

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTERNATIVE INVESTMENTS				
		LIBREMAX PARTNERS LP	21,063,909.000	21,063,909.00
		LUXOR CAPITAL PARTNERS OFFSHORE LTDD	17,146,877.000	17,146,877.00
		TOTAL ALTERNATIVE INVESTMENTS	38,210,786.000	38,210,786.00
CASH & CASH EQUIVALENTS				
		BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	342,027.180	342,027.18
		CANTOR REPO A REPO 0.150% 10/01/2015 DD 09/30/15	217,300,000.000	217,300,000.00
		CASH	0.000	-205,464,570.16
		CASH - BROKER	0.000	1,256,067.92
		DIVIDENDS RECEIVABLE	0.000	12,317,620.24
		DIVIDENDS RECEIVABLE RECLAIM	0.000	3,625,227.38
		EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	367,238,867.900	367,238,867.90
		FFX CONTRACTS RECEIVABLE	0.000	216,070,848.02
		FOREIGN TAXES PAYABLE - DIVIDENDS	0.000	-121,307.91
		FOREIGN TAXES PAYABLE - INTEREST	0.000	-39,220.05
		INSTITUTIONAL SEC DISC 10/02/2015	60,000,000.000	59,995,600.00
		INTEREST PAYABLE-SHORT SELL	0.000	-5,489.51
		INTEREST RECEIVABLE	0.000	22,542,333.02
		INTEREST RECEIVABLE RECLAIM	0.000	520,318.90
		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	280,397.60
		NON-BASE CURRENCY	0.000	4,813,052.59
		PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	0.000	-215,566,706.57
		PAYABLE FOR INVESTMENTS PURCHASED	0.000	-61,585,167.23
		PAYABLE FOR MGMT FEES (INCLUDED IN PERF VALUE)	0.000	-7,588,987.00
		PAYABLE FOR SEC LENDING AGENT FEES	0.000	-65,948.86
		PAYABLE FOR SEC LENDING BROKER REBATES	0.000	65,556.29
		RECEIVABLE FOR INVESTMENTS SOLD	0.000	49,870,525.33
		RECEIVABLE FOR UNITS ISSUED	0.000	60,000,000.00
		RECEIVABLE ON SECURITIES LENDING INCOME	0.000	374,102.91
		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	0.00
		TOTAL CASH & CASH EQUIVALENTS	646,195,895.080	527,241,475.70
CONVERTIBLE OR EXCHANGEABLE SECURITIES				
		ALEXANDRIA REAL ESTATE EQUITIE PFD 7.000% CUMULATIVE	49,314.000	1,331,478.00
		AMERICAN TOWER CORP PFD 5.500%	35,914.000	3,456,004.22
		ANTHEM INC 2.750% 10/15/2042 DD 10/09/12	815,000.000	1,535,256.25
		BIOMARIN PHARMACEUTICAL INC 1.500% 10/15/2020 DD 10/15/13	423,000.000	568,406.25

Mellon Security ID	Security Description	Shares/Par	Base Market Value
BROCADE COMMUNICATIONS SY 144A 1.375% 01/01/2020 DD 01/14/15		535,000.000	523,965.63
CATALYST BIOSCIENCES INC 0.000% 02/19/2018 DD 08/19/15		5,178.000	2,625.29
CHESAPEAKE ENERGY CORP 144A 5.750% 12/31/2049 DD 07/27/11		20.000	7,975.00
CHESAPEAKE ENERGY CORP PFD 5.750% CUMULATIVE		1,075.000	428,367.95
CROWN CASTLE INTERNATIONAL COR PFD 4.500% CUMULATIVE		23,933.000	2,437,815.38
EMERGENT BIOSOLUTIONS INC 2.875% 01/15/2021 DD 01/29/14		251,000.000	285,041.88
EPR PROPERTIES PFD 5.750% CUMULATIVE		15,920.000	352,726.71
EPR PROPERTIES PFD 9.000% CUMULATIVE		72,456.000	2,226,891.68
EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE		11,049.000	268,490.70
FELCOR LODGING TRUST INC PFD 1.950% CUMULATIVE		851.000	21,115.44
HORNBECK OFFSHORE SERVICES INC 1.500% 09/01/2019 DD 08/13/12		1,050,000.000	778,968.76
ICONIX BRAND GROUP INC 1.500% 03/15/2018 DD 03/18/13		885,000.000	703,575.00
JARDEN CORP 1.125% 03/15/2034 DD 03/17/14		990,000.000	1,132,312.50
LENNAR CORP 144A 3.250% 11/15/2021 DD 11/29/11		515,000.000	1,059,290.63
LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE		4,470.000	211,486.88
MACQUARIE INFRASTRUCTURE CORP 2.875% 07/15/2019 DD 07/15/14		140,000.000	158,900.00
MERCADOLIBRE INC 2.250% 07/01/2019 DD 06/30/14		204,000.000	199,537.50
MGIC INVESTMENT CORP 2.000% 04/01/2020 DD 03/12/13		485,000.000	695,975.00
MICRON TECHNOLOGY INC 3.000% 11/15/2043 DD 11/12/13		320,000.000	269,000.01
NUANCE COMMUNICATIONS INC 1.500% 11/01/2035 DD 06/16/15		329,000.000	338,664.38
RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE		20,292.000	1,129,858.56
REDWOOD TRUST INC 4.625% 04/15/2018 DD 03/06/13		30,000.000	28,781.25
ROVI CORP 144A 0.500% 03/01/2020 DD 03/04/15		945,000.000	728,831.25
RTI INTERNATIONAL METALS INC 1.625% 10/15/2019 DD 04/17/13		55,000.000	57,818.75
RWT HOLDINGS INC 144A 5.625% 11/15/2019 DD 11/24/14		60,000.000	56,250.00
SUNEDISON INC 144A 2.625% 06/01/2023 DD 05/20/15		373,000.000	187,898.75
SUNEDISON INC 144A 3.375% 06/01/2025 DD 05/20/15		356,000.000	180,892.50
TRINITY INDUSTRIES INC 3.875% 06/01/2036 DD 06/07/06		805,000.000	949,396.88
WEYERHAEUSER CO PFD 6.375% CUMULATIVE		33,378.000	1,592,758.11
WHITING PETROLEUM CORP 144A 1.250% 04/01/2020 DD 03/27/15		1,415,000.000	1,152,340.63
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES		11,254,850.000	25,058,697.72
CONVERTIBLE SECURITIES			
ALCOA INC PFD 5.375% CUMULATIVE		32,300.000	1,089,117.24
ALLERGAN PLC PFD 5.500%		1,421.000	1,336,628.13
ANADARKO PETROLEUM CORP PFD 7.500%		48,485.000	1,814,793.55
DOMINION RESOURCES INC/VA PFD 6.000% CUMULATIVE		66,827.000	3,728,946.60
DOMINION RESOURCES INC/VA PFD 6.125% CUMULATIVE		9,197.000	508,686.07
DOMINION RESOURCES INC/VA PFD 6.375%		165,717.000	8,265,963.96
DYNEGY INC PFD 5.375% CUMULATIVE		13,961.000	1,090,633.32

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		EXELON CORP PFD 6.500%	136,864.000	5,974,113.60
		LACLEDE GROUP INC/THE PFD 6.750%	7,109.000	373,151.41
		NEXTERA ENERGY INC PFD 5.799%	59,955.000	3,211,789.35
		NEXTERA ENERGY INC PFD 6.371%	60,395.000	3,084,976.60
		POST HOLDINGS INC PFD 5.250%	15,864.000	1,803,911.30
		STANLEY BLACK & DECKER INC PFD 6.250%	8,609.000	946,990.00
		TYSON FOODS INC PFD 4.750%	63,007.000	3,229,738.82
		TOTAL CONVERTIBLE SECURITIES	689,711.000	36,459,439.95
		EQUITY		
		1-800-FLOWERS.COM INC	4,224.000	38,438.40
		1ST SOURCE CORP	3,640.000	112,112.00
		3M CO	63,742.000	9,036,703.34
		4LICENSING CORP	1,848.000	462.00
		8X8 INC	8,241.000	68,153.07
		A H BELO CORP	1,885.000	9,293.05
		A SCHULMAN INC	5,577.000	181,085.19
		A-MARK PRECIOUS METALS INC	406.000	4,693.36
		A-POWER ENERGY GENERATION SYS LTD	11,618.000	697.08
		A. M. CASTLE & CO	2,284.000	5,070.48
		AAC HOLDINGS INC	1,200.000	26,700.00
		AAIPHARMA INC COM	13,700.000	0.00
		AAON INC	19,000.000	368,220.00
		AAR CORP	5,029.000	95,400.13
		AARON'S INC	4,200.000	151,662.00
		ABAXIS INC	3,261.000	143,451.39
		ABB LTD	87,964.000	1,550,240.59
		ABBOTT LABORATORIES	240,068.000	9,655,534.96
		ABBVIE INC	168,886.000	9,189,087.26
		ABEONA THERAPEUTICS INC	4,700.000	19,035.00
		ABERDEEN ASSET MANAGEMENT PLC	1,620,000.000	7,275,798.68
		ABIOMED INC	7,232.000	670,840.32
		ABLE LABRATORIES INC COM NEW	2,800.000	0.00
		ABM INDUSTRIES INC	10,433.000	284,925.23
		ABRAXAS PETROLEUM CORP	1,011.000	1,294.08
		ACACIA RESEARCH CORP	7,429.000	67,455.32
		ACADIA HEALTHCARE CO INC	7,455.000	494,042.85
		ACADIA PHARMACEUTICALS INC	5,774.000	190,946.18
		ACADIA REALTY TRUST	7,399.000	222,487.93
		ACCELERATE DIAGNOSTICS INC	1,327.000	21,470.86

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ACCENTURE PLC	63,680.000	6,257,196.80
		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	84,677.39
		ACCOM INC	306.000	0.03
		ACCOR SA	210,210.000	9,798,855.06
		ACCRETIVE HEALTH INC	7,668.000	19,016.64
		ACCURAY INC	14,223.000	71,043.89
		ACETO CORP	4,873.000	133,763.85
		ACHILLION PHARMACEUTICALS INC	16,818.000	116,212.38
		ACI WORLDWIDE INC	18,982.000	400,899.84
		ACMAT CORP	2,100.000	37,275.00
		ACME COMMUNICATIONS INC	3,612.000	73.68
		ACME UNITED CORP	264.000	4,406.16
		ACORDA THERAPEUTICS INC	6,189.000	164,070.39
		ACORN ENERGY INC	2,343.000	243.91
		ACTELION LTD	40,274.000	5,098,652.95
		ACTIVE POWER INC	1,680.000	2,738.40
		ACTIVISION BLIZZARD INC	202,983.000	6,270,144.87
		ACTUA CORP	4,559.000	53,613.84
		ACTUANT CORP	10,144.000	186,548.16
		ACURA PHARMACEUTICALS INC	1,951.000	4,584.85
		ACXIOM CORP	11,703.000	231,251.28
		ADAMAS PHARMACEUTICALS INC	2,200.000	36,828.00
		ADAMIS PHARMACEUTICALS CORP	27.000	106.65
		ADAMS RESOURCES & ENERGY INC	3,930.000	161,130.00
		ADDUS HOMECARE CORP	5,559.000	173,162.85
		ADECCO SA	194,658.000	14,194,435.06
		ADEPT TECHNOLOGY INC	799.000	10,355.04
		ADOBE SYSTEMS INC	50,774.000	4,174,638.28
		ADT CORP/THE	48,817.000	1,459,628.30
		ADTRAN INC	9,316.000	136,013.60
		ADVANCE AUTO PARTS INC	7,470.000	1,415,789.10
		ADVANCED DRAINAGE SYSTEMS INC	2,950.000	85,343.50
		ADVANCED EMISSIONS SOLUTIONS I	3,600.000	23,760.00
		ADVANCED ENERGY INDUSTRIES INC	5,621.000	147,832.30
		ADVANCED ENVIRONMENTAL RECYCLI	4,484.000	321.95
		ADVANCED SEMICONDUCTOR ENGINEE	772,000.000	827,624.33

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ADVANSOURCE BIOMATERIALS CORP	2,778.000	336.42
		ADVANTA CORP	17,350.000	0.00
		ADVAXIS INC	3,200.000	32,704.00
		ADVISORY BOARD CO/THE	7,329.000	333,762.66
		AEGERION PHARMACEUTICALS INC	2,400.000	32,640.00
		AEGION CORP	4,851.000	79,944.48
		AEGON NV	177,521.000	1,017,540.39
		AEHR TEST SYSTEMS	2,371.000	5,548.14
		AEOLUS PHARMACEUTICALS INC	328.000	82.00
		AEON FINANCIAL SERVICE CO LTD	292,600.000	5,755,985.61
		AEP INDUSTRIES INC	1,862.000	106,748.46
		AERCAP HOLDINGS NV	63,665.000	2,434,549.60
		AEROJET ROCKETDYNE HOLDINGS IN	6,983.000	112,984.94
		AEROPOSTALE INC	8,809.000	5,461.58
		AES CORP/VA	69,668.000	682,049.72
		AETNA INC	65,867.000	7,206,508.47
		AFFILIATED MANAGERS GROUP INC	5,539.000	947,113.61
		AFFIRMATIVE INSURANCE HOLDINGS	1,612.000	30.63
		AFFYMAX INC	1,106.000	100.65
		AFFYMETRIX INC	17,026.000	145,402.04
		AFLAC INC	43,943.000	2,554,406.59
		AFRICAN BANK INVESTMENTS LTD	297,359.000	0.00
		AG MORTGAGE INVESTMENT TRUST I	4,864.000	74,030.08
		AG&E HOLDINGS INC	2,275.000	1,019.20
		AGCO CORP	22,000.000	1,025,860.00
		AGENUS INC	7,700.000	35,420.00
		AGFEED INDUSTRIES INC NEVADA	5,237.000	0.00
		AGILENT TECHNOLOGIES INC	56,513.000	1,940,091.29
		AGILYSYS INC	5,147.000	57,234.64
		AGL RESOURCES INC	12,252.000	747,862.08
		AGREE REALTY CORP	33,665.000	1,004,900.25
		AGRIUM INC	12,909.000	1,151,574.85
		AIA GROUP LTD	2,198,600.000	11,361,724.16
		AIFUL CORP	311,500.000	1,149,609.68
		AIR CANADA VTG AND VAR VTG	266,100.000	2,129,673.31
		AIR METHODS CORP	8,135.000	277,322.15
		AIR PRODUCTS & CHEMICALS INC	19,741.000	2,518,556.78
		AIR TRANSPORT SERVICES GROUP I	3,194.000	27,308.70
		AIRCASTLE LTD	35,898.000	739,857.78

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AIRGAS INC			6,855.000	612,357.15
AIXTRON SE			85,970.000	519,837.05
AK STEEL HOLDING CORP			24,507.000	59,061.87
AKAMAI TECHNOLOGIES INC			18,222.000	1,258,411.32
AKORN INC			12,310.000	350,896.56
AKSA AKRILIK KIMYA SANAYII AS			619,800.000	1,995,888.04
AKSYS LTD			9,696.000	0.97
AKZO NOBEL NV			113,669.000	7,357,946.40
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	22.98
ALAMO GROUP INC			1,742.000	81,438.50
ALASKA COMMUNICATIONS SYSTEMS			4,151.000	9,090.69
ALBANY INTERNATIONAL CORP			3,259.000	93,239.99
ALBANY MOLECULAR RESEARCH INC			4,996.000	87,030.32
ALBEMARLE CORP			56,145.000	2,475,994.50
ALCOA INC			298,317.000	2,881,742.22
ALERE INC			4,200.000	202,230.00
ALEXANDER & BALDWIN INC			5,210.000	178,859.30
ALEXANDER'S INC			893.000	333,982.00
ALEXION PHARMACEUTICALS INC			23,074.000	3,608,542.86
ALEXZA PHARMACEUTICALS INC			428.000	543.56
ALICO INC			1,142.000	46,353.78
ALIGN TECHNOLOGY INC			7,734.000	438,981.84
ALJ REGIONAL HOLDINGS INC			675.000	2,632.50
ALKERMES PLC			125,500.000	7,363,085.00
ALLEGHENY TECHNOLOGIES INC			68,110.000	965,799.80
ALLEGiant TRAVEL CO			2,571.000	555,978.75
ALLEGION PLC			9,775.000	563,626.50
ALLERGAN PLC			40,162.000	10,916,433.22
ALLETE INC			6,084.000	307,181.16
ALLIANCE BANCORP INC OF PENNSY			2,770.000	66,396.90
ALLIANCE DATA SYSTEMS CORP			15,723.000	4,071,942.54
ALLIANCE FIBER OPTIC PRODUCTS			3,978.000	67,984.02
ALLIANCE HEALTHCARE SERVICES I			3,249.000	31,710.24
ALLIANCE ONE INTERNATIONAL INC			1,928.000	39,292.64
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANCE SEMICONDUCTOR CORP			8,268.000	6,035.64
ALLIANZ SE			19,300.000	3,021,493.41
ALLIED HEALTHCARE PRODUCTS INC			250.000	280.00
ALLIED MOTION TECHNOLOGIES INC			3,455.000	61,395.35

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ALLIED NEVADA GOLD CORP	6,538.000	294.21
		ALLIN CORP	7.000	245.00
		ALLISON TRANSMISSION HOLDINGS	264,425.000	7,057,503.25
		ALLSCRIPTS HEALTHCARE SOLUTION	11,800.000	146,320.00
		ALLSTATE CORP/THE	40,851.000	2,379,162.24
		ALMOST FAMILY INC	4,790.000	191,839.50
		ALON USA ENERGY INC	9,247.000	167,093.29
		ALPHA NATURAL RESOURCES INC	30,047.000	991.55
		ALPHA TECHNOLOGIES GROUP INC	4,243.000	21.22
		ALPHATEC HOLDINGS INC	3,326.000	1,097.58
		ALPINE GROUP INC/DE	5,287.000	1,163.14
		ALSEA SAB DE CV	3,038,560.000	8,945,299.68
		ALTEN SA	50,600.000	2,592,817.69
		ALTERA CORP	30,861.000	1,545,518.88
		ALTEVA INC	464.000	2,046.24
		ALTIGEN COMMUNICATIONS INC	1,737.000	416.88
		ALTISOURCE ASSET MANAGEMENT CO	380.000	9,101.00
		ALTISOURCE PORTFOLIO SOLUTIONS	2,778.000	66,227.52
		ALTISOURCE RESIDENTIAL CORP	799.000	11,122.08
		ALTRA INDUSTRIAL MOTION CORP	3,286.000	75,972.32
		ALTRIA GROUP INC	200,047.000	10,882,556.80
		ALTUS PHARMACEUTICALS INC	4,112.000	0.00
		ALUPAR INVESTIMENTO SA	83,212.000	307,817.22
		AMAG PHARMACEUTICALS INC	6,895.000	273,938.35
		AMAZON.COM INC	46,297.000	23,698,971.33
		AMB FINANCIAL CORP	627.000	5,580.30
		AMBAC FINANCIAL GROUP INC	2,462.000	35,625.14
		AMBASSADORS GROUP INC	6,341.000	17,247.52
		AMBASSADORS INTERNATIONAL INC	438.000	3.50
		AMCAST INDL CORP COM	11,100.000	0.00
		AMCOR LTD/AUSTRALIA	602,357.000	5,570,978.53
		AMDOCS LTD	71,700.000	4,078,296.00
		AMEC FOSTER WHEELER PLC	830,000.000	9,008,142.51
		AMEDISYS INC	6,100.000	231,617.00
		AMEN PROPERTIES INC	13.000	6,838.00
		AMEREN CORP	71,401.000	3,018,120.27
		AMERIANA BANCORP	1,297.000	29,947.73
		AMERICA'S CAR-MART INC/TX	1,407.000	46,557.63
		AMERICAN AIRLINES GROUP INC	149,155.000	5,791,688.65

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		AMERICAN ASSETS TRUST INC	5,254.000	214,678.44
		AMERICAN AXLE & MANUFACTURING	10,512.000	209,609.28
		AMERICAN BILTRITE INC	15.000	6,165.00
		AMERICAN CAPITAL MORTGAGE INVE	1,332.000	19,633.68
		AMERICAN CARESOURCE HOLDINGS I	275.000	341.00
		AMERICAN EAGLE OUTFITTERS INC	376,437.000	5,883,710.31
		AMERICAN ELECTRIC POWER CO INC	50,052.000	2,845,956.72
		AMERICAN EQUITY INVESTMENT LIF	7,945.000	185,197.95
		AMERICAN EXPRESS CO	86,836.000	6,437,152.68
		AMERICAN HOME MORTGAGE INVESTM	7,177.000	0.00
		AMERICAN INTERNATIONAL GROUP I	198,513.000	11,279,508.66
		AMERICAN INTERNATIONAL GROUP INC	138,791.000	0.00
		AMERICAN LOCKER GROUP INC	669.000	6.69
		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	26,779.90
		AMERICAN ORIENTAL BIOENGINEERI	22.000	1.28
		AMERICAN PUBLIC EDUCATION INC	1,913.000	44,859.85
		AMERICAN RAILCAR INDUSTRIES IN	2,637.000	95,353.92
		AMERICAN REALTY INVESTORS INC	805.000	5,659.15
		AMERICAN RESIDENTIAL PROPERTIE	2,819.000	48,684.13
		AMERICAN SCIENCE & ENGINEERING	1,373.000	48,823.88
		AMERICAN SHARED HOSPITAL SERVI	859.000	1,657.87
		AMERICAN SKIING CO COM	20,300.000	0.00
		AMERICAN SOFTWARE INC/GA	8,055.000	75,878.10
		AMERICAN STATES WATER CO	4,856.000	201,038.40
		AMERICAN SUPERCONDUCTOR CORP	791.000	3,425.03
		AMERICAN TOWER CORP	43,187.000	3,799,592.26
		AMERICAN VANGUARD CORP	3,292.000	38,055.52
		AMERICAN VANTAGE COS	5,193.000	146.79
		AMERICAN WOODMARK CORP	3,252.000	210,957.24
		AMERIGAS PARTNERS LP	30,621.000	1,271,690.13
		AMERIPRISE FINANCIAL INC	18,184.000	1,984,419.92
		AMERIS BANCORP	2,184.000	62,790.00
		AMERISAFE INC	1,336.000	66,439.28
		AMERISERV FINANCIAL INC	4,472.000	14,489.28
		AMERISOURCEBERGEN CORP	54,656.000	5,191,773.44
		AMES NATIONAL CORP	599.000	13,735.07
		AMETEK INC	24,707.000	1,292,670.24

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMGEN INC			77,364.000	10,700,988.48
AMICUS THERAPEUTICS INC			3,142.000	43,956.58
AMISTAR CORP			962.000	4.81
AMKOR TECHNOLOGY INC			21,812.000	97,935.88
AMN HEALTHCARE SERVICES INC			8,338.000	250,223.38
AMOREPACIFIC CORP			30,920.000	10,043,192.61
AMPAL-AMERICAN ISRAEL CORP			271.000	8.13
AMPCO-PITTSBURGH CORP			1,449.000	15,808.59
AMPHASTAR PHARMACEUTICALS INC			3,200.000	37,408.00
AMPHENOL CORP			31,542.000	1,607,380.32
AMPLIPHI BIOSCIENCES CORP			25.000	98.75
AMREP CORP			1,165.000	5,795.88
AMSURG CORP			15,821.000	1,229,449.91
AMTECH SYSTEMS INC			1,803.000	7,752.90
AMTRUST FINANCIAL SERVICES INC			9,341.000	588,296.18
ANACOMP INC			3.000	5.10
ANACOR PHARMACEUTICALS INC			2,183.000	256,960.93
ANADARKO PETROLEUM CORP			75,632.000	4,567,416.48
ANADIGICS INC			6,150.000	1,352.38
ANALOG DEVICES INC			70,914.000	4,000,258.74
ANALOGIC CORP			1,609.000	132,002.36
ANC RENTAL CORP			1,750.000	0.18
ANCHOR BANCORP WISCONSIN INC			950.000	40,460.50
ANDERSONS INC/THE			5,158.000	175,681.48
ANDREA ELECTRONICS CORP			4,974.000	249.20
ANESIVA INC			4,789.000	0.00
ANGIODYNAMICS INC			5,915.000	78,018.85
ANGLO AMERICAN PLC			62,141.000	518,551.60
ANHEUSER-BUSCH INBEV SA/NV			45,313.000	4,801,113.99
ANHUI CONCH CEMENT CO LTD			401,000.000	1,177,121.44
ANI PHARMACEUTICALS INC			699.000	27,617.49
ANIKA THERAPEUTICS INC			2,888.000	91,925.04
ANSELL LTD			292,423.000	3,850,388.48
ANTERO MIDSTREAM PARTNERS LP			72,785.000	1,299,940.10
ANTHEM INC			28,889.000	4,044,460.00
ANTHERA PHARMACEUTICALS INC			4,100.000	24,969.00
ANTHRACITE CAPITAL INC			6,549.000	0.00
ANWORTH MORTGAGE ASSET CORP			23,720.000	117,176.80
AON PLC			79,363.000	7,032,355.43

Asset Detail

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As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		AP THAILAND PCL	12,456,600.000	1,853,303.18
		APACHE CORP	38,565.000	1,510,205.40
		APARTMENT INVESTMENT & MANAGEM	15,946.000	590,320.92
		APEX SILVER MINES	22,900.000	0.00
		APHTON CORP	11,691.000	0.00
		APOGEE ENTERPRISES INC	36,877.000	1,646,558.05
		APOLLO COMMERCIAL REAL ESTATE	132,718.000	2,084,999.78
		APOLLO EDUCATION GROUP INC	10,557.000	116,760.42
		APOLLO RESIDENTIAL MORTGAGE IN	6,539.000	82,783.74
		APOLLO TYRES LTD	656,600.000	1,800,048.29
		APPLE INC	758,217.000	83,631,335.10
		APPLIED ENERGETICS INC	7,099.000	17.04
		APPLIED EXTRUSION TECHNOLOGIES INC	34,500.000	0.00
		APPLIED INDUSTRIAL TECHNOLOGIE	7,144.000	272,543.60
		APPLIED MATERIALS INC	122,497.000	1,799,480.93
		APPLIED MICRO CIRCUITS CORP	6,999.000	37,164.69
		APPLIEDTHEORY CORP	5,601.000	0.00
		APPROACH RESOURCES INC	4,451.000	8,323.37
		AQUACELL TECHNOLOGIES INC	3,700.000	0.00
		ARADIGM CORP	116.000	801.56
		ARBOR REALTY TRUST INC	3,611.000	22,965.96
		ARC DOCUMENT SOLUTIONS INC	5,836.000	34,724.20
		ARC LOGISTICS PARTNERS LP	9,919.000	133,311.36
		ARCA BIOPHARMA INC	3.000	14.91
		ARCBEST CORP	4,080.000	105,141.60
		ARCH COAL INC	3,258.000	10,751.40
		ARCHER-DANIELS-MIDLAND CO	137,629.000	5,704,722.05
		ARCTIC CAT INC	2,885.000	63,989.30
		ARENA PHARMACEUTICALS INC	34,294.000	65,501.54
		ARES COMMERCIAL REAL ESTATE CO	4,569.000	54,782.31
		ARGO GROUP INTERNATIONAL HOLDI	7,381.000	417,690.79
		ARI NETWORK SERVICES INC	810.000	3,037.50
		ARIAD PHARMACEUTICALS INC	111,600.000	651,744.00
		ARK RESTAURANTS CORP	1,034.000	23,740.64
		ARLINGTON ASSET INVESTMENT COR	965.000	13,558.25
		ARM HOLDINGS PLC	482,675.000	6,927,475.30
		ARMADA HOFFLER PROPERTIES INC	116,834.000	1,141,468.18
		ARMOUR RESIDENTIAL REIT INC	6,525.000	130,761.00
		AROTECH CORP	493.000	655.69

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ARQULE INC	3,692.000	6,904.04
		ARRAY BIOPHARMA INC	11,373.000	51,860.88
		ARRHYTHMIA RESEARCH TECHNOLOGY	1,925.000	11,357.50
		ARRIS GROUP INC	65,825.000	1,709,475.25
		ARROW FINANCIAL CORP	3,856.620	102,971.75
		ARROW RESOURCES DEVELOPMENT IN	2,800.000	1.40
		ARROWHEAD RESEARCH CORP	9,151.000	52,709.76
		ARTESIAN RESOURCES CORP	4,101.000	98,998.14
		ARYZTA AG	26,143.000	1,104,207.98
		ASAHI KASEI CORP	139,000.000	974,909.22
		ASB FINANCIAL CORP	1,237.000	15,771.75
		ASBURY AUTOMOTIVE GROUP INC	8,409.000	682,390.35
		ASCENA RETAIL GROUP INC	22,213.000	308,982.83
		ASCENT CAPITAL GROUP INC	1,692.000	46,326.96
		ASFG INC	44.000	0.00
		ASHFORD HOSPITALITY PRIME INC	5,916.000	83,001.48
		ASHFORD HOSPITALITY TRUST INC	11,799.000	71,973.90
		ASHFORD INC	142.000	9,009.90
		ASHTHAD GROUP PLC	747,734.000	10,533,459.71
		ASICS CORP	248,500.000	5,888,556.90
		ASPEN INSURANCE HOLDINGS LTD	41.000	1,905.27
		ASPEN TECHNOLOGY INC	14,828.000	562,129.48
		ASSA ABLOY AB	410,844.000	7,342,929.34
		ASSEMBLY BIOSCIENCES INC	2,100.000	20,076.00
		ASSICURAZIONI GENERALI SPA	113,681.000	2,076,025.37
		ASSOCIATED BRITISH FOODS PLC	213,688.000	10,811,042.19
		ASSURANT INC	6,818.000	538,690.18
		ASTA FUNDING INC	1,562.000	13,323.86
		ASTALDI SPA	214,800.000	1,952,930.72
		ASTEA INTERNATIONAL INC	1,855.000	4,554.03
		ASTEC INDUSTRIES INC	2,455.000	82,267.05
		ASTERIAS BIOTHERAPEUTICS INC	391.000	1,509.26
		ASTORIA FINANCIAL CORP	17,178.000	276,565.80
		ASTRAZENECA PLC	25,413.000	1,609,640.91
		ASTRO-MED INC	1,237.000	17,194.30
		ASTRONICS CORP	5,821.000	234,445.65
		ASTROTECH CORP	537.000	1,111.59
		ASURE SOFTWARE INC	1,661.000	9,401.26
		AT&T INC	627,579.000	20,446,523.82

