/14		1,985,000.000	1,988,850.90
PERUVIAN GOVERNMENT INTERNATIO 6.550% 03/14/2037 DD 03/14/07		610,000.000	759,450.00
PERUVIAN GOVERNMENT INTERNATIO 7.350% 07/21/2025 DD 07/19/05		1,145,000.000	1,494,225.00
PERUVIAN GOVERNMENT INTERNATIO 8.750% 11/21/2033 DD 11/21/03		1,172,000.000	1,769,720.00
PETROBRAS GLOBAL FINANCE BV 6.250% 03/17/2024 DD 03/17/14		715,000.000	690,311.05
PETROBRAS GLOBAL FINANCE BV 6.875% 01/20/2040 DD 10/30/09		100,000.000	89,086.00
PETROLEOS DE VENEZUELA SA REGS 5.250% 04/12/2017		1,052,700.000	524,191.97
PETROLEOS DE VENEZUELA SA REGS 8.500% 11/02/2017 DD 10/29/10		5,899,000.000	4,055,562.50
PETROLEOS MEXICANOS 144A 4.250% 01/15/2025 DD 10/15/14		344,000.000	335,021.60
PETROLEOS MEXICANOS 144A 5.625% 01/23/2046 DD 01/23/15		1,823,000.000	1,702,135.10
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11		16,783,000.000	1,096,005.37
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10		345,000.000	385,537.50
PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14		1,005,000.000	1,031,381.25
PETROLEOS MEXICANOS 6.625% 06/15/2035 DD 12/15/05		300,000.000	320,250.00
PETROLEOS MEXICANOS 7.470% 11/12/2026		13,535,000.000	817,587.10
PETRONAS CAPITAL LTD 144A 3.500% 03/18/2025 DD 03/18/15		1,259,000.000	1,245,522.41
PETSMART 5/15 COV-LITE TLB		1,400,000.000	1,396,150.00
PHARMACEUTICAL PRODUCT 1/13 0.000% 12/05/2018 DD 01/30/13		682,500.000	680,902.95
PHIBRO ANIMAL HEALTH 4/14 TLB		1,237,500.000	1,229,765.63
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024		37,000,000.000	849,496.67
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021		10,700,000.000	269,764.82
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021		2,800,000.000	73,715.82
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031		265,000,000.000	8,464,901.46
PHILIPPINE GOVERNMENT INTERNAT 3.950% 01/20/2040 DD 01/20/15		1,113,000.000	1,124,130.00
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10		75,000,000.000	1,746,506.95
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11		143,000,000.000	3,599,578.54
PHILIPPINE GOVERNMENT INTERNAT 6.375% 01/15/2032 DD 01/17/07		976,000.000	1,265,140.00
PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05		835,000.000	1,351,656.25
PINNACLE ENTERTAINMENT INC 6.375% 08/01/2021 DD 02/01/14		529,000.000	561,401.25
PIONEER ENERGY SERVICES CORP 6.125% 03/15/2022 DD 09/15/14		210,000.000	168,000.00
PLAINS ALL AMERICAN PIPELINE L 2.600% 12/15/2019 DD 12/09/14		1,745,000.000	1,737,599.46
PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15		261,000.000	264,262.50
PLASTIPAK HOLDINGS INC 144A 6.500% 10/01/2021 DD 10/07/13		827,000.000	841,472.50
PLATFORM SPECIALTY PRODUC 144A 6.500% 02/01/2022 DD 02/02/15		835,000.000	862,137.50
PLAYA RESORTS HOLDING BV 144A 8.000% 08/15/2020 DD 08/09/13		915,000.000	947,025.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
PNC BANK NA 1.500% 02/23/2018 DD 02/23/15		1,235,000.000	1,231,003.54
PNC BANK NA 1.600% 06/01/2018 DD 06/01/15		2,810,000.000	2,805,548.96
PNC BANK NA 2.200% 01/28/2019 DD 01/28/14		1,440,000.000	1,446,896.17
POLYMER GROUP 12/13 COV-LITE TLB		1,087,008.880	1,090,628.62
POST HOLDINGS INC 144A 6.000% 12/15/2022 DD 06/02/14		86,000.000	82,775.00
POST HOLDINGS INC 144A 6.750% 12/01/2021 DD 11/18/13		1,535,000.000	1,535,000.00
POST HOLDINGS INC 7.375% 02/15/2022 DD 08/15/12		111,000.000	112,942.50
PQ CORP 144A 8.750% 11/01/2018 DD 11/08/12		2,162,000.000	2,183,620.00
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06		1,205,995.192	692,000.04
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07		378,710.281	191,884.83
PREFERRED TERM SECURITIES 144A VAR RT 03/24/2034 DD 03/17/04		629,000.000	383,690.00
PREFERRED TERM SECURITIES 144A VAR RT 04/03/2033 DD 03/26/03		534,000.000	367,375.16
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07		434,696.321	252,679.05
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04		1,055,000.008	667,513.06
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03		448,000.000	260,663.42
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06		848,302.057	465,833.38
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07		5,762,851.626	3,167,685.35
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05		2,048,375.313	1,206,695.69
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04		735,971.561	447,704.01
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05		418,944.433	256,445.41
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06		93,199.522	52,124.35
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07		384,906.653	204,254.61
PRINCIPAL FINANCIAL GROUP INC 1.850% 11/15/2017 DD 11/16/12		405,000.000	407,899.80
PRIVATE EXPORT FUNDING CORP 2.300% 09/15/2020 DD 06/19/15		4,810,000.000	4,836,666.64
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14		3,415,000.000	3,606,578.09
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90		686,904.000	834,878.92
PROJECT HOMESTAKE MERGER 144A 8.875% 03/01/2023 DD 03/09/15		376,000.000	364,720.00
PROVIDENT FUNDING ASSOCIA 144A 6.750% 06/15/2021 DD 06/04/13		1,455,000.000	1,389,525.00
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15		2,105,000.000	2,098,339.78
PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020		425,000.000	375,102.84
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94		1,245,000.000	1,620,183.24
PRUDENTIAL FINANCIAL INC 5.100% 08/15/2043 DD 08/15/13		1,645,000.000	1,691,421.90
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2042 DD 08/09/12		1,390,000.000	1,468,952.00
PUGET SOUND ENERGY INC 4.300% 05/20/2045 DD 05/26/15		660,000.000	656,304.66
PULTEGROUP INC 6.000% 02/15/2035 DD 02/10/05		345,000.000	335,512.50
PVH CORP 4.500% 12/15/2022 DD 12/20/12		1,480,000.000	1,465,200.00
QEP RESOURCES INC 5.250% 05/01/2023 DD 09/12/12		500,000.000	478,750.00
QEP RESOURCES INC 5.375% 10/01/2022 DD 03/01/12		635,000.000	613,219.50
QUALITYTECH LP/QTS FINANCE COR 5.875% 08/01/2022 DD 02/01/15		1,137,000.000	1,142,685.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUEBECOR MEDIA 8/13 COV-LITE TLB		839,848.250	824,361.45
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12		263,000.000	262,342.50
QUEENSLAND TREASURY CORP 144A 4.000% 06/21/2019		8,055,000.000	6,509,504.65
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021		4,045,000.000	3,530,360.45
QUEENSLAND TREASURY CORP REGS 6.000% 04/21/2016		7,744,000.000	6,132,908.95
QUEENSLAND TREASURY CORP REGS 6.000% 10/21/2015		4,590,000.000	3,568,878.48
QUEST DIAGNOSTICS INC 4.250% 04/01/2024 DD 03/17/14		1,415,000.000	1,434,982.63
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15		1,440,000.000	1,378,800.00
QUINTILES TRANSNATIONAL 11/13 TLB3		0.010	0.01
QUINTILES TRANSNATIONAL C 144A 4.875% 05/15/2023 DD 05/12/15		379,000.000	380,895.00
QUINTILES TRANSNATIONAL TLB		706,914.100	707,211.00
QVC INC 4.450% 02/15/2025 DD 08/21/14		1,635,000.000	1,577,683.44
QVC INC 5.950% 03/15/2043 DD 03/18/13		1,550,000.000	1,464,979.40
RAAC SERIES 2005-R RP2 M5 144A VAR RT 06/25/2035 DD 08/09/05		325,000.000	278,500.95
RAIT PREFERRED FUND 2A A2 144A VAR RT 06/25/2045 DD 06/07/07		905,000.000	800,925.00
RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03		41,384.460	36,843.34
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03		25,661.450	22,773.33
RAMPART CLO 2007 LTD 1A E 144A VAR RT 10/25/2021 DD 10/31/07		3,658,000.000	3,696,493.14
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 03/18/13		603,000.000	590,940.00
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 03/09/12		534,000.000	523,320.00
RCS CAP 3/14 TL		969,903.850	969,903.85
REALOGY GROUP LLC / REALO 144A 5.250% 12/01/2021 DD 11/21/14		110,000.000	111,375.00
REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13		2,390,000.000	2,306,350.00
REGENCY ENERGY PARTNERS LP / R 5.750% 09/01/2020 DD 09/11/13		2,565,000.000	2,790,540.45
REGENCY ENERGY PARTNERS LP / R 5.875% 03/01/2022 DD 02/10/14		390,000.000	415,160.46
REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07		1,450,000.000	1,814,557.55
RENAISSANCE LEARNING 4/14 COV-LITE TL		740,625.000	730,752.47
REPUBLIC OF ANGOLA VIA NO REGS 7.000% 08/16/2019		333,000.000	332,417.25
REPUBLIC OF GHANA 144A 7.875% 08/07/2023 DD 08/07/13		449,000.000	405,312.30
REPUBLIC OF GHANA 144A 8.125% 01/18/2026 DD 09/18/14		349,000.000	317,659.80
REPUBLIC OF GHANA REGS 8.500% 10/04/2017		139,000.000	143,239.50
REPUBLIC OF HONDURAS REGS 8.750% 12/16/2020		447,000.000	506,227.50
REPUBLIC OF IRAQ REGS 5.800% 01/15/2028		1,265,000.000	1,022,879.00
REPUBLIC OF PARAGUAY 144A 4.625% 01/25/2023 DD 01/25/13		218,000.000	220,180.00
REPUBLIC OF PARAGUAY 144A 6.100% 08/11/2044 DD 08/11/14		722,000.000	732,830.00
REPUBLIC OF PARAGUAY REGS 4.625% 01/25/2023 DD 01/25/13		232,000.000	234,320.00
REPUBLIC OF SERBIA 144A 4.875% 02/25/2020 DD 02/25/13		106,000.000	106,996.40
REPUBLIC OF SERBIA REGS 4.875% 02/25/2020		227,000.000	229,133.80
REPUBLIC OF SERBIA REGS 5.875% 12/03/2018		210,000.000	220,762.50

Mellon Security ID	Security Description	Shares/Par	Base Market Value
REPUBLIC OF SERBIA REGS 7.250% 09/28/2021		44,000.000	49,280.00
REPUBLIC OF TRINIDAD & TO 144A 4.375% 01/16/2024 DD 12/16/13		528,000.000	566,544.00
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03		26,338.510	31,952.56
REX ENERGY CORP 6.250% 08/01/2022 DD 02/01/15		1,160,000.000	916,400.00
REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15		1,920,000.000	2,013,878.40
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 VAR RT 02/15/2021 DD 02/15/12		361,000.000	374,537.50
RHP HOTEL PROPERTIES LP / 144A 5.000% 04/15/2023 DD 04/14/15		108,000.000	105,840.00
RIALTO HOLDINGS LLC / RIA 144A 7.000% 12/01/2018 DD 11/14/13		1,081,000.000	1,124,240.00
RIO OIL FINANCE TRUST SER 144A 6.250% 07/06/2024 DD 06/20/14		415,000.000	407,737.50
RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08		1,145,000.000	1,450,321.12
RIO TINTO FINANCE USA LTD 9.000% 05/01/2019 DD 04/17/09		540,000.000	674,064.18
RIO TINTO FINANCE USA PLC 1.375% 06/17/2016 DD 06/19/13		165,000.000	165,545.82
RITE AID 2/13 2ND LIEN TL		428,000.000	432,014.64
RITE AID CORP 144A 6.125% 04/01/2023 DD 04/02/15		925,000.000	952,750.00
RITE AID CORP 6.750% 06/15/2021 DD 07/02/13		400,000.000	420,000.00
RITE AID CORP 7.700% 02/15/2027 DD 12/20/96		220,000.000	258,500.00
RIVERBED TECHNOLOGY 2/15 COVLT TL		569,084.470	574,490.77
RKI EXPLORATION & PRODUCT 144A 8.500% 08/01/2021 DD 07/18/13		160,000.000	158,400.00
ROLTA AMERICAS LLC 144A 8.875% 07/24/2019 DD 07/24/14		405,000.000	334,125.00
ROMANIAN GOVERNMENT INTER 144A 4.375% 08/22/2023 DD 02/22/13		232,000.000	237,776.80
ROMANIAN GOVERNMENT INTER REGS 6.750% 02/07/2022 DD 02/07/12		1,391,000.000	1,623,992.50
ROSE ROCK MIDSTREAM LP / 144A 5.625% 11/15/2023 DD 05/14/15		299,000.000	289,282.50
ROSE ROCK MIDSTREAM LP / ROSE 5.625% 07/15/2022 DD 07/02/14		1,165,000.000	1,138,787.50
ROYAL BANK OF CANADA 2.625% 12/15/2015 DD 07/14/10		1,425,000.000	1,438,974.98
ROYAL BANK OF CANADA VAR RT 03/08/2016 DD 03/08/13		845,000.000	846,829.43
ROYAL BANK OF SCOTLAND GROUP P 5.125% 05/28/2024 DD 05/28/14		787,000.000	786,042.22
ROYAL BANK OF SCOTLAND GROUP P 5.500% 11/29/2049		190,000.000	211,168.76
ROYAL BANK OF SCOTLAND GROUP P 6.000% 12/19/2023 DD 12/19/13		550,000.000	582,412.60
ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12		900,000.000	969,103.80
ROYAL BK CANADA NY INSTL C/D VAR RT 06/21/2016 DD 06/21/13		465,000.000	466,252.71
ROYALTY PHARMA 12/14 TLB4		348,250.000	348,465.92
RR DONNELLEY & SONS CO 6.500% 11/15/2023 DD 11/12/13		200,000.000	206,500.00
RSI HOME PRODUCTS INC 144A 6.500% 03/15/2023 DD 03/16/15		255,000.000	256,912.50
RSP PERMIAN INC 144A 6.625% 10/01/2022 DD 09/26/14		565,000.000	577,712.50
RUSSIAN FOREIGN BOND - EU REGS 3.500% 01/16/2019		400,000.000	393,500.00
RUSSIAN FOREIGN BOND - EU REGS 4.500% 04/04/2022		200,000.000	195,750.00
RUSSIAN FOREIGN BOND - EU REGS 4.875% 09/16/2023		2,400,000.000	2,373,600.00
RUSSIAN FOREIGN BOND - EU REGS 5.000% 04/29/2020		900,000.000	923,670.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
RUSSIAN FOREIGN BOND - EU REGS 5.625% 04/04/2042		1,200,000.000	1,128,000.00
RUSSIAN FOREIGN BOND - EU REGS STEP 03/31/2030		324,526.170	380,178.51
RWE AG REGS VAR RT 03/29/2049		700,000.000	1,147,127.38
SABINE PASS LIQUEFACTION 144A 5.625% 03/01/2025 DD 03/03/15		1,625,000.000	1,608,750.00
SABINE PASS LIQUEFACTION LLC 6.250% 03/15/2022 DD 09/15/14		660,000.000	683,100.00
SABINE PASS LIQUEFACTION LLC VAR RT 02/01/2021 DD 02/01/14		525,000.000	535,500.00
SABRE GLBL INC 144A 5.375% 04/15/2023 DD 04/14/15		350,000.000	344,750.00
SALIX PHARMACEUTICALS 12/13 TL		0.010	0.01
SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12		327,000.000	340,897.50
SAM FINANCE 11/13 (USD) COV-LITE TL		489,879.080	488,963.01
SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12		590,000.000	622,202.20
SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10		470,000.000	577,075.40
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15		995,000.000	999,135.22
SANCHEZ ENERGY CORP 6.125% 01/15/2023 DD 01/15/15		355,000.000	317,725.00
SANCHEZ ENERGY CORP 7.750% 06/15/2021 DD 06/15/14		65,000.000	64,675.00
SANDRIDGE ENERGY INC 144A 8.750% 06/01/2020 DD 06/10/15		324,000.000	294,030.00
SANDY CREEK ENERGY 11/13 TL		794,751.880	792,765.00
SBA COMMUNICATIONS CORP 4.875% 07/15/2022 DD 01/15/15		375,000.000	365,156.25
SBA FINANCE 2/14 INCREMENTAL TLB		292,050.000	288,998.08
SBA TELECOMMUNICATIONS INC 5.750% 07/15/2020 DD 01/15/13		308,000.000	319,550.00
SBA TOWER TRUST 144A 5.101% 04/15/2042 DD 04/16/10		240,000.000	248,510.40
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	382,905.00
SCHAEFFLER HOLDING FINANC 144A 6.250% 11/15/2019 DD 10/28/14		281,000.000	296,103.75
SCIENTIFIC GAMES 10/13 COV-LITE TLB		1,225,280.300	1,224,447.11
SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14		917,000.000	946,802.50
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14		1,214,000.000	1,162,405.00
SCRIPPS NETWORKS INTERACTIVE I 3.950% 06/15/2025 DD 06/02/15		1,705,000.000	1,677,856.40
SEADRILL PARTNERS 2/14 TL		1,134,601.500	854,502.42
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14		1,455,000.000	1,433,175.00
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14		1,295,000.000	1,277,193.75
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12		2,050,000.000	2,260,125.00
SEDGWICK CMS 2/14 TL		1,182,878.790	1,163,018.26
SELECT MEDICAL CORP 6.375% 06/01/2021 DD 05/28/13		895,000.000	903,950.00
SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07		122,000.000	130,845.00
SEQUA 12/12 COV-LITE TLB 0.000% 06/19/2017 DD 11/28/12		1,268,721.780	1,113,303.36
SERTA SIMMONS BEDDING LLC 144A 8.125% 10/01/2020 DD 10/01/12		722,000.000	761,710.00
SERVICE KING (MIDAS INT) 9/14 DELAYED TL		100,506.340	101,008.87
SERVICE KING (MIDAS INT) 9/14 TL		891,993.630	896,453.60

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SERVICEMASTER 7/14 COV-LITE TLB		1,093,858.390	1,093,005.18
SERVICEMASTER CO LLC/THE 7.450% 08/15/2027 DD 08/19/97		1,100,000.000	1,111,000.00
SFA COLLATERALIZED 1A B1 144A VAR RT 06/15/2035 DD 06/22/00		557,175.000	19,501.13
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2035 DD 02/01/15		1,165,000.000	999,924.16
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07		5,449,327.550	1,068,885.60