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		AT&T LATIN AMER CORP COM	30,700.000	0.00
		ATLANTIC AMERICAN CORP	9,417.000	36,537.96
		ATLANTIC COAST FINANCIAL CORP	148.000	822.88
		ATLANTIC PREMIUM BRANDS LTD	3,850.000	581.35
		ATLANTIC TELE-NETWORK INC	6,327.000	467,755.11
		ATLANTICUS HOLDINGS CORP	1,786.000	6,572.48
		ATLANTIS PLASTICS INC	1,094.000	0.10
		ATLAS AIR WORLDWIDE HOLDINGS I	4,715.000	162,950.40
		ATNA RESOURCES LTD	1,222.000	56.95
		ATP OIL & GAS CORP/UNITED STAT	4,974.000	0.00
		ATRICURE INC	4,159.000	91,123.69
		ATRINSIC INC	1,592.000	2.39
		ATRION CORP	730.000	273,720.80
		ATRM HOLDINGS INC	197.000	630.40
		ATWOOD OCEANICS INC	7,700.000	114,037.00
		AUSNET SERVICES	529,875.000	507,922.95
		AUSTRALIA & NEW ZEALAND BANKIN	52,049.000	989,812.18
		AUTO TRADER GROUP PLC	936,569.000	4,810,702.83
		AUTOBYTEL INC	1,060.000	17,776.20
		AUTODESK INC	23,079.000	1,018,707.06
		AUTOMATIC DATA PROCESSING INC	47,526.000	3,819,189.36
		AUTONATION INC	7,986.000	464,625.48
		AUTOZONE INC	3,149.000	2,279,340.67
		AV HOMES INC	3,010.000	40,695.20
		AVADO BRANDS INC COM	40,600.000	0.00
		AVAGO TECHNOLOGIES LTD	26,509.000	3,313,890.09
		AVALANCHE BIOTECHNOLOGIES INC	1,300.000	10,712.00
		AVALONBAY COMMUNITIES INC	13,560.000	2,370,559.20
		AVAX TECHNOLOGIES INC	1,969.000	29.73
		AVERY DENNISON CORP	9,329.000	527,741.53
		AVIAT NETWORKS INC	14,938.000	15,535.52
		AVID TECHNOLOGY INC	4,706.000	37,459.76
		AVINCI MEDIA CORP	4,781.000	0.00
		AVISTA CORP	11,038.000	367,013.50
		AVIVA PLC	169,791.000	1,162,502.95
		AVX CORP	4,937.000	64,625.33
		AWARE INC	5,582.000	18,699.70
		AXCELIS TECHNOLOGIES INC	11,032.000	29,455.44
		AXCESS INTERNATIONAL INC	2,712.000	125.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		AXIALL CORP	11,915.000	186,946.35
		AXION INTERNATIONAL HOLDINGS I	122.000	8.54
		AXOGEN INC	469.000	1,932.28
		AXT INC	5,876.000	11,281.92
		AZIMUT HOLDING SPA	487,914.000	10,446,080.17
		AZZ INC	5,000.000	243,450.00
		B&G FOODS INC	7,845.000	285,950.25
		BADGER METER INC	4,248.000	246,638.88
		BADGER PAPER MILLS INC	2,800.000	72.80
		BAE SYSTEMS PLC	456,100.000	3,093,058.45
		BAIDU INC ADR	32,514.000	4,444,013.52
		BAKER HUGHES INC	44,473.000	2,314,374.92
		BALCHEM CORP	4,509.000	274,011.93
		BALDWIN & LYONS INC	3,258.000	70,698.60
		BALL CORP	32,747.000	2,036,863.40
		BALLANTYNE STRONG INC	1,015.000	4,770.50
		BANCFIRST CORP	2,718.000	171,505.80
		BANCO LATINOAMERICANO DE COMER	2,865.000	66,324.75
		BANCO POPULAR ESPANOL SA	234,691.000	853,656.96
		BANCO SANTANDER SA	176,917.000	936,862.20
		BANCORP INC/THE	2,026.000	15,438.12
		BANCORPSOUTH INC	15,741.000	374,163.57
		BANGKOK BANK PCL	208,600.000	913,828.34
		BANK HAPOALIM BM	474,000.000	2,382,740.96
		BANK MANDIRI PERSERO TBK PT	15,555,379.000	8,414,722.33
		BANK MUTUAL CORP	9,930.000	76,262.40
		BANK NEGARA INDONESIA PERSERO	6,088,000.000	1,718,343.87
		BANK OF AMERICA CORP	1,355,693.000	21,121,696.94
		BANK OF FLORIDA CORP	1,663.000	0.00
		BANK OF HAWAII CORP	6,641.000	421,637.09
		BANK OF MARIN BANCORP	1,190.000	57,108.10
		BANK OF NEW YORK MELLON CORP/T	112,897.000	4,419,917.55
		BANK OF NOVA SCOTIA	35,689.000	1,566,035.56
		BANK OF SOUTH CAROLINA CORP	1,591.700	25,610.45
		BANK OF THE OZARKS INC	13,211.000	578,113.36
		BANKFINANCIAL CORP	2,829.000	35,164.47
		BANKRATE INC	5,277.000	54,616.95
		BANKUNITED FINANCIAL CORP	4,941.000	0.00
		BANKUNITED INC	108,430.000	3,876,372.50

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BANNER CORP	1,072.000	51,209.44
		BAR HARBOR BANKSHARES	1,483.000	47,441.17
		BARCLAYS AFRICA GROUP LTD	197,200.000	2,427,384.10
		BARCLAYS PLC	278,824.000	1,031,164.25
		BARNES & NOBLE EDUCATION INC	3,485.000	44,294.35
		BARNES & NOBLE INC	5,516.000	66,798.76
		BARNES GROUP INC	8,252.000	297,484.60
		BARNWELL INDUSTRIES INC	2,345.000	4,361.70
		BARRATT DEVELOPMENTS PLC	244,200.000	2,384,018.06
		BARRETT BUSINESS SERVICES INC	4,924.000	211,387.32
		BASIC ENERGY SERVICES INC	6,831.000	22,542.30
		BASSETT FURNITURE INDUSTRIES I	2,205.000	61,409.25
		BAXALTA INC	55,256.000	1,741,116.56
		BAXANO SURGICAL INC	2,475.000	9.90
		BAXTER INTERNATIONAL INC	55,661.000	1,828,463.85
		BAY BANCORP INC	783.000	3,985.47
		BAYER AG	45,646.000	5,831,496.17
		BB LIQUIDATING INC	31,721.000	285.49
		BB&T CORP	79,542.000	2,831,695.20
		BBCN BANCORP INC	9,027.000	135,585.54
		BBX CAPITAL CORP	57.000	917.70
		BCB BANCORP INC	1,249.000	12,427.55
		BEACON POWER CORP	2,067.000	51.47
		BEACON ROOFING SUPPLY INC	71,453.000	2,321,507.97
		BEARD CO	1,181.000	0.47
		BEARINGPOINT INC	1,404.000	0.00
		BEASLEY BROADCAST GROUP INC	505.000	2,090.70
		BEAZER HOMES USA INC	709.000	9,450.97
		BEBE STORES INC	4,472.000	4,203.68
		BECTON DICKINSON AND CO	48,752.000	6,467,440.32
		BED BATH & BEYOND INC	17,304.000	986,674.08
		BEL FUSE INC	7,939.000	145,404.88
		BELDEN INC	7,467.000	348,634.23
		BELIEVING TODAY INC	3,700.000	0.00
		BELLICUM PHARMACEUTICALS INC	2,300.000	33,419.00
		BELMOND LTD	14,041.000	141,954.51
		BEMIS CO INC	8,433.000	333,693.81
		BENCHMARK ELECTRONICS INC	9,557.000	207,960.32
		BENEFICIAL BANCORP INC	10,152.000	134,615.52

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BERKSHIRE BANCORP INC/NY			2,461.000	19,380.38
BERKSHIRE HATHAWAY INC			210,740.000	27,480,496.00
BERKSHIRE HILLS BANCORP INC			2,670.000	73,531.80
BERRY PLASTICS GROUP INC			119,772.000	3,601,544.04
BEST BUY CO INC			131,114.000	4,866,951.68
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.42
BFC FINANCIAL CORP			820.000	2,345.20
BGC PARTNERS INC			5,234.000	43,023.48
BHP BILLITON PLC			91,027.000	1,385,725.64
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIG 5 SPORTING GOODS CORP			1,114.000	11,563.32
BIG LOTS INC			42,313.000	2,027,638.96
BIGLARI HOLDINGS INC			357.000	130,569.18
BILL BARRETT CORP			7,120.000	23,496.00
BIOANALYTICAL SYSTEMS INC			1,002.000	1,803.60
BIOCRIST PHARMACEUTICALS INC			9,803.000	111,754.20
BIODEL INC			784.000	344.96
BIODELIVERY SCIENCES INTERNATI			10,690.000	59,436.40
BIOGEN INC			23,994.000	7,001,689.14
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	233.58
BIOLASE INC			4,186.000	3,767.40
BIOMED REALTY TRUST INC			290,052.000	5,795,238.96
BIOPURE CORP			374.000	0.00
BIOSCRIP INC			17,125.000	32,023.75
BIOSPECIFICS TECHNOLOGIES CORP			5,409.000	235,507.86
BIOTA PHARMACEUTICALS INC			1,127.000	2,231.46
BIOTELEMETRY INC			2,972.000	36,377.28
BIOTIME INC			2,853.000	8,530.47
BIRKS GROUP INC			473.000	385.50
BJ'S RESTAURANTS INC			4,681.000	201,423.43
BKF CAPITAL GROUP INC			175.000	96.43
BLACK BOX CORP			6,348.000	93,569.52
BLACK DIAMOND INC			2,411.000	15,141.08
BLACK HILLS CORP			7,379.000	305,047.86
BLACKBAUD INC			7,164.000	402,043.68
BLACKHAWK NETWORK HOLDINGS INC			8,979.000	380,619.81
BLACKROCK EMERGING MARKETS SMALL CAP			1,113,107.120	11,689,672.88
BLACKROCK INC			13,071.000	3,888,230.37
BLACKROCK MSCI CANADA SMALL CAP			382,662.560	3,604,586.41

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	BLACKROCK MSCI EAFE SMALL CAP	3,389,633.150	39,697,254.76
	BLACKSTONE MORTGAGE TRUST INC	79,827.000	2,190,452.88
	BLONDER TONGUE LABORATORIES IN	2,737.000	1,724.31
	BLOOMIN' BRANDS INC	8,750.000	159,075.00
	BLOUNT INTERNATIONAL INC	9,353.000	52,096.21
	BLUCORA INC	671.000	9,239.67
	BLUE NILE INC	2,331.000	78,181.74
	BLUE RIVER BANCSHARES INC	962.000	33.67
	BLUEKNIGHT ENERGY PARTNERS LP	75,719.000	426,297.97
	BLUEPRINT MEDICINES CORP	2,100.000	44,814.00
	BLYTH INC	1,318.000	7,868.46
	BM&FBOVESPA SA - BOLSA DE VALO	225,400.000	622,659.76
	BMB MUNAI INC	7,468.000	23.90
	BMC INDS INC MINN COM	26,300.000	0.00
	BNC BANCORP	450.000	10,003.50
	BNCCORP INC	906.000	14,450.70
	BNP PARIBAS SA	32,211.000	1,886,227.04
	BNS HOLDING INC	94.000	14.10
	BOB EVANS FARMS INC/DE	3,476.000	150,684.60
	BOEING CO/THE	111,668.000	14,622,924.60
	BOISE CASCADE CO	91,672.000	2,311,967.84
	BOMBAY CO	19,600.000	0.00
	BON-TON STORES INC/THE	2,049.000	6,433.86
	BONANZA CREEK ENERGY INC	4,489.000	18,270.23
	BONDED MTRS INC COM	200.000	0.00
	BONTEX INC	350.000	17.50
	BOOKS-A-MILLION INC	3,425.000	10,994.25
	BORDERS GROUP INC	7,555.000	0.00
	BORGWARNER INC	66,891.000	2,781,996.69
	BOSTON BEER CO INC/THE	2,064.000	434,699.04
	BOSTON PRIVATE FINANCIAL HOLDI	8,281.000	96,887.70
	BOSTON PROPERTIES INC	15,669.000	1,855,209.60
	BOSTON SCIENTIFIC CORP	376,555.000	6,179,267.55
	BOTTOMLINE TECHNOLOGIES DE INC	4,730.000	118,297.30
	BOULDER BRANDS INC	7,383.000	60,466.77
	BOVIE MEDICAL CORP	1,373.000	2,718.54
	BOWL AMERICA INC	4,617.000	66,761.82
	BOYD GAMING CORP	8,100.000	132,030.00
	BOYDS COLLECTION LTD COM	52,800.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BOYDS COLLECTION LTD/THE	833.000	0.08
		BP PLC	432,305.000	2,187,145.55
		BPO MANAGEMENT SERVICES INC	2,475.000	0.00
		BPOST SA	77,464.000	1,835,740.90
		BPZ RESOURCES INC	6,492.000	12.33
		BRADY CORP	8,496.000	167,031.36
		BRANDYWINE REALTY TRUST	29,474.000	363,119.68
		BREEZE-EASTERN CORP	1,661.000	23,204.17
		BRIDGE BANCORP INC	1,850.000	49,413.50
		BRIDGFORD FOODS CORP	3,720.000	33,517.20
		BRIGGS & STRATTON CORP	7,601.000	146,775.31
		BRIGHT HORIZONS FAMILY SOLUTIO	4,365.000	280,407.60
		BRIGHTSTAR INFORMATION TECHNOL	4,156.000	0.42
		BRINK'S CO/THE	9,765.000	263,752.65
		BRISTOL-MYERS SQUIBB CO	170,133.000	10,071,873.60
		BRISTOW GROUP INC	5,714.000	149,478.24
		BRITISH AMERICAN TOBACCO PLC	165,439.000	9,129,311.56
		BROADCOM CORP	57,034.000	2,933,258.62
		BROADSOFT INC	4,183.000	125,322.68
		BROOKFIELD INFRASTRUCTURE PART	35,902.000	1,320,116.54
		BROOKFIELD RENEWABLE ENERGY PA	1,363.000	37,468.87
		BROOKLINE BANCORP INC	17,119.000	173,586.66
		BROOKS AUTOMATION INC	9,068.000	106,186.28
		BROWN-FORMAN CORP	12,444.000	1,205,823.60
		BRT REALTY TRUST	948.000	6,721.32
		BRUKER CORP	21,756.000	357,451.08
		BRUNSWICK CORP/DE	51,849.000	2,483,048.61
		BRYN MAWR BANK CORP	1,076.000	33,431.32
		BSML INC	1,459.000	0.00
		BSQUARE CORP	1,871.000	12,367.31
		BUCKEYE PARTNERS LP	97,285.000	5,766,081.95
		BUCKLE INC/THE	5,870.000	217,013.90
		BUFFALO WILD WINGS INC	3,239.000	626,519.77
		BUILDERS FIRSTSOURCE INC	4,652.000	58,987.36
		BUILDING MATLS HLDG CORP COM	12,400.000	0.00
		BUNGE LTD	21,400.000	1,568,620.00
		BURBERRY GROUP PLC	395,000.000	8,185,103.10
		BURLINGTON STORES INC	6,550.000	334,312.00
		BUTLER INTERNATIONAL INC	4,024.000	20.48

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		C&J ENERGY SERVICES LTD	5,348.000	18,824.96
		CA INC	31,968.000	872,726.40
		CABLEVISION SYSTEMS CORP	22,685.000	736,581.95
		CABOT CORP	625.000	19,725.00
		CABOT OIL & GAS CORP	42,220.000	922,929.20
		CACHE INC	3,062.000	3.07
		CACI INTERNATIONAL INC	4,291.000	317,405.27
		CADIZ INC	250.000	1,815.00
		CADUS CORP	2,634.000	2,950.08
		CAGY INDUSTRIES INC	2,037.000	0.00
		CAI INTERNATIONAL INC	2,137.000	21,540.96
		CAL DIVE INTERNATIONAL INC	9,001.000	23.40
		CALAMOS ASSET MANAGEMENT INC	7,159.000	67,867.32
		CALAMP CORP	5,884.000	94,673.56
		CALERES INC	13,310.000	406,354.30
		CALGON CARBON CORP	9,685.000	150,892.30
		CALIFORNIA COASTAL COMMUNITIES	3,300.000	0.00
		CALIFORNIA FIRST NATIONAL BANC	3,321.000	44,368.56
		CALIFORNIA WATER SERVICE GROUP	6,593.000	145,837.16
		CALIX INC	5,028.000	39,168.12
		CALLAWAY GOLF CO	14,337.000	119,713.95
		CALLIDUS SOFTWARE INC	3,638.000	61,809.62
		CALLON PETROLEUM CO	9,558.000	69,677.82
		CALMARE THERAPEUTICS INC	1,369.000	294.47
		CALTEX AUSTRALIA LTD	215,300.000	4,729,361.62
		CAMBEX CORP	5,237.000	41.90
		CAMBIUM LEARNING GROUP INC	1,926.000	9,187.02
		CAMBREX CORP	12,684.000	503,301.12
		CAMBRIDGE HEART INC	5,193.000	0.00
		CAMDEN NATIONAL CORP	2,077.000	83,910.80
		CAMECO CORP	23,100.000	281,127.00
		CAMERON INTERNATIONAL CORP	19,540.000	1,198,192.80
		CAMPBELL SOUP CO	18,376.000	931,295.68
		CANADIAN IMPERIAL BK OF COMM	40,000.000	2,860,595.21
		CANO PETROLEUM INC	3,018.000	0.00
		CANTEL MEDICAL CORP	6,580.000	373,086.00
		CANTERBURY PARK HOLDING CORP	862.000	8,016.60
		CAP GEMINI SA	175,310.000	15,580,820.88
		CAPELLA EDUCATION CO	1,725.000	85,422.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CAPITAL BANK FINANCIAL CORP	409.000	12,364.07
		CAPITAL CITY BANK GROUP INC	1,993.000	29,735.56
		CAPITAL ONE FINANCIAL CORP	55,344.000	4,013,546.88
		CAPITAL SENIOR LIVING CORP	3,485.000	69,874.25
		CAPITALLAND MALL TRUST	241,951.000	323,304.66
		CAPITOL BANCORP LTD	1,356.000	3.77
		CAPITOL FEDERAL FINANCIAL INC	21,740.000	263,488.80
		CAPRICOR THERAPEUTICS INC	62.000	241.80
		CAPSTEAD MORTGAGE CORP	16,926.000	167,398.14
		CAPSTONE THERAPEUTICS CORP	6,299.000	1,007.84
		CAPSTONE TURBINE CORP	20,685.000	7,032.90
		CARBO CERAMICS INC	3,141.000	59,647.59
		CARDICA INC	1,665.000	479.52
		CARDINAL FINANCIAL CORP	3,199.000	73,608.99
		CARDINAL HEALTH INC	50,700.000	3,894,774.00
		CARDIOVASCULAR SYSTEMS INC	2,202.000	34,879.68
		CARDTRONICS INC	86,979.000	2,844,213.30
		CAREER EDUCATION CORP	5,503.000	20,691.28
		CARETRUST REIT INC	76,397.000	867,105.95
		CARLSBERG A/S	89,635.000	6,873,592.57
		CARMAX INC	21,226.000	1,259,126.32
		CARMIKE CINEMAS INC	1,326.000	26,639.34
		CARNIVAL CORP	47,228.000	2,347,231.60
		CARNIVAL PLC	242,518.000	12,574,532.23
		CARPENTER TECHNOLOGY CORP	3,271.000	97,377.67
		CARRIAGE SERVICES INC	5,426.000	117,147.34
		CARRIZO OIL & GAS INC	7,375.000	225,232.50
		CARTESIAN INC	1,461.000	3,594.06
		CASCADE BANCORP	2,279.000	12,329.39
		CASCADE MICROTECH INC	564.000	7,974.96
		CASELLA WASTE SYSTEMS INC	4,786.000	27,758.80
		CASEY'S GENERAL STORES INC	7,474.000	769,224.08
		CASH AMERICA INTERNATIONAL INC	4,638.000	129,724.86
		CASH TECHNOLOGIES INC	787.000	1.37
		CASI PHARMACEUTICALS INC	501.000	536.07
		CASINO GUICHARD PERRACHON SA	16,089.000	853,068.95
		CASS INFORMATION SYSTEMS INC	2,557.000	125,625.41
		CATALENT INC	10,300.000	250,290.00
		CATALINA LIGHTING INC	910.000	2.91

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CATALYST BIOSCIENCES INC	684.000	3,187.44
		CATASYS INC	19.000	12.92
		CATERPILLAR INC	75,016.000	4,903,045.76
		CATHAY GENERAL BANCORP	10,216.000	306,071.36
		CATO CORP/THE	6,386.000	217,315.58
		CATSKILL LITIGATION TRUST	3,760.000	0.00
		CAVCO INDUSTRIES INC	1,441.000	98,117.69
		CAVIUM INC	9,143.000	561,105.91
		CBIZ INC	18,419.000	180,874.58
		CBL & ASSOCIATES PROPERTIES IN	78,620.000	1,081,025.00
		CBRE GROUP INC	264,325.000	8,458,400.00
		CBS CORP	45,343.000	1,809,185.70
		CDI CORP	2,904.000	24,829.20
		CEB INC	6,384.000	436,282.56
		CECO ENVIRONMENTAL CORP	1,458.000	11,941.02
		CEDAR REALTY TRUST INC	29,857.000	185,411.97
		CEL-SCI CORP	643.000	391.13
		CELADON GROUP INC	3,750.000	60,075.00
		CELANESE CORP	50,995.000	3,017,374.15
		CELGENE CORP	125,278.000	13,551,321.26
		CELLDEX THERAPEUTICS INC	2,567.000	27,056.18
		CELLULAR BIOMEDICINE GROUP INC	1,000.000	16,930.00
		GENOVUS ENERGY INC	7,200.000	109,152.00
		CENTERPOINT ENERGY INC	43,899.000	791,937.96
		CENTERSTATE BANKS INC	1,015.000	14,920.50
		CENTRAL GARDEN & PET CO	7,421.000	117,549.11
		CENTRAL PACIFIC FINANCIAL CORP	408.000	8,555.76
		CENTRICA PLC	1,245,932.000	4,325,635.43
		CENTRUE FINANCIAL CORP	17.000	255.00
		CENTRUS ENERGY CORP	453.000	1,399.77
		CENTURY ALUMINUM CO	556.000	2,557.60
		CENTURY BANCORP INC/MA	538.000	21,928.88
		CENTURY CASINOS INC	297.000	1,826.55
		CENTURYLINK INC	57,441.000	1,442,917.92
		CENVEO INC	9,065.000	17,042.20
		CEPHEID	9,810.000	443,412.00
		CERBCO INC CL A	500.000	0.00
		CERNER CORP	31,334.000	1,878,786.64
		CERUS CORP	14,400.000	65,376.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CESCA THERAPEUTICS INC	2,442.000	1,294.26
		CEVA INC	1,633.000	30,324.81
		CF ABERDEEN DE BUSINESS TR EMERGING MARKETS EQTY FD	3,121,206.880	144,750,741.38
		CF BLACKROCK ACWI EX-US SUPERFUND A	43,256,456.290	898,462,810.56
		CF INDUSTRIES HOLDINGS INC	23,778.000	1,067,632.20
		CF WTC CTF EMERGING MKT EQTY FD	18,925,975.396	149,013,667.28
		CH ROBINSON WORLDWIDE INC	14,468.000	980,641.04
		CHAMBERS STREET PROPERTIES	23,642.000	153,436.58
		CHAMPION ENTERPRISES INC	21,400.000	0.00
		CHAMPION INDUSTRIES INC/WV	4,250.000	918.00
		CHANNELL COMMERCIAL CORP	3,181.000	9.84
		CHARLES & COLVARD LTD	1,139.000	1,480.70
		CHARLES RIVER LABORATORIES INT	6,446.000	409,449.92
		CHARLES SCHWAB CORP/THE	122,151.000	3,488,632.56
		CHART INDUSTRIES INC	7,350.000	141,193.50
		CHARTER COMMUNICATIONS INC DEL CL A	61,241.000	0.00
		CHARTER FINANCIAL CORP/MD	2,744.000	34,793.92
		CHASE CORP	1,782.000	70,192.98
		CHATHAM LODGING TRUST	7,289.000	156,567.72
		CHAZAK VALUE CORP COM	216.000	0.22
		CHECK POINT SOFTWARE TECHNOLOG	138,875.000	11,016,953.75
		CHECKPOINT SYSTEMS INC	7,620.000	55,245.00
		CHEESECAKE FACTORY INC/THE	7,698.000	415,384.08
		CHEMED CORP	4,085.000	545,224.95
		CHEMICAL FINANCIAL CORP	3,961.000	128,138.35
		CHEMOURS CO/THE	25,500.000	164,985.00
		CHEMTURA CORP	17,492.000	500,621.04
		CHEMTURA CORPORATION	1,269.000	0.00
		CHEROKEE INC	3,673.000	57,004.96
		CHESAPEAKE ENERGY CORP	52,762.000	386,745.46
		CHESAPEAKE LODGING TRUST	6,443.000	167,904.58
		CHESAPEAKE UTILITIES CORP	3,607.000	191,459.56
		CHESTER BANCORP INC	84.000	1,554.00
		CHEVRON CORP	197,064.000	15,544,408.32
		CHICAGO RIVET & MACHINE CO	235.000	5,875.00
		CHICO'S FAS INC	8,100.000	127,413.00
		CHIEF CONSOLIDATED MINING CO	1,300.000	0.00
		CHILDREN'S PLACE INC/THE	5,195.000	299,595.65
		CHIMERIX INC	2,887.000	110,283.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CHINA CGAME INC	1,663.000	49.89
		CHINA COMMUNICATIONS SERVICES	2,334,000.000	897,454.85
		CHINA MERCHANTS HOLDINGS PACIF	908,570.000	568,694.92
		CHINA RESOURCES POWER HOLDINGS	368,000.000	839,509.43
		CHINA SKY ONE MEDICAL INC	581.000	33.67
		CHIPOTLE MEXICAN GRILL INC	3,178.000	2,288,954.50
		CHRISTOPHER & BANKS CORP	4,430.000	4,917.30
		CHUBB CORP/THE	23,158.000	2,840,328.70
		CHUBB LTD	58,737.000	6,073,405.80
		CHURCHILL DOWNS INC	2,422.000	324,087.82
		CI FINANCIAL INC	310,000.000	7,006,041.62
		CIA DE SANEAMENTO BASICO DO ES	343,700.000	1,362,905.86
		CIBER INC	7,875.000	25,042.50
		CIBL INC	22.000	0.00
		CIE FINANCIERE RICHEMONT SA	39,745.000	3,079,210.42
		CIENA CORP	200,005.000	4,144,103.60
		CIFC CORP	541.000	3,868.15
		CIGNA CORP	26,271.000	3,547,110.42
		CIM COMMERCIAL TRUST CORP	430.000	7,899.10
		CIMAREX ENERGY CO	9,637.000	987,599.76
		CIMPRESS NV	5,167.000	393,260.37
		CINCINNATI BELL INC	27,268.000	85,076.16
		CINCINNATI FINANCIAL CORP	15,068.000	810,658.40
		CINEMARK HOLDINGS INC	11,587.000	376,461.63
		CINTAS CORP	9,108.000	781,011.00
		CIPRICO INC	5,400.000	0.00
		CIRCLE ENTERTAINMENT INC	8,246.000	107.20
		CIRCOR INTERNATIONAL INC	2,531.000	101,543.72
		CIRCUIT CITY STORES INC	21,085.000	0.00
		CIRRUS LOGIC INC	57,732.000	1,819,135.32
		CISCO SYSTEMS INC	698,807.000	18,343,683.75
		CIT GROUP INC	87,200.000	3,490,616.00
		CITI TRENDS INC	3,834.000	89,638.92
		CITIC LTD	594,000.000	1,080,689.80
		CITIGROUP INC	401,590.000	19,922,879.90
		CITIZENS & NORTHERN CORP	621.000	12,121.92
		CITIZENS INC/TX	4,796.000	35,586.32
		CITRIX SYSTEMS INC	16,396.000	1,135,914.88
		CITY BANK/LYNNWOOD WA	1,072.000	29.48

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		CITY HOLDING CO	2,758.000	135,969.40
		CITY OF MONTGOMERY ALABAMA	18,810.000	0.00
		CIVEO CORP	7,789.000	11,527.72
		CIVITAS SOLUTIONS INC	1,522.000	34,884.24
		CLARCOR INC	7,527.000	358,887.36
		CLAYTON WILLIAMS ENERGY INC	1,373.000	53,286.13
		CLEAN ENERGY FUELS CORP	12,718.000	57,231.00
		CLEARSTORY SYSTEMS INC	219.000	0.02
		CLEARWATER PAPER CORP	3,413.000	161,230.12
		CLECO CORP	11,791.000	627,752.84
		CLEVELAND BIOLABS INC	57.000	247.95
		CLIFTON BANCORP INC	2,303.000	31,965.64
		CLOROX CO/THE	13,125.000	1,516,331.25
		CLOSE BROTHERS GROUP PLC	101,382.000	2,292,775.98
		CLOUD PEAK ENERGY INC	7,570.000	19,909.10
		CLOVIS ONCOLOGY INC	2,441.000	224,474.36
		CLST HOLDINGS INC	3,920.000	164.64
		CLUBCORP HOLDINGS INC	5,000.000	107,300.00
		CME GROUP INC/IL	39,418.000	3,655,625.32
		CMS ENERGY CORP	28,228.000	997,012.96
		CNA FINANCIAL CORP	8,418.000	294,040.74
		CNO FINANCIAL GROUP INC	45,098.000	848,293.38
		CNOOC LTD	922,000.000	943,408.11
		COACH INC	46,624.000	1,348,832.32
		COBIZ FINANCIAL INC	2,390.000	31,093.90
		COCA-COLA BOTTLING CO CONSOLID	1,483.000	286,782.54
		COCA-COLA CO/THE	399,442.000	16,025,613.04
		COCA-COLA ENTERPRISES INC	96,394.000	4,660,649.90
		COCHLEAR LTD	110,920.000	6,501,776.29
		CODEXIS INC	1,109.000	3,759.51
		CODORUS VALLEY BANCORP INC	1,920.000	39,340.80
		COEUR MINING INC	14,079.000	39,702.78
		COGENT COMMUNICATIONS HOLDINGS	12,151.000	330,021.16
		COGENTIX MEDICAL INC	416.000	515.84
		COGNEX CORP	13,481.000	463,341.97
		COGNIZANT TECHNOLOGY SOLUTIONS	62,190.000	3,893,715.90
		COHEN & STEERS INC	4,842.000	132,912.90
		COHERENT INC	3,860.000	211,142.00
		COHERUS BIOSCIENCES INC	2,302.000	46,132.08

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		COHU INC	4,688.000	46,223.68
		COLDWATER CREEK INC	2,034.000	0.00
		COLGATE-PALMOLIVE CO	133,139.000	8,449,000.94
		COLLABRX INC	199.000	137.29
		COLOMBO BANK	495.000	163.35
		COLONIAL BANCGROUP INC/THE	63,000.000	0.00
		COLONY CAPITAL INC	84,274.000	1,648,399.44
		COLUMBIA BANKING SYSTEM INC	8,060.000	251,552.60
		COLUMBIA PIPELINE GROUP INC	69,136.000	1,264,497.44
		COLUMBIA PIPELINE PARTNERS LP	59,838.000	757,549.08
		COLUMBIA SPORTSWEAR CO	5,952.000	349,918.08
		COLUMBUS MCKINNON CORP/NY	3,783.000	68,699.28
		COMARCO INC	3,575.000	625.63
		COMBIMATRIX CORP	46.000	52.90
		COMCAST CORP	439,916.000	25,022,422.08
		COMDIAL CORP	222.000	0.00
		COMERICA INC	18,154.000	746,129.40
		COMFORT SYSTEMS USA INC	6,475.000	176,508.50
		COMMERCIAL INTERNATIONAL BANK	226,100.000	1,532,445.77
		COMMERCIAL METALS CO	18,135.000	245,729.25
		COMMUNICATION INTELLIGENCE COR	2,843.000	18.48
		COMMUNICATIONS SALES & LEASING	15,996.000	286,328.40
		COMMUNICATIONS SYSTEMS INC	2,292.000	19,115.28
		COMMUNITY BANK SYSTEM INC	4,185.000	155,556.45
		COMMUNITY HEALTHCARE TRUST INC	29,205.000	464,359.50
		COMMUNITY TRUST BANCORP INC	4,954.000	175,916.54
		COMMUNITY WEST BANCSHARES	1,090.000	7,575.50
		COMMUNITYONE BANCORP	107.000	1,163.09
		COMMVAULT SYSTEMS INC	6,977.000	236,938.92
		COMPASS DIVERSIFIED HOLDINGS	13,324.000	214,782.88
		COMPASS GROUP PLC	144,440.000	2,303,863.86
		COMPASS MINERALS INTERNATIONAL	7,940.000	622,257.80
		COMPUTER PROGRAMS & SYSTEMS IN	2,386.000	100,522.18
		COMPUTER SCIENCES CORP	51,214.000	3,143,515.32
		COMPUTER SERVICES INC	2,152.000	88,232.00
		COMPUTER TASK GROUP INC	6,561.000	40,612.59
		COMPX INTERNATIONAL INC	1,221.000	13,418.79
		COMSCORE INC	12,514.000	577,521.10
		COMSTOCK RESOURCES INC	6,286.000	12,006.26

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		COMTECH TELECOMMUNICATIONS COR	4,368.000	90,024.48
		COMTREX SYSTEMS CORP	367.000	495.45
		CON-WAY INC	16,247.000	770,920.15
		CONAGRA FOODS INC	127,489.000	5,164,579.39
		CONCERT PHARMACEUTICALS INC	2,378.000	44,635.06
		CONCURRENT COMPUTER CORP	1,364.000	6,451.72
		CONE MLS CORP N C	20,100.000	0.00
		CONMED CORP	53,046.000	2,532,416.04
		CONN'S INC	2,186.000	52,551.44
		CONNECTICUT WATER SERVICE INC	3,111.000	113,613.72
		CONNECTONE BANCORP INC	1,074.000	20,728.20
		CONOCOPHILLIPS	125,848.000	6,035,670.08
		CONRAD INDUSTRIES INC	2,224.000	49,150.40
		CONSOL ENERGY INC	195,884.000	1,919,663.20
		CONSOLIDATED COMMUNICATIONS HO	13,339.000	257,042.53
		CONSOLIDATED EDISON INC	29,881.000	1,997,544.85
		CONSOLIDATED FREIGHTWAYS CORP	15,004.000	0.00
		CONSOLIDATED WATER CO LTD	4,366.000	50,645.60
		CONSOLIDATED-TOMOKA LAND CO	3,205.000	159,609.00
		CONSTANT CONTACT INC	3,311.000	80,258.64
		CONSTELLATION BRANDS INC	35,427.000	4,435,814.67
		CONSUMER PORTFOLIO SERVICES IN	4,856.000	24,182.88
		CONTACT ENERGY LTD	591,260.000	1,872,233.66
		CONTANGO OIL & GAS CO	3,143.000	23,886.80
		CONTINENTAL INFORMATION SYSTEM	1,312.000	0.00
		CONTINENTAL MATERIALS CORP	831.000	11,675.55
		CONVERGYS CORP	16,674.000	385,336.14
		COOPER COS INC/THE	18,545.000	2,760,608.70
		COOPER TIRE & RUBBER CO	12,934.000	511,022.34
		CORCEPT THERAPEUTICS INC	1,268.000	4,767.68
		CORE-MARK HOLDING CO INC	200.000	13,090.00
		CORELOGIC INC/UNITED STATES	44,418.000	1,653,682.14
		CORESITE REALTY CORP	3,050.000	156,892.00
		CORINTHIAN COLLEGES INC	11,399.000	14.82
		CORNERSTONE ONDEMAND INC	6,016.000	198,528.00
		CORNING INC	125,081.000	2,141,386.72
		CORNWALL RESOURCES INC	100.000	0.10
		CORPORATE OFFICE PROPERTIES TR	12,973.000	272,822.19
		CORRECTIONS CORP OF AMERICA	17,303.000	511,130.62

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CORTEX PHARMACEUTICALS INC	12,836.000	356.84
		CORUS BANKSHARES INC	10,586.000	0.00
		CORVEL CORP	7,307.000	236,016.10
		COSCO PACIFIC LTD	1,252,077.000	1,619,934.86
		COSINE COMMUNICATIONS INC	2,603.000	10,412.00
		COSTCO WHOLESALE CORP	44,840.000	6,482,518.80
		COUSINS PROPERTIES INC	26,926.000	248,257.72
		COVANTA HOLDING CORP	79,464.000	1,386,646.80
		COVENANT TRANSPORTATION GROUP	2,371.000	42,606.87
		COVISINT CORP	5,432.000	11,678.80
		COWEN GROUP INC	1,624.000	7,405.44
		CPI AEROSTRUCTURES INC	1,261.000	11,109.41
		CPI CORP	1,363.000	18.13
		CR BARD INC	26,620.000	4,959,572.20
		CRA INTERNATIONAL INC	4,612.000	99,526.96
		CRACKER BARREL OLD COUNTRY STO	4,505.000	663,496.40
		CRAFT BREW ALLIANCE INC	2,303.000	18,354.91
		CRAWFORD & CO	8,449.000	47,398.89
		CRAY INC	5,984.000	118,543.04
		CRAZY WOMAN CREEK BANCORP INC	437.000	4,654.05
		CREDIT SAISON CO LTD	18,400.000	332,618.05
		CREDIT SAISON CO NPV	50,300.000	909,276.52
		CREDIT SUISSE GROUP AG	412,276.000	9,881,797.08
		CREXENDO INC	1,782.000	3,795.66
		CRH PLC	148,857.000	3,909,761.54
		CROCS INC	11,385.000	147,151.13
		CROMBIE REAL ESTATE INVT TR UNIT	43,870.000	419,492.35
		CROSS COUNTRY HEALTHCARE INC	6,009.000	81,782.49
		CROSSROADS SYSTEMS INC	1,754.000	2,280.20
		CROWN CASTLE INTERNATIONAL COR	34,054.000	2,685,838.98
		CROWN CRAFTS INC	4,165.000	34,194.65
		CROWN HOLDINGS INC	91,545.000	4,188,183.75
		CROWN MEDIA HOLDINGS INC	9,654.000	51,648.90
		CRYOLIFE INC	3,652.000	35,533.96
		CSG SYSTEMS INTERNATIONAL INC	14,574.000	448,879.20
		CSL LTD	99,503.000	6,232,937.58
		CSP INC	1,105.000	5,933.85
		CSS INDUSTRIES INC	2,574.000	67,799.16
		CSX CORP	100,370.000	2,699,953.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CTI BIOPHARMA CORP	5.000	7.30
		CTI INDUSTRIES CORP	194.000	723.62
		CTS CORP	5,419.000	100,305.69
		CUBESMART	23,188.000	630,945.48
		CUBIC CORP	4,124.000	172,960.56
		CULP INC	3,445.000	110,481.15
		CUMMINS INC	16,951.000	1,840,539.58
		CUMULUS MEDIA INC	6,016.000	4,234.06
		CURIS INC	10,227.000	20,658.54
		CURTISS-WRIGHT CORP	7,175.000	447,863.50
		CUTERA INC	4,192.000	54,831.36
		CV HOLDINGS INC/UNITED STATES	5,499.000	1,209.78
		CVB FINANCIAL CORP	17,205.000	287,323.50
		CVS HEALTH CORP	156,809.000	15,128,932.32
		CYBERCARE INC COM	5,500.000	0.00
		CYBERONICS INC	7,662.000	465,696.36
		CYBEROPTICS CORP	2,077.000	13,126.64
		CYNOSURE INC	4,693.000	140,977.72
		CYPRESS SEMICONDUCTOR CORP	46,836.000	399,042.72
		CYRUSONE INC	25,502.000	832,895.32
		CYS INVESTMENTS INC	18,226.000	132,320.76
		CYTOKINETICS INC	4,773.000	31,931.37
		CYTORI THERAPEUTICS INC	1,225.000	416.50
		DAIMLER AG	36,200.000	2,620,475.02
		DAIWA HOUSE INDUSTRY CO LTD	365,300.000	8,990,287.45
		DAKTRONICS INC	8,231.000	71,362.77
		DAN RIV INC GA CL A	18,700.000	0.00
		DANA HOLDING CORP	22,425.000	356,109.00
		DANAHER CORP	60,670.000	5,169,690.70
		DANONE SA	27,490.000	1,731,287.90
		DARDEN RESTAURANTS INC	37,431.000	2,565,520.74
		DARLING INGREDIENTS INC	18,714.000	210,345.36
		DASSAULT SYSTEMES	101,900.000	7,507,227.75
		DATA I/O CORP	4,212.000	9,813.96
		DATA TRANSLATION INC	1,837.000	680.42
		DATALINK CORP	2,206.000	13,169.82
		DATARAM CORP	435.000	526.35
		DATATEC SYS INC COM	25,900.000	0.00
		DATATRAK INTERNATIONAL INC	67.000	455.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		DATAWATCH CORP	2,915.000	17,140.20
		DAVITA HEALTHCARE PARTNERS INC	17,370.000	1,256,372.10
		DAWSON GEOPHYSICAL CO	5,656.000	21,549.36
		DAXOR CORP	2,106.000	17,585.10
		DBS GROUP HOLDINGS LTD	254,000.000	2,895,660.73
		DCP MIDSTREAM PARTNERS LP	47,831.000	1,156,553.58
		DCT INDUSTRIAL TRUST INC	11,484.000	386,551.44
		DEALERTRACK TECHNOLOGIES INC	7,704.000	486,584.64
		DEAN FOODS CO	16,228.000	268,086.56
		DECKERS OUTDOOR CORP	5,508.000	319,794.48
		DECORATOR INDUSTRIES INC	831.000	7.31
		DEERE & CO	31,808.000	2,353,792.00
		DELCATH SYSTEMS INC	186.000	79.98
		DELEK US HOLDINGS INC	9,897.000	274,146.90
		DELIA*S INC	3,437.000	3.78
		DELPHAX TECHNOLOGIES INC	7,074.000	778.14
		DELPHI AUTOMOTIVE PLC	161,862.000	12,307,986.48
		DELTA AIR LINES INC	81,154.000	3,641,379.98
		DELTA APPAREL INC	3,982.000	70,202.66
		DELTA NATURAL GAS CO INC	1,883.000	38,526.18
		DELTAGEN INC	13,680.000	86.18
		DELTIC TIMBER CORP	1,791.000	107,119.71
		DELUXE CORP	7,280.000	405,787.20
		DEMANDWARE INC	5,212.000	269,356.16
		DENBURY RESOURCES INC	74,700.000	182,268.00
		DENNY'S CORP	11,569.000	127,606.07
		DENSO CORP	31,600.000	1,328,748.84
		DENTSPLY INTERNATIONAL INC	14,264.000	721,330.48
		DEPOMED INC	7,337.000	138,302.45
		DERMA SCIENCES INC	3,794.000	17,869.74
		DESTINATION MATERNITY CORP	3,392.000	31,274.24
		DESTINATION XL GROUP INC	5,521.000	32,077.01
		DETREX CORP	990.000	24,799.50
		DEUTSCHE BANK AG	183,327.000	4,925,655.04
		DEUTSCHE BOERSE AG	82,000.000	7,050,748.48
		DEVON ENERGY CORP	81,457.000	3,021,240.13
		DEVRY EDUCATION GROUP INC	9,299.000	253,025.79
		DEX MEDIA INC	240.000	32.40
		DHI GROUP INC	19,620.000	143,422.20

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		DHT HOLDINGS INC	1,263.000	9,371.46
		DIADEXUS INC	148.000	371.48
		DIAMOND FOODS INC	4,408.000	136,030.88
		DIAMOND HILL INVESTMENT GROUP	1,018.000	189,388.72
		DIAMOND OFFSHORE DRILLING INC	6,577.000	113,782.10
		DIAMONDBACK ENERGY INC	5,802.000	374,809.20
		DIAMONDROCK HOSPITALITY CO	33,053.000	365,235.65
		DICERNA PHARMACEUTICALS INC	3,201.000	26,280.21
		DIEBOLD INC	9,805.000	291,894.85
		DIGI INTERNATIONAL INC	5,914.000	69,726.06
		DIGIMARC CORP	2,459.000	75,122.45
		DIGITAL INFO SECURITY CO	709.000	0.57
		DIGITAL REALTY TRUST INC	22,953.000	1,499,289.96
		DIGITAL VIDEO SYSTEMS INC	319.000	0.00
		DIGITALGLOBE INC	12,231.000	232,633.62
		DIME COMMUNITY BANCSHARES INC	7,168.000	121,139.20
		DINEEQUITY INC	2,836.000	259,947.76
		DIODES INC	5,150.000	110,055.50
		DIRECT LINE INSURANCE GROUP PL	533,408.000	3,029,116.16
		DISCOVER FINANCIAL SERVICES	66,989.000	3,482,758.11
		DISCOVERY COMMUNICATIONS INC	41,539.000	1,035,487.73
		DISCOVERY LABORATORIES INC	361.000	108.30
		DIVERSICARE HEALTHCARE SERVICE	2,393.000	24,647.90
		DIVINE INC	6,229.000	0.00
		DIXIE GROUP INC/THE	1,616.000	13,509.76
		DOLAN COMPANY ESCROW	7,189.000	0.00
		DOLL TECHNOLOGY GROUP INC	1.000	0.00
		DOLLAR GENERAL CORP	30,064.000	2,177,836.16
		DOLLAR TREE INC	22,750.000	1,516,515.00
		DOLLARAMA INC	110,000.000	7,394,868.35
		DOMINION RESOURCES INC/VA	105,018.000	7,391,166.84
		DOMTAR CORP	11,400.000	407,550.00
		DON QUIJOTE HOLDINGS CO LTD	252,300.000	9,458,748.61
		DONEGAL GROUP INC	7,738.000	115,149.92
		DORAL FINANCIAL CORP	243.000	54.68
		DORMAN PRODUCTS INC	8,151.000	414,804.39
		DOT HILL SYSTEMS CORP	6,949.000	67,613.77
		DOVER CORP	15,964.000	912,821.52
		DOVER DOWNS GAMING & ENTERTAIN	4,949.000	4,927.23

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		DOVER MOTORSPORTS INC	7,550.000	17,402.76
		DOW CHEMICAL CO/THE	217,290.000	9,213,096.00
		DR HORTON INC	33,306.000	977,864.16
		DR PEPPER SNAPPLE GROUP INC	48,876.000	3,863,647.80
		DREAMWORKS ANIMATION SKG INC	8,478.000	147,941.10
		DREW INDUSTRIES INC	3,322.000	181,414.42
		DRI CORP	787.000	0.48
		DRIL-QUIP INC	3,200.000	186,304.00
		DRIVER HARRIS CO COM PAR \$0.83 1/3	100.000	0.00
		DSP GROUP INC	3,239.000	29,507.29
		DSV A/S	195,000.000	7,273,931.10
		DTE ENERGY CO	91,567.000	7,359,239.79
		DTS INC/CA	2,733.000	72,971.10
		DUALSTAR TECHNOLOGIES CORP	3,937.000	7.87
		DUCOMMUN INC	2,567.000	51,519.69
		DUET GROUP	1,266,561.000	1,921,195.72
		DUKE ENERGY CORP	70,230.000	5,052,346.20
		DUN & BRADSTREET CORP/THE	3,685.000	386,925.00
		DUPONT FABROS TECHNOLOGY INC	150,035.000	3,882,905.80
		DURECT CORP	8,621.000	16,810.95
		DYAX CORP	21,687.000	414,004.83
		DYCOM INDUSTRIES INC	5,145.000	372,292.20
		DYNACQ HEALTHCARE INC	6,288.000	750.08
		DYNAMIC MATERIALS CORP	2,137.000	20,386.98
		DYNAVAX TECHNOLOGIES CORP	3,562.000	87,411.48
		DYNEGY INC	117,014.000	2,418,679.38
		DYNEX CAPITAL INC	10,356.000	67,935.36
		E*TRADE FINANCIAL CORP	262,271.000	6,905,595.43
		E.ON SE	48,741.000	417,683.62
		EACO CORP	16.000	81.60
		EAGLE BULK SHIPPING INC	7.000	41.51
		EAGLE BULK SHIPPING INC WT EXP 10/15/2021	103.000	52.53
		EAGLE PHARMACEUTICALS INC/DE	1,000.000	74,030.00
		EARTHCARE CO COM	12,400.000	0.00
		EARTHLINK HOLDINGS CORP	21,820.000	169,759.60
		EARTHSHELL CORP COM NEW	1,800.000	0.00
		EAST JAPAN RAILWAY CO	5,450.000	457,560.65
		EAST JAPAN RAILWAY CO Y50000	14,890.000	1,250,106.07
		EASTERLY GOVERNMENT PROPERTIES	56,032.000	893,710.40

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		EASTERN CO/THE	935.000	15,147.00
		EASTERN VIRGINIA BANKSHARES IN	106.000	715.50
		EASTGROUP PROPERTIES INC	4,777.000	258,817.86
		EASTMAN CHEMICAL CO	44,228.000	2,862,436.16
		EASTMAN KODAK CO	1,380.000	21,555.60
		EASYJET PLC	101,400.000	2,729,394.70
		EATON CORP PLC	47,698.000	2,446,907.40
		EBARA CORP	340,000.000	1,249,112.88
		EBAY INC	122,750.000	3,000,010.00
		EBIX INC	5,637.000	140,699.52
		EBRO FOODS SA	55,442.000	1,085,809.74
		EBT INTL INC COM NEW	69.000	0.00
		ECHELON CORP	9,032.000	5,418.30
		ECOLAB INC	27,097.000	2,973,082.84
		ECOLOGY AND ENVIRONMENT INC	332.000	3,884.40
		EDCI HOLDINGS INC	1,189.000	439.93
		EDGEWATER TECHNOLOGY INC	7,939.000	58,113.48
		EDISON INTERNATIONAL	33,242.000	2,096,572.94
		EDUCATION HOLDINGS 1 INC	4,413.000	0.00
		EDUCATION REALTY TRUST INC	5,370.000	176,941.50
		EDUCATIONAL DEVELOPMENT CORP	1,007.000	7,602.85
		EDWARDS LIFESCIENCES CORP	10,969.000	1,559,462.73
		EGAIN CORP	1,880.000	7,520.00
		EHEALTH INC	4,450.000	57,004.50
		EI DU PONT DE NEMOURS & CO	92,320.000	4,449,824.00
		EL PASO ELECTRIC CO	9,884.000	363,928.88
		ELDORADO RESORTS INC	3,259.000	29,396.18
		ELECTRICITE DE FRANCE SA	80,487.000	1,416,384.58
		ELECTRO RENT CORP	4,045.000	41,987.10
		ELECTRO SCIENTIFIC INDUSTRIES	3,680.000	17,075.20
		ELECTRO-SENSORS INC	224.000	829.02
		ELECTROLUX AB	161,366.000	4,540,616.30
		ELECTRONIC ARTS INC	85,717.000	5,807,326.75
		ELECTRONIC TELE-COMMUNICATIONS	1,662.000	33.41
		ELECTRONICS FOR IMAGING INC	6,723.000	290,971.44
		ELI LILLY & CO	99,531.000	8,329,749.39
		ELIZABETH ARDEN INC	2,936.000	34,321.84
		ELLIE MAE INC	3,793.000	252,500.01
		ELLINGTON RESIDENTIAL MORTGAGE	2,910.000	35,356.50

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ELXSI CORP	3,025.000	53,240.00
		EMAGIN CORP	6,943.000	16,316.05
		EMAK WORLDWIDE INC	1,137.000	0.00
		EMC CORP/MA	196,377.000	4,744,468.32
		EMC INSURANCE GROUP INC	3,132.000	72,693.72
		EMCOR GROUP INC	9,768.000	432,234.00
		EMCORE CORP	1,466.000	9,968.80
		EMERGENT BIOSOLUTIONS INC	9,269.000	264,073.81
		EMERSON ELECTRIC CO	78,242.000	3,455,949.14
		EMERSON RADIO CORP	6,016.000	7,339.52
		EMISPHERE TECHNOLOGIES INC	6,412.000	3,399.64
		EMPIRE DISTRICT ELECTRIC CO/TH	6,687.000	147,314.61
		EMPIRE RESORTS INC	188.000	791.48
		EMPIRE RESOURCES INC	617.000	2,264.39
		EMPIRE STATE REALTY TRUST INC	7,607.000	129,547.21
		EMPLOYERS HOLDINGS INC	6,937.000	154,625.73
		EMPRESA NACIONAL DE TELECOMUNI	77,517.000	730,182.00
		ENAGAS SA	19,124.000	546,914.37
		ENANTA PHARMACEUTICALS INC	1,273.000	46,006.22
		ENBRIDGE ENERGY MANAGEMENT LLC	282.000	6,705.96
		ENBRIDGE ENERGY PARTNERS LP	173,866.000	4,297,967.52
		ENBRIDGE INCOME FD HLDGS INC	8,752.000	204,454.87
		ENCANA CORPORATION	234,037.000	1,499,498.64
		ENCORE CAPITAL GROUP INC	3,849.000	142,413.00
		ENCORE WIRE CORP	4,921.000	160,769.07
		ENDEAVOUR INTERNATIONAL CORP	8,833.000	17.66
		ENDESA SA	69,451.000	1,460,564.94
		ENDO INTERNATIONAL PLC	21,247.000	1,471,992.16
		ENDOCYTE INC	3,901.000	17,866.58
		ENDOLOGIX INC	6,774.000	83,049.24
		ENDURANCE INTERNATIONAL GROUP	6,150.000	82,164.00
		ENDURANCE SPECIALTY HOLDINGS L	11,341.000	692,141.23
		ENER1 INC	8,865.000	0.00
		ENERGEN CORP	65,860.000	3,283,779.60
		ENERGY CONVERSION DEVICES INC	3,568.000	0.00
		ENERGY FOCUS INC	109.000	1,281.84
		ENERGY RECOVERY INC	7,252.000	15,519.28
		ENERGY TRANSFER EQUITY LP	271,609.000	5,652,183.29
		ENERGY XXI LTD	13,334.000	14,000.70

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ENERNOC INC	3,959.000	31,276.10
		ENERSYS	9,020.000	483,291.60
		ENGIE SA	261,698.000	4,218,218.47
		ENGLOBAL CORP	4,822.000	5,014.88
		ENHERENT CORP	9,218.000	3.69
		ENLINK MIDSTREAM LLC	37,956.000	693,835.68
		ENNIS INC	4,606.000	79,960.16
		ENOVA INTERNATIONAL INC	4,243.000	43,363.46
		ENPRO INDUSTRIES INC	2,964.000	116,099.88
		ENSCO PLC	24,053.000	338,666.24
		ENSIGN GROUP INC/THE	3,385.000	144,302.55
		ENSTAR GROUP LTD	1,490.000	223,500.00
		ENTEGRIS INC	29,290.000	386,335.10
		ENTELLUS MEDICAL INC	1,200.000	21,624.00
		ENTERCOM COMMUNICATIONS CORP	4,985.000	50,647.60
		ENERGY CORP	26,017.000	1,693,706.70
		ENTERPRISE BANCORP INC/MA	538.000	11,281.86
		ENTERPRISE FINANCIAL SERVICES	501.000	12,610.17
		ENTERPRISE PRODUCTS PARTNERS L	358,921.000	8,937,132.90
		ENTRADE INC COM	13,100.000	0.00
		ENTRAVISION COMMUNICATIONS COR	9,591.000	63,684.24
		ENTRPRIZE CORP	962.000	721.50
		ENVESTNET INC	3,284.000	98,421.48
		ENVIRONMENTAL TECHNOLOGIES INC	6,500.000	0.00
		ENVIRONMENTAL TECTONICS CORP	2,343.000	1,546.38
		ENVIT CAPITAL GROUP INC	290.000	0.03
		ENVIVA PARTNERS LP	9,892.000	123,650.00
		ENZO BIOCHEM INC	5,053.000	16,018.01
		ENZON PHARMACEUTICALS INC	10,765.000	10,442.05
		EOG RESOURCES INC	79,731.000	5,804,416.80
		EPAM SYSTEMS INC	5,346.000	398,383.92
		EPIQ SYSTEMS INC	7,653.000	98,876.76
		EPIRUS BIOPHARMACEUTICALS INC	80.000	353.60
		EPIX PHARMACEUTICALS INC	6,452.000	0.00
		EPIZYME INC	5,761.000	74,086.46
		EPL TECHNOLOGIES INC	19,700.000	0.00
		EPLUS INC	3,506.000	277,219.42
		EPR PROPERTIES	34,705.000	1,789,736.85
		EQT CORP	52,749.000	3,416,552.73

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		EQT GP HOLDINGS LP	18,884.000	429,422.16
		EQT MIDSTREAM PARTNERS LP	53,663.000	3,559,466.79
		EQUIFAX INC	12,065.000	1,172,476.70
		EQUIFIN INC	394.000	2.76
		EQUINIX INC	5,811.000	1,588,727.40
		EQUITY COMMONWEALTH	11,400.000	310,536.00
		EQUITY ONE INC	12,535.000	305,101.90
		EQUITY RESIDENTIAL	62,847.000	4,721,066.64
		ERA GROUP INC	2,425.000	36,302.25
		ERBA DIAGNOSTICS INC	3,427.000	6,785.46
		EROOMSYSTEM TECHNOLOGIES INC	3,225.000	274.13
		ERSTE GROUP BANK AG	110,695.000	3,205,231.84
		ESC CONCORD CAMERA CORP	3,480.000	0.00
		ESC GLOBIX CORPORATION	33,000.000	0.00
		ESCALADE INC	2,400.000	37,920.00
		ESCALERA RESOURCES CO	9,249.000	1,387.35
		ESCO TECHNOLOGIES INC	4,933.000	177,094.70
		ESCROW CDC LIQUIDATING TRUST	331.000	0.00
		ESCROW CHROMCRAFT REVINGTON	2,356.000	0.00
		ESPEY MANUFACTURING & ELECTRON	355.000	8,791.58
		ESPRIT HOLDINGS LTD	634,434.000	471,524.68
		ESSENDANT INC	11,513.000	373,366.59
		ESSEX PROPERTY TRUST INC	6,708.000	1,498,701.36
		ESTEE LAUDER COS INC/THE	23,044.000	1,859,189.92
		ESTERLINE TECHNOLOGIES CORP	4,864.000	349,672.96
		ESURE GROUP PLC	392,023.000	1,472,665.76
		ETHAN ALLEN INTERIORS INC	3,004.000	79,335.64
		EUROBANCSHARES INC	3,146.000	0.00
		EURONET WORLDWIDE INC	6,533.000	484,029.97
		EUOPRIS ASA	338,648.000	1,611,853.32
		EVANS & SUTHERLAND COMPUTER CO	4,156.000	3,324.80
		EVERBANK FINANCIAL CORP	6,590.000	127,187.00
		EVERCEL INC	2,662.000	2,821.72
		EVERCORE PARTNERS INC	4,831.000	242,709.44
		EVERGREEN ENERGY INC	1,552.000	2.48
		EVERGREEN SOLAR INC	8,573.000	0.00
		EVERI HOLDINGS INC	15,240.000	78,181.20
		EVERSOURCE ENERGY	32,360.000	1,638,063.20
		EVERTEC INC	4,250.000	76,797.50