SIERRA TIMESHARE 201 3A C 144A 9.310% 07/20/2028 DD 11/10/11		187,184.590	199,361.51
SIGNODE 5/14 (USD) COV-LITE TL		627,997.090	620,147.12
SIGNODE INDUSTRIAL GROUP 144A 6.375% 05/01/2022 DD 04/29/14		500,000.000	485,000.00
SIMON PROPERTY GROUP LP 4.250% 10/01/2044 DD 09/10/14		705,000.000	669,484.92
SINGAPORE GOVERNMENT BOND 2.375% 04/01/2017		11,175,000.000	8,511,092.47
SINGAPORE GOVERNMENT BOND 2.875% 07/01/2015		1,605,000.000	1,191,860.01
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020		11,010,000.000	8,659,183.07
SINOCHEM OFFSHORE CAPITAL 144A 3.250% 04/29/2019 DD 04/29/14		613,000.000	622,548.70
SINOCHEM OVERSEAS CAPITAL 144A 4.500% 11/12/2020 DD 11/12/10		1,447,000.000	1,530,402.19
SINOCHEM OVERSEAS CAPITAL REGS 4.500% 11/12/2020 DD 11/12/10		592,000.000	626,121.70
SINOPEC GROUP OVERSEAS DE 144A 3.250% 04/28/2025 DD 04/28/15		469,000.000	450,715.10
SIRIUS XM RADIO INC 144A 5.250% 08/15/2022 DD 08/13/12		430,000.000	449,350.00
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15		93,000.000	89,745.00
SIRIUS XM RADIO INC 144A 5.875% 10/01/2020 DD 09/24/13		1,180,000.000	1,209,500.00
SIXSIGMA NETWORKS MEXICO 144A 8.250% 11/07/2021 DD 11/07/14		985,000.000	1,018,194.50
SLM PRIVATE CREDIT STUDENT B B VAR RT 12/15/2039 DD 06/08/06		1,568,705.235	1,373,906.56
SM ENERGY CO 144A 6.125% 11/15/2022 DD 11/17/14		499,000.000	512,822.30
SM ENERGY CO 5.000% 01/15/2024 DD 01/15/14		221,000.000	209,397.50
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15		138,000.000	136,592.40
SM ENERGY CO 6.500% 01/01/2023 DD 06/29/12		25,000.000	25,625.00
SM ENERGY CO 6.500% 11/15/2021 DD 11/08/11		5,000.000	5,212.50
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15		1,168.000	1,868,800.00
SOLENIS 7/14 (USD) COV-LITE TL		593,505.030	590,169.53
SONIC CAPITAL LLC 1A A2 144A 5.438% 05/20/2041 DD 05/20/11		1,074,520.950	1,125,195.36
SOURCEHOV 10/14 TLB		496,093.750	455,577.77
SOUTH AFRICA GOVERNMENT INTERN 4.665% 01/17/2024 DD 01/17/12		534,000.000	546,015.00
SOUTH AFRICA GOVERNMENT INTERN 5.875% 09/16/2025 DD 09/16/13		1,614,000.000	1,788,060.22
SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15		1,630,000.000	1,634,753.08
SOUTHCROSS HOLDINGS 8/14 COV-L 0.000% 08/04/2021 DD 07/10/14		1,113,750.000	1,080,337.50
SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15		1,115,000.000	1,115,478.34
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15		4,200,000.000	4,195,854.60
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13		2,065,000.000	1,924,530.44
SOUTHWESTERN ENERGY CO 4.950% 01/23/2025 DD 01/23/15		410,000.000	414,226.69
SPECTRUM BRANDS 6/15 (USD) COV-LITE TL		845,000.000	845,211.25

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPECTRUM BRANDS INC 144A 5.750% 07/15/2025 DD 05/20/15		399,000.000	404,985.00
SPECTRUM BRANDS INC 6.375% 11/15/2020 DD 11/15/13		401,000.000	424,057.50
SPECTRUM BRANDS INC 6.625% 11/15/2022 DD 11/15/13		48,000.000	51,120.00
SPRINGLEAF FINANCE CORP 6.000% 06/01/2020 DD 12/01/13		312,000.000	315,494.40
SPRINGLEAF FINANCE CORP 6.900% 12/15/2017 DD 12/17/07		364,000.000	385,840.00
SPRINGLEAF FINANCE CORP 7.750% 10/01/2021 DD 09/24/13		1,412,000.000	1,532,020.00
SPRINGLEAF FINANCE CORP 8.250% 10/01/2023 DD 09/24/13		291,000.000	328,102.50
SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/04/13		564,000.000	551,310.00
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98		815,000.000	700,900.00
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12		1,477,000.000	1,739,167.50
SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12		78,000.000	84,840.60
SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11		1,281,000.000	1,446,582.06
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14		165,000.000	153,054.00
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14		996,000.000	971,398.80
SRI LANKA GOVERNMENT INTE 144A 5.875% 07/25/2022 DD 07/25/12		322,000.000	316,365.00
SRI LANKA GOVERNMENT INTE 144A 6.125% 06/03/2025 DD 06/03/15		378,000.000	371,385.00
SRI LANKA GOVERNMENT INTE 144A 6.250% 10/04/2020 DD 10/04/10		308,000.000	315,330.40
SS&C TECHNOLOGIES HOLDING 144A 5.875% 07/15/2023 DD 07/08/15		378,000.000	381,780.00
STANDARD PACIFIC CORP 5.875% 11/15/2024 DD 11/06/14		168,000.000	173,040.00
STAPLES 4/15 TLB		610,000.000	608,603.10
STARBUCKS CORP 2.700% 06/15/2022 DD 06/10/15		2,410,000.000	2,403,162.83
STATE OIL CO OF THE AZERB REGS 4.750% 03/13/2023		1,293,000.000	1,230,903.68
STATE OIL CO OF THE AZERB REGS 5.450% 02/09/2017		246,000.000	254,794.50
STATOIL ASA 144A 6.500% 12/01/2028 DD 12/01/98		205,000.000	259,440.62
STATOIL ASA 7.150% 11/15/2025 DD 11/15/95		510,000.000	667,866.94
STEARNS HOLDINGS LLC 144A 9.375% 08/15/2020 DD 08/08/13		305,000.000	306,525.00
STENA 2/14 COV-LITE TLB		272,243.120	253,186.10
STERIGENICS-NORDION HOLDI 144A 6.500% 05/15/2023 DD 05/15/15		422,000.000	428,330.00
STHRN CALIFORNIA ST PUBLIC PWR 6.930% 05/15/2017 DD 09/15/97		2,040,000.000	2,260,768.80
STONE HARBOR EM MKT DEBT-INS		4,280,481.052	44,003,345.21
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05		1,545,000.000	1,440,096.05
STRUCTURED ASSET S RM1 A1 144A VAR RT 03/25/2045 DD 03/31/05		62,741.382	54,543.15
STRUCTURED ASSET S RM1 A1 144A VAR RT 05/25/2047 DD 05/30/07		3,480,552.036	2,792,794.96
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06		976,269.960	637,894.80
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03		105,544.190	103,783.40
STYROLUTION 10/14 (USD) COV-LITE TLB		745,000.000	748,725.00
SUGARHOUSE HSP GAMING PRO 144A 6.375% 06/01/2021 DD 05/24/13		426,000.000	404,700.00
SUMITOMO MITSUI BANKING CORP 1.750% 01/16/2018 DD 01/16/15		3,460,000.000	3,472,293.39
SUMITOMO MITSUI BANKING CORP 2.450% 01/10/2019 DD 01/10/14		2,000,000.000	2,021,766.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUMMIT MATERIALS 6/15 COV-LITE TLB		710,000.000	709,112.50
SUMMIT MIDSTREAM HOLDINGS LLC 7.500% 07/01/2021 DD 01/01/14		790,000.000	827,525.00
SUNGARD DATA SYSTEMS 3/13 TLE 0.000% 03/08/2020 DD 03/07/13		399,785.000	399,409.20
SUNTORY HOLDINGS LTD 144A 1.650% 09/29/2017 DD 10/01/14		1,505,000.000	1,506,970.05
SUPERVALU INC 7.750% 11/15/2022 DD 11/14/14		137,000.000	143,764.38
SURGICAL CARE 3/15 TLB		1,047,375.000	1,045,625.88
SURGICAL CARE AFFILIATES 144A 6.000% 04/01/2023 DD 03/17/15		1,283,000.000	1,283,000.00
SWEDEN GOVERNMENT BOND 1.500% 11/13/2023		30,965,000.000	3,921,424.76
SWEDEN GOVERNMENT BOND 3.500% 06/01/2022		35,030,000.000	5,034,626.84
SWEDEN GOVERNMENT BOND 5.000% 12/01/2020		23,700,000.000	3,563,468.86
SYNCREON HOLDINGS 10/13 COV-LITE TL		740,625.000	623,361.84
SYNOVUS FINANCIAL CORP 5.125% 06/15/2017 DD 06/20/05		1,352,000.000	1,382,420.00
SYNOVUS FINANCIAL CORP 7.875% 02/15/2019 DD 02/13/12		1,369,000.000	1,536,702.50
SYSCO CORP 2.600% 06/12/2022 DD 06/12/12		2,295,000.000	2,242,141.56
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14		539,000.000	551,801.25
T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13		2,223,000.000	2,295,247.50
T-MOBILE USA INC 6.250% 04/01/2021 DD 10/01/13		742,000.000	760,550.00
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14		134,000.000	137,015.00
T-MOBILE USA INC 6.500% 01/15/2024 DD 11/21/13		425,000.000	438,812.50
T-MOBILE USA INC 6.625% 04/01/2023 DD 10/01/13		696,000.000	722,970.00
T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13		464,000.000	481,400.00
T-MOBILE USA INC 6.731% 04/28/2022 DD 07/28/13		212,000.000	221,010.00
T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13		140,000.000	147,175.00
TABERNA PREFERRED 1A A1A 144A VAR RT 07/05/2035 DD 03/15/05		394,536.667	300,176.52
TABERNA PREFERRED 1A A1B 144A 5.092% 07/05/2035 DD 03/15/05		255,856.368	195,090.48