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		EVINE LIVE INC	4,392.000	11,507.04
		EVOLUTION PETROLEUM CORP	1,055.000	5,855.25
		EVOLVING SYSTEMS INC	9,031.000	54,186.00
		EW SCRIPPS CO/THE	7,775.000	137,384.25
		EXACT SCIENCES CORP	14,343.000	258,030.57
		EXACTECH INC	4,708.000	82,060.44
		EXAMWORKS GROUP INC	5,183.000	151,550.92
		EXAR CORP	20,336.000	120,999.20
		EXELIXIS INC	19,833.000	111,263.13
		EXELON CORP	362,084.000	10,753,894.80
		EXLSERVICE HOLDINGS INC	3,304.000	122,016.72
		EXPEDIA INC	35,308.000	4,155,045.44
		EXPEDITORS INTERNATIONAL OF WA	19,300.000	908,065.00
		EXPERIAN PLC	531,579.000	8,519,114.29
		EXPONENT INC	10,334.000	460,483.04
		EXPRESS INC	13,914.000	248,643.18
		EXPRESS SCRIPTS HOLDING CO	105,944.000	8,577,226.24
		EXTERRAN HOLDINGS INC	8,569.000	154,242.00
		EXTREME NETWORKS INC	13,886.000	46,656.96
		EXXON MOBIL CORP	440,176.000	32,727,085.60
		EZCORP INC	6,241.000	38,506.97
		EZENIA! INC	5,456.000	327.36
		F5 NETWORKS INC	7,244.000	838,855.20
		FAB INDS INC COM	4,400.000	0.00
		FACEBOOK INC	278,598.000	25,045,960.20
		FACTORY 2-U STORES INC	5,731.000	16.05
		FAIR ISAAC CORP	7,458.000	630,201.00
		FAIRCHILD SEMICONDUCTOR INTERN	19,170.000	269,146.80
		FAIRPOINT COMMUNICATIONS INC	34,126.000	23,515.66
		FALCON PRODS INC	7,000.000	0.00
		FALCONSTOR SOFTWARE INC	7,036.000	14,001.64
		FAMOUS DAVE'S OF AMERICA INC	2,559.000	33,036.69
		FARMER BROTHERS CO	2,498.000	68,070.50
		FARMERS CAPITAL BANK CORP	2,686.000	66,747.10
		FARO TECHNOLOGIES INC	2,781.000	97,335.00
		FASTENAL CO	52,660.000	1,927,882.60
		FBL FINANCIAL GROUP INC	4,689.000	288,467.28
		FBR & CO	2,659.000	54,296.78
		FEDDERS CORP COM NEW	23,100.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FEDERAL AGRICULTURAL MORTGAGE	264.000	6,845.52
		FEDERAL MOGUL CORP COM	2,400.000	0.00
		FEDERAL SCREW WORKS	815.000	3,749.00
		FEDERAL SIGNAL CORP	12,329.000	169,030.59
		FEDERATED NATIONAL HOLDING CO	1,141.000	27,406.82
		FEDEX CORP	26,799.000	3,858,520.02
		FEI CO	7,276.000	531,439.04
		FELCOR LODGING TRUST INC	10,105.000	71,442.35
		FERRO CORP	13,285.000	145,470.75
		FFD FINANCIAL CORP	676.000	18,083.00
		FIBERCORE INC	7,424.000	4.45
		FIBERMARK INC COM	6,800.000	0.00
		FIDELITY & GUARANTY LIFE	1,400.000	34,356.00
		FIDELITY NATIONAL INFORMATION	28,729.000	1,927,141.32
		FIDELITY SOUTHERN CORP	2,915.000	61,623.10
		FIFTH THIRD BANCORP	81,954.000	1,549,750.14
		FIH MOBILE LTD	1,284,000.000	588,151.05
		FINANCIAL ENGINES INC	6,278.000	185,012.66
		FINANCIAL INSTITUTIONS INC	840.000	20,815.20
		FINISAR CORP	15,166.000	168,797.58
		FINISH LINE INC/THE	8,132.000	156,947.60
		FINLAY ENTERPRISES INC COM NEW	4,800.000	0.00
		FINMECCANICA SPA	67,489.000	842,994.13
		FINOVA GROUP INC COM	50,900.000	0.00
		FIRST ACCEPTANCE CORP	6,609.000	17,646.03
		FIRST AMERICAN FINANCIAL CORP	14,029.000	548,113.03
		FIRST BANCORP INC/ME	2,482.000	47,406.20
		FIRST BANCORP/PUERTO RICO	737.000	2,623.72
		FIRST BANCORP/SOUTHERN PINES N	2,671.000	45,407.00
		FIRST BUSEY CORP	1,470.000	29,208.90
		FIRST BUSINESS FINANCIAL SERVI	1,306.000	30,717.12
		FIRST CASH FINANCIAL SERVICES	4,725.000	189,283.50
		FIRST CITIZENS BANCSHARES INC/	1,853.000	418,778.00
		FIRST COMMONWEALTH FINANCIAL C	17,071.000	155,175.39
		FIRST COMMUNITY BANCSHARES INC	575.000	10,292.50
		FIRST DEFIANCE FINANCIAL CORP	4,489.000	164,117.84
		FIRST FINANCIAL BANCORP	12,811.000	244,433.88
		FIRST FINANCIAL BANKSHARES INC	12,527.000	398,108.06
		FIRST FINANCIAL CORP/IN	3,401.000	110,022.35

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FIRST HORIZON NATIONAL CORP	16.932	240.09
		FIRST HUMANICS G/O IL	5,000.000	0.00
		FIRST INDEPENDENCE CORP/KS	1,200.000	20,940.00
		FIRST INDUSTRIAL REALTY TRUST	16,648.000	348,775.60
		FIRST MARBLEHEAD CORP/THE	335.000	1,152.40
		FIRST MARINER BANCORP	4,813.000	72.20
		FIRST MERCHANTS CORP	7,302.000	191,458.44
		FIRST MIDWEST BANCORP INC/IL	15,526.000	272,326.04
		FIRST NBC BANK HOLDING CO	1,250.000	43,800.00
		FIRST OF LONG ISLAND CORP/THE	3,933.000	106,308.99
		FIRST PLACE FINANCIAL CORP/OH	5,949.000	0.44
		FIRST POTOMAC REALTY TRUST	9,005.000	99,055.00
		FIRST SECURITY GROUP INC/TN	140.000	348.60
		FIRST SOLAR INC	7,722.000	330,115.50
		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	13,604.10
		FIRST VIRTUAL COMMUNICATIONS INC COM NEW	2,780.000	0.00
		FIRSTENERGY CORP	43,102.000	1,349,523.62
		FIRSTMERIT CORP	24,260.000	428,674.20
		FISCHER IMAGING CORP	5,800.000	0.00
		FISERV INC	23,934.000	2,072,923.74
		FIVE BELOW INC	51,141.000	1,717,314.78
		FIVE OAKS INVESTMENT CORP	4,092.000	25,861.44
		FIVE PRIME THERAPEUTICS INC	2,550.000	39,244.50
		FIVE STAR QUALITY CARE INC	3,942.000	12,180.78
		FLAGSTAR BANCORP INC	103.000	2,117.68
		FLANIGAN'S ENTERPRISES INC	107.000	2,900.77
		FLEETMatics GROUP PLC	2,251.000	110,501.59
		FLEETWOOD ENTERPRISES INC COM	17,000.000	0.00
		FLEXION THERAPEUTICS INC	1,300.000	19,318.00
		FLEXSTEEL INDUSTRIES INC	657.000	20,531.25
		FLIR SYSTEMS INC	14,309.000	400,508.91
		FLOTEK INDUSTRIES INC	7,702.000	128,623.40
		FLOUR CITY INTL INC COM NEW	7,300.000	7.30
		FLOWSERVE CORP	13,607.000	559,791.98
		FLUIDIGM CORP	5,099.000	41,352.89
		FLUOR CORP	14,789.000	626,314.15
		FLUSHING FINANCIAL CORP	3,348.000	67,026.96

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FLYI INC COM	29,300.000	0.00
		FMC CORP	44,642.000	1,513,810.22
		FMC TECHNOLOGIES INC	23,413.000	725,803.00
		FNB CORP/PA	30,855.000	399,572.25
		FOAMEX INTL INC COM NEW	9,459.000	0.00
		FOCUS ENHANCEMENTS INC	19,974.000	0.00
		FOOT LOCKER INC	7,265.000	522,862.05
		FOOTBALL EQUITIES INC	5,500.000	0.55
		FOOTSTAR INC	18,000.000	0.00
		FORD MOTOR CO	424,716.000	5,763,396.12
		FORESTAR GROUP INC	4,482.000	58,938.30
		FORMFACTOR INC	6,813.000	46,192.14
		FORRESTER RESEARCH INC	3,231.000	101,582.64
		FORUM ENERGY TECHNOLOGIES INC	8,436.000	103,003.56
		FORWARD AIR CORP	4,409.000	182,929.41
		FOSSIL GROUP INC	4,224.000	236,037.12
		FOUNTAIN PWR BOAT INDS INC COM NEW	3,800.000	0.00
		FRANCESCA'S HOLDINGS CORP	4,272.000	52,246.56
		FRANKFORT TOWER INDUSTRIES INC COM ESCROW	61,300.000	0.00
		FRANKLIN COVEY CO	6,978.000	112,066.68
		FRANKLIN ELECTRIC CO INC	7,387.000	201,148.01
		FRANKLIN FINANCIAL NETWORK INC	1,250.000	27,950.00
		FRANKLIN RESOURCES INC	39,455.000	1,470,093.30
		FRANKLIN STREET PROPERTIES COR	33,035.000	355,126.25
		FRASERS CENTREPOINT TRUST	1,434,074.000	1,921,310.20
		FRED'S INC	4,429.000	52,483.65
		FREEPORT-MCMORAN INC	218,423.000	2,116,518.87
		FREIGHTCAR AMERICA INC	836.000	14,345.76
		FREQUENCY ELECTRONICS INC	3,548.000	36,828.24
		FRESENIUS MEDICAL CARE AG & CO	156,630.000	12,207,205.74
		FRESENIUS SE & CO KGAA	41,225.000	2,761,044.38
		FRESH CHOICE INC	6,600.000	0.00
		FRESH MARKET INC/THE	4,766.000	107,663.94
		FRIEDMAN INDUSTRIES INC	3,017.000	18,102.00
		FRIEDMANS INC CL A	10,900.000	0.00
		FRONTIER COMMUNICATIONS CORP	119,190.000	566,152.50
		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

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FRP HOLDINGS INC	3,843.000	115,828.02
		FTD COS INC	2,823.000	84,125.40
		FTI CONSULTING INC	5,705.000	236,814.55
		FUBON FINANCIAL HOLDING CO LTD	1,718,000.000	2,676,589.50
		FUEL SYSTEMS SOLUTIONS INC	5,534.000	26,729.22
		FUEL TECH INC	2,912.000	5,561.92
		FUELCELL ENERGY INC	6,801.000	4,997.38
		FUJITSU LTD	96,000.000	415,613.92
		FUJITSU NPV	262,000.000	1,134,279.66
		FULTON FINANCIAL CORP	25,246.000	305,476.60
		FUQI INTERNATIONAL INC	2,793.000	0.00
		FURIEX PHARMACEUTICALS INC CONTRA	2,468.000	0.00
		FURMANITE CORP	17,014.000	103,445.12
		FUTUREFUEL CORP	2,728.000	26,952.64
		FVNB CORP COM	3,600.000	0.00
		FX ENERGY INC	6,627.000	6,295.65
		G&K SERVICES INC	3,621.000	241,231.02
		G-III APPAREL GROUP LTD	5,878.000	362,437.48
		GA EXPRESS INC	1,881.000	0.19
		GABS 114A AELTUS CBO	8,180.000	0.00
		GAIAM INC	1,286.000	7,908.90
		GAINSCO INC	435.000	5,829.00
		GALENA BIOPHARMA INC	306.000	483.48
		GAM HOLDING AG	160,589.000	2,818,648.40
		GAMCO INVESTORS INC	3,055.000	167,719.50
		GAMESTOP CORP	10,889.000	448,735.69
		GAMETECH INTERNATIONAL INC	4,418.000	20.59
		GAMING PARTNERS INTERNATIONAL	224.000	2,235.52
		GAP INC/THE	24,271.000	691,723.50
		GARGOYLES INC	187.000	0.00
		GARMIN LTD	12,078.000	433,358.64
		GAS NATURAL INC	2,697.000	24,111.18
		GASTAR EXPLORATION INC	3,378.000	3,884.70
		GAZPROM PAO ADR	160,534.000	651,768.04
		GEA GROUP AG	233,000.000	8,852,035.52
		GENERAC HOLDINGS INC	9,417.000	283,357.53
		GENERAL BEARING CORP ESCROW	2,162.000	0.00
		GENERAL CABLE CORP	7,538.000	89,702.20
		GENERAL COMMUNICATION INC	8,184.000	141,255.84

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GENERAL DATACOMM INDUSTRIES IN	1,255.000	50.20
		GENERAL DYNAMICS CORP	53,652.000	7,401,293.40
		GENERAL ELECTRIC CO	1,254,126.000	31,629,057.72
		GENERAL GROWTH PROPERTIES INC	59,639.000	1,548,824.83
		GENERAL MILLS INC	107,388.000	6,027,688.44
		GENERAL MOLY INC	5,187.000	1,498.01
		GENERAL MOTORS CO	203,487.000	6,108,679.74
		GENERAL STEEL HOLDINGS INC	5,723.000	3,706.21
		GENESCO INC	3,551.000	202,655.57
		GENESIS ENERGY LP	50,566.000	1,938,700.44
		GENESIS HEALTHCARE INC	3,485.000	21,363.05
		GENESIS WORLDWIDE INC	6,900.000	0.00
		GENMARK DIAGNOSTICS INC	4,219.000	33,203.53
		GENOMIC HEALTH INC	6,269.000	132,652.04
		GENTHERM INC	6,045.000	271,541.40
		GENUINE PARTS CO	15,467.000	1,282,059.63
		GENVEC INC	660.000	1,524.60
		GENWORTH FINANCIAL INC	50,751.000	234,469.62
		GEO GROUP INC/THE	61,415.000	1,826,482.10
		GEOGLOBAL RESOURCES INC	2,056.000	45.23
		GEOMET INC	8,674.000	47.71
		GEOPETRO RESOURCES CO	1,269.000	21.57
		GEOSPACE TECHNOLOGIES CORP	2,901.000	40,062.81
		GERBER SCIENTIFIC INC COM ESCROW	6,368.000	0.00
		GERDAU SA ADR	45,210.000	61,937.70
		GERMAN AMERICAN BANCORP INC	866.000	25,347.82
		GERON CORP	9,065.000	25,019.40
		GETINGE AB	37,510.000	833,649.97
		GETTY REALTY CORP	5,458.000	86,236.40
		GFI GROUP INC	13,726.000	82,493.26
		GIBRALTAR INDUSTRIES INC	3,680.000	67,528.00
		GIGA-TRONICS INC	1,580.000	1,437.80
		GILEAD SCIENCES INC	173,738.000	17,059,334.22
		GLACIER BANCORP INC	11,534.000	304,382.26
		GLACIER WATER SERVICES INC	366.000	5,127.66
		GLADSTONE COMMERCIAL CORP	4,773.000	67,347.03
		GLAXOSMITHKLINE PLC	158,330.000	3,036,252.45
		GLEACHER & CO INC	482.000	3,615.00
		GLOBAL INDEMNITY PLC	965.000	25,254.05

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GLOBAL SOURCES LTD	2,603.000	21,630.93
		GLOBAL TECHNOLOGIES LTD	4,068.000	0.41
		GLOBALSTAR INC	52,902.000	83,056.14
		GLOBE SPECIALTY METALS INC	10,771.000	130,652.23
		GLOBUS MEDICAL INC	184,771.000	3,817,368.86
		GLOWPOINT INC	1,539.000	861.84
		GN STORE NORD A/S	480,000.000	8,611,379.20
		GOLAR LNG LTD	12,212.000	340,470.56
		GOLDEN ENTERPRISES INC	10,480.000	42,548.80
		GOLDEN OCEAN GROUP LTD	2,706.000	6,656.76
		GOLDFIELD CORP/THE	2,686.000	4,485.62
		GOLDMAN SACHS GROUP INC/THE	41,074.000	7,137,018.24
		GOODRICH PETROLEUM CORP	2,952.000	1,712.16
		GOODYEAR TIRE & RUBBER CO/THE	27,486.000	806,164.38
		GOOGLE INC	72,949.000	45,471,055.18
		GORMAN-RUPP CO/THE	7,202.000	172,631.94
		GOVERNMENT PROPERTIES INCOME T	8,672.000	138,752.00
		GP STRATEGIES CORP	2,137.000	48,766.34
		GRAHAM CORP	3,946.000	69,646.90
		GRAMERCY PROPERTY TRUST INC	6,514.000	135,295.78
		GRAN TIERRA ENERGY INC	45,151.000	96,171.63
		GRAND CANYON EDUCATION INC	7,019.000	266,651.81
		GRANITE BROADCASTING CORP	70.000	0.01
		GRANITE CONSTRUCTION INC	4,969.000	147,430.23
		GRAPHIC PACKAGING HOLDING CO	56,249.000	719,424.71
		GRAY TELEVISION INC	6,442.000	79,324.22
		GREAT AMERICAN BANCORP INC	144.000	1,440.00
		GREAT LAKES DREDGE & DOCK CORP	14,627.000	73,720.08
		GREAT SOUTHERN BANCORP INC	2,480.000	107,384.00
		GREAT WALL MOTOR CO LTD	1,474,500.000	1,628,598.53
		GREATBATCH INC	4,063.000	229,234.46
		GREATER ATLANTIC FINANCIAL COR	1,312.000	0.00
		GREEN BRICK PARTNERS INC	188.000	2,036.04
		GREEN PLAINS INC	3,401.000	66,183.46
		GREENBRIER COS INC/THE	5,943.000	190,829.73
		GREENHILL & CO INC	4,019.000	114,420.93
		GREENHUNTER RESOURCES INC	1,231.000	369.30
		GREENLIGHT CAPITAL RE LTD	3,696.000	82,346.88
		GREIF INC	3,937.000	125,629.67

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GRIFFIN INDUSTRIAL REALTY INC	760.000	18,794.80
		GRIFFON CORP	10,987.000	173,264.99
		GROUP 1 AUTOMOTIVE INC	2,877.000	244,976.55
		GRUBHUB INC	4,100.000	99,794.00
		GRUPO AEROPORTUARIO DEL CENTRO ADR	18,906.000	749,811.96
		GSE SYSTEMS INC	3,099.000	4,462.56
		GSV INC	770.000	7.70
		GT ADVANCED TECHNOLOGIES INC	8,807.000	3,487.57
		GTX INC	16,768.000	12,743.68
		GUANGZHOU AUTOMOBILE GROUP CO	1,538,000.000	1,252,221.60
		GUARANTY BANCORP	1,106.000	18,215.82
		GUESS? INC	10,571.000	225,796.56
		GUIDED THERAPEUTICS INC	1,862.000	86.58
		GUIDEWIRE SOFTWARE INC	11,211.000	589,474.38
		GULF ISLAND FABRICATION INC	2,372.000	24,977.16
		GULFMARK OFFSHORE INC	8,251.000	50,413.61
		GYRODYNE CO AMER INC	7,623.000	0.00
		GYRODYNE CO OF AMERICA INC 2	5,248.000	0.00
		GYRODYNE LLC	318.074	8,921.98
		GYRODYNE SPECIAL DIST LLC	1,182.000	3,333.24
		H&E EQUIPMENT SERVICES INC	2,304.000	38,522.88
		H&R BLOCK INC	28,189.000	1,020,441.80
		HACKETT GROUP INC/THE	8,707.000	119,721.25
		HAEMONETICS CORP	7,287.000	235,515.84
		HAFSLUND ASA	3,085.000	20,614.89
		HALCON RESOURCES CORP	35,707.000	18,924.71
		HALLADOR ENERGY CO	2,855.000	19,842.25
		HALLIBURTON CO	87,209.000	3,082,838.15
		HALLMARK FINANCIAL SERVICES IN	1,210.000	13,902.90
		HALOZYME THERAPEUTICS INC	14,693.000	197,326.99
		HALYARD HEALTH INC	3,100.000	88,164.00
		HAMPSHIRE GROUP LTD	2,587.000	258.70
		HANCOCK FABRICS INC	3,981.000	1,393.35
		HANCOCK HOLDING CO	11,849.000	320,515.45
		HANDLEMAN CO DEL COM	6,680.000	0.00
		HANDY & HARMAN LTD	690.000	16,546.20
		HANESBRANDS INC	41,065.000	1,188,421.10
		HANGER INC	6,395.000	87,227.80
		HANMI FINANCIAL CORP	527.000	13,280.40

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HANOVER INSURANCE GROUP INC/TH	6,463.000	502,175.10
		HANSEN MEDICAL INC	208.000	782.08
		HARBOR DIVERSIFIED INC	1,094.000	65.64
		HARBOURTON CAPITAL GROUP INC	233.000	4.66
		HARDINGE INC	3,091.000	28,375.38
		HARLEY-DAVIDSON INC	21,015.000	1,153,723.50
		HARMAN INTERNATIONAL INDUSTRIE	7,262.000	697,079.38
		HARMONIC INC	10,279.000	59,618.20
		HARRIS & HARRIS GROUP INC	2,009.000	4,299.26
		HARRIS CORP	49,908.000	3,650,770.20
		HARSCO CORP	12,384.000	112,322.88
		HARTE-HANKS INC	7,443.000	26,273.79
		HARTFORD FINANCIAL SERVICES GR	244,451.000	11,190,966.78
		HARVARD APPARATUS REGENERATIVE	1,384.000	1,175.02
		HARVARD BIOSCIENCE INC	11,047.000	41,757.66
		HARVEST NATURAL RESOURCES INC	6,874.000	9,554.86
		HASBRO INC	35,369.000	2,551,519.66
		HASTINGS MANUFACTURING CO	262.000	0.16
		HATTERAS FINANCIAL CORP	9,763.000	147,909.45
		HAUPPAUGE DIGITAL INC	3,900.000	214.50
		HAVERTY FURNITURE COS INC	2,817.000	66,143.16
		HAWAIIAN HOLDINGS INC	8,405.000	207,435.40
		HAWAIIAN TELCOM HOLDCO INC	1,150.000	23,897.00
		HAWKINS INC	3,278.000	126,203.00
		HAYDEN HALL INC	1.000	0.00
		HAYNES INTERNATIONAL INC	2,380.000	90,059.20
		HB FULLER CO	9,903.000	336,107.82
		HC2 HOLDINGS INC	340.000	2,380.00
		HCA HOLDINGS INC	75,519.000	5,842,149.84
		HCP INC	47,197.000	1,758,088.25
		HD SUPPLY HOLDINGS INC	63,070.000	1,805,063.40
		HEADWATERS INC	10,532.000	198,001.60
		HEALTHCARE REALTY TRUST INC	14,137.000	351,304.45
		HEALTHCARE SERVICES GROUP INC	12,307.000	414,745.90
		HEALTH EQUITY INC	3,950.000	116,722.50
		HEALTHSOUTH CORP	15,877.000	609,200.49
		HEALTHSTREAM INC	3,521.000	76,793.01
		HEALTHWAREHOUSE.COM INC	409.000	41.92
		HEALTHWATCH INC COM PAR \$0.05	2,100.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HEALTHWAYS INC	5,971.000	66,397.52
		HEARTLAND EXPRESS INC	14,601.000	291,143.94
		HEARTLAND FINANCIAL USA INC	938.000	34,040.02
		HEARTLAND PAYMENT SYSTEMS INC	8,837.000	556,819.37
		HEARTWARE INTERNATIONAL INC	2,993.000	156,563.83
		HEARUSA INC ESCROW	507.000	0.00
		HECLA MINING CO	38,225.000	75,303.25
		HEDGEPATH PHARMACEUTICALS INC	1,225.000	147.00
		HEI INC	1,444.000	0.87
		HEICO CORP	10,599.000	518,079.12
		HEIDRICK & STRUGGLES INTERNATI	1,782.000	34,659.90
		HELEN OF TROY LTD	5,024.000	448,643.20
		HELICOS BIOSCIENCES CORP	297.000	0.59
		HELIOS & MATHESON ANALYTICS IN	175.000	374.50
		HELIX ENERGY SOLUTIONS GROUP I	16,756.000	80,261.24
		HELM CAP GROUP INC COM	600.000	0.00
		HELMERICH & PAYNE INC	10,994.000	519,576.44
		HEMACARE CORP	437.000	170.43
		HEMISPHERX BIOPHARMA INC	6,255.000	1,066.48
		HENRY SCHEIN INC	8,508.000	1,129,181.76
		HERCULES OFFSHORE INC	14,230.000	839.57
		HERITAGE COMMERCE CORP	1,993.000	22,600.62
		HERITAGE FINANCIAL CORP/WA	4,289.000	80,718.98
		HERMAN MILLER INC	6,772.000	195,304.48
		HERON THERAPEUTICS INC	2,389.000	58,291.60
		HERSHA HOSPITALITY TRUST	6,388.000	144,752.08
		HERSHEY CO/THE	14,902.000	1,369,195.76
		HERTZ GLOBAL HOLDINGS INC	119,250.000	1,995,052.50
		HESKA CORP	2,747.000	83,728.56
		HESS CORP	121,237.000	6,069,124.22
		HEWLETT-PACKARD CO	184,306.000	4,720,076.66
		HF FINANCIAL CORP	1,794.000	29,116.62
		HFF INC	1,321.000	44,596.96
		HHGREGG INC	6,709.000	32,672.83
		HIBBETT SPORTS INC	4,043.000	141,545.43
		HIGHWOODS PROPERTIES INC	13,359.000	517,661.25
		HIKMA PHARMACEUTICALS PLC	245,000.000	8,461,393.50
		HILL INTERNATIONAL INC	5,108.000	16,754.24
		HILL-ROM HOLDINGS INC	9,512.000	494,528.88

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HILLENBRAND INC	7,241.000	188,338.41
		HILLTOP HOLDINGS INC	10,790.000	213,749.90
		HINES HORTICULTURE INC COM	21,200.000	0.00
		HINGHAM INSTITUTION FOR SAVING	146.000	16,940.38
		HISPANIC EXPRESS INC	200.000	70.00
		HK ELECTRIC INVESTMENTS & HK E	2,138,452.000	1,523,119.86
		HKBN LTD	1,619,926.000	1,868,650.97
		HKN INC	44.000	1,628.00
		HMN FINANCIAL INC	1,557.000	18,154.62
		HMS HOLDINGS CORP	13,557.000	118,894.89
		HNI CORP	8,529.000	365,894.10
		HOLLYSYS AUTOMATION TECHNOLOGI	5,652.000	98,796.96
		HOLLYWOOD MEDIA CORP	3,839.000	2,610.52
		HOLOGIC INC	79,395.000	3,106,726.35
		HOLOGRAPHIC STORAGE LTD	43.000	4.30
		HOME BANCSHARES INC/AR	8,989.000	364,054.50
		HOME CAPITAL GROUP INC	104,960.000	2,507,547.40
		HOME DEPOT INC/THE	179,586.000	20,740,387.14
		HOME LOAN SERVICING SOLUTIONS	10,316.000	7,169.62
		HOME RETAIL GROUP PLC	574,497.000	1,183,498.29
		HOMEAWAY INC	9,650.000	256,111.00
		HOMEBANC CORP GA COM	25,900.000	0.00
		HOMESTREET INC	561.000	12,959.10
		HONDA MOTOR CO LTD	24,900.000	735,783.43
		HONDA MOTOR CO NPV	68,100.000	2,012,323.35
		HONEYWELL INTERNATIONAL INC	79,762.000	7,552,663.78
		HOOPER HOLMES INC	12,323.000	1,392.50
		HOPEWELL HIGHWAY INFRASTRUCTUR	4,573,896.000	2,278,080.61
		HOPFED BANCORP INC	1,685.000	20,135.75
		HORACE MANN EDUCATORS CORP	9,407.000	312,500.54
		HORIZON BANCORP/IN	1,254.000	29,782.50
		HORMEL FOODS CORP	13,751.000	870,575.81
		HORNBECK OFFSHORE SERVICES INC	5,469.000	73,995.57
		HORSEHEAD HOLDING CORP	7,174.000	21,808.96
		HOST HOTELS & RESORTS INC	76,637.000	1,211,630.97
		HOUGHTON MIFFLIN HARCOURT CO	18,991.000	385,707.21
		HOUSTON AMERICAN ENERGY CORP	3,012.000	542.16
		HOUSTON WIRE & CABLE CO	863.000	5,471.42
		HOVNIANIAN ENTERPRISES INC	7,375.000	13,053.75