TABERNA PREFERRED 5A A1A 144A VAR RT 08/05/2036 DD 03/29/06		1,868,475.897	1,339,921.44
TABERNA PREFERRED 5A A1AD 144A VAR RT 08/05/2036 DD 03/29/06		718,951.819	515,847.93
TABERNA PREFERRED 6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06		9,679,365.521	7,606,364.84
TABERNA PREFERRED 8A A1B 144A VAR RT 11/07/2037 DD 03/29/07		3,560,825.020	3,219,580.48
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05		332,000.000	155,763.44
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07		880,000.000	518,100.00
TALEN ENERGY SUPPLY LLC 144A 6.500% 06/01/2025 DD 05/19/15		3,235,000.000	3,235,000.00
TARGA RESOURCES PARTNERS 144A 4.125% 11/15/2019 DD 10/28/14		721,000.000	713,790.00
TARGA RESOURCES PARTNERS 144A 5.000% 01/15/2018 DD 01/30/15		1,006,000.000	1,028,635.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13		483,000.000	446,775.00
TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12		105,000.000	103,950.00
TARGA RESOURCES PARTNERS LP / 6.375% 08/01/2022 DD 01/31/12		130,000.000	135,200.00
TARGA RESOURCES PARTNERS LP / 6.875% 02/01/2021 DD 02/02/11		145,000.000	150,437.50
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13		365,000.000	359,525.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14		149,000.000	143,412.50
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15		82,000.000	80,975.00
TCW GLOBAL PROJECT 1A B2 144A 5.793% 09/01/2017 DD 06/22/05		1,975,000.000	1,923,650.00
TEKNI-PLEX 4/15 (USD) COV-LITE TL		440,000.000	439,560.00
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	502,316.25
TELECOM ITALIA SPA 144A 5.303% 05/30/2024 DD 05/30/14		518,000.000	516,057.50
TENET HEALTHCARE CORP 144A 6.750% 06/15/2023 DD 06/16/15		782,000.000	797,640.00
TENET HEALTHCARE CORP 4.375% 10/01/2021 DD 05/30/13		2,080,000.000	2,033,200.00
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13		515,000.000	509,850.00
TENET HEALTHCARE CORP 6.000% 10/01/2020 DD 09/27/13		1,743,000.000	1,858,473.75
TENET HEALTHCARE CORP 6.250% 11/01/2018 DD 11/21/11		433,000.000	470,346.25
TENET HEALTHCARE CORP 6.750% 02/01/2020 DD 10/16/12		1,270,000.000	1,327,150.00
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01		1,480,000.000	1,369,000.00
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13		1,308,000.000	1,430,298.00
TERRAFORM POWER OPERATING 144A 5.875% 02/01/2023 DD 01/28/15		959,000.000	973,385.00
TESORO LOGISTICS LP / TES 144A 5.500% 10/15/2019 DD 10/29/14		512,000.000	531,200.00
TESORO LOGISTICS LP / TES 144A 6.250% 10/15/2022 DD 10/29/14		991,000.000	1,025,685.00
THAILAND GOVERNMENT BOND 3.250% 06/16/2017		221,700,000.000	6,774,625.11
THAILAND GOVERNMENT BOND 3.650% 12/17/2021		236,000,000.000	7,397,762.12
THOMSON REUTERS CORP 0.875% 05/23/2016 DD 05/23/13		1,215,000.000	1,212,539.63
THREE GORGES FINANCE I CA 144A 3.700% 06/10/2025 DD 06/10/15		143,000.000	144,224.08
TIAA ASSET MANAGEMENT FIN 144A 2.950% 11/01/2019 DD 10/30/14		4,900,000.000	4,934,241.20
TIME WARNER CABLE INC 5.500% 09/01/2041 DD 09/12/11		575,000.000	536,283.53
TIME WARNER CABLE INC 5.850% 05/01/2017 DD 04/09/07		1,415,000.000	1,511,033.22
TNT CRANE 11/13 2ND LIEN COV-LITE TL		500,000.000	455,835.00
TNT CRANE 11/13 COV-LITE TL		837,572.610	807,210.61
TORONTO-DOMINION BANK/THE VAR RT 07/13/2016 DD 07/21/14		750,000.000	750,595.50
TOWER INTERNATIONAL 1/14 TLB		693,724.870	691,990.56
TOYOTA AUTO RECEIVABLES 2 B A3 0.760% 03/15/2018 DD 06/18/14		1,250,000.000	1,248,558.75
TOYOTA AUTO RECEIVABLES 2 B A3 1.270% 05/15/2019 DD 06/17/15		9,885,000.000	9,878,545.10
TPC GROUP INC 144A 8.750% 12/15/2020 DD 12/20/12		615,000.000	568,875.00
TPF 9/14 COV-LITE TL		994,999.990	1,002,999.79
TRADE MAPS 1 LTD 1A D 144A VAR RT 12/10/2018 DD 12/12/13		2,000,000.000	2,000,000.00
TRANS DIGM INC TLE		500,000.000	492,915.00
TRANSALTA CORP 1.900% 06/03/2017 DD 06/03/14		3,585,000.000	3,566,963.87
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12		995,000.000	987,481.78
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15		3,360,000.000	3,389,400.00
TRANSDIGM INC 144A 6.500% 05/15/2025 DD 05/14/15		402,000.000	397,980.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13		41,000.000	40,743.75
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14		99,000.000	97,762.50
TRANSDIGM INC 6.500% 07/15/2024 DD 06/04/14		330,000.000	325,875.00
TRANSFIELD SERVICES LTD 144A 8.375% 05/15/2020 DD 05/13/14		410,000.000	436,650.00
TRANSOCEAN INC 6.500% 11/15/2020 DD 09/21/10		10,000.000	9,262.50
TRANSOCEAN INC 6.800% 03/15/2038 DD 12/11/07		5,000.000	3,737.50
TRANSOCEAN INC VAR RT 10/15/2022 DD 09/13/12		846,000.000	636,615.00
TRANSOCEAN INC VAR RT 12/15/2021 DD 12/05/11		211,000.000	189,900.00
TRANSUNION 5/15 TLB2		1,286,250.000	1,273,992.04
TRAPEZA CDO XIII 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07		1,270,000.000	680,053.55
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07		376,000.000	205,051.60
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07		407,932.141	198,866.92
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07		535,000.000	671,313.19
TREEHOUSE FOODS INC 4.875% 03/15/2022 DD 03/11/14		410,000.000	413,075.00
TRIBUNE 6/15 TL		975,000.000	974,697.75
TRIBUNE PUBLISHING 7/14 COV-LITE TL		778,637.820	777,664.52
TRONOX FINANCE LLC 6.375% 08/15/2020 DD 08/15/13		75,000.000	69,562.50
TROPIC CDO II LTD 2A A4 144A VAR RT 04/15/2034 DD 10/15/03		603,000.000	271,350.00
TROPIC CDO II LTD 2A A4L 144A VAR RT 04/15/2034 DD 10/15/03		434,000.000	206,197.74
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03		314,000.000	76,161.64
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04		709,000.000	319,050.00
TTM TECHNOLOGIES 5/15 COV-LITE TLB		365,000.000	358,612.50
TURKEY GOVERNMENT INTERNATIONA 5.125% 03/25/2022 DD 10/25/11		235,000.000	246,162.50
TURKEY GOVERNMENT INTERNATIONA 6.250% 09/26/2022 DD 01/26/12		1,074,000.000	1,194,760.56
TURKEY GOVERNMENT INTERNATIONA 6.750% 04/03/2018 DD 10/03/07		1,160,000.000	1,279,171.44
TURKEY GOVERNMENT INTERNATIONA 6.750% 05/30/2040 DD 01/12/10		111,000.000	127,650.00
TURKEY GOVERNMENT INTERNATIONA 6.875% 03/17/2036 DD 01/17/06		57,000.000	66,120.00
TURKEY GOVERNMENT INTERNATIONA 7.375% 02/05/2025 DD 01/24/05		280,000.000	336,000.00
TURKEY GOVERNMENT INTERNATIONA 7.500% 11/07/2019 DD 05/07/09		1,873,000.000	2,159,569.00
TYSON FOODS INC VAR RT 04/01/2016 DD 03/22/06		695,000.000	721,562.90
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15		4,555,000.000	4,008,764.40
U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12		7,565,000.000	7,038,407.92
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12		3,405,000.000	3,167,712.36
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13		4,235,000.000	4,035,823.72
U S TREASURY BOND 3.000% 05/15/2042 DD 05/15/12		6,445,000.000	6,314,591.87
U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11		7,715,000.000	7,767,438.86
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14		7,125,000.000	7,484,035.88
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11		1,270,000.000	1,426,071.57
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10		3,480,000.000	3,974,267.88

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09		1,370,000.000	1,653,205.04
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10		1,245,000.000	1,506,644.22
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10		1,520,000.000	1,871,618.56
U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11		1,255,000.000	1,634,735.39
U S TREASURY BOND 5.000% 05/15/2037 DD 05/15/07		4,325,000.000	5,795,837.35
U S TREASURY BOND 6.000% 02/15/2026 DD 02/15/96		1,055,000.000	1,417,079.17