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HRG GROUP INC	4,021.000	47,166.33
		HSBC HOLDINGS PLC	355,994.000	2,689,199.40
		HSN INC	12,076.000	691,230.24
		HUANENG POWER INTERNATIONAL IN	2,668,000.000	2,867,651.19
		HUDSON CITY BANCORP INC	49,164.000	499,997.88
		HUDSON GLOBAL INC	643.000	1,601.07
		HUDSON PACIFIC PROPERTIES INC	4,716.000	135,773.64
		HUFFY CORP COM	5,000.000	0.00
		HUMANA INC	15,115.000	2,705,585.00
		HUNTINGTON BANCSHARES INC/OH	81,936.000	868,521.60
		HURCO COS INC	1,536.000	40,304.64
		HURON CONSULTING GROUP INC	3,382.000	211,476.46
		HUSKY ENERGY INC	50,407.000	782,404.47
		HUTCHINSON TECHNOLOGY INC	3,405.000	5,448.00
		HUTCHISON PORT HOLDINGS TRUST	3,547,388.000	1,951,063.40
		HUTTIG BUILDING PRODUCTS INC	2,331.000	7,319.34
		HYBRID ENERGY HOLDINGS INC	141.000	0.01
		HYPERDYNAMICS CORP	459.000	367.20
		HYPERFEED TECHNOLOGIES INC	206.000	1.03
		HYSTER-YALE MATERIALS HANDLING	1,613.000	93,279.79
		HYUNDAI MOBIS CO LTD	5,682.000	1,109,746.55
		IAC/INTERACTIVECORP	16,700.000	1,090,009.00
		IBERIABANK CORP	4,627.000	269,337.67
		ICAD INC	1,373.000	4,668.20
		ICF INTERNATIONAL INC	1,668.000	50,690.52
		ICICI BANK LTD ADR	535,957.000	4,491,319.66
		ICONIX BRAND GROUP INC	10,074.000	136,200.48
		ICTC GROUP INC	1.000	19.95
		ICU MEDICAL INC	1,722.000	188,559.00
		ID SYSTEMS INC	2,263.000	7,264.23
		IDACORP INC	8,409.000	544,146.39
		IDENTIV INC	411.000	1,434.39
		IDERA PHARMACEUTICALS INC	11,370.000	38,089.50
		IDNA INC	2,887.000	0.00
		IDT CORP	5,962.000	85,256.60
		IEC ELECTRONICS CORP	3,326.000	13,037.92
		IENTERTAINMENT NETWORK INC	831.000	33.24
		IGI LABORATORIES INC	657.000	4,296.78
		IGNYTA INC	1,300.000	11,414.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		IGO CORPORATIONS	26,400.000	0.00
		II-VI INC	10,699.000	172,039.92
		IKANOS COMMUNICATIONS INC	472.000	1,298.00
		ILIAD SA	10,730.000	2,161,913.93
		ILLINOIS TOOL WORKS INC	33,617.000	2,767,015.27
		IMAGEWARE SYSTEMS INC	1,281.000	1,934.31
		IMAGINON INC	667.000	0.07
		IMATION CORP	9,196.000	19,587.48
		IMAX CORP	5,300.000	179,087.00
		IMMERSION CORP	3,344.000	37,553.12
		IMMUNE DESIGN CORP	1,150.000	14,030.00
		IMMUNE PHARMACEUTICALS INC	10.000	11.50
		IMMUNOGEN INC	14,977.000	143,779.20
		IMMUNOMEDICS INC	12,908.000	22,201.76
		IMPAC MORTGAGE HOLDINGS INC	681.000	11,127.54
		IMPATH INC COM	18,800.000	18,800.00
		IMPAX LABORATORIES INC	15,856.000	558,289.76
		IMPERVA INC	5,327.000	348,811.96
		INC RESEARCH HOLDINGS INC	1,050.000	42,000.00
		INCOMNET INC	300.000	0.00
		INCYTE CORP	18,900.000	2,085,237.00
		INDEPENDENCE HOLDING CO	3,228.000	41,834.88
		INDEPENDENCE REALTY TRUST INC	137,161.000	988,930.81
		INDEPENDENT BANK CORP/MI	185.000	2,730.60
		INDEPENDENT BANK CORP/ROCKLAND	6,666.000	307,302.60
		INDIA CEMENTS LTD/THE	425,652.000	506,450.66
		INDIA CEMENTS LTD/THE GDR	247,160.000	588,141.93
		INDUSTRIAL & COMMERCIAL BANK O	2,458,000.000	1,414,530.24
		INDYMAC BANCORP INC	25,800.000	0.00
		INFINERA CORP	18,385.000	359,610.60
		INFINITY ENERGY RESOURCES INC	2,037.000	132.41
		INFINITY PHARMACEUTICALS INC	10,324.000	87,237.80
		INFINITY PROPERTY & CASUALTY C	2,455.000	197,725.70
		INFORMA PLC	948,930.000	8,070,954.51
		INFRATIL LTD	740,423.000	1,449,364.69
		ING GROEP NV	778,351.000	10,990,753.94
		INGERSOLL-RAND PLC	27,074.000	1,374,546.98
		INGLES MARKETS INC	9,649.000	461,511.67
		INGREDION INC	8,500.000	742,135.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		INLAND REAL ESTATE CORP	263,524.000	2,134,544.40
		INNERWORKINGS INC	876.000	5,475.00
		INNODATA INC	5,036.000	11,733.88
		INNOPHOS HOLDINGS INC	8,107.000	321,361.48
		INNOSPEC INC	3,343.000	155,482.93
		INNOVATIVE SOLUTIONS & SUPPORT	3,306.000	8,959.26
		INNOVEX INC/MN	8,343.000	31.37
		INNVEST REIT TRUST UNIT	107,583.000	399,614.63
		INOGEN INC	1,200.000	58,260.00
		INOVIO PHARMACEUTICALS INC	9,851.000	56,938.78
		INPLAY TECHNOLOGIES INC COM	6,200.000	0.00
		INSIGHT ENTERPRISES INC	5,777.000	149,335.45
		INSIGNIA SYSTEMS INC	2,476.000	6,264.28
		INSITE VISION INC	6,462.000	2,204.19
		INSMED INC	10,357.000	192,329.49
		INSPERITY INC	4,783.000	210,117.19
		INSTEEL INDUSTRIES INC	4,371.000	70,285.68
		INSTITUTIONAL FINANCIAL MARKET	376.000	564.00
		INSULET CORP	9,462.000	245,160.42
		INSYS THERAPEUTICS INC	2,000.000	56,920.00
		INTEGRA BANK CORP	2,671.000	0.25
		INTEGRA LIFESCIENCES HOLDINGS	3,529.000	210,151.95
		INTEGRAL VISION INC	4,289.000	6.86
		INTEGRATED DEVICE TECHNOLOGY I	124,839.000	2,534,231.70
		INTEGRATED ELECTRICAL SERVICES	280.000	2,161.60
		INTEGRATED SILICON SOLUTION IN	4,411.000	94,792.39
		INTEL CORP	675,212.000	20,350,889.68
		INTELIQUENT INC	3,970.000	88,650.10
		INTELLICHECK MOBILISA INC	176.000	160.16
		INTER PARFUMS INC	4,245.000	105,318.45
		INTERACTIVE INTELLIGENCE GROUP	3,930.000	116,760.30
		INTERCONTINENTAL EXCHANGE INC	11,273.000	2,649,042.27
		INTERDIGITAL INC/PA	6,937.000	351,012.20
		INTEREP NATIONAL RADIO SALES I	3,193.000	0.32
		INTERFACE INC	9,284.000	208,332.96
		INTERLINK ELECTRONICS INC	629.000	5,440.85
		INTERMET CORP	20,500.000	0.00
		INTERNAP CORP	6,360.000	38,986.80
		INTERNATIONAL BANCSHARES CORP	8,579.000	214,732.37

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		INTERNATIONAL BUSINESS MACHINE	91,945.000	13,329,266.65
		INTERNATIONAL CONSOLIDATED AIR	786,190.000	7,002,382.06
		INTERNATIONAL FLAVORS & FRAGRA	8,223.000	849,106.98
		INTERNATIONAL ISOTOPES INC	831.000	58.17
		INTERNATIONAL PAPER CO	138,597.000	5,237,580.63
		INTERNATIONAL SHIPHOLDING CORP	3,160.000	12,102.80
		INTERNATIONAL SPEEDWAY CORP	4,181.000	132,621.32
		INTERNET AMERICA INC	2,581.000	80.01
		INTERPHASE CORP	1,377.000	234.09
		INTERPLAY ENTERTAINMENT CORP	12,923.000	206.77
		INTERPUBLIC GROUP OF COS INC/T	41,872.000	801,011.36
		INTERSECT ENT INC	1,504.000	35,193.60
		INTERSIL CORP	19,153.000	224,090.10
		INTERVAL LEISURE GROUP INC	11,143.000	204,585.48
		INTERVISUAL BOOKS INC	5,600.000	5.60
		INTESA SANPAOLO SPA	4,952,095.000	17,445,661.20
		INTEST CORP	1,660.000	7,005.20
		INTEVAC INC	2,448.000	11,260.80
		INTL. FCSTONE INC	3,648.000	90,069.12
		INTRA-CELLULAR THERAPIES INC	1,900.000	76,076.00
		INTREPID POTASH INC	8,171.000	45,267.34
		INTRICON CORP	2,607.000	21,116.70
		INTRUSION INC	1,848.000	3,104.64
		INTUIT INC	28,293.000	2,511,003.75
		INTUITIVE SURGICAL INC	3,777.000	1,735,833.66
		INUVO INC	1,228.000	3,561.20
		INVACARE CORP	9,663.000	139,823.61
		INVENSENSE INC	8,528.000	79,225.12
		INVERSIONES AGUAS METROPOLITAN	473,683.000	653,068.17
		INVESCO LTD	173,201.000	5,409,067.23
		INVESCO MORTGAGE CAPITAL INC	20,506.000	250,993.44
		INVESTMENT TECHNOLOGY GROUP IN	5,778.000	77,078.52
		INVESTORS BANCORP INC	61,592.000	760,045.28
		INVESTORS REAL ESTATE TRUST	14,884.000	115,202.16
		INVESTORS TITLE CO	897.000	64,135.50
		INVIVO THERAPEUTICS HOLDINGS C	2,279.000	19,644.98
		ION GEOPHYSICAL CORP	27,109.000	10,572.51
		IPASS INC	7,205.000	6,988.85
		IPC HEALTHCARE INC	4,965.000	385,730.85

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		IRADIMED CORP	1,250.000	30,450.00
		IRIDEX CORP	2,567.000	19,817.24
		IRIDIUM COMMUNICATIONS INC	5,780.000	35,547.00
		IROBOT CORP	4,375.000	127,487.50
		IRON MOUNTAIN INC	57,465.000	1,782,564.30
		ISHARES CORE S&P MIDCAP ETF	2,168,611.000	296,253,948.71
		ISHARES MSCI ACWI EX US ETF	59,370.000	2,318,398.50
		ISLE OF CAPRI CASINOS INC	7,801.000	136,049.44
		ISRAEL DISCOUNT BANK LTD	1,401,561.000	2,558,940.63
		ISTAR INC	7,120.000	89,569.60
		ITERIS INC	3,358.000	8,260.68
		ITRON INC	7,058.000	225,220.78
		ITT CORP	119,380.000	3,990,873.40
		ITT EDUCATIONAL SERVICES INC	3,773.000	12,941.39
		ITUS CORP	1,696.000	7,801.60
		ITV PLC	2,700,000.000	10,060,969.50
		ITZYOURMALL INC	17.000	0.00
		IXIA	23,366.000	338,573.34
		IXYS CORP	6,087.000	67,930.92
		J SAINSBURY PLC	788,200.000	3,116,146.73
		J&J SNACK FOODS CORP	4,065.000	462,027.90
		J2 GLOBAL INC	16,746.000	1,186,454.10
		JACK IN THE BOX INC	11,544.000	889,349.76
		JACLYN INC	337.000	1,371.59
		JACO ELECTRONICS INC	1,562.000	78.10
		JACOBS ENGINEERING GROUP INC	12,631.000	472,778.33
		JAKKS PACIFIC INC	9,120.000	77,702.40
		JAMES HARDIE INDUSTRIES PLC	358,130.000	4,285,505.34
		JAMES RIVER COAL CO	5,152.000	134.47
		JANUS CAPITAL GROUP INC	22,012.000	299,363.20
		JAPAN AIRLINES CO LTD	101,000.000	3,554,586.15
		JAPAN TOBACCO INC	169,700.000	5,235,599.01
		JARDEN CORP	67,450.000	3,296,956.00
		JAVELIN MORTGAGE INVESTMENT CO	3,638.000	21,937.14
		JAZZ PHARMACEUTICALS PLC	24,171.000	3,210,150.51
		JB HUNT TRANSPORT SERVICES INC	9,371.000	669,089.40
		JER INVESTORS TRUST INC	786.000	25.15
		JIANGSU EXPRESSWAY CO LTD	264,240.000	336,520.26
		JM SMUCKER CO/THE	33,490.000	3,820,874.10

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		JOE'S JEANS INC	1,337.000	481.32
		JOHN B SANFILIPPO & SON INC	784.000	40,187.84
		JOHN BEAN TECHNOLOGIES CORP	4,666.000	178,474.50
		JOHN LAING INFRASTRUCTURE	439,329.000	767,956.53
		JOHN WOOD GROUP PLC	253,700.000	2,363,396.26
		JOHNSON & JOHNSON	323,329.000	30,182,762.15
		JOHNSON CONTROLS INC	66,734.000	2,760,118.24
		JOHNSON OUTDOORS INC	2,069.000	43,655.90
		JOURNAL MEDIA GROUP INC	1,536.000	11,520.00
		JOURNAL REGISTER CO COM	18,400.000	0.00
		JOY GLOBAL INC	9,943.000	148,448.99
		JPMORGAN CHASE & CO	519,559.000	31,677,512.23
		JUNIPER NETWORKS INC	34,124.000	877,328.04
		JUNIPER PHARMACEUTICALS INC	747.000	8,799.66
		K12 INC	3,085.000	38,377.40
		KA WANG HOLDING INC	2.000	0.42
		KADANT INC	2,316.000	90,347.16
		KAISER ALUMINUM CORP	2,620.000	210,255.00
		KAMAN CORP	4,164.000	149,279.40
		KANSAS CITY LIFE INSURANCE CO	1,703.000	80,023.97
		KANSAS CITY SOUTHERN	11,260.000	1,023,308.80
		KAPSTONE PAPER AND PACKAGING C	13,358.000	220,540.58
		KAR AUCTION SERVICES INC	75,245.000	2,671,197.50
		KARYOPHARM THERAPEUTICS INC	2,042.000	21,502.26
		KATY INDUSTRIES INC	5,499.000	16,551.99
		KB FINANCIAL GROUP INC	66,557.000	1,979,358.39
		KB HOME	10,256.000	138,968.80
		KBC GROEP NV	145,000.000	9,123,836.81
		KBR INC	300,780.000	5,010,994.80
		KDDI CORP	260,200.000	5,794,292.29
		KEARNY FINANCIAL CORP/MD	11,398.000	130,735.06
		KELLOGG CO	25,974.000	1,728,569.70
		KELLY SERVICES INC	84,103.000	1,189,216.42
		KEMET CORP	3,326.000	6,119.84
		KEMPER CORP	6,504.000	230,046.48
		KENNEDY-WILSON HOLDINGS INC	9,112.000	202,013.04
		KEPPEL DC REIT	862,843.000	618,960.45
		KEPPEL INFRASTRUCTURE TRUST	8,951,351.000	3,305,056.11
		KERRY GROUP PLC	71,928.000	5,391,448.65

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		KERYX BIOPHARMACEUTICALS INC	5,436.000	19,134.72
		KEURIG GREEN MOUNTAIN INC	12,260.000	639,236.40
		KEWAUNEE SCIENTIFIC CORP	538.000	8,796.30
		KEY ENERGY SERVICES INC	21,021.000	9,879.87
		KEY TECHNOLOGY INC	1,142.000	13,772.52
		KEY TRONIC CORP	8,083.000	80,991.66
		KEYCORP	85,792.000	1,116,153.92
		KEYENCE CORP	4,600.000	2,043,334.91
		KEYENCE CORP NPV	12,500.000	5,552,540.53
		KEYSTONE CONS INDS INC	5,800.000	0.00
		KFORCE INC	7,893.000	207,428.04
		KID BRANDS INC	2,768.000	6.92
		KILLAM PROPERTIES INC NEW	180,064.000	1,336,344.30
		KIMBALL ELECTRONICS INC	5,276.000	62,942.68
		KIMBALL INTERNATIONAL INC	7,036.000	66,560.56
		KIMBERLY-CLARK CORP	44,303.000	4,830,799.12
		KIMCO REALTY CORP	42,152.000	1,029,773.36
		KINDER HOLDING CORP	300.000	0.03
		KINDER MORGAN INC/DE	205,543.000	5,689,430.24
		KINDRED HEALTHCARE INC	16,078.000	253,228.50
		KINGS ROAD ENTERTAINMENT INC	4,000.000	0.40
		KIRKLAND'S INC	412.000	8,874.48
		KITE REALTY GROUP TRUST	3,548.000	84,477.88
		KLA-TENCOR CORP	16,072.000	803,600.00
		KMG CHEMICALS INC	463.000	8,931.27
		KNIGHT TRANSPORTATION INC	10,889.000	261,336.00
		KNOLL INC	12,191.000	267,958.18
		KOBENHAVNS LUFTHAVNE	13.000	6,265.36
		KOHL'S CORP	35,006.000	1,621,127.86
		KONA GRILL INC	1,904.000	29,988.00
		KONINKLIJKE AHOLD NV ADR	108,633.000	2,117,257.17
		KONINKLIJKE PHILIPS NV	132,273.000	3,107,288.70
		KOPIN CORP	11,587.000	36,383.18
		KOPPERS HOLDINGS INC	4,903.000	98,893.51
		KOREA ELECTRIC POWER CORP	22,732.000	939,734.78
		KOREAN REINSURANCE CO	280,400.000	3,371,044.23
		KORN/FERRY INTERNATIONAL	7,682.000	254,043.74
		KOSS CORP	6,974.000	15,865.86
		KRAFT HEINZ CO/THE	60,634.000	4,279,547.72

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		KRATON PERFORMANCE POLYMERS IN	3,500.000	62,650.00
		KRATOS DEFENSE & SECURITY SOLU	3,477.000	14,672.94
		KREISLER MANUFACTURING CORP	389.000	3,897.78
		KRISPY KREME DOUGHNUTS INC	9,967.000	145,817.21
		KROGER CO/THE	99,113.000	3,575,005.91
		KRONOS WORLDWIDE INC	2,728.000	16,940.88
		KRUNG THAI BANK PCL	4,907,400.000	2,312,068.85
		KUBOTA CORP	957,000.000	13,068,705.69
		KULICKE & SOFFA INDUSTRIES INC	6,982.000	64,094.76
		KVH INDUSTRIES INC	3,754.000	37,540.00
		L BRANDS INC	26,215.000	2,362,757.95
		L-3 COMMUNICATIONS HOLDINGS IN	12,996.000	1,358,341.92
		LA JOLLA PHARMACEUTICAL CO	1,950.000	54,190.50
		LA-Z-BOY INC	7,925.000	210,488.00
		LABORATORY CORP OF AMERICA HOL	36,134.000	3,919,454.98
		LACLEDE GROUP INC/THE	5,612.000	306,022.36
		LADENBURG THALMANN FINANCIAL S	6,179.000	13,037.69
		LAFARGEHOLCIM LTD	30,233.000	1,579,566.73
		LAKE SUNAPEE BANK GROUP	975.000	14,157.00
		LAKELAND BANCORP INC	1,208.000	13,420.88
		LAKELAND FINANCIAL CORP	1,264.000	57,069.60
		LAKELAND INDUSTRIES INC	1,079.000	14,965.73
		LAM RESEARCH CORP	31,369.000	2,049,336.77
		LANCASTER COLONY CORP	4,010.000	390,894.80
		LANDAUER INC	2,921.000	108,047.79
		LANDEC CORP	3,787.000	44,194.29
		LANNETT CO INC	4,419.000	183,476.88
		LANTRONIX INC	1,462.000	1,827.50
		LANXESS AG	28,385.000	1,324,898.09
		LAREDO PETROLEUM INC	10,350.000	97,600.50
		LARGE SCALE BIOLOGY CORP COM NEW	4,040.000	0.00
		LASALLE HOTEL PROPERTIES	15,804.000	448,675.56
		LASERSIGHT INC COM NEW	413.000	0.00
		LATTICE SEMICONDUCTOR CORP	11,754.000	45,252.90
		LAWSON PRODUCTS INC/DE	1,742.000	37,714.30
		LAYNE CHRISTENSEN CO	2,646.000	17,199.00
		LAZARD EMERG MKT EQY-INST	5,511,408.973	75,561,417.02
		LAZARD LTD	50,005.000	2,165,216.50
		LAZARE KAPLAN INTERNATIONAL IN	4,018.000	6,227.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		LB FOSTER CO	3,210.000	39,418.80
		LEAP WIRELESS INTL CONTRA	5,840.000	0.00
		LEAPFROG ENTERPRISES INC	4,945.000	3,528.26
		LEAR CORP COM	10,600.000	0.00
		LEARNING TREE INTERNATIONAL IN	3,072.000	3,840.00
		LECG CORP	659.000	3.30
		LEGACYTEXAS FINANCIAL GROUP IN	11,819.000	360,243.12
		LEGG MASON INC	11,194.000	465,782.34
		LEGGETT & PLATT INC	13,961.000	575,891.25
		LEIDOS HOLDINGS INC	7,500.000	309,825.00
		LEMAITRE VASCULAR INC	4,227.000	51,527.13
		LENDINGTREE INC	800.000	74,424.00
		LENNAR CORP	17,747.000	854,163.11
		LENOX GROUP INC COM	6,400.000	0.00
		LEUCADIA NATIONAL CORP	34,412.000	697,187.12
		LEVEL 3 COMMUNICATIONS INC	165,122.000	7,214,180.18
		LEXICON PHARMACEUTICALS INC	8,602.000	92,385.48
		LEXINGTON REALTY TRUST	82,913.000	671,595.30
		LEXMARK INTERNATIONAL INC	10,861.000	314,751.78
		LG CHEM LTD	6,400.000	1,541,550.17
		LG ELECTRONICS INC	14,872.000	572,771.95
		LGL GROUP INC/THE	498.000	1,733.04
		LHC GROUP INC	4,819.000	215,746.63
		LIANHUA SUPERMARKET HOLDINGS C	961,000.000	443,917.14
		LIBBEY INC	3,044.000	98,930.00
		LIBERTY GLOBAL PLC	250,840.000	10,771,069.60
		LIBERTY GLOBAL PLC LILAC	173,293.000	5,838,241.17
		LIBERTY HOMES INC	1,312.000	26.24
		LIBERTY PROPERTY TRUST	276,481.000	8,711,916.31
		LIBERTY TRIPADVISOR HOLDINGS I	9,250.000	205,072.50
		LICT CORP	10.000	52,000.00
		LIFE PARTNERS HOLDINGS INC	1,668.000	27.52
		LIFEPOINT HEALTH INC	7,019.000	497,647.10
		LIFESTYLE INTERNATIONAL HOLDIN	591,000.000	844,933.91
		LIFETIME BRANDS INC	2,244.000	31,371.12
		LIGAND PHARMACEUTICALS INC	7,537.000	645,544.05
		LIGHTPATH TECHNOLOGIES INC	791.000	1,170.68
		LIMELIGHT NETWORKS INC	7,422.000	14,176.02
		LINCOLN EDUCATIONAL SERVICES C	1,981.000	1,010.31

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		LINCOLN NATIONAL CORP	87,804.000	4,167,177.84
		LINDSAY CORP	2,455.000	166,424.45
		LINEAR TECHNOLOGY CORP	24,462.000	987,041.70
		LINNCO LLC	13,796.000	37,387.16
		LINTEC CORP	104,500.000	2,187,463.00
		LION BIOTECHNOLOGIES INC	3,650.000	20,987.50
		LIONBRIDGE TECHNOLOGIES INC	4,684.000	23,138.96
		LIPID SCIENCES INC	7,118.000	0.67
		LIQUIDITY SERVICES INC	4,565.000	33,735.35
		LIQUIDMETAL TECHNOLOGIES INC	12,923.000	1,241.90
		LITHIA MOTORS INC	3,392.000	366,709.12
		LITTELFUSE INC	3,499.000	318,933.85
		LIVE MICROSYSTEMS INC	1,765.000	635.40
		LIVEPERSON INC	11,373.000	85,979.88
		LIXIL GROUP CORP	11,100.000	224,289.24
		LIXIL GROUP CORPORATION	30,500.000	616,290.25
		LLOYDS BANKING GROUP PLC	6,646,361.000	7,566,789.62
		LMI AEROSPACE INC	2,487.000	25,566.36
		LOCKHEED MARTIN CORP	27,248.000	5,648,782.88
		LOEWS CORP	29,266.000	1,057,673.24
		LOGIC DEVICES INC	306.000	1.68
		LOGMEIN INC	3,145.000	214,363.20
		LOJACK CORP	3,926.000	11,385.40
		LONDON STOCK EXCHANGE GROUP PL	130,099.000	4,767,061.87
		LOOKSMART LTD	1,377.000	729.81
		LORAL SPACE & COMMUNICATIONS I	2,674.000	125,891.92
		LOTTE SHOPPING CO LTD	3,725.000	897,230.37
		LOUISIANA-PACIFIC CORP	24,675.000	351,372.00
		LOWE'S COS INC	167,830.000	11,566,843.60
		LRAD CORP	2,339.000	3,906.13
		LS STARRETT CO/THE	1,102.000	13,312.16
		LSB INDUSTRIES INC	3,358.000	51,444.56
		LSI INDUSTRIES INC	3,271.000	27,607.24
		LTC PROPERTIES INC	23,239.000	991,608.13
		LTV CORP	50,656.000	0.00
		LUBY'S INC	5,936.000	29,501.92
		LUKOIL PJSC ADR	54,000.000	1,839,240.00
		LUMBER LIQUIDATORS HOLDINGS IN	7,873.000	103,451.22
		LUMINENT MORTGAGE CAPITAL INC	17,500.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		LUMINEX CORP	7,497.000	126,774.27
		LUMOS NETWORKS CORP	4,125.000	50,160.00
		LUNA INNOVATIONS INC	1,719.000	1,581.48
		LUXOFT HOLDING INC	2,512.000	158,984.48
		LUXOTTICA GROUP SPA	126,677.000	8,766,998.48
		LYDALL INC	3,680.000	104,843.20
		LYONDELLBASELL INDUSTRIES NV	84,003.000	7,002,490.08
		M&T BANK CORP	13,594.000	1,657,788.30
		M/I HOMES INC	3,044.000	71,777.52
		MABVAX THERAPEUTICS HOLDINGS I	23.000	24.38
		MACATAWA BANK CORP	6,964.000	36,073.52
		MACDONALD DETTWILER & ASSOC	63,420.000	3,433,298.73
		MACERICH CO/THE	13,730.000	1,054,738.60
		MACK-CALI REALTY CORP	14,092.000	266,056.96
		MACQUARIE INFRASTRUCTURE CORP	19,162.000	1,430,634.92
		MACROGENICS INC	2,964.000	63,488.88
		MACY'S INC	40,325.000	2,069,479.00
		MAGAZINE LUIZA SA	574,900.000	261,321.46
		MAGELLAN HEALTH INC	5,453.000	302,259.79
		MAGELLAN MIDSTREAM PARTNERS LP	146,517.000	8,807,136.87
		MAGELLAN PETROLEUM CORP	609.000	368.57
		MAGNA ENTERTAINMENT CORP	225.000	0.00
		MAGNA INTERNATIONAL INC	30,280.000	1,453,742.80
		MAGNACHIP SEMICONDUCTOR CORP	2,963.000	19,526.17
		MAGNUM HUNTER RES CORP DEL WT EXP 04/15/2016	259.000	0.00
		MAGNUM HUNTER RESOURCES CORP	26,473.000	9,000.82
		MAIDEN HOLDINGS LTD	16,559.000	229,838.92
		MAINSOURCE FINANCIAL GROUP INC	3,065.000	62,403.40
		MAJESCO	249.000	1,177.77
		MAKITA CORP	83,500.000	4,413,267.76
		MALLINCKRODT PLC	11,973.000	765,553.62
		MANHATTAN ASSOCIATES INC	14,576.000	908,084.80
		MANHATTAN BRIDGE CAPITAL INC	446.000	1,828.60
		MANNATECH INC	282.000	5,346.72
		MANNKIND CORP	38,921.000	124,936.41
		MANPOWERGROUP INC	27,380.000	2,242,148.20
		MANTECH INTERNATIONAL CORP/VA	3,752.000	96,426.40
		MANULIFE FINANCIAL CORP	90,093.000	1,386,976.59
		MAPFRE SA	822,200.000	2,143,018.05