U S TREASURY BOND 6.250% 05/15/2030 DD 11/15/99		7,345,000.000	10,598,607.31
U S TREASURY NOTE 0.375% 05/31/2016 DD 05/31/14		455,000.000	455,319.87
U S TREASURY NOTE 0.500% 01/31/2017 DD 01/31/15		12,340,000.000	12,336,149.92
U S TREASURY NOTE 0.500% 02/28/2017 DD 02/28/15		17,665,000.000	17,653,959.38
U S TREASURY NOTE 0.500% 03/31/2017 DD 03/31/15		5,565,000.000	5,559,345.96
U S TREASURY NOTE 0.500% 04/30/2017 DD 04/30/15		3,090,000.000	3,084,929.32
U S TREASURY NOTE 0.625% 02/15/2017 DD 02/15/14		16,000,000.000	16,021,248.00
U S TREASURY NOTE 0.625% 05/31/2017 DD 05/31/12		520,000.000	519,918.88
U S TREASURY NOTE 0.625% 12/31/2016 DD 12/31/14		2,285,000.000	2,289,819.07
U S TREASURY NOTE 0.750% 04/15/2018 DD 04/15/15		5,935,000.000	5,903,936.21
U S TREASURY NOTE 0.875% 08/15/2017 DD 08/15/14		5,770,000.000	5,790,737.38
U S TREASURY NOTE 0.875% 10/15/2017 DD 10/15/14		2,825,000.000	2,831,401.45
U S TREASURY NOTE 0.875% 12/31/2016 DD 12/31/11		24,495,000.000	24,638,516.21
U S TREASURY NOTE 1.000% 05/15/2018 DD 05/15/15		2,250,000.000	2,252,461.50
U S TREASURY NOTE 1.000% 10/31/2016 DD 10/31/11		5,325,000.000	5,365,352.85
U S TREASURY NOTE 1.125% 06/15/2018 DD 06/15/15		1,250,000.000	1,254,687.50
U S TREASURY NOTE 1.250% 01/31/2020 DD 01/31/15		6,445,000.000	6,358,392.09
U S TREASURY NOTE 1.250% 10/31/2019 DD 10/31/12		17,400,000.000	17,243,678.40
U S TREASURY NOTE 1.375% 03/31/2020 DD 03/31/15		6,215,000.000	6,153,819.54
U S TREASURY NOTE 1.500% 01/31/2022 DD 01/31/15		21,215,000.000	20,538,771.88
U S TREASURY NOTE 1.500% 05/31/2020 DD 05/31/15		11,240,000.000	11,178,528.44
U S TREASURY NOTE 1.500% 10/31/2019 DD 10/31/14		24,550,000.000	24,563,428.85
U S TREASURY NOTE 1.625% 11/15/2022 DD 11/15/12		830,000.000	802,312.03
U S TREASURY NOTE 1.625% 12/31/2019 DD 12/31/14		23,705,000.000	23,803,162.41
U S TREASURY NOTE 1.750% 03/31/2022 DD 03/31/15		1,460,000.000	1,433,537.50
U S TREASURY NOTE 1.750% 05/15/2022 DD 05/15/12		2,895,000.000	2,839,135.19
U S TREASURY NOTE 1.750% 05/15/2023 DD 05/15/13		9,640,000.000	9,324,444.24
U S TREASURY NOTE 1.875% 05/31/2022 DD 05/31/15		1,710,000.000	1,691,029.26
U S TREASURY NOTE 2.125% 05/15/2025 DD 05/15/15		10,050,000.000	9,867,843.76
U S TREASURY NOTE 2.125% 09/30/2021 DD 09/30/14		12,655,000.000	12,781,550.00
U S TREASURY NOTE 2.125% 12/31/2021 DD 12/31/14		9,380,000.000	9,453,276.56
U S TREASURY NOTE 2.250% 04/30/2021 DD 04/30/14		8,200,000.000	8,371,691.60
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14		4,230,000.000	4,204,222.38

Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 2.375% 12/31/2020 DD 12/31/13		1,500,000.000	1,546,288.50
U S TREASURY NOTE 2.500% 08/15/2023 DD 08/15/13		6,680,000.000	6,824,034.16
U S TREASURY NOTE 2.750% 02/15/2024 DD 02/15/14		6,335,000.000	6,577,016.01
U S TREASURY NOTE 3.250% 12/31/2016 DD 12/31/09		24,285,000.000	25,288,650.48
U S TREASURY NOTE 4.625% 02/15/2017 DD 02/15/07		335,000.000	357,141.49
U.S. RENAL CARE 12/13 COV-LITE TL		165,233.740	164,890.06
U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL		232,426.000	234,459.73
U.S.I. 12/13 COV-LITE TLB		1,170,157.510	1,167,723.59
UBS AG/STAMFORD CT 1.800% 03/26/2018 DD 03/26/15		2,520,000.000	2,516,250.24
UBS AG/STAMFORD CT 2.375% 08/14/2019 DD 08/14/14		460,000.000	459,963.67
UKRAINE GOVERNMENT AID BONDS 1.847% 05/29/2020 DD 05/29/15		5,300,000.000	5,304,176.40
UNION PACIFIC CORP 3.375% 02/01/2035 DD 01/29/15		1,030,000.000	915,655.58
UNION PACIFIC CORP 4.750% 12/15/2043 DD 10/25/13		1,305,000.000	1,366,491.60
UNITED RENTALS NORTH AMERICA I 6.125% 06/15/2023 DD 10/30/12		247,000.000	252,248.75
UNITED RENTALS NORTH AMERICA I 7.375% 05/15/2020 DD 11/15/12		188,000.000	200,594.12
UNITED RENTALS NORTH AMERICA I 7.625% 04/15/2022 DD 10/15/12		1,183,000.000	1,280,597.50
UNITED SURGICAL (ADD-ON) TL		0.080	0.08
UNITEDHEALTH GROUP INC 0.850% 10/15/2015 DD 10/22/12		115,000.000	115,090.16
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14		451,000.000	471,295.00
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14		740,000.000	734,450.00
UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12		63,000.000	64,220.63
UNIV OF CALIFORNIA CA REVENUES 1.796% 07/01/2019 DD 03/14/13		1,950,000.000	1,932,976.50
UNIVERSAL HEALTH SERVICES 144A 4.750% 08/01/2022 DD 08/07/14		750,000.000	774,375.00
UNIVISION 1/14 TLC4		1,464,787.510	1,451,706.96
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15		872,000.000	841,654.40
UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13		837,000.000	811,890.00
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12		353,000.000	373,297.50
UPCB FINANCE IV LTD 144A 5.375% 01/15/2025 DD 04/15/15		473,000.000	451,478.50
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10		200,000.000	22,100.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12		1,000,000.000	105,000.00
URUGUAY GOVERNMENT INTERNATION 4.500% 08/14/2024 DD 08/14/13		1,550,346.000	1,627,863.30
US AIRWAYS 1/14 TLB1		1,489,797.980	1,483,972.87
US RENAL CARE 7/12 2ND LIEN COV-LITE TL		541,000.000	545,733.75
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12		26,915,960.005	26,674,147.02
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13		27,417,679.995	26,933,593.43
US TREAS-CPI INFLAT 0.125% 04/15/2017 DD 04/15/12		30,988,194.997	31,409,448.52
US TREAS-CPI INFLAT 0.125% 04/15/2018 DD 04/15/13		34,030,045.003	34,564,418.80
US TREAS-CPI INFLAT 0.125% 04/15/2019 DD 04/15/14		33,823,609.998	34,262,268.40
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12		28,034,527.500	27,822,081.85

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
	US TREAS-CPI INFLAT 0.125% 07/15/2024 DD 07/15/14		26,901,990.003	26,235,735.31
	US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15		17,480,050.000	17,145,464.36
	US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13		28,719,232.497	28,822,449.42
	US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14		28,643,804.998	29,131,637.64
	US TREAS-CPI INFLAT 0.625% 07/15/2021 DD 07/15/11		24,142,870.004	24,919,980.70
	US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11		23,252,465.000	24,594,922.81
	US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10		21,153,990.000	22,634,769.30
	US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10		11,761,037.500	12,573,278.27
	US TREAS-CPI INFLAT 1.375% 07/15/2018 DD 07/15/08		9,764,367.999	10,355,571.19
	US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08		9,711,893.999	10,261,985.39
	US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09		10,415,388.000	11,350,335.72
	US TREAS-CPI INFLAT 2.000% 01/15/2016 DD 01/15/06		84,035.291	85,243.29
	US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09		9,862,273.498	10,738,319.53
	US TREAS-CPI INFLAT 2.375% 01/15/2017 DD 01/15/07		11,884,596.078	12,464,897.13
	US TREAS-CPI INFLAT 2.500% 07/15/2016 DD 07/15/06		12,470,990.336	12,933,776.32
	US TREAS-CPI INFLAT 2.625% 07/15/2017 DD 07/15/07		9,131,999.997	9,799,065.20
	USG CORP 144A 5.875% 11/01/2021 DD 10/31/13		255,000.000	268,387.50
	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09		235,000.000	226,164.00
	VALEANT 3/15 F1 TLB		1,197,000.000	1,195,001.01
	VALEANT 6/13 TLE 0.000% 08/05/2020 DD 06/06/13		2,317,917.150	2,307,370.62
	VALEANT 9/13 SERIES D TLB		127,599.240	127,226.65
	VALEANT PHARMACEUTICALS I 144A 5.375% 03/15/2020 DD 03/27/15		225,000.000	232,312.50
	VALEANT PHARMACEUTICALS I 144A 5.500% 03/01/2023 DD 01/30/15		203,000.000	205,030.00
	VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13		351,000.000	358,897.50
	VALEANT PHARMACEUTICALS I 144A 5.875% 05/15/2023 DD 03/27/15		759,000.000	777,975.00
	VALEANT PHARMACEUTICALS I 144A 6.125% 04/15/2025 DD 03/27/15		557,000.000	573,013.75
	VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12		1,147,000.000	1,207,934.38
	VALEANT PHARMACEUTICALS I 144A 7.250% 07/15/2022 DD 03/08/11		1,875,000.000	1,992,187.50
	VALEANT PHARMACEUTICALS I 144A 7.500% 07/15/2021 DD 07/12/13		839,000.000	902,973.75
	VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15		340,000.000	318,613.67
	VANTAGE DRILLING 11/13 TL		0.010	0.01
	VANTIV 6/14 TLB		169,428.570	169,428.57
	VARICK STRUCTURED A 1A A2 144A VAR RT 11/01/2035 DD 09/29/00		817,412.570	608,972.36
	VEDANTA RESOURCES PLC 144A 6.000% 01/31/2019 DD 06/03/13		183,000.000	177,052.50
	VEDANTA RESOURCES PLC 144A 8.250% 06/07/2021 DD 06/07/11		18,000.000	18,327.51
	VENEZUELA GOVERNMENT INTE REGS 13.625% 08/15/2018 DD 09/27/01		448,000.000	291,200.00
	VENEZUELA GOVERNMENT INTE REGS 5.750% 02/26/2016 DD 12/09/05		1,660,500.000	1,371,988.13
	VENEZUELA GOVERNMENT INTE REGS 7.750% 10/13/2019 DD 10/13/09		1,299,500.000	503,556.25
	VENTAS REALTY LP 4.375% 02/01/2045 DD 01/14/15		810,000.000	720,974.52

Mellon Security ID	Security Description	Shares/Par	Base Market Value
VENTURE IX CDO LTD 9A E 144A VAR RT 10/12/2021 DD 09/27/07		3,873,000.000	3,900,626.11
VENTURE XV CLO LTD 15A E 144A VAR RT 07/15/2025 DD 12/12/13		736,000.000	681,442.53
VERISIGN INC 144A 5.250% 04/01/2025 DD 03/27/15		405,000.000	403,987.50
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13		428,000.000	411,415.00
VERIZON COMMUNICATIONS IN 144A 4.272% 01/15/2036 DD 03/13/15		1,684,000.000	1,519,084.20
VERIZON COMMUNICATIONS IN 144A 4.522% 09/15/2048 DD 03/13/15		35,000.000	30,748.10
VERIZON COMMUNICATIONS IN 144A 4.672% 03/15/2055 DD 03/13/15		719,000.000	625,496.93
VERIZON COMMUNICATIONS INC 4.600% 04/01/2021 DD 03/28/11		525,000.000	564,166.05
VERIZON COMMUNICATIONS INC 5.150% 09/15/2023 DD 09/18/13		1,000,000.000	1,094,841.00
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05		1,325,000.000	1,438,131.15
VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11		3,370,000.000	3,707,316.78
VIACOM INC 4.375% 03/15/2043 DD 03/15/13		989,000.000	801,241.32
VIACOM INC 4.850% 12/15/2034 DD 12/10/14		95,000.000	87,856.67
VIDEOTRON LTD 144A 5.375% 06/15/2024 DD 04/09/14		56,000.000	56,000.00
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12		1,079,000.000	1,076,302.50
VIMPEL COMMUNICATIONS VIA 144A 7.748% 02/02/2021 DD 02/02/11		146,000.000	146,547.50
VIMPELCOM HOLDINGS BV 144A 5.200% 02/13/2019 DD 02/13/13		75,000.000	71,568.75
VIMPELCOM HOLDINGS BV 144A 7.504% 03/01/2022 DD 06/29/11		698,000.000	682,295.00
VIRGIN MEDIA 5/15 TL		289,445.210	286,310.52
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15		958,000.000	958,000.00
VIRGIN MEDIA FINANCE PLC 144A 6.000% 10/15/2024 DD 10/07/14		400,000.000	406,000.00
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15		1,132,000.000	1,093,795.00
VODAFONE GROUP PLC 5.625% 02/27/2017 DD 02/27/07		1,190,000.000	1,264,402.38
VODAFONE GROUP PLC VAR RT 02/19/2016 DD 02/19/13		795,000.000	794,588.99
VOLKSWAGEN GROUP OF AMERI 144A 1.250% 05/23/2017 DD 05/23/14		1,660,000.000	1,661,925.60
VOLKSWAGEN INTERNATIONAL 144A 1.150% 11/20/2015 DD 11/20/12		695,000.000	696,564.45
VTR FINANCE BV 144A 6.875% 01/15/2024 DD 01/24/14		350,000.000	357,647.50
VULCAN MATERIALS CO 4.500% 04/01/2025 DD 03/30/15		500,000.000	498,750.00
VV HOLDING AS 144A VAR RT 07/10/2019		10,000,000.000	1,252,836.36
WACHOVIA BANK COMMERCIA C31 AM VAR RT 04/15/2047 DD 05/01/07		105,000.000	111,399.86
WACHOVIA BANK COMMERCIAL C22 C VAR RT 12/15/2044 DD 12/01/05		965,000.000	930,265.79
WACHOVIA BANK COMMERCIAL C22 D VAR RT 12/15/2044 DD 12/01/05		439,000.000	367,618.60
WACHOVIA BANK COMMERCIAL C29 B VAR RT 11/15/2048 DD 12/01/06		1,301,000.000	1,178,845.21
WACHOVIA BANK COMMERCIAL C29 C VAR RT 11/15/2048 DD 12/01/06		1,122,000.000	738,714.70
WACHOVIA CORP STEP 08/01/2026 DD 08/01/1996		310,000.000	398,906.45
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14		5,415,000.000	5,303,331.87
WALGREENS BOOTS ALLIANCE INC 4.800% 11/18/2044 DD 11/18/14		1,885,000.000	1,773,777.46
WALT DISNEY CO/THE 1.350% 08/16/2016 DD 08/22/11		2,345,000.000	2,361,361.07
WALTER INVESTMENT 12/13 COV-LITE TL		664,875.010	627,894.66

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
WALTER INVESTMENT MANAGEMENT C 7.875% 12/15/2021 DD 06/15/14		675,000.000	626,062.50
WAMU MORTGAGE PASS-T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05		185,833.980	170,418.50
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05		428,834.010	404,301.70
WARNER MUSIC 5/13 COV-LITE TL		1,335,552.760	1,314,063.72
WASHINGTON REAL ESTATE INVESTM 3.950% 10/15/2022 DD 09/17/12		285,000.000	280,884.32
WASTE ITALIA SPA 144A 10.500% 11/15/2019		715,000.000	685,201.24
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13		1,185,000.000	1,199,812.50
WEATHER CHANNEL 6/13 2ND LIEN COV-LITE TL		700,000.000	651,000.00
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15		1,910,000.000	1,906,294.60
WELLCARE HEALTH PLANS INC 5.750% 11/15/2020 DD 11/14/13		1,407,000.000	1,463,280.00
WELLS FARGO & CO 2.150% 01/30/2020 DD 02/02/15		1,225,000.000	1,213,306.15
WELLS FARGO & CO 3.500% 03/08/2022 DD 03/08/12		1,870,000.000	1,920,878.96
WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15		695,000.000	625,467.34
WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14		1,055,000.000	1,011,206.95
WELLS FARGO BANK NA 6.000% 11/15/2017 DD 11/21/07		3,015,000.000	3,321,146.12
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04		708,954.990	712,318.98
WENDYS FUNDING LL 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15		2,270,000.000	2,255,097.45
WESTERN REFINING INC 6.250% 04/01/2021 DD 03/25/13		1,324,000.000	1,333,930.00
WESTERN REFINING LOGISTIC 144A 7.500% 02/15/2023 DD 02/11/15		180,000.000	185,400.00
WESTGATE RESORTS 201 2A C 144A 9.000% 01/20/2025 DD 09/20/12		57,192.980	57,764.91
WESTGATE RESORTS LLC BA A 144A 9.500% 02/20/2025 DD 11/30/12		320,794.500	324,146.80
WESTMORELAND COAL 12/14 TLB		517,400.000	507,375.38
WESTPAC BANKING CORP 3.000% 12/09/2015 DD 12/09/10		2,160,000.000	2,183,077.44
WESTPAC BANKING CORP 7.250% 02/11/2020		1,400,000.000	1,251,546.42
WESTPAC BANKING CORP REGS 5.000% 10/21/2019		615,000.000	1,082,672.22
WG HORIZONS CLO I 1A D 144A VAR RT 05/24/2019 DD 05/24/06		2,000,000.000	1,979,094.00
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL		400,000.000	407,668.00
WHEELABRATOR TECHNOLOGIES 10/14 TLB		1,334,291.190	1,347,607.42
WHEELABRATOR TECHNOLOGIES 10/14 TLC		59,003.830	59,592.69
WHITEHORSE VI LTD 1A B2L 144A VAR RT 02/03/2025 DD 01/18/13		893,000.000	832,826.71
WHITEWAVE FOODS CO/THE 5.375% 10/01/2022 DD 09/17/14		547,000.000	577,085.00
WHITING PETROLEUM CORP 144A 6.250% 04/01/2023 DD 03/27/15		532,000.000	528,010.00
WHITING PETROLEUM CORP 5.000% 03/15/2019 DD 09/12/13		90,000.000	88,200.00
WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13		1,115,000.000	1,097,160.00
WIDOPENWEST 3/13 TLB 0.000% 04/01/2019 DD 03/26/13		1,012,706.350	1,010,032.81
WILLIAM MARSH RICE UNIVERSITY 3.774% 05/15/2055 DD 04/22/15		755,000.000	681,733.29
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14		3,940,000.000	3,818,190.96
WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14		60,000.000	55,678.38
WILLIAMS PARTNERS LP 4.000% 09/15/2025 DD 03/03/15		985,000.000	922,648.52

Mellon Security ID	Security Description	Shares/Par	Base Market Value
WIND ACQUISITION FINANCE 144A 4.750% 07/15/2020 DD 07/10/14		883,000.000	869,755.00
WIND ACQUISITION FINANCE 144A 6.500% 04/30/2020 DD 04/29/13		492,000.000	514,140.00
WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14		510,000.000	515,737.50