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MAPLETREE GREATER CHINA COMMER	1,909,707.000	1,249,052.34
		MAPLETREE LOGISTICS TRUST	275,392.000	189,805.30
		MARATHON OIL CORP	69,092.000	1,064,016.80
		MARATHON PETROLEUM CORP	58,803.000	2,724,342.99
		MARCHEX INC	3,081.000	12,416.43
		MARCUS & MILLICHAP INC	1,050.000	48,289.50
		MARCUS CORP/THE	3,593.000	69,488.62
		MARINA BIOTECH INC	38.000	11.78
		MARINE HARVEST ASA	200,100.000	2,542,888.62
		MARINE PRODUCTS CORP	7,720.000	53,576.80
		MARINEMAX INC	2,256.000	31,877.28
		MARKETAXESS HOLDINGS INC	7,024.000	652,389.12
		MARKWEST ENERGY PARTNERS LP	94,086.000	4,037,230.26
		MARLIN BUSINESS SERVICES CORP	1,775.000	27,317.25
		MARRIOTT INTERNATIONAL	194,414.000	0.00
		MARRIOTT INTERNATIONAL INC/MD	20,346.000	1,387,597.20
		MARRIOTT VACATIONS WORLDWIDE C	4,129.000	281,350.06
		MARSH & MCLENNAN COS INC	54,074.000	2,823,744.28
		MARTEN TRANSPORT LTD	3,799.000	61,429.83
		MARTHA STEWART LIVING OMNIMEDI	7,955.000	47,411.80
		MARTIN INDS INC DEL	9,400.000	0.00
		MARTIN MARIETTA MATERIALS INC	6,290.000	955,765.50
		MARTIN MIDSTREAM PARTNERS LP	12,102.000	295,288.80
		MASCO CORP	35,093.000	883,641.74
		MASIMO CORP	8,998.000	346,962.88
		MASTEC INC	10,449.000	165,407.67
		MASTECH HOLDINGS INC	745.000	5,535.35
		MASTERCARD INC	130,914.000	11,797,969.68
		MATADOR RESOURCES CO	8,640.000	179,193.60
		MATAHARI DEPARTMENT STORE TBK	7,797,742.000	8,569,483.74
		MATERION CORP	5,824.000	174,836.48
		MATRIX SERVICE CO	3,839.000	86,262.33
		MATSON INC	4,716.000	181,518.84
		MATSUMOTOKIYOSHI HOLDINGS CO L	12,500.000	552,122.92
		MATSUMOTOKIYOSHI HOLDINGS CO LTD NPV	33,700.000	1,488,523.39
		MATTEL INC	86,598.000	1,823,753.88
		MATTERSIGHT CORP	1,398.000	10,778.58
		MATTHEWS INTERNATIONAL CORP	5,714.000	279,814.58
		MATTRESS FIRM HOLDING CORP	2,450.000	102,312.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MATTSON TECHNOLOGY INC	5,888.000	13,719.04
		MAUI LAND & PINEAPPLE CO INC	355.000	1,846.00
		MAXCO INC	3,300.000	0.00
		MAXIMUS INC	11,013.000	655,934.28
		MAXLINEAR INC	852.000	10,598.88
		MAXUS TECHNOLOGY CORP COM	94.000	0.00
		MAXWELL TECHNOLOGIES INC	3,209.000	17,392.78
		MB FINANCIAL INC	10,527.000	343,601.28
		MBIA INC	20,566.000	125,041.28
		MBT FINANCIAL CORP	2,523.000	15,743.52
		MCCLATCHY CO/THE	8,528.000	8,272.16
		MCCORMICK & CO INC/MD	11,832.000	972,353.76
		MCDERMOTT INTERNATIONAL INC	36,443.000	156,704.90
		MCDONALD'S CORP	96,092.000	9,467,944.76
		MCEWEN MINING INC	49,992.000	43,728.00
		MCGRATH RENTCORP	4,359.000	116,341.71
		MCGRAW HILL FINANCIAL INC	27,803.000	2,404,959.50
		MCKESSON CORP	23,712.000	4,387,431.36
		MCRAE INDUSTRIES INC	1,002.000	26,853.60
		MDC HOLDINGS INC	4,882.000	127,810.76
		MEAD JOHNSON NUTRITION CO	20,685.000	1,456,224.00
		MECHANICAL TECHNOLOGY INC	831.000	922.41
		MECKLERMEDIA CORP	970.000	291.00
		MEDASSETS INC	9,414.000	188,844.84
		MEDCATH CORP	2,594.000	0.00
		MEDIA GENERAL INC	12,649.000	176,959.51
		MEDIATEK INC	160,000.000	1,183,205.54
		MEDICAL PROPERTIES TRUST INC	247,020.000	2,732,041.20
		MEDICAL STAFFING NETWORK HOLDI	6,387.000	0.00
		MEDICINES CO/THE	8,569.000	325,279.24
		MEDIDATA SOLUTIONS INC	9,362.000	394,233.82
		MEDIOLANUM SPA	407,979.000	2,910,047.91
		MEDIS TECHNOLOGIES LTD	7,776.000	0.00
		MEDTRONIC PLC	144,288.000	9,658,638.72
		MEETME INC	87.000	137.46
		MEG ENERGY CORP	162,800.000	1,000,575.82
		MEI PHARMA INC	111.000	174.27
		MELA SCIENCES INC	236.000	269.04
		MELLANOX TECHNOLOGIES LTD	48,200.000	1,821,478.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MEN'S WEARHOUSE INC/THE	8,167.000	347,260.84
		MENTOR GRAPHICS CORP	15,298.000	376,789.74
		MERCADOLIBRE INC	75,000.000	6,829,500.00
		MERCANTILE BANK CORP	864.000	17,953.92
		MERCHANTS BANCSHARES INC/VT	1,437.000	42,247.80
		MERCK & CO INC	287,378.000	14,193,599.42
		MERCURY GENERAL CORP	1,691.000	85,412.41
		MERCURY SYSTEMS INC	3,239.000	51,532.49
		MEREDITH CORP	4,939.000	210,302.62
		MERGE HEALTHCARE INC	1,401.000	9,947.10
		MERIDIAN BANCORP INC	2,250.000	30,757.50
		MERIDIAN BIOSCIENCE INC	7,473.000	127,788.30
		MERIT MEDICAL SYSTEMS INC	5,258.000	125,718.78
		MERITAGE HOMES CORP	5,543.000	202,430.36
		MERITOR INC	10,144.000	107,830.72
		MERRIMACK PHARMACEUTICALS INC	96,401.000	820,372.51
		MESA AIR GROUP INC	29,700.000	0.00
		MESTEK INC	2,231.000	43,504.50
		META FINANCIAL GROUP INC	3,811.000	159,185.47
		METABOLIX INC	323.000	445.74
		METAWAVE COMMNS CORP OC-COM	17,800.000	0.00
		METHODE ELECTRONICS INC	5,896.000	188,082.40
		METLIFE INC	126,754.000	5,976,451.10
		METRO AG	39,778.000	1,096,290.13
		METRO BANCORP INC	3,004.000	88,287.56
		METRO INC CL A SUB-VTG	73,000.000	1,979,771.76
		METRO ONE TELECOMMUNICATIONS	4,577.000	30.21
		MEXCO ENERGY CORP	119.000	297.50
		MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND	1,485,911.930	32,320,070.39
		MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL	8,957,176.520	119,488,734.78
		MFRI INC	3,123.000	15,989.76
		MGE ENERGY INC	4,687.000	193,057.53
		MGIC INVESTMENT CORP	14,317.000	132,575.42
		MGM RESORTS INTERNATIONAL	264,145.000	4,873,475.25
		MGP INGREDIENTS INC	3,652.000	58,468.52
		MICHAEL KORS HOLDINGS LTD	19,735.000	833,606.40
		MICRO COMPONENT TECHNOLOGY INC	10,388.000	0.00
		MICROCHIP TECHNOLOGY INC	21,537.000	928,029.33
		MICROLOG CORP	831.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MICRON TECHNOLOGY INC	109,827.000	1,645,208.46
		MICROSEMI CORP	14,338.000	470,573.16
		MICROSOFT CORP	967,862.000	42,837,572.12
		MICROSTRATEGY INC	1,453.000	285,470.91
		MICROVISION INC	251.000	800.69
		MICROWAVE FILTER CO INC	1,944.000	855.36
		MIDDLESEX WATER CO	6,375.000	151,980.00
		MIDSOUTH BANCORP INC	471.000	5,510.70
		MILLER INDUSTRIES INC/TN	2,348.000	45,879.92
		MIMEDX GROUP INC	11,966.000	115,352.24
		MINERALS TECHNOLOGIES INC	6,561.000	315,977.76
		MIRANT CORPORATION COM	51,800.000	0.00
		MIRATI THERAPEUTICS INC	950.000	32,699.00
		MISONIX INC	1,644.000	18,051.12
		MISSISSIPPI CHEM CORP NEW COM	25,140.000	0.00
		MITCHAM INDUSTRIES INC	2,140.000	8,089.20
		MITEK SYSTEMS INC	1,742.000	5,556.98
		MITSUBISHI GAS CHEMICAL CO INC	77,900.000	357,742.25
		MITSUBISHI UFJ FINANCIAL GROUP	84,100.000	503,062.18
		MITSUBISHI UFJ FINANCIAL GROUP NPV	229,600.000	1,373,401.61
		NETSCOUT SYSTEMS INC	64,800.000	725,290.38
		MITSUI & CO LTD	165,300.000	1,850,162.03
		MKS INSTRUMENTS INC	7,391.000	247,820.23
		MOBILE MINI INC	4,569.000	140,679.51
		MOCON INC	1,941.000	26,203.50
		MODERN TIMES GROUP MTG AB	82,500.000	2,115,851.22
		MODINE MANUFACTURING CO	2,520.000	19,832.40
		MODUSLINK GLOBAL SOLUTIONS INC	21,561.000	61,664.46
		MOHAWK INDUSTRIES INC	6,486.000	1,179,089.94
		MOLECULAR INSIGHT PHARMACEUTIC	3,910.000	0.00
		MOLINA HEALTHCARE INC	4,702.000	323,732.70
		MOLSON COORS BREWING CO	27,189.000	2,257,230.78
		MOMENTA PHARMACEUTICALS INC	8,318.000	136,498.38
		MONARCH CASINO & RESORT INC	2,559.000	45,985.23
		MONARCH SERVICES INC	350.000	3.85
		MONDELEZ INTERNATIONAL INC	164,399.000	6,883,386.13
		MONEYGRAM INTERNATIONAL INC	239.000	1,916.78
		MONMOUTH REAL ESTATE INVESTMEN	62,591.000	610,262.25
		MONOLITHIC POWER SYSTEMS INC	4,987.000	255,334.40

Asset Detail

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
	MONOTYPE IMAGING HOLDINGS INC	4,266.000	93,084.12
	MONRO MUFFLER BRAKE INC	4,810.000	324,915.50
	MONSANTO CO	47,732.000	4,073,448.88
	MONSTER BEVERAGE CORP	17,215.000	2,326,435.10
	MONSTER WORLDWIDE INC	11,188.000	71,826.96
	MOODY'S CORP	17,779.000	1,745,897.80
	MOOG INC	7,389.000	399,523.23
	MOORE HANDLEY INC	612.000	0.06
	MORGAN GROUP HOLDING CO	481.000	144.30
	MORGAN STANLEY	235,055.000	7,404,232.50
	MORGANS HOTEL GROUP CO	1,735.000	5,760.20
	MOSAIC CO/THE	98,920.000	3,077,401.20
	MOSSIMO INC	12,487.000	168,824.24
	MOSYS INC	6,895.000	10,273.55
	MOTOROLA SOLUTIONS INC	31,032.000	2,121,968.16
	MOVADO GROUP INC	4,874.000	125,895.42
	MOVIE GALLERY INC COM	15,125.000	0.00
	MPLX LP	42,947.000	1,641,004.87
	MRV COMMUNICATIONS INC	1,131.000	16,173.30
	MSA SAFETY INC	6,609.000	264,161.73
	MSC INDUSTRIAL DIRECT CO INC	7,026.000	428,796.78
	MSCI EMERGE MARKET FREE B	1,473,961.510	40,205,287.91
	MSCI EMERGING MARKETS FREE	2,953,120.790	104,360,607.28
	MTS SYSTEMS CORP	3,850.000	231,423.50
	MTU AERO ENGINES AG	71,215.000	5,945,337.09
	MUELLER INDUSTRIES INC	13,058.000	386,255.64
	MUELLER WATER PRODUCTS INC	19,850.000	152,051.00
	MUENCHENER RUECKVERSICHERUNGS-	16,100.000	2,996,768.47
	MULTI-COLOR CORP	1,427.000	109,151.23
	MULTI-FINELINE ELECTRONIX INC	4,311.000	71,993.70
	MURPHY OIL CORP	16,568.000	400,945.60
	MURPHY USA INC	2,400.000	131,880.00
	MUTUALFIRST FINANCIAL INC	2,401.000	56,783.65
	MYERS INDUSTRIES INC	5,472.000	73,324.80
	MYLAN NV	42,128.000	1,696,073.28
	MYR GROUP INC	3,927.000	102,887.40
	MYREXIS INC	3,666.000	329.94
	MYRIAD GENETICS INC	12,475.000	467,563.00
	N-VIRO INTERNATIONAL CORP	846.000	1,065.96

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NABORS INDUSTRIES LTD	128,420.000	1,213,569.00
		NACCO INDUSTRIES INC	892.000	42,414.60
		NANOGEN INC	7,205.000	0.00
		NANOMETRICS INC	4,270.000	51,837.80
		NANOPHASE TECHNOLOGIES CORP	2,437.000	974.80
		NANOSPHERE INC	100.000	163.00
		NANOSTRING TECHNOLOGIES INC	1,850.000	29,600.00
		NAPCO SECURITY TECHNOLOGIES IN	3,942.000	23,849.10
		NASB FINANCIAL INC	2,121.000	60,554.55
		NASDAQ INC	12,065.000	643,426.45
		NATIONAL BANK HOLDINGS CORP	7,538.000	154,755.14
		NATIONAL BEVERAGE CORP	12,622.000	387,874.06
		NATIONAL CINEMEDIA INC	30,377.000	407,659.34
		NATIONAL FUEL GAS CO	13,881.000	693,772.38
		NATIONAL GRID PLC ADR	73,580.000	5,123,375.40
		NATIONAL HEALTH INVESTORS INC	4,925.000	283,138.25
		NATIONAL HEALTHCARE CORP	2,575.000	156,791.75
		NATIONAL HOLDINGS CORP	83.000	207.50
		NATIONAL INTERSTATE CORP	2,264.000	60,403.52
		NATIONAL OILWELL VARCO INC	39,160.000	1,474,374.00
		NATIONAL PENN BANCSHARES INC	71,597.000	253,764.75
		NATIONAL PRESTO INDUSTRIES INC	1,392.000	117,289.92
		NATIONAL RECORD MART INC	8,200.000	0.00
		NATIONAL RESEARCH CORP	5,698.000	84,355.62
		NATIONAL RETAIL PROPERTIES INC	4,022.000	145,877.94
		NATIONAL STORAGE AFFILIATES TR	33,748.000	457,285.40
		NATIONAL WESTERN LIFE INSURANC	453.000	100,883.10
		NATURAL ALTERNATIVES INTERNATI	2,932.000	18,442.28
		NATURAL GAS SERVICES GROUP INC	1,866.000	36,013.80
		NATURE'S SUNSHINE PRODUCTS INC	3,183.000	38,132.34
		NATUS MEDICAL INC	9,822.000	387,477.90
		NAUTILUS INC	4,597.000	68,955.00
		NAVIDEA BIOPHARMACEUTICALS INC	525.000	1,197.00
		NAVIENT CORP	38,162.000	428,940.88
		NAVIGANT CONSULTING INC	6,654.000	105,865.14
		NAVIGATORS GROUP INC/THE	1,658.000	129,290.84
		NAVISTAR INTERNATIONAL CORP	7,547.000	95,997.84
		NBT BANCORP INC	7,668.000	206,575.92
		NCI BUILDING SYSTEMS INC	863.000	9,121.91

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NCI INC	1,747.000	23,182.69
		NEENAH PAPER INC	4,139.000	241,220.92
		NEKTAR THERAPEUTICS	19,923.000	218,356.08
		NELNET INC	6,699.000	231,852.39
		NEOGEN CORP	5,083.000	228,684.17
		NEOMAGIC CORP	1,790.000	13.43
		NEOSE TECHNOLOGIES INC	9,800.000	0.00
		NESCO INC COM	5,500.000	0.00
		NET 1 UEPS TECHNOLOGIES INC	5,845.000	97,845.30
		NETAPP INC	194,317.000	5,751,783.20
		NETBANK INC COM	43,611.000	0.00
		NETFLIX INC	72,065.000	7,441,431.90
		NETGEAR INC	4,300.000	125,431.00
		NETLIST INC	1,400.000	588.00
		NETSCOUT SYSTEMS INC	6,951.000	245,856.87
		NETSOL TECHNOLOGIES INC	6,463.000	32,573.52
		NETWORK-1 TECHNOLOGIES INC	1,870.000	3,758.70
		NEUROBIOLOGICAL TECHNOLOGIES I	936.000	23.40
		NEUROCRINE BIOSCIENCES INC	12,123.000	482,374.17
		NEUROMETRIX INC	54.000	47.66
		NEUSTAR INC	10,497.000	285,623.37
		NEW GENERATION BIOFUELS HOLDIN	569.000	191,821.00
		NEW JERSEY RESOURCES CORP	12,836.000	385,465.08
		NEW MEDIA INVESTMENT GROUP INC	1,850.000	28,601.00
		NEW RESIDENTIAL INVESTMENT COR	12,984.000	170,090.40
		NEW SENIOR INVESTMENT GROUP IN	5,867.000	61,368.82
		NEW YORK & CO INC	4,667.000	11,574.16
		NEW YORK REIT INC	11,317.000	113,849.02
		NEW YORK TIMES CO/THE	21,367.000	252,344.27
		NEWBRIDGE BANCORP	1,366.000	11,651.98
		NEWCASTLE INVESTMENT CORP	5,605.000	24,605.95
		NEWELL RUBBERMAID INC	54,984.000	2,183,414.64
		NEWFIELD EXPLORATION CO	159,572.000	5,249,918.80
		NEWLINK GENETICS CORP	2,623.000	94,008.32
		NEWMONT MINING CORP	232,979.000	3,743,972.53
		NEWPARK RESOURCES INC	15,962.000	81,725.44
		NEWPORT CORP	4,542.000	62,452.50
		NEWS CORP	49,872.000	629,384.64
		NEWSTAR FINANCIAL INC	1,398.000	11,463.60

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
	NEWTEK BUSINESS SERVICES CORP	944.000	15,509.92
	NEXPRISE INC	1,644.000	3.29
	NEXSTAR BROADCASTING GROUP INC	4,576.000	216,673.60
	NEXTERA ENERGY INC	49,503.000	4,829,017.65
	NEXTERA ENTERPRISES INC	29,140.000	2.75
	NIC INC	10,942.000	193,782.82
	NIDEC CORP	171,600.000	11,728,949.47
	NIELSEN HOLDINGS PLC	37,431.000	1,664,556.57
	NIKE INC	69,165.000	8,505,220.05
	NIMBLE STORAGE INC	3,800.000	91,656.00
	NIPPON SHOKUBAI CO LTD	24,400.000	1,650,231.74
	NIPPON TEL & TEL CORP Y50000	20,100.000	701,188.18
	NIPPON TELEGRAPH & TELEPHONE C	123,700.000	4,315,272.51
	NISOURCE INC	32,430.000	601,576.50
	NISSHINBO HOLDINGS INC	95,000.000	1,067,674.22
	NITCHES INC	1,080.000	2.70
	NL INDUSTRIES INC	7,395.000	22,111.05
	NMT MEDICAL INC	2,641.000	0.24
	NN INC	2,646.000	48,951.00
	NOBILITY HOMES INC	1,411.000	15,182.36
	NOBLE CORP PLC	216,200.000	2,358,742.00
	NOBLE ENERGY INC	43,369.000	1,308,876.42
	NOBLE GROUP LTD	21,000,000.000	6,129,123.00
	NOBLE INTL LTD	5,650.000	0.00
	NOMURA REAL ESTATE HOLDINGS IN	18,900.000	378,110.48
	NOMURA RL EST INC NPV	51,700.000	1,034,302.20
	NORD RESOURCES CORP	1,694.000	4.24
	NORDIC AMERICAN OFFSHORE LTD	87.000	522.00
	NORDIC AMERICAN TANKERS LTD	8,857.000	134,626.40
	NORDSTROM INC	14,212.000	1,019,142.52
	NORFOLK SOUTHERN CORP	30,750.000	2,349,300.00
	NORTECH SYSTEMS INC	1,018.000	4,072.00
	NORTHEAST INDIANA BANCORP INC	1,075.000	28,487.50
	NORTHERN OIL AND GAS INC	8,489.000	37,521.38
	NORTHERN STATES FINANCIAL CORP	144.000	74.88
	NORTHERN TECHNOLOGIES INTERNAT	184.000	2,866.72
	NORTHERN TRUST CORP	22,332.000	1,522,149.12
	NORTHFIELD BANCORP INC	11,221.000	170,671.41
	NORTHRIM BANCORP INC	1,204.000	34,831.72

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORTHROP GRUMMAN CORP			25,369.000	4,209,985.55
NORTHSTAR ASSET MANAGEMENT GRO			14,575.000	209,297.00
NORTHWEST BANCSHARES INC			14,176.000	184,288.00
NORTHWEST BIOTHERAPEUTICS INC			6,550.000	40,937.50
NORTHWEST NATURAL GAS CO			4,780.000	219,115.20
NORTHWEST PIPE CO			1,703.000	22,241.18
NORTHWESTERN CORP			6,050.000	325,671.50
NOVARTIS AG			102,232.000	9,353,741.47
NOVATEL WIRELESS INC			3,627.000	8,015.67
NOVATION COS INC			1,726.000	449.97
NOVAVAX INC			41,307.000	292,040.49
NRG ENERGY INC			174,111.000	2,585,548.35
NRG YIELD INC			5,746.000	65,389.48
NTELOS HOLDINGS CORP			3,114.000	28,119.42
NTN BUZZTIME INC			8,299.000	2,780.17
NUCOR CORP			88,188.000	3,311,459.40
NUMEREX CORP			5,000.000	43,550.00
NUTRACEUTICAL INTERNATIONAL CO			3,692.000	87,168.12
NUTRISYSTEM INC			5,077.000	134,642.04
NUTROGANICS INC			831.000	137.12
NUVASIVE INC			5,861.000	282,617.42
NVE CORP			2,021.000	98,099.34
NVIDIA CORP			125,144.000	3,084,799.60
NXP SEMICONDUCTORS NV			204,026.000	17,764,543.82
NXSTAGE MEDICAL INC			10,416.000	164,260.32
NXXI INC			11,261.000	0.00
O'REILLY AUTOMOTIVE INC			10,142.000	2,535,500.00
OCCIDENTAL PETROLEUM CORP			122,663.000	8,114,157.45
OCEANFIRST FINANCIAL CORP			4,165.000	71,721.30
OCLARO INC			2,354.000	5,414.20
OCULAR THERAPEUTIX INC			1,831.000	25,743.86
OCWEN FINANCIAL CORP			10,650.000	71,461.50
ODYSSEY MARINE EXPLORATION INC			745.000	268.20
OESTERREICHISCHE POST AG			14,968.000	512,602.36
OFFICE DEPOT INC			28,412.000	182,405.04
OFG BANCORP			3,913.000	34,160.49
OHIO VALLEY BANC CORP			1,573.000	36,996.96
OHL MEXICO SAB DE CV			1,217,100.000	1,565,655.94
OIL STATES INTERNATIONAL INC			4,500.000	117,585.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		OIL-DRI CORP OF AMERICA	2,168.000	49,647.20
		OILSANDS QUEST INC	6,899.000	0.00
		OLD NATIONAL BANCORP/IN	22,024.000	306,794.32
		OLD SECOND BANCORP INC	471.000	2,934.33
		OLIN CORP	14,270.000	239,878.70
		OLYMPIC STEEL INC	2,176.000	21,651.20
		OM GROUP INC	4,832.000	158,924.48
		OMEGA FLEX INC	1,297.000	43,319.80
		OMEGA HEALTHCARE INVESTORS INC	47,983.000	1,686,602.45
		OMEGA PROTEIN CORP	5,036.000	85,460.92
		OMEROS CORP	2,450.000	26,852.00
		OMNICELL INC	5,514.000	171,485.40
		OMNICOM GROUP INC	38,247.000	2,520,477.30
		OMNIVISION TECHNOLOGIES INC	7,546.000	198,157.96
		OMNOVA SOLUTIONS INC	6,923.000	38,353.42
		OMTOOL LTD	2,818.000	5,636.00
		ON ASSIGNMENT INC	6,030.000	222,507.00
		ON SEMICONDUCTOR CORP	225,190.000	2,116,786.00
		ONCOGENEX PHARMACEUTICALS INC	4,084.000	9,107.32
		ONCOMED PHARMACEUTICALS INC	3,678.000	61,018.02
		ONE GAS INC	5,555.000	251,808.15
		ONE LIBERTY PROPERTIES INC	5,182.000	110,532.06
		ONE PRICE CLOTHING STORES INC	2,557.000	0.00
		ONEBEACON INSURANCE GROUP LTD	7,378.000	103,587.12
		ONEOK INC	109,078.000	3,512,311.60
		ONEOK PARTNERS LP	39,479.000	1,155,155.54
		ONEREIT TR UNIT	93,670.000	216,586.11
		ONVIA INC	525.000	2,163.00
		OPKO HEALTH INC	12,021.000	101,096.61
		OPPENHEIMER HOLDINGS INC	1,250.000	25,012.50
		OPTI INC	5,424.000	3,254.40
		OPTICAL CABLE CORP	1,499.000	5,171.55
		ORACLE CORP	331,803.000	11,984,724.36
		ORASURE TECHNOLOGIES INC	15,563.000	69,099.72
		ORBCOMM INC	6,500.000	36,270.00
		ORBIT INTERNATIONAL CORP	645.000	2,015.63
		ORBIT/FR INC	4,350.000	13,267.50
		ORBITAL ATK INC	3,263.000	234,511.81
		ORCHID ISLAND CAPITAL INC	3,910.000	36,167.50

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		OREXIGEN THERAPEUTICS INC	3,356.000	7,081.16
		ORGANOVO HOLDINGS INC	11,007.000	29,388.69
		ORICA LTD	174,500.000	1,843,041.08
		ORION MARINE GROUP INC	6,213.000	37,153.74
		ORITANI FINANCIAL CORP	6,698.000	104,622.76
		ORIX CORP	1,035,400.000	13,244,544.22
		ORLEANS HOMEBUILDERS INC	2,200.000	0.00
		ORMAT TECHNOLOGIES INC	5,435.000	184,953.05
		ORTHOFIX INTERNATIONAL NV	5,403.000	182,351.25
		OSCIENT PHARMACEUTICALS CORP COM NEW	1,863.000	0.00
		OSI SYSTEMS INC	23,546.000	1,812,100.16
		OSIRIS THERAPEUTICS INC	7,086.000	130,878.42
		OTONOMY INC	1,250.000	22,262.50
		OTTER TAIL CORP	5,743.000	149,662.58
		OUTERWALL INC	5,681.000	323,419.33
		OVASCIENCE INC	2,000.000	16,980.00
		OVERSEAS SHIPHOLDING GROUP INC	3,278.000	11,112.42
		OVERSTOCK.COM INC	4,026.000	69,086.16
		OWENS & MINOR INC	25,623.000	818,398.62
		OWENS CORNING	56,610.000	2,372,525.10
		OWENS-ILLINOIS INC	107,793.000	2,233,470.96
		OXFORD INDUSTRIES INC	2,455.000	181,375.40
		OXIGENE INC	10.000	9.30
		P&F INDUSTRIES INC	2,259.000	21,912.30
		PAB BANKSHARES INC	1,304.000	3.13
		PACCAR INC	36,217.000	1,889,440.89
		PACIFIC BASIN SHIPPING LTD	1,079,000.000	327,178.54
		PACIFIC CONTINENTAL CORP	810.000	10,781.10
		PACIFIC ETHANOL INC	69.000	447.81
		PACIFIC MERCANTILE BANCORP	1,202.000	8,089.46
		PACIFIC SUNWEAR OF CALIFORNIA	11,226.000	3,592.32
		PACIFICNET INC	245.000	0.00
		PACIRA PHARMACEUTICALS INC/DE	6,018.000	247,339.80
		PACKAGED HOME SOLUTIONS INC	13.000	1.30
		PACWEST BANCORP	11,119.000	476,004.39
		PAIN THERAPEUTICS INC	5,473.000	10,015.59
		PALM HARBOR HOMES INC	3,688.000	0.00
		PALO ALTO NETWORKS INC	30,530.000	5,251,160.00
		PAM TRANSPORTATION SERVICES IN	1,822.000	60,217.10

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PANDORA A/S	178,432.000	20,798,044.08
		PANHANDLE OIL AND GAS INC	7,504.000	121,264.64
		PAPA JOHN'S INTERNATIONAL INC	9,307.000	637,343.36
		PAR TECHNOLOGY CORP	3,485.000	18,435.65
		PARAGON TECHNOLOGIES INC	2,194.000	2,742.50
		PARAMOUNT BED HOLDINGS CO LTD	80,500.000	2,386,131.23
		PARATEK PHARMACEUTICALS INC	1,134.000	21,546.00
		PAREXEL INTERNATIONAL CORP	8,843.000	547,558.56
		PARK BANCORP INC	262.000	91.99
		PARK ELECTROCHEMICAL CORP	2,845.000	50,043.55
		PARK NATIONAL CORP	1,718.000	154,997.96
		PARK-OHIO HOLDINGS CORP	1,989.000	57,402.54
		PARKER DRILLING CO	12,641.000	33,245.83
		PARKER-HANNIFIN CORP	20,603.000	2,004,671.90
		PARKERVISION INC	2,500.000	468.75
		PARKWAY LIFE REAL ESTATE INVES	457,629.000	740,239.61
		PARKWAY PROPERTIES INC/MD	8,869.000	138,001.64
		PARSLEY ENERGY INC	8,312.000	125,261.84
		PATRICK INDUSTRIES INC	4,990.000	197,055.10
		PATRIOT TRANSPORTATION HOLDING	1,149.000	27,633.45
		PATTERN ENERGY GROUP INC	106,832.000	2,039,422.88
		PATTERSON COS INC	8,859.000	383,151.75
		PATTERSON-UTI ENERGY INC	14,100.000	185,274.00
		PAUL MUELLER CO	119.000	3,470.04
		PAYCHEX INC	32,799.000	1,562,216.37
		PAYCOM SOFTWARE INC	3,350.000	120,298.50
		PAYPAL HOLDINGS INC	113,155.000	3,512,331.20
		PBF ENERGY INC	10,256.000	289,526.88
		PC CONNECTION INC	4,658.000	96,560.34
		PC-TEL INC	3,004.000	18,054.04
		PCD INC COM	12,400.000	0.00
		PCM INC	1,377.000	12,448.08
		PDC ENERGY INC	41,482.000	2,198,960.82
		PDF SOLUTIONS INC	5,076.000	50,760.00
		PDI INC	3,697.000	6,617.63
		PDL BIOPHARMA INC	23,097.000	116,177.91
		PEABODY ENERGY CORP	126,200.000	174,156.00
		PEAPACK GLADSTONE FINANCIAL CO	1,548.000	32,771.16
		PEBBLEBROOK HOTEL TRUST	8,437.000	299,091.65