WIND ACQUISITION FINANCE 144A VAR RT 07/15/2020		270,000.000	298,577.75
WINDSTREAM SERVICES LLC 7.750% 10/15/2020 DD 10/06/10		335,000.000	327,881.25
WR BERKLEY CORP 6.250% 02/15/2037 DD 02/14/07		45,000.000	52,636.41
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14		347,000.000	349,602.50
WTG HOLDINGS 12/13 COV-LITE TL		1,182,000.000	1,176,090.00
YPF SA 144A 8.500% 07/28/2025 DD 04/28/15		300,000.000	297,000.00
YPF SA 144A 8.750% 04/04/2024 DD 04/04/14		342,000.000	347,130.00
ZAYO (6/12) TL 0.000% 07/02/2019 DD 06/15/12		1,222,398.300	1,211,017.77
ZAYO GROUP LLC / ZAYO CAP 144A 6.000% 04/01/2023 DD 01/23/15		2,584,000.000	2,552,216.80
ZAYO GROUP LLC / ZAYO CAP 144A 6.375% 05/15/2025 DD 05/06/15		82,000.000	79,540.00
ZAYO GROUP LLC / ZAYO CAPITAL 10.125% 07/01/2020 DD 06/28/12		187,000.000	208,834.12
ZEBRA 10/14 TL		867,272.720	875,841.37
ZEBRA TECHNOLOGIES CORP 144A 7.250% 10/15/2022 DD 10/15/14		3,978,000.000	4,306,185.00
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15		229,000.000	224,316.95
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15		1,372,000.000	1,328,274.36
ZHAIKMUNAI LLP 144A 6.375% 02/14/2019 DD 02/14/14		5,000.000	4,687.50
ZHAIKMUNAI LLP 144A 7.125% 11/13/2019 DD 11/13/12		267,000.000	252,648.75
ZIGGO 2/14 (USD) TLB1		92,000.000	90,804.00
ZIGGO 2/14 (USD) TLB2		60,000.000	59,220.00
ZIGGO 2/14 (USD) TLB3		98,000.000	96,726.00
ZIMMER BIOMET HOLDINGS INC 2.700% 04/01/2020 DD 03/19/15		1,485,000.000	1,477,653.71
ZIONS BANCORPORATION VAR RT 12/29/2049 DD 05/21/13		1,990,000.000	1,892,987.50
FUTURES CONTRACTS		-19.000	-46,049.88
RUSSELL 2000 MINI IND FUT NYF EXP SEP 15		41.000	-44,354.71
US 5YR TREAS NTS FUTURE (CBT) EXP SEP 15		-60.000	-1,695.17
NATURAL RESOURCES		20,682,904.680	20,682,904.68
BTG PACTUAL BRAZIL TIMBERLAND IB LP		6,896,119.680	6,896,119.68
TAURUS MINING FINANCE FD LLC		13,786,785.000	13,786,785.00
OTHER		38,148,684.107	437,565,406.71
PIMCO ALL ASSET FUND-INSTITU		38,148,684.107	437,565,406.71
PREFERRED SECURITIES		29,913,083.000	105,217,830.19
ALLY FINANCIAL INC 144A PFD 7.000% CUMULATIVE		1,686.000	1,703,650.74
AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE		11,598.000	291,997.10
AMERICAN REALTY CAPITAL PROPER PFD 6.700% CUMULATIVE		505.000	12,125.05
APARTMENT INVESTMENT & MANAGEM PFD 6.875% CUMULATIVE		27,214.000	747,160.38
APOLLO COMMERCIAL REAL ESTATE PFD 8.625% CUMULATIVE		28,642.000	753,284.60

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARBOR REALTY TRUST INC PFD 7.375%		33,872.000	838,332.00
BAC CAPITAL TRUST XIV VAR RT 09/29/2049 DD 02/16/07		3,190,000.000	2,540,037.50
BANCO DO ESTADO DO RIO GRANDE		273,400.000	789,466.26
CAMPUS CREST COMMUNITIES INC PFD 8.000% CUMULATIVE		28,641.000	708,864.75
CBL & ASSOCIATES PROPERTIES IN PFD 6.625% CUMULATIVE		45,245.000	1,155,557.30
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE		128,465.000	3,275,857.50
CHESAPEAKE LODGING TRUST PFD 7.750% CUMULATIVE		4,336.000	115,988.00
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		1,070,000.000	1,053,950.00
COLONY CAPITAL INC PFD 7.125% CUMULATIVE		102,555.000	2,385,429.30
COLONY CAPITAL INC PFD 7.500% CUMULATIVE		21,808.000	545,200.00
COLONY CAPITAL INC PFD 8.500% CUMULATIVE		24,028.000	621,364.08
CORESITE REALTY CORP PFD 7.250% CUMULATIVE		31,550.000	821,877.50
CORPORATE OFFICE PROPERTIES TR PFD 7.375% CUMULATIVE		7,884.000	207,349.20
DDR CORP PFD 6.250% CUMULATIVE		14,585.000	367,833.70
DDR CORP PFD 6.500% CUMULATIVE		21,017.000	534,882.65
DIGITAL REALTY TRUST INC PFD 5.875% CUMULATIVE		1,348.000	31,880.20
DIGITAL REALTY TRUST INC PFD 7.375% CUMULATIVE		21,485.000	578,591.05
ELECTRICITE DE FRANCE SA 144A VAR RT 12/29/2049 DD 01/22/14		450,000.000	457,650.00
ENTERGY ARKANSAS INC PFD 6.450% CUMULATIVE		16,772.000	431,879.00
EQUITY COMMONWEALTH PFD 5.750%		717.000	16,562.70
EXCEL TRUST INC PFD 8.125% CUMULATIVE		2,037.000	51,120.56
FIFTH THIRD BANCORP VAR RT 12/29/2049 DD 05/16/13		2,990,000.000	2,803,125.00
FIRST NIAGARA FINANCIAL GROUP PFD 8.625% NON-CUMULATIVE		70,773.000	1,910,871.00
FIRST TENNESSEE BANK NA 144A PFD 3.750% NON-CUMULATIVE		1,920.000	1,365,899.52
GENERAL ELECTRIC CAPITAL CORP VAR RT 12/29/2049 DD 06/12/12		2,990,000.000	3,449,712.50
GENERAL GROWTH PROPERTIES INC PFD 6.375% CUMULATIVE		40,913.000	1,035,508.03
GERDAU SA		206,700.000	495,723.35
GMAC CAPITAL TRUST I PFD 8.125% CUMULATIVE		79,025.000	2,053,069.50
GRAMERCY PROPERTY TRUST INC PFD 7.125% CUMULATIVE		24,193.000	641,114.50
HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE		88,207.000	2,623,276.18
HERCULES INC 6.500% 06/30/2029 DD 09/30/04		1,525,000.000	1,387,750.00
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE		59,019.000	1,531,543.05
HERSHA HOSPITALITY TRUST PFD 8.000% CUMULATIVE		7,986.000	205,998.87
HUDSON PACIFIC PROPERTIES INC PFD 8.375% CUMULATIVE		14,560.000	374,192.00
INLAND REAL ESTATE CORP PFD 6.950% CUMULATIVE		85,302.000	2,217,852.00
INLAND REAL ESTATE CORP PFD 8.125% CUMULATIVE		560.000	14,616.00
INTEGRYS HOLDING INC PFD 6.000%		28,766.000	766,038.58
INVESTORS REAL ESTATE TRUST PFD 7.950% CUMULATIVE		55,271.000	1,401,119.85

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ISTAR INC PFD 7.650% CUMULATIVE	575.000	14,162.25
		ISTAR INC PFD 7.800% CUMULATIVE	7,575.000	186,723.75
		ISTAR INC PFD 7.875% CUMULATIVE	13,050.000	321,764.72
		ITAU UNIBANCO HOLDING SA	130,800.000	1,442,151.69
		KIMCO REALTY CORP PFD 5.500% CUMULATIVE	28,296.000	680,801.76
		KIMCO REALTY CORP PFD 6.000% CUMULATIVE	43,105.000	1,061,676.15
		KITE REALTY GROUP TRUST PFD 8.250% CUMULATIVE	14,488.000	372,037.35
		LASALLE HOTEL PROPERTIES PFD 6.375% CUMULATIVE	18,792.000	486,712.80
		LASALLE HOTEL PROPERTIES PFD 7.500% CUMULATIVE	356.000	9,028.16
		M&T BANK CORP PFD 6.375% CUMULATIVE	743.000	759,162.00
		MONMOUTH REAL ESTATE INVESTMEN PFD 7.875% CUMULATIVE	9,641.000	251,630.10
		NATIONAL RETAIL PROPERTIES INC PFD 5.700% CUMULATIVE	42,963.000	1,040,563.86
		NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE	47,416.000	1,075,869.04
		NEXTERA ENERGY CAPITAL HOLDING PFD 5.625% CUMULATIVE	32,519.000	782,081.95
		NEXTERA ENERGY CAPITAL HOLDING PFD 5.700% CUMULATIVE	32,060.000	772,646.00
		NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06	640,000.000	566,400.00
		NORTHSTAR REALTY FINANCE CORP PFD 8.750% CUMULATIVE	72,113.000	1,817,968.73
		NORTHSTAR REALTY FINANCE CORP PFD 8.875% CUMULATIVE	4,682.000	118,688.70
		NUSTAR LOGISTICS LP PFD 7.625% CUMULATIVE	19,153.000	507,554.50
		O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD	24,700.000	0.00
		ORIGIN ENERGY FINANCE LTD REGS VAR RT 06/16/2071	1,020,000.000	1,217,344.84
		PACIFIC GAS & ELECTRIC CO PFD 6.000% CUMULATIVE	23,040.000	671,616.00
		PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE	100,924.000	2,559,432.64
		PEBBLEBROOK HOTEL TRUST PFD 8.000% CUMULATIVE	13,653.000	357,162.48
		PHBS LTD 6.625% 09/29/2049	2,140,000.000	2,150,700.00
		POST PROPERTIES INC PFD 8.500% CUMULATIVE	1,519.000	98,735.00
		PPL CAPITAL FUNDING INC PFD 5.900% CUMULATIVE	89,986.000	2,228,953.22
		PREFERRED TERM SECURITIES 144A VAR RT 09/24/2033 DD 09/17/03	559,000.000	349,375.00
		PS BUSINESS PARKS INC PFD 5.750% CUMULATIVE	23,697.000	562,803.75
		PS BUSINESS PARKS INC PFD 6.000% CUMULATIVE	8,090.000	199,175.80
		PTT EXPLORATION & PRODUCT 144A VAR RT 12/29/2049 DD 06/18/14	123,000.000	123,307.50
		RAIT FINANCIAL TRUST PFD 7.125%	15,549.000	385,615.20
		REGENCY CENTERS CORP PFD 6.000% CUMULATIVE	9,852.000	244,822.20
		REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE	61,173.000	1,539,724.41
		RETAIL PROPERTIES OF AMERICA I PFD 7.000% CUMULATIVE	35,480.000	937,736.40