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PEGASUS COS INC/THE	36.000	15,840.00
		PEGASYSTEMS INC	12,617.000	310,504.37
		PEGATRON CORP	1,122,000.000	2,732,803.91
		PENDRELL CORP	26,111.000	18,799.92
		PENN OCTANE CORP	5,906.000	0.00
		PENN TREATY AMERICAN CORP	5,499.000	4,315.17
		PENN VIRGINIA CORP	6,381.000	3,381.93
		PENNSYLVANIA REAL ESTATE INVES	13,230.000	262,350.90
		PENNYMAC MORTGAGE INVESTMENT T	9,338.000	144,458.86
		PENSKE AUTOMOTIVE GROUP INC	9,639.000	466,913.16
		PENSON WORLDWIDE INC	4,020.000	0.00
		PENTAIR PLC	18,371.000	937,655.84
		PEOPLE'S UNITED FINANCIAL INC	31,629.000	497,524.17
		PEOPLES BANCORP INC/OH	1,168.000	24,282.72
		PEOPLES FINANCIAL CORP/MS	850.000	8,253.50
		PEOPLES FINANCIAL SERVICES COR	650.000	22,633.00
		PEP BOYS-MANNY MOE & JACK/THE	6,204.000	75,626.76
		PEPCO HOLDINGS INC	25,861.000	626,353.42
		PEPSICO INC	182,227.000	17,184,006.10
		PERCEPTRON INC	2,817.000	21,381.03
		PEREGRINE PHARMACEUTICALS INC	3,720.000	3,794.40
		PERFICIENT INC	5,603.000	86,454.29
		PERFUMANIA HOLDINGS INC	2,290.000	9,640.90
		PERICOM SEMICONDUCTOR CORP	5,078.000	92,673.50
		PERKINELMER INC	11,568.000	531,665.28
		PERMA-FIX ENVIRONMENTAL SERVIC	1,554.000	6,309.24
		PERMANENT TSB GROUP HOLDINGS P	476,578.000	2,526,905.91
		PERNIX THERAPEUTICS HOLDINGS I	8,800.000	27,808.00
		PERNOD RICARD SA	8,567.000	862,383.56
		PERRIGO CO PLC	14,924.000	2,347,097.48
		PERRY ELLIS INTERNATIONAL INC	1,290.000	28,328.40
		PERSEON CORP	865.000	268.15
		PERVASIP CORP	276.000	0.06
		PETMED EXPRESS INC	5,936.000	95,569.60
		PETROCORP INC ESCROW SHARES COM	10,574.000	0.00
		PETROLEO BRASILEIRO SA ADR	143,517.000	624,298.95
		PETROQUEST ENERGY INC	6,328.000	7,403.76
		PFENEX INC	1,200.000	18,012.00
		PFF BANCORP INC	6,255.000	8.78

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PFIZER INC	809,047.000	25,412,166.27
		PFSWEB INC	1,845.000	26,235.90
		PG&E CORP	162,164.000	8,562,259.20
		PH GLATFELTER CO	5,416.000	93,263.52
		PHARMANETICS INC COM	6,690.000	0.00
		PHARMATHENE INC	494.000	657.02
		PHARMCHEM INC	1,619.000	97.14
		PHARMERICA CORP	6,374.000	181,467.78
		PHARMOS CORP	2,143.000	96.44
		PHH CORP	11,212.000	158,313.44
		PHI INC	3,137.000	59,226.56
		PHIBRO ANIMAL HEALTH CORP	750.000	23,722.50
		PHILIP MORRIS INTERNATIONAL IN	158,062.000	12,539,058.46
		PHILLIPS 66	48,853.000	3,753,864.52
		PHILLIPS 66 PARTNERS LP	44,637.000	2,199,264.99
		PHOENIX COS INC/THE	681.000	22,466.19
		PHOENIX FOOTWEAR GROUP INC	1,137.000	517.34
		PHOENIX GOLD INTERNATIONAL INC	200.000	0.00
		PHOTRONICS INC	6,969.000	63,139.14
		PHYSICIANS REALTY TRUST	195,275.000	2,946,699.75
		PICO HOLDINGS INC	2,009.000	19,447.12
		PIEDMONT NATURAL GAS CO INC	11,964.000	479,397.48
		PIER 1 IMPORTS INC	15,227.000	105,066.30
		PILGRIM'S PRIDE CORP	124,200.000	2,580,876.00
		PINNACLE ENTERTAINMENT INC	7,889.000	266,963.76
		PINNACLE FINANCIAL PARTNERS IN	5,295.000	261,625.95
		PINNACLE FOODS INC	29,475.000	1,234,413.00
		PINNACLE WEST CAPITAL CORP	11,307.000	725,230.98
		PIONEER ENERGY SERVICES CORP	7,884.000	16,556.40
		PIONEER NATURAL RESOURCES CO	15,234.000	1,853,063.76
		PIPER JAFFRAY COS	3,355.000	121,350.35
		PITNEY BOWES INC	194,302.000	3,856,894.70
		PIXELWORKS INC	1,840.000	6,642.40
		PLA ADMINISTRADORA INDUSTRIAL	530,617.000	965,626.33
		PLAINS ALL AMERICAN PIPELINE L	207,068.000	6,290,725.84
		PLANAR SYSTEMS INC	3,171.000	18,391.80
		PLANTRONICS INC	6,949.000	353,356.65
		PLAZA RETAIL REIT TRUST UNIT	375,876.000	1,241,986.04
		PLEXUS CORP	6,133.000	236,611.14

Asset Detail

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As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PLUG POWER INC	770.000	1,409.10
		PLUM CREEK TIMBER CO INC	17,827.000	704,344.77
		PMC-SIERRA INC	34,536.000	233,808.72
		PNC FINANCIAL SERVICES GROUP I	66,203.000	5,905,307.60
		PNM RESOURCES INC	12,724.000	356,908.20
		POINT BLANK SOLUTIONS INC	5,587.000	838.05
		POINT.360	3,662.000	3,662.00
		POLYCOM INC	25,959.000	272,050.32
		POLYONE CORP	85,663.000	2,513,352.42
		PONIARD PHARMACEUTICALS INC	80.000	6.40
		POOL CORP	6,894.000	498,436.20
		POPEYES LOUISIANA KITCHEN INC	2,516.000	141,801.76
		POPULAR INC	14,543.000	439,634.89
		PORTER BANCORP INC	1,130.000	1,593.30
		PORTLAND GENERAL ELECTRIC CO	12,715.000	470,073.55
		POSCO	644.000	91,549.79
		POSCO ADR	14,675.000	513,918.50
		POST HOLDINGS INC	4,105.000	242,605.50
		POST PROPERTIES INC	8,135.000	474,189.15
		POTLATCH CORP	5,238.000	150,802.02
		POWELL INDUSTRIES INC	1,742.000	52,434.20
		POWER INTEGRATIONS INC	4,004.000	168,848.68
		POWERSECURE INTERNATIONAL INC	1,989.000	22,913.28
		POWERWAVE TECHNOLOGIES INC	3,664.000	4.40
		POZEN INC	8,381.000	48,903.14
		PPG INDUSTRIES INC	27,621.000	2,422,085.49
		PPL CORP	80,973.000	2,663,201.97
		PRA GROUP INC	9,798.000	518,510.16
		PRA HEALTH SCIENCES INC	1,050.000	40,771.50
		PRAXAIR INC	29,229.000	2,977,265.94
		PRECISION AUTO CARE INC	1,312.000	642.88
		PRECISION CASTPARTS CORP	14,029.000	3,222,601.59
		PRECISION DRILLING CORP	781,925.000	2,908,761.00
		PREFERRED APARTMENT COMMUNITIE	8,350.000	90,848.00
		PREFERRED BANK/LOS ANGELES CA	572.000	18,075.20
		PREMIER FINANCIAL BANCORP INC	391.000	5,567.84
		PREMIER INC	3,250.000	111,702.50
		PREMIER LASER SYS INC CL A COM	15,000.000	1.50
		PREMIERE GLOBAL SERVICES INC	10,208.000	140,257.92

Asset Detail

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As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PRESTIGE BRANDS HOLDINGS INC	8,486.000	383,227.76
		PRGX GLOBAL INC	913.000	3,442.01
		PRICELINE GROUP INC/THE	7,973.000	9,861,484.78
		PRICESMART INC	2,719.000	210,287.46
		PRIMARY HEALTH CARE LTD	387,933.000	1,032,494.35
		PRIMECARE SYSTEMS INC	1,444.000	0.43
		PRIMEENERGY CORP	3,214.000	208,910.00
		PRIMERICA INC	7,947.000	358,171.29
		PRIMORIS SERVICES CORP	3,934.000	70,457.94
		PRIMUS GUARANTY LTD	5,606.000	840.90
		PRINCETON NATIONAL BANCORP INC	3,531.000	10.59
		PRINCIPAL FINANCIAL GROUP INC	27,968.000	1,324,005.12
		PRISM TECHNOLOGIES GROUP INC	294.000	823.20
		PRIVATEBANCORP INC	8,560.000	328,104.80
		PROCTER & GAMBLE CO/THE	276,759.000	19,910,042.46
		PROGENICS PHARMACEUTICALS INC	13,026.000	74,508.72
		PROGRESS SOFTWARE CORP	9,814.000	253,495.62
		PROGRESSIVE CORP/THE	59,782.000	1,831,720.48
		PROLIANCE INTERNATIONAL INC	4,794.000	0.48
		PROLOGIS INC	53,476.000	2,080,216.40
		PROOFPOINT INC	5,108.000	308,114.56
		PROS HOLDINGS INC	3,163.000	70,028.82
		PROSAFE SE	392,200.000	1,089,699.88
		PROSOFT LEARNING CORP COM	3,150.000	0.32
		PROSPERITY BANCSHARES INC	8,974.000	440,713.14
		PROTALIX BIOTHERAPEUTICS INC	18,692.000	22,056.56
		PROTEON THERAPEUTICS INC	1,600.000	22,256.00
		PROTO LABS INC	3,794.000	254,198.00
		PROVIDENCE AND WORCESTER RAILR	657.000	10,406.88
		PROVIDENCE SERVICE CORP/THE	2,069.000	90,167.02
		PROVIDENT FINANCIAL HOLDINGS I	1,239.000	20,790.42
		PROVIDENT FINANCIAL SERVICES I	9,819.000	191,470.50
		PRUDENTIAL FINANCIAL INC	46,015.000	3,506,803.15
		PRUDENTIAL PLC	409,553.000	8,644,861.62
		PS BUSINESS PARKS INC	2,849.000	226,153.62
		PSYCHEMEDICS CORP	1,457.000	14,671.99
		PTC INC	12,016.000	381,387.84
		PTC THERAPEUTICS INC	33,701.000	899,816.70
		PUBLIC SERVICE ENTERPRISE GROU	51,613.000	2,176,004.08

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PUBLIC STORAGE	15,000.000	3,174,450.00
		PUBLICIS GROUPE SA	14,637.000	996,324.86
		PULTEGROUP INC	32,756.000	618,105.72
		PURCHASEPRO COM INC COM NEW	44.000	0.00
		PURE BIOSCIENCE INC	247.000	180.19
		PURE INDUSTRIAL REAL ESTATE TR UNIT	279,207.000	924,650.62
		PVH CORP	53,167.000	5,419,843.98
		PZENA INVESTMENT MANAGEMENT IN	7,248.000	64,507.20
		QAD INC	2,758.000	68,467.55
		QBE INSURANCE GROUP LTD	149,346.000	1,351,880.36
		QC HOLDINGS INC	1,838.000	3,087.84
		QEP CO INC	538.000	8,608.00
		QLIK TECHNOLOGIES INC	13,681.000	498,672.45
		QLOGIC CORP	10,808.000	110,782.00
		QLT INC	2,570.000	6,836.20
		QORVO INC	15,256.000	687,282.80
		QTS REALTY TRUST INC	364.000	15,903.16
		QUAD SYSTEMS CORP	8,400.000	0.00
		QUAKER CHEMICAL CORP	4,164.000	320,961.12
		QUAKER FABRIC CORP NEW	8,200.000	0.00
		QUALCOMM INC	218,958.000	11,764,613.34
		QUALITY SYSTEMS INC	11,179.000	139,513.92
		QUALMARK CORP	2,493.000	373.95
		QUALSTAR CORP	2,216.000	2,747.84
		QUALYS INC	2,600.000	73,996.00
		QUANEX BUILDING PRODUCTS CORP	5,874.000	106,730.58
		QUANTA SERVICES INC	20,830.000	504,294.30
		QUANTUM CORP	16,330.000	11,386.91
		QUEST DIAGNOSTICS INC	27,754.000	1,706,038.38
		QUICKLOGIC CORP	3,405.000	5,413.95
		QUIDEL CORP	6,373.000	120,322.24
		QUIKSILVER INC	16,839.000	330.05
		QUMU CORP	2,850.000	11,172.00
		RACKSPACE HOSTING INC	40,000.000	987,200.00
		RADIAN GROUP INC	32,801.000	521,863.91
		RADIO ONE INC	14,184.000	31,204.80
		RADIOIO INC	9.000	0.03
		RADISYS CORP	2,932.000	7,916.40
		RADNET INC	10,870.000	60,328.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		RAINMAKER SYSTEMS INC	1,456.000	3.64
		RAIT FINANCIAL TRUST	14,772.000	73,269.12
		RALPH LAUREN CORP	6,098.000	720,539.68
		RAMBUS INC	15,057.000	177,672.60
		RAMCO-GERSHENSON PROPERTIES TR	9,802.000	147,128.02
		RAND WORLDWIDE INC	442.000	950.30
		RANDSTAD HOLDING NV	17,139.000	1,017,982.26
		RANGE RESOURCES CORP	17,280.000	555,033.60
		RAPTOR PHARMACEUTICAL CORP	9,250.000	55,962.50
		RASER TECHNOLOGIES INC	6,049.000	0.00
		RAVEN INDUSTRIES INC	8,485.000	143,820.75
		RAYTHEON CO	57,270.000	6,257,320.20
		RBC BEARINGS INC	2,622.000	156,612.06
		RCM TECHNOLOGIES INC	3,612.000	17,807.16
		READING INTERNATIONAL INC	5,338.000	67,632.46
		REALNETWORKS INC	5,194.000	21,243.46
		REALPAGE INC	6,969.000	115,824.78
		REALTY INCOME CORP	34,896.000	1,653,721.44
		RECKITT BENCKISER GROUP PLC	269,413.000	24,432,548.37
		RED HAT INC	51,631.000	3,711,236.28
		RED LION HOTELS CORP	2,411.000	20,493.50
		RED ROBIN GOURMET BURGERS INC	4,096.000	310,231.04
		REDWOOD TRUST INC	11,256.000	155,783.04
		REGENCY CENTERS CORP	5,700.000	354,255.00
		REGENERON PHARMACEUTICALS INC	7,888.000	3,669,024.32
		REGENT ASSISTED LIVING INC	2,362.000	0.00
		REGIONS FINANCIAL CORP	135,179.000	1,217,962.79
		REGIS CORP	10,769.000	141,073.90
		REGULUS THERAPEUTICS INC	2,100.000	13,734.00
		REIS INC	5,167.000	117,032.55
		RELIANCE INDUSTRIES LTD GDR	56,457.000	1,483,328.63
		RELIV INTERNATIONAL INC	1,432.000	1,031.04
		RELM WIRELESS CORP	1,450.000	6,380.00
		RELYPSA INC	2,976.000	55,085.76
		REN - REDES ENERGETICAS NACION	505,810.000	1,513,155.90
		RENAISSANCERE HOLDINGS LTD	24,805.000	2,637,267.60
		RENASANT CORP	4,442.000	145,919.70
		RENEWABLE ENERGY GROUP INC	1,412.000	11,691.36
		RENEWABLES INFRASTRUCTURE GROU	561,962.000	866,128.51

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		RENT-A-CENTER INC/TX	7,859.000	190,580.75
		RENTRAK CORP	4,742.000	256,399.94
		REPLIGEN CORP	8,587.000	239,147.95
		REPROS THERAPEUTICS INC	10,444.000	77,598.92
		REPUBLIC AIRWAYS HOLDINGS INC	2,567.000	14,837.26
		REPUBLIC BANCORP INC/KY	3,717.000	91,252.35
		REPUBLIC SERVICES INC	106,669.000	4,394,762.80
		RESEARCH FRONTIERS INC	2,567.000	13,014.69
		RESOLUTE ENERGY CORP	5,901.000	2,289.58
		RESOLUTE FOREST PRODUCTS INC	10,422.000	86,606.82
		RESONA HOLDINGS INC	547,000.000	2,769,140.47
		RESOURCE AMERICA INC	5,780.000	38,437.00
		RESOURCE CAPITAL CORP	3,800.000	42,446.00
		RESOURCES CONNECTION INC	6,964.000	104,947.48
		RESTORATION HARDWARE HOLDINGS	5,412.000	504,993.72
		RETAIL OPPORTUNITY INVESTMENTS	11,402.000	188,589.08
		REUNION INDUSTRIES INC	1,969.000	98.45
		REVANCE THERAPEUTICS INC	950.000	28,272.00
		REVLON INC	1,411.000	41,553.95
		REX AMERICAN RESOURCES CORP	3,877.000	196,253.74
		REX ENERGY CORP	5,431.000	11,242.17
		REXAHN PHARMACEUTICALS INC	4,700.000	2,444.00
		REXAM PLC	377,712.000	2,995,149.00
		REXFORD INDUSTRIAL REALTY INC	5,693.000	78,506.47
		REXNORD CORP	11,066.000	187,900.68
		REYNOLDS AMERICAN INC	84,570.000	3,743,913.90
		RF INDUSTRIES LTD	1,822.000	8,344.76
		RICHARDSON ELECTRONICS LTD/UNI	1,742.000	10,260.38
		RICHTER GEDEON NYRT	170,621.000	2,708,895.02
		RICOH CO LTD	287,300.000	2,889,432.29
		RICOH Y50	83,600.000	840,781.55
		RIGEL PHARMACEUTICALS INC	8,415.000	20,785.05
		RIGNET INC	1,110.000	28,305.00
		RING ENERGY INC	2,088.000	20,608.56
		RIVERVIEW BANCORP INC	4,432.000	21,052.00
		RLI CORP	8,158.000	436,697.74
		RLJ ENTERTAINMENT INC	63.000	31.50
		RLJ LODGING TRUST	19,800.000	500,346.00
		ROADHOUSE GRILL INC COM CASH MERGER	5,534.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ROBERT HALF INTERNATIONAL INC	13,723.000	702,068.68
		ROCHE HLDG AG GENUSSSCHEINE NPV	11,998.000	3,155,752.74
		ROCHE HOLDING AG	106,880.000	28,111,923.02
		ROCK CREEK PHARMACEUTICALS INC	413.000	338.66
		ROCKFORD CORP/ARIZONA	4,168.000	30,426.40
		ROCKWELL AUTOMATION INC	13,683.000	1,388,414.01
		ROCKWELL COLLINS INC	13,445.000	1,100,338.80
		ROCKWELL MEDICAL INC	3,288.000	25,350.48
		ROCKY BRANDS INC	492.000	6,981.48
		ROCKY MOUNTAIN CHOCOLATE FACTO	4,004.000	45,045.00
		ROFIN-SINAR TECHNOLOGIES INC	4,153.000	107,687.29
		ROGERS COMMUNICATIONS INC	11,970.000	412,725.60
		ROGERS COMMUNICATIONS INC CL B	87,100.000	2,987,139.55
		ROGERS CORP	5,039.000	267,974.02
		RONA INC	89,048.000	903,963.06
		ROPER TECHNOLOGIES INC	10,270.000	1,609,309.00
		ROSETTA STONE INC	5,320.000	35,644.00
		ROSNEFT OAO GDR	80,740.000	297,930.60
		ROSS STORES INC	42,219.000	2,046,354.93
		ROUSE PROPERTIES INC	3,839.000	59,811.62
		ROVI CORP	17,021.000	178,550.29
		ROWAN COS PLC	11,950.000	192,992.50
		ROWE COS/THE	5,035.000	0.00
		ROYAL BANCSHARES OF PENNSYLVAN	2,235.000	4,671.15
		ROYAL BANK OF SCOTLAND GROUP P	232,774.000	1,110,672.41
		ROYAL CARIBBEAN CRUISES LTD	17,504.000	1,559,431.36
		ROYAL DUTCH SHELL PLC A SHS	128,903.000	3,034,275.43
		ROYAL DUTCH SHELL PLC B SHS	95,600.000	2,263,381.87
		ROYALE ENERGY INC	2,193.000	1,557.03
		RR DONNELLEY & SONS CO	4,984.000	72,567.04
		RS LEGACY CORP	8,591.000	455.32
		RSP PERMIAN INC	69,800.000	1,413,450.00
		RTI SURGICAL INC	9,846.000	55,925.28
		RUBICON TECHNOLOGY INC	3,820.000	3,934.60
		RUBY TUESDAY INC	9,273.000	57,585.33
		RUDOLPH TECHNOLOGIES INC	9,418.000	117,254.10
		RURAL ELECTRIFICATION CORP LTD	516,100.000	2,154,741.08
		RUSH ENTERPRISES INC	13,625.000	328,481.67
		RUTH'S HOSPITALITY GROUP INC	3,321.000	53,933.04

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		RXI PHARMACEUTICALS CORP	13.000	4.81
		RYDER SYSTEM INC	33,895.000	2,509,585.80
		RYLAND GROUP INC/THE	7,212.000	294,465.96
		RYMAN HOSPITALITY PROPERTIES I	6,862.000	337,816.26
		RYOHIN KEIKAKU CO LTD	51,400.000	10,437,507.03
		S FOODS INC	10,400.000	208,408.13
		S&T BANCORP INC	7,069.000	230,590.78
		SABINE OIL & GAS CORP	12,549.000	199.53
		SABMILLER PLC	75,982.000	4,301,052.86
		SABRA HEALTH CARE REIT INC	20,121.000	466,404.78
		SAETA YIELD SA	127,549.000	1,174,606.71
		SAFEGUARD SCIENTIFICS INC	2,264.000	35,182.56
		SAFETY INSURANCE GROUP INC	1,855.000	100,448.25
		SAFEWAY CASA LEY CVR	25,314.000	25,567.14
		SAFEWAY PDC LLC CVR	25,314.000	1,265.70
		SAGA COMMUNICATIONS INC	927.000	31,156.47
		SAGE GROUP PLC/THE	860,000.000	6,505,608.89
		SAGENT PHARMACEUTICALS INC	4,132.000	63,343.56
		SAIA INC	3,647.000	112,874.65
		SALEM MEDIA GROUP INC	2,817.000	17,240.04
		SALESFORCE.COM INC	109,119.000	7,576,132.17
		SAMPO OYJ	243,869.000	11,781,628.42
		SAMSUNG ELECTRONICS CO LTD	4,417.000	4,225,830.08
		SANCHEZ ENERGY CORP	8,720.000	53,628.00
		SANDERSON FARMS INC	4,777.000	327,558.89
		SANDISK CORP	68,624.000	3,728,341.92
		SANDY SPRING BANCORP INC	2,267.000	59,350.06
		SANGAMO BIOSCIENCES INC	12,891.000	72,705.24
		SANMINA CORP	11,761.000	251,332.57
		SANOFI	66,671.000	6,317,641.45
		SANTANDER CONSUMER USA HOLDING	33,400.000	682,028.00
		SANTEN PHARMACEUTICAL CO LTD	530,000.000	7,076,107.55
		SARAS SPA	421,582.000	894,122.73
		SAREPTA THERAPEUTICS INC	3,970.000	127,476.70
		SATCON TECHNOLOGY CORP	1,198.000	3.59
		SAUL CENTERS INC	2,465.000	127,563.75
		SAVIENT PHARMACEUTICALS INC	19,061.000	0.00
		SBA COMMUNICATIONS CORP	25,530.000	2,674,012.20
		SBERBANK OF RUSSIA PJSC ADR	140,286.000	692,381.55

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCAN OPTICS			8,600.000	0.00
SCANA CORP			14,581.000	820,327.06
SCANSOURCE INC			3,637.000	128,968.02
SCENTRE GROUP			177,274.000	485,513.60
SCHEID VINEYARDS INC			660.000	20,658.00
SCHLOTZSKY'S INC			2,581.000	0.00
SCHLUMBERGER LTD			129,112.000	8,904,854.64
SCHNITZER STEEL INDUSTRIES INC			3,712.000	50,260.48
SCHOLASTIC CORP			5,382.000	209,682.72
SCHWEITZER-MAUDUIT INTERNATION			6,674.000	229,452.12
SCICLONE PHARMACEUTICALS INC			7,577.000	52,584.38
SCIENCE APPLICATIONS INTERNATI			5,271.000	211,946.91
SCIENTIFIC GAMES CORP			10,503.000	109,756.35
SCIQUEST INC			3,934.000	39,340.00
SCO GROUP INC/THE			6,400.000	0.00
SCOPE INDUSTRIES			304.000	45,600.00
SCRIPPS NETWORKS INTERACTIVE I			9,611.000	472,765.09
SEABOARD CORP			75.000	230,925.00
SEACHANGE INTERNATIONAL INC			4,185.000	26,365.50
SEACOAST BANKING CORP OF FLORI			401.000	5,886.68
SEACOR HOLDINGS INC			3,182.000	190,315.42
SEAGATE TECHNOLOGY PLC			30,817.000	1,380,601.60
SEALED AIR CORP			45,952.000	2,154,229.76
SEASPINE HOLDINGS CORP			1,176.000	19,051.20
SECURE ENERGY SERVICES INC 144A			6,800.000	58,367.81
SECURITY NATIONAL FINANCIAL CO			1,321.000	8,943.17
SED INTERNATIONAL HOLDINGS INC			2,356.000	0.00
SELECT COMFORT CORP			8,777.000	192,040.76
SELECT INCOME REIT			3,884.000	73,834.84
SELECT MEDICAL HOLDINGS CORP			13,623.000	146,992.17
SELECTICA INC			466.000	1,831.38
SELECTIVE INSURANCE GROUP INC			8,421.000	261,556.26
SEMGROUP CORP			6,554.000	283,394.96
SEMPRA ENERGY			24,030.000	2,324,181.60
SEMTECH CORP			10,703.000	161,615.30
SENOMYX INC			2,464.000	10,989.44
SENSIENT TECHNOLOGIES CORP			8,664.000	531,103.20
SEQUENOM INC			8,895.000	15,566.25
SERCO GROUP PLC			574,512.000	886,776.65

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SERVICE CORP INTERNATIONAL/US	81,110.000	2,198,081.00
		SERVICEMASTER GLOBAL HOLDINGS	144,065.000	4,833,380.75
		SERVICENOW INC	10,870.000	754,921.50
		SERVISFIRST BANCSHARES INC	850.000	35,300.50
		SERVOTRONICS INC	280.000	1,878.80
		SEVCON INC	896.000	8,852.48
		SEVERN BANCORP INC	1,190.000	5,545.40
		SGS SA	4,524.000	7,871,046.97
		SHANGHAI INDUSTRIAL HOLDINGS L	588,000.000	1,297,385.18
		SHANGHAI PHARMACEUTICALS HOLDI	948,300.000	1,977,345.70
		SHARPER IMAGE CORP	2,100.000	0.00
		SHAW COMMUNICATIONS INC	7,466.000	144,840.40
		SHAW COMMUNICATIONS INC CL B CONV	145,600.000	2,806,223.62
		SHELL MIDSTREAM PARTNERS LP	54,202.000	1,595,164.86
		SHELLS SEAFOOD RESTAURANTS	44.000	0.00
		SHENANDOAH TELECOMMUNICATIONS	4,744.000	203,090.64
		SHERWIN-WILLIAMS CO/THE	18,483.000	4,117,642.74
		SHILOH INDUSTRIES INC	3,998.000	32,383.80
		SHIMAMURA CO LTD	2,700.000	289,917.76
		SHIMAMURA NPV	7,300.000	783,851.73
		SHIP FINANCE INTERNATIONAL LTD	6,849.000	111,296.25
		SHIRE PLC	308,729.000	21,062,832.27
		SHOE CARNIVAL INC	2,615.000	62,237.00
		SHOLODGE INC	1,650.000	7.75
		SHORE BANCSHARES INC	1,976.000	19,206.72
		SHORETEL INC	1,820.000	13,595.40
		SHUTTERFLY INC	5,890.000	210,567.50
		SHUTTERSTOCK INC	2,050.000	61,992.00
		SIEBERT FINANCIAL CORP	5,735.000	8,602.50
		SIEMENS AG	26,400.000	2,355,751.87
		SIENTRA INC	1,100.000	11,165.00
		SIERRA BANCORP	424.000	6,767.04
		SIFCO INDUSTRIES INC	1,221.000	13,504.26
		SIGA TECHNOLOGIES INC	1,413.000	1,667.34
		SIGHT RESOURCE CORP	200.000	0.00
		SIGMA DESIGNS INC	3,926.000	27,050.14
		SIGMA-ALDRICH CORP	12,185.000	1,692,740.20
		SIGMATRON INTERNATIONAL INC	585.000	4,112.55
		SIGNET JEWELERS LTD	38,250.000	5,198,242.58