		ROYAL CAPITAL B.V. REGS VAR RT 05/29/2049	745,000.000	778,003.50
		SABRA HEALTH CARE REIT INC PFD 7.125% CUMULATIVE	13,225.000	340,147.00
		SAUL CENTERS INC PFD 6.875% CUMULATIVE	26,983.000	708,573.58
		SCE TRUST I PFD 5.625% CUMULATIVE	41,319.000	994,961.52

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SL GREEN REALTY CORP PFD 6.500% CUMULATIVE	17,053.000	439,285.28
		SUMMIT HOTEL PROPERTIES INC PFD 7.125% CUMULATIVE	75,754.000	1,981,118.61
		SUMMIT HOTEL PROPERTIES INC PFD 7.875% CUMULATIVE	38,423.000	1,027,815.25
		SUMMIT HOTEL PROPERTIES INC PFD 9.250% CUMULATIVE	11,931.000	318,557.70
		SUN COMMUNITIES INC PFD 7.125% CUMULATIVE	141.000	3,667.41
		SUNSTONE HOTEL INVESTORS INC PFD 8.000% CUMULATIVE	45,002.000	1,181,752.52
		SUNTRUST PREFERRED CAPITAL I VAR RT 06/29/2049 DD 10/25/06	52,000.000	40,982.51
		SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE	66,332.000	1,841,376.32
		TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE	39,187.000	991,744.60
		TERRENO REALTY CORP PFD 7.750% CUMULATIVE	5,372.000	141,444.76
		URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE	69,993.000	1,853,414.64
		URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE	23,709.000	622,598.34
		US BANCORP PFD 3.500% NON-CUMULATIVE	2,090.000	1,709,620.00
		US BANCORP PFD 6.500% NON-CUMULATIVE	54,032.000	1,524,783.04
		USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06	4,425,000.000	3,652,837.50
		VOLKSWAGEN AG	7,159.000	1,659,124.02
		VORNADO REALTY TRUST PFD 5.400% CUMULATIVE	12,177.000	272,155.95
		WACHOVIA CAPITAL TRUST III VAR RT 03/29/2049 DD 02/01/06	4,530,000.000	4,479,037.50
		WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE	86,049.000	2,194,249.50
		WELLS FARGO & CO PFD 6.625% NON-CUMULATIVE	77,563.000	2,140,738.80
		WELLS FARGO REAL ESTATE INVEST PFD 6.375% CUMULATIVE	16,321.000	417,491.18
		WP GLIMCHER INC PFD 6.875% CUMULATIVE	19,622.000	507,817.36
		WP GLIMCHER INC PFD 7.500% CUMULATIVE	28,171.000	754,982.80
		ZIONS BANCORPORATION PFD 6.950%	47,900.000	1,331,620.00
		PRIVATE EQUITY	3,318,075,676.430	3,321,240,032.18
		AMERRA AGRI FUND II	52,871,933.010	52,871,933.01
		ARBOR INVESTMENTS II LP	4,564,591.500	4,564,591.50
		ARCANO FUND LP	23,655,555.840	23,655,555.84
		ARES SPECIAL SIT IV LP	9,917,600.160	9,917,600.16
		AVENUE SPECIAL SITUATIONS V	33,060.000	33,060.00
		BAY HILLS EMERGING PARTNERS I LP	57,586,826.340	57,586,826.34
		BAY HILLS EMERGING PARTNERS II LP	77,136,917.280	77,136,917.28
		BAY HILLS EMERGING PARTNERS III LP	7,665,821.380	7,665,821.38
		BDCM OPPORTUNITY FD IV LP	4,498,820.000	4,498,820.00
		BLACKSTONE CAPITAL PARTNERS VI	71,986,093.150	71,986,093.15
		BLACKSTONE CAPITAL V LP	41,043,797.570	41,043,797.57
		BLACKSTONE HENRY CLAY FUND LLC	515,037,888.000	515,037,888.00
		CAMELOT ACQUISITIONS SECONDARY OPP LP	14,961,758.640	14,961,758.64
		CERBERUS KRS LEVERED LOAN OPP	95,642,633.450	95,642,633.45

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		COLUMBIA CAP EQUITY PTRS IV	34,965,667.000	34,965,667.00
		CRESTVIEW CAPITAL PARTNERS II LP	62,433,157.000	62,433,157.00
		CRESTVIEW PARTNERS III LP	7,597,359.000	7,597,359.00
		CVC CAPITAL PARTNERS VI LP	2,290,297.000	2,551,848.92
		DAG VENTURE II	16,536,295.590	16,536,295.59
		DAG VENTURES III LP	10,821,472.460	10,821,472.46
		DAG VENTURES IV LP	105,173,738.090	105,173,738.09
		DAG VENTURES V LP	35,446,990.840	35,446,990.84
		DANIEL BOONE LLC	508,003,621.280	508,003,621.28
		DCM VI LP	17,716,735.000	17,716,735.00
		ESSEX WOODLANDS HEALTH VENT FD VIII LP	26,012,426.000	26,012,426.00
		GREEN EQUITY INVESTORS IV LP	36,631,913.000	36,631,913.00
		GREEN EQUITY INVESTORS V LP	67,127,574.000	67,127,574.00
		GREEN EQUITY INVESTORS VI LP	37,771,515.000	37,771,515.00
		GREENFIELD ACQUISITION VI	52,676,074.000	52,676,074.00
		GTCR FUND IX	27,401,296.000	27,401,296.00
		HARVEST PARTNERS V LP	16,632,585.000	16,632,585.00
		HARVEST PARTNERS VI LP	34,796,312.000	34,796,312.00
		HBK FUND II LP	21,428,160.000	21,428,160.00
		HELLMAN & FRIEDMAN VI L P	8,747,060.000	8,747,060.00
		HIG BIOVENTURES II	7,002,131.240	7,002,131.24
		HIG CAPITAL PARTNERS V L P	3,210,925.000	3,210,925.00
		HIG VENTURE PARTNERS II LP	7,721,841.300	7,721,841.30
		HORSLEY BRIDGE INTERNATIONAL V	38,697,050.000	38,697,050.00
		INSTITUTIONAL VENTURE PARTNERS XI LP	83,591.000	83,591.00
		INSTITUTIONAL VENTURE PARTNERS XII LP	12,783,612.000	12,783,612.00
		JANA PARTNERS L P	20,488,471.000	20,488,471.00
		JW CHILDS EQUITY PARTNERS III L P	52,572.000	52,572.00
		KEYHAVEN CAPITAL PARTNERS III GP LP	9,987,465.170	11,128,033.69
		KNIGHTHEAD DOMESTIC FUND L P	20,488,809.000	20,488,809.00
		LEVINE LEICHTMAN V CAPITAL PARTNERS LP	23,381,750.680	23,381,750.68
		MAGNETAR MTP	107,762,699.000	107,762,699.00
		MATLIN PATTERSON GLOB PTRS III	35,015,421.000	35,015,421.00
		MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II	1,532,671.000	1,532,671.00
		MATLINPATTERSON GLOBAL OPP INVESTMENTS LP	25,351.000	25,351.00
		MERIT MEZZANINE FUND IV LP	12,183,587.920	12,183,587.92
		MHR INSTITUTIONAL PARTNERS III	2,448,825.000	2,448,825.00
		MILL ROAD CAPITAL I LP	25,141,464.660	25,141,464.66
		NEW MOUNTAIN PARTNERS II LP	2,421,404.000	2,421,404.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NEW MOUNTAIN PARTNERS III	36,198,160.000	36,198,160.00
		NEW MOUNTAIN PARTNERS IV LP	10,886,137.000	10,886,137.00
		NEWPORT COLONELS LLC	491,189,409.000	491,189,409.00
		OAK HILL CAP PT II	11,468,829.700	11,468,829.70
		OAK HILL III	31,981,403.250	31,981,403.25
		OBERLAND CAP HEALTHCARE LP	3,779,604.000	3,779,604.00
		OCM OPP FUND VIIB (CAYMAN) LTD	951,081.610	951,081.61
		PINE RIVER FUND LTD	21,568,882.670	21,568,882.67
		RIVERSIDE CAPITAL APPREC FUND VI LP	19,222,992.000	19,222,992.00
		SCOPIA VII	21,295,908.120	21,295,908.12
		SECONDARY OPP FUND III LP	12,211,549.730	12,211,549.73
		SUN CAPITAL PARTNERS IV LP	1,432,763.000	1,432,763.00
		TCV VI LP	719,153.170	719,153.17
		TPF II LP	10,302,765.000	10,302,765.00
		TRITON FUND IV LP	15,431,132.290	17,193,367.60
		VANTAGE POINT VENTURE PARTNER 2006(Q) LP	13,684,765.000	13,684,765.00
		VANTAGEPOINT VENTURE PART IV-Q	7,381,852.000	7,381,852.00
		VISTA EQUITY PARTNERS FUND III	21,525,633.000	21,525,633.00
		VISTA EQUITY PARTNERS FUND IV LP	49,044,642.000	49,044,642.00
		WARBURG PINCUS PE IX LP	13,663,625.000	13,663,625.00
		WARBURG PINCUS PRIVATE EQUITY X LP	34,607,938.340	34,607,938.34
		WAYZATA OPP FUND OFFSHORE LP	15,673,307.000	15,673,307.00
		WAYZATA OPPORTUNITIES FUND II	24,083,547.000	24,083,547.00
		WAYZATA OPPORTUNITIES FUND III	12,527,410.000	12,527,410.00
		REAL ESTATE	738,393,612.570	809,695,087.90
		DIVCOWEST FUND IV REIT LLC	23,530,668.010	23,530,668.01
		GREENFIELD ACQUISITION PARTNERS VII	21,317,745.000	21,317,745.00
		H/2 CORE RE DEBT	31,040,641.200	31,040,641.20
		H/2 CREDIT PARTNERS LP	131,197,507.280	131,197,507.28
		HARRISON STREET CORE PROPERTY FUND LP	139,886,729.000	139,886,729.00
		LUBERT-ADLER RE FD VII LP	11,539,702.330	11,539,702.33
		MESA WEST CORE LENDING FUND LP	84,824,222.000	84,824,222.00
		MESA WEST RE INCOME FUND II (PF-1) LP	12,634,062.000	12,634,062.00
		PERIMETER PARK WEST 1260 LOUISVILLE	7,300,000.000	7,300,000.00
		PRIMA MORTGAGE INVESTMENT TRUST LLC	21,977,088.000	93,278,563.33
		PROLOGIS TARGETED US LOGISTICS HOLDINGS LP	71,230,641.460	71,230,641.46
		RUBENSTEIN PROPERTIES FUND II LP	7,529,203.290	7,529,203.29
		STOCKBRIDGE FUND LP	100,636,286.360	100,636,286.36
		WALTON STREET REAL ESTATE FUND VI LP	28,177,698.610	28,177,698.61

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 6/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		WALTON STREET REAL ESTATE FUND VII LP	45,571,418.030	45,571,418.03