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SILICON GRAPHICS INC COM	11,800.000	0.00
		SILICON GRAPHICS INTERNATIONAL	3,512.000	13,802.16
		SILICON LABORATORIES INC	7,380.000	306,565.20
		SILVER BAY REALTY TRUST CORP	4,724.000	75,631.24
		SIMCLAR INC	700.000	2.38
		SIMMONS FIRST NATIONAL CORP	2,371.000	113,642.03
		SIMON PROPERTY GROUP INC	46,369.000	8,518,912.68
		SIMPSON MANUFACTURING CO INC	7,475.000	250,337.75
		SINCLAIR BROADCAST GROUP INC	8,756.000	221,701.92
		SISTEMA JSFC GDR	151,400.000	1,041,632.00
		SIZMEK INC	7,253.000	43,445.47
		SJW CORP	3,793.000	116,634.75
		SK TELECOM CO LTD	14,000.000	3,106,385.58
		SKANDINAVISKA ENSKILDA BANKEN	344,118.000	3,666,002.14
		SKY NETWORK TELEVISION LTD	568,000.000	1,689,575.64
		SKYLINE CORP	3,554.000	10,235.52
		SKYWEST INC	9,361.000	156,141.48
		SKYWORKS SOLUTIONS INC	51,836.000	4,365,109.56
		SL GREEN REALTY CORP	55,688.000	6,023,214.08
		SMART REIT VARIABLE VTG UNIT	29,680.000	676,970.54
		SMF ENERGY CORP	441.000	32.80
		SMITH & WESSON HOLDING CORP	2,256.000	38,058.72
		SMITH MICRO SOFTWARE INC	3,286.000	2,858.82
		SMURFIT-STONE CONTAINER CORP CONTRA	9,700.000	0.00
		SNAM SPA	263,363.000	1,350,539.29
		SNAP-ON INC	5,936.000	895,979.84
		SNYDER'S-LANCE INC	7,257.000	244,778.61
		SOCKET MOBILE INC	564.000	1,353.60
		SOFTBANK GROUP CORP	106,000.000	4,847,509.82
		SOFTECH INC	157.000	189.97
		SOLIGENIX INC	57.000	45.60
		SOLITARIO EXPLORATION & ROYALT	40.000	18.00
		SONIC AUTOMOTIVE INC	12,483.000	254,902.86
		SONIC CORP	8,633.000	198,127.35
		SONUS NETWORKS INC	6,109.000	34,943.48
		SORRENTO THERAPEUTICS INC	4,100.000	34,399.00
		SOTHEY'S	10,907.000	348,805.86
		SOUTH JERSEY INDUSTRIES INC	10,620.000	268,155.00
		SOUTH STATE CORP	4,114.000	316,243.18

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SOUTHERN CO/THE	99,275.000	4,437,592.50
		SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP	211.000	0.00
		SOUTHSIDE BANCSHARES INC	3,075.000	84,716.25
		SOUTHWEST AIRLINES CO	67,273.000	2,559,064.92
		SOUTHWEST BANCORP INC	2,049.000	33,624.09
		SOUTHWEST GAS CORP	8,039.000	468,834.48
		SOUTHWESTERN ENERGY CO	39,224.000	497,752.56
		SOVRAN SELF STORAGE INC	5,819.000	548,731.70
		SP PLUS CORP	2,487.000	57,574.05
		SPAN-AMERICA MEDICAL SYSTEMS I	1,742.000	30,746.30
		SPANISH BROADCASTING SYSTEM IN	375.000	1,972.50
		SPAREBANK 1 SMN	297,800.000	1,885,252.05
		SPARK INFRASTRUCTURE GROUP	1,187,914.000	1,559,977.58
		SPARTAN MOTORS INC	5,691.000	23,503.83
		SPARTANNASH CO	11,187.000	289,183.95
		SPARTON CORP	4,534.000	97,027.60
		SPECIAL DIVERSIFIED OPPORTUNIT	4,862.000	4,789.08
		SPECTRA ENERGY CORP	68,499.000	1,799,468.73
		SPECTRA ENERGY PARTNERS LP	98,099.000	3,945,541.78
		SPECTRANETICS CORP/THE	6,687.000	78,839.73
		SPECTRUM BRANDS HOLDINGS INC	4,088.000	374,092.88
		SPECTRUM GROUP INTERNATIONAL I	1.456	870.69
		SPECTRUM PHARMACEUTICALS INC	15,587.000	93,210.26
		SPEED COMMERCE INC	4,862.000	943.23
		SPEEDUS CORP	1,690.000	33.80
		SPEEDWAY MOTORSPORTS INC	6,051.000	109,220.55
		SPHERE 3D CORP	73.000	154.03
		SPHERIX INC	12.000	4.08
		SPIRE CORP	3,525.000	264.38
		SPIRE HEALTHCARE GROUP PLC	1,009,700.000	5,505,995.07
		SPIRIT AEROSYSTEMS HOLDINGS IN	43,454.000	2,100,566.36
		SPLUNK INC	38,960.000	2,156,436.00
		SPOK HOLDINGS INC	6,270.000	103,204.20
		SPORT-HALEY HOLDINGS INC	1,950.000	79.95
		SPS COMMERCE INC	2,364.000	160,491.96
		SPS TECHNOLOGIES INC	6,300.000	0.00
		SPX CORP	26,500.000	315,880.00
		SPX FLOW INC	26,500.000	912,395.00
		SSE PLC	179,916.000	4,077,015.30

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ST JAMES'S PLACE PLC	684,301.000	8,810,631.98
		ST JUDE MEDICAL INC	28,746.000	1,813,585.14
		STAAR SURGICAL CO	8,700.000	67,512.00
		STADA ARZNEIMITTEL AG	62,300.000	2,225,356.00
		STAG INDUSTRIAL INC	173,362.000	3,156,922.02
		STAGE STORES INC	7,601.000	74,793.84
		STAGECOACH GROUP PLC	51,405.000	262,874.69
		STAMPS.COM INC	3,422.000	253,262.22
		STANCORP FINANCIAL GROUP INC	5,447.000	622,047.40
		STANDARD CHARTERED PLC	234,628.000	2,277,420.90
		STANDARD MOTOR PRODUCTS INC	1,989.000	69,376.32
		STANDARD PACIFIC CORP	22,433.000	179,464.00
		STANDARD REGISTER CO/THE	927.000	26.88
		STANDEX INTERNATIONAL CORP	5,390.000	406,136.50
		STANLEY BLACK & DECKER INC	46,310.000	4,491,143.80
		STANLEY FURNITURE CO INC	2,848.000	8,401.60
		STANTEC INC	1,059.000	23,192.10
		STAPLES INC	65,662.000	770,215.26
		STAR BUFFET INC	762.000	457.20
		STAR STRUCK LTD	262.000	13.10
		STARBUCKS CORP	177,771.000	10,104,503.64
		START TODAY CO LTD	180,000.000	5,921,596.61
		STARTEK INC	1,532.000	5,178.16
		STARWOOD EUROPEAN REAL ESTAT	641,202.000	1,005,254.87
		STARWOOD HOTELS & RESORTS WORL	17,384.000	1,155,688.32
		STARWOOD PROPERTY TRUST INC	197,236.000	4,047,282.72
		STARWOOD WAYPOINT RESIDENTIAL	736.000	17,538.88
		STATE AUTO FINANCIAL CORP	5,820.000	132,754.20
		STATE BANK OF INDIA GDR	47,694.000	1,723,131.76
		STATE STREET CORP	41,639.000	2,798,557.19
		STATOIL ASA	821,488.000	11,951,542.85
		STEELCASE INC	19,344.000	356,123.04
		STEELCLOUD INC	3,106.000	0.00
		STEIN MART INC	6,186.000	59,880.48
		STEINER LEISURE LTD	1,569.000	99,129.42
		STEMCELLS INC	735.000	308.48
		STEMLINE THERAPEUTICS INC	2,880.000	25,430.40
		STEPAN CO	2,716.000	113,012.76
		STEPHAN CO/THE	1,912.000	2,064.96

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		STEREOTAXIS INC	158.000	146.64
		STEREOTAXIS INC WTS EXP 09/30/2015	39.000	0.78
		STERICYCLE INC	8,655.000	1,205,728.05
		STERIS CORP	58,638.000	3,809,710.86
		STERLING BANCORP/DE	23,850.000	354,649.50
		STERLING CONSTRUCTION CO INC	582.000	2,392.02
		STEVEN MADDEN LTD	9,989.000	365,797.18
		STEWART INFORMATION SERVICES C	6,508.000	266,242.28
		STIFEL FINANCIAL CORP	9,717.000	409,085.70
		STILLWATER MINING CO	15,550.000	160,631.50
		STOCK YARDS BANCORP INC	11,793.000	428,675.55
		STONE ENERGY CORP	9,377.000	46,509.92
		STONERIDGE INC	3,919.000	48,360.46
		STORAGE ENGINE INC COM	1,650.000	0.00
		STORE CAPITAL CORP	81,366.000	1,681,021.56
		STRAIGHT PATH COMMUNICATIONS I	2,890.000	116,784.90
		STRASBAUGH INC	204.000	10.20
		STRATEGIC HOTELS & RESORTS INC	23,845.000	328,822.55
		STRATTEC SECURITY CORP	664.000	41,871.84
		STRATUS PROPERTIES INC	2,106.000	31,379.40
		STRAYER EDUCATION INC	1,796.000	98,726.12
		STREAMLINE HEALTH SOLUTIONS IN	2,646.000	6,059.34
		STRYKER CORP	32,273.000	3,036,889.30
		STURM RUGER & CO INC	4,191.000	245,969.79
		STYLECLICK INC	3,762.000	0.38
		SUCAMPO PHARMACEUTICALS INC	4,860.000	96,568.20
		SUEDZUCKER AG	38,136.000	691,325.60
		SUFFOLK BANCORP	1,655.000	45,214.60
		SUGARMADE INC	80.000	0.80
		SUGGESTION BOX INC	208.000	2.29
		SULPHCO INC	2,843.000	0.00
		SUMITOMO ELECTRIC IND NPV	60,880.000	774,438.96
		SUMITOMO ELECTRIC INDUSTRIES L	22,220.000	282,654.96
		SUMITOMO MITSUI FINANCIAL GROU	19,200.000	723,336.55
		SUMITOMO MITSUI GR NPV	52,700.000	1,985,408.14
		SUMITOMO MITSUI TRUST HOLDINGS	71,540.000	261,274.97
		SUMITOMO MITSUI TRUST HOLDINGS INC	195,220.000	712,973.16
		SUMMIT HOTEL PROPERTIES INC	7,451.000	86,953.17
		SUN BANCORP INC/NJ	512.000	9,825.28

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SUN COMMUNITIES INC	6,073.000	411,506.48
		SUN HYDRAULICS CORP	4,406.000	121,032.82
		SUN LIFE FINANCIAL INC	5,900.000	190,334.00
		SUNCOKE ENERGY INC	5,399.000	42,004.22
		SUNCOR ENERGY INC	84,600.000	2,260,512.00
		SUNLINK HEALTH SYSTEMS INC	1,775.000	2,804.50
		SUNOCO LOGISTICS PARTNERS LP	157,574.000	4,516,070.84
		SUNPOWER CORP	5,283.000	105,871.32
		SUNRISE TELECOM INC	8,049.000	257.57
		SUNSTONE HOTEL INVESTORS INC	288,354.000	3,814,923.42
		SUNTRUST BANKS INC	233,906.000	8,944,565.44
		SUPER MICRO COMPUTER INC	4,600.000	125,396.00
		SUPERCONDUCTOR TECHNOLOGIES IN	79.000	48.98
		SUPERIOR BANCORP	1,987.000	1.97
		SUPERIOR ENERGY SERVICES INC	80,300.000	1,014,189.00
		SUPERIOR INDUSTRIES INTERNATIO	4,165.000	77,802.20
		SUPERIOR UNIFORM GROUP INC	1,792.000	32,130.56
		SUPERNUS PHARMACEUTICALS INC	2,250.000	31,567.50
		SUPERVALU INC	25,369.000	182,149.42
		SUPPORT.COM INC	3,641.000	4,077.92
		SUPREME INDUSTRIES INC	2,404.000	20,025.32
		SURGICAL CARE AFFILIATES INC	1,100.000	35,959.00
		SURMODICS INC	3,899.000	85,154.16
		SWEDBANK AB	334,335.000	7,370,713.35
		SWIFT ENERGY CO	7,937.000	2,988.28
		SWIFT TRANSPORTATION CO	11,792.000	177,115.84
		SWISS LIFE HOLDING AG	11,500.000	2,558,694.09
		SWK HOLDINGS CORP	7,147.000	10,148.74
		SYCAMORE NETWORKS INC	3,701.000	1,822.74
		SYDNEY AIRPORT	931,373.000	3,898,177.87
		SYKES ENTERPRISES INC	11,973.000	305,311.50
		SYMANTEC CORP	69,806.000	1,359,122.82
		SYMETRA FINANCIAL CORP	11,939.000	377,749.96
		SYMMETRY SURGICAL INC	2,603.000	23,166.70
		SYMRISE AG	426,151.000	25,587,421.80
		SYNALLOY CORP	2,020.000	18,503.20
		SYNAPTICS INC	5,513.000	454,601.98
		SYNCHRONOSS TECHNOLOGIES INC	12,177.000	399,405.60
		SYNCHRONY FINANCIAL	29,180.000	913,334.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SYNERGETICS USA INC	2,498.000	16,411.86
		SYNERGY PHARMACEUTICALS INC	2,800.000	14,840.00
		SYNERGY RESOURCES CORP	6,400.000	62,848.00
		SYNERON MEDICAL LTD	1,640.000	11,726.00
		SYNNEX CORP	3,654.000	310,809.24
		SYNOVUS FINANCIAL CORP	15,822.000	468,331.20
		SYNTA PHARMACEUTICALS CORP	3,281.000	5,708.94
		SYNTEL INC	6,395.000	289,757.45
		SYNTHESIS ENERGY SYSTEMS INC	5,399.000	5,280.22
		SYNTROLEUM CORP	1,138.000	0.00
		SYNUTRA INTERNATIONAL INC	555.000	2,636.25
		SYPRIS SOLUTIONS INC	3,998.000	4,837.58
		SYSCO CORP	82,973.000	3,233,457.81
		SYSTEMAX INC	5,289.000	39,614.61
		T ROWE PRICE GROUP INC	26,141.000	1,816,799.50
		T2 BIOSYSTEMS INC	1,950.000	17,082.00
		TAITRON COMPONENTS INC	3,971.000	3,892.37
		TAKE-TWO INTERACTIVE SOFTWARE	10,413.000	299,165.49
		TAL EDUCATION GROUP ADR	253,800.000	8,159,670.00
		TAL INTERNATIONAL GROUP INC	7,264.000	99,298.88
		TALANX AG	127,677.000	3,813,820.53
		TALEN ENERGY CORP	16,800.000	169,680.00
		TALON INTERNATIONAL INC	3,150.000	332.01
		TANDY BRANDS ACCESSORIES INC	1,325.000	1.99
		TANGOE INC	2,694.000	19,396.80
		TARGA RESOURCES CORP	31,600.000	1,628,032.00
		TARGANTA THERAPEUTICS ESCROW	1,200.000	0.00
		TARGET CORP	150,688.000	11,853,118.08
		TARRAGON CORP	10,464.000	0.00
		TASER INTERNATIONAL INC	6,418.000	141,356.46
		TAXUS CARDIUM PHARMACEUTICALS	65.000	9.75
		TAYLOR DEVICES INC	545.000	6,954.20
		TC PIPELINES LP	3,214.000	153,018.54
		TCF FINANCIAL CORP	23,968.000	363,354.88
		TCL COMMUNICATION TECHNOLOGY H	2,755,000.000	1,980,032.39
		TDC A/S	299,800.000	1,541,783.72
		TE CONNECTIVITY LTD	41,054.000	2,458,724.06
		TEAM FINANCIAL INC	4,300.000	0.00
		TEAM HEALTH HOLDINGS INC	10,868.000	587,198.04

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEAM INC			2,228.000	71,563.36
TECH DATA CORP			5,921.000	405,588.50
TECHNICAL COMMUNICATIONS CORP			144.000	384.48
TECHNOLOGY SOLUTIONS CO			920.000	9.20
TECO ENERGY INC			23,999.000	630,213.74
TEEKAY TANKERS LTD			1,941.000	13,392.90
TEGNA INC			132,852.000	2,974,556.28
TEJON RANCH CO			4,276.000	93,259.56
TEKNOWLEDGE CORP			2,012.000	0.00
TELECOM ITALIA SPA			1,385,789.000	1,704,669.44
TELECOMMUNICATION SYSTEMS INC			2,288.000	7,870.72
TELEDYNE TECHNOLOGIES INC			5,936.000	536,020.80
TELEFONAKTIEBOLAGET LM ERICSSO			158,650.000	1,554,900.71
TELENOR ASA			244,962.000	4,563,242.87
TELEPHONE & DATA SYSTEMS INC			2,637.000	65,819.52
TELETECH HOLDINGS INC			8,609.000	230,635.11
TELETOUCH COMMUNICATIONS INC			3,106.000	2.17
TELEVIDEO INC/CA			2,143.000	0.00
TENCENT HOLDINGS LTD			566,800.000	9,456,357.09
TENET HEALTHCARE CORP			10,159.000	375,070.28
TENGASCO INC			3,400.000	748.34
TENNANT CO			2,218.000	124,607.24
TENNECO INC			8,953.000	400,825.81
TERADATA CORP			14,447.000	418,385.12
TERRENO REALTY CORP			4,770.000	93,682.80
TESARO INC			4,430.000	177,643.00
TESCO PLC			717,139.000	1,990,076.51
TESORO CORP			81,930.000	7,966,873.20
TESORO LOGISTICS LP			76,845.000	3,458,025.00
TESSCO TECHNOLOGIES INC			6,872.000	144,586.88
TESSERA TECHNOLOGIES INC			6,602.000	213,970.82
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			10,228.000	248,642.68
TETRA TECHNOLOGIES INC			10,885.000	64,330.35
TETRAPHASE PHARMACEUTICALS INC			4,489.000	33,487.94
TEVA PHARMACEUTICAL INDUSTRIES			47,700.000	2,728,387.98
TEVA PHARMACEUTICAL INDUSTRIES ADR			223,980.000	12,645,910.80
TEXAS CAPITAL BANCSHARES INC			6,117.000	320,653.14
TEXAS INSTRUMENTS INC			104,721.000	5,185,783.92

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TEXAS ROADHOUSE INC	8,895.000	330,894.00
		TEXTAINER GROUP HOLDINGS LTD	7,799.000	128,605.51
		TEXTMUNICATION HOLDINGS INC	167.000	4.21
		TEXTRON INC	28,203.000	1,061,560.92
		TG THERAPEUTICS INC	3,950.000	39,816.00
		TGS NOPEC GEOPHYSICAL CO ASA	60,800.000	1,121,200.47
		THERAPEUTICSMD INC	10,930.000	64,487.00
		THERAVANCE INC	11,499.000	82,562.82
		THERMO FISHER SCIENTIFIC INC	40,657.000	4,971,537.96
		THESTREET INC	7,824.000	13,066.08
		THK CO LTD	52,700.000	833,413.79
		THOMAS GROUP INC	367.000	2.24
		THOMSON REUTERS CORP	18,670.000	751,654.20
		THOR INDUSTRIES INC	4,944.000	256,099.20
		THORATEC CORP	8,774.000	555,043.24
		THQ INC	896.000	12.32
		TIDEWATER INC	273.000	3,587.22
		TIFFANY & CO	11,446.000	883,860.12
		TIMBERLAND BANCORP INC/WA	3,633.000	39,490.71
		TIME INC	77,782.000	1,481,747.10
		TIME WARNER CABLE INC	28,872.000	5,178,770.64
		TIME WARNER INC	118,912.000	8,175,200.00
		TIMKENSTEEL CORP	2,700.000	27,324.00
		TITAN INTERNATIONAL INC	7,743.000	51,181.23
		TITAN MACHINERY INC	2,137.000	24,532.76
		TITAN PHARMACEUTICALS INC	1,906.727	7,340.90
		TIVO INC	16,791.000	145,410.06
		TJX COS INC/THE	111,945.000	7,995,111.90
		TL ADMIN CORP COM	29,100.000	0.00
		TOKAI RIKA CO LTD	36,200.000	742,649.37
		TOKAI RIKA DENKI Y50	95,200.000	1,953,044.76
		TOMPKINS FINANCIAL CORP	1,534.000	81,854.24
		TONGDA GROUP HOLDINGS LTD	14,420,000.000	2,493,248.43
		TONIX PHARMACEUTICALS HOLDING	3,200.000	16,896.00
		TOOTSIE ROLL INDUSTRIES INC	7,230.000	226,226.70
		TOR MINERALS INTERNATIONAL INC	260.000	1,320.80
		TORCHMARK CORP	11,872.000	669,580.80
		TOROTEL INC	525.000	310.80
		TOTAL SA	353,478.000	15,861,706.68

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TOTAL SYSTEM SERVICES INC	17,266.000	784,394.38
		TOWER AUTOMOTIVE INC	33,100.000	0.00
		TOWNE BANK/PORTSMOUTH VA	4,127.000	77,793.95
		TRACTOR SUPPLY CO	13,857.000	1,168,422.24
		TRANS WORLD ENTERTAINMENT CORP	7,403.000	27,909.31
		TRANS-INDUSTRIES INC	1,700.000	1.70
		TRANSACT TECHNOLOGIES INC	2,916.000	26,564.76
		TRANSALTA RENEWABLES INC	171,711.000	1,316,617.50
		TRANSCAT INC	3,210.000	31,201.20
		TRANSCOASTAL CORP	23.000	0.58
		TRANSDIGM GROUP INC	10,720.000	2,277,035.20
		TRANSENERIX INC	166.000	375.16
		TRANSGENOMIC INC	619.000	563.29
		TRANSMISSORA ALIANCA DE ENERGI	223,604.000	1,071,987.44
		TRANSMONTAIGNE PARTNERS LP	7,336.000	199,539.20
		TRANSNET CORP	481.000	0.00
		TRANSOCEAN LTD	266,067.000	3,437,585.64
		TRANSURBAN GROUP	998,749.000	6,971,632.56
		TRANSWITCH CORP	1,935.000	1.74
		TRAVELERS COS INC/THE	46,652.000	4,643,273.56
		TRAVELZOO INC	5,804.000	47,999.08
		TRC COS INC	2,128.000	25,174.24
		TRECORA RESOURCES	1,290.000	16,021.80
		TREDEGAR CORP	6,011.000	78,623.88
		TREEHOUSE FOODS INC	5,676.000	441,536.04
		TREX CO INC	77,332.000	2,577,475.56
		TRI POINTE GROUP INC	13,546.000	177,317.14
		TRI-VALLEY CORP	1,094.000	0.10
		TRIAD GUARANTY INC	2,231.000	91.69
		TRIAN ACQUISITION I	7,030.000	0.00
		TRIANGLE PETROLEUM CORP	7,001.000	9,941.42
		TRICO BANCSHARES	833.000	20,466.81
		TRICO MARINE SERVICES INC/UNIT	1,890.000	0.00
		TRINITY INDUSTRIES INC	128,260.000	2,907,654.20
		TRINITY PLACE HOLDINGS INC	2,476.000	15,475.00
		TRIO-TECH INTERNATIONAL	859.000	2,104.55
		TRIPADVISOR INC	11,521.000	726,053.42
		TRIPLE CROWN MEDIA INC	983.000	0.00
		TRIPLE-S MANAGEMENT CORP	9,959.000	177,369.79

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TROPICAL SPORTSWEAR INTL CORP COM	10,340.000	0.00
		TROVAGENE INC	4,400.000	25,036.00
		TRUEBLUE INC	6,337.000	142,392.39
		TRULY INTERNATIONAL HOLDINGS L	5,392,000.000	1,363,645.40
		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	63,369.84
		TRUSTMARK CORP	11,001.000	254,893.17
		TSR INC	795.000	3,442.35
		TSUMURA & CO	133,200.000	2,886,102.01
		TTM TECHNOLOGIES INC	20,667.000	128,755.41
		TUESDAY MORNING CORP	4,703.000	25,443.23
		TUMI HOLDINGS INC	7,273.000	128,150.26
		TURKIYE SINAI KALKINMA BANKASI	4,113,100.000	1,915,439.19
		TURTLE BEACH CORP	1,960.000	4,762.80
		TUTOR PERINI CORP	4,799.000	78,991.54
		TWENTY-FIRST CENTURY FOX INC	267,469.000	7,216,313.62
		TWIN DISC INC	1,688.000	20,948.08
		TWO RIVERS WATER & FARMING CO	199.000	159.20
		TYCO INTERNATIONAL PLC	43,007.000	1,439,014.22
		TYLER TECHNOLOGIES INC	7,024.000	1,048,753.44
		TYSON FOODS INC	31,053.000	1,338,384.30
		UBIQUITI NETWORKS INC	1,273.000	43,141.97
		UFP TECHNOLOGIES INC	2,624.000	59,958.40
		UIL HOLDINGS CORP/OLD	8,559.000	430,260.93
		ULTIMATE LIFESTYLE CORP	20.000	0.00
		ULTIMATE SOFTWARE GROUP INC/TH	4,314.000	772,249.14
		ULTRA CLEAN HOLDINGS INC	2,674.000	15,348.76
		ULTRA PETROLEUM CORP	12,934.000	82,648.26
		ULTRAGENYX PHARMACEUTICAL INC	909.000	87,545.79
		ULTRALIFE CORP	2,108.000	12,416.12
		ULTRAPETROL BAHAMAS LTD	1,582.000	648.62
		ULTRATECH INC	4,192.000	67,155.84
		UMB FINANCIAL CORP	7,179.000	364,764.99
		UMH PROPERTIES INC	2,915.000	27,109.50
		UMICORE SA	196,794.000	7,566,578.02
		UMPQUA HOLDINGS CORP	17,228.000	280,816.40
		UNDER ARMOUR INC	18,361.000	1,776,977.58

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		UNICO AMERICAN CORP	844.000	8,651.00
		UNICORP INC COMPAR \$0.01 NEW	7,800.000	0.00
		UNICREDIT SPA	149,504.000	929,542.99
		UNIFIRST CORP/MA	3,376.000	360,590.56
		UNIGENE LABORATORIES INC	9,893.000	3.96
		UNILEVER PLC	33,209.000	1,351,147.52
		UNILEVER PLC ADR	14,975.000	610,680.50
		UNION BANKSHARES CORP	4,452.000	106,848.00
		UNION PACIFIC CORP	154,209.000	13,633,617.69
		UNISYS CORP	6,641.000	79,027.90
		UNIT CORP	4,200.000	47,292.00
		UNITED AMERICAN HEALTHCARE COR	1,094.000	16.41
		UNITED ARROWS LTD	76,500.000	3,155,429.46
		UNITED BANKSHARES INC/WV	9,400.000	357,106.00
		UNITED COMMUNITY BANKS INC/GA	3,053.000	62,403.32
		UNITED COMMUNITY FINANCIAL COR	6,947.000	34,735.00
		UNITED CONTINENTAL HOLDINGS IN	65,253.000	3,461,671.65
		UNITED FINANCIAL BANCORP INC	5,075.000	66,228.75
		UNITED FIRE GROUP INC	4,204.000	147,350.20
		UNITED NATURAL FOODS INC	7,622.000	369,743.22
		UNITED ONLINE INC	2,030.000	20,300.00
		UNITED OVERSEAS BANK LTD	162,200.000	2,116,048.95
		UNITED PARCEL SERVICE INC	79,563.000	7,852,072.47
		UNITED RENTALS INC	9,731.000	584,346.55
		UNITED SECURITY BANCSHARES/FRE	963.000	5,103.90
		UNITED STATES LIME & MINERALS	2,339.000	106,775.35
		UNITED TECHNOLOGIES CORP	84,506.000	7,520,188.94
		UNITED THERAPEUTICS CORP	30,055.000	3,944,418.20
		UNITED WESTERN BANCORP INC	2,275.000	79.63
		UNITED-GUARDIAN INC	657.000	11,839.14
		UNITEDHEALTH GROUP INC	97,291.000	11,286,728.91
		UNITIL CORP	2,469.000	91,056.72
		UNITY BANCORP INC	1,662.000	16,470.42
		UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW	3,380.000	0.00
		UNIVERSAL AMERICAN CORP/NY	11,220.000	76,744.80
		UNIVERSAL CORP/VA	3,395.000	168,290.15
		UNIVERSAL DISPLAY CORP	9,878.000	334,864.20
		UNIVERSAL ELECTRONICS INC	2,292.000	96,332.76
		UNIVERSAL FOREST PRODUCTS INC	2,975.000	171,598.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		UNIVERSAL HEALTH INTERNATIONAL	6,658,000.000	2,190,682.65
		UNIVERSAL HEALTH REALTY INCOME	14,976.000	702,973.44
		UNIVERSAL HEALTH SERVICES INC	9,360.000	1,168,221.60
		UNIVERSAL STAINLESS & ALLOY PR	2,436.000	25,772.88
		UNIVERSAL TECHNICAL INSTITUTE	5,737.000	20,136.87
		UNIVERSAL TRUCKLOAD SERVICES I	2,085.000	32,463.45
		UNIVEST CORP OF PENNSYLVANIA	354.000	6,803.88
		UNUM GROUP	25,168.000	807,389.44
		UNWIRED PLANET INC	11,980.000	8,685.50
		UQM TECHNOLOGIES INC	3,665.000	2,327.28
		URANIUM ENERGY CORP	2,205.000	2,205.00
		URANIUM RESOURCES INC	1,178.000	942.40
		URBAN EDGE PROPERTIES	11,100.000	239,649.00
		URBAN OUTFITTERS INC	9,674.000	284,222.12
		UROLOGIX INC	2,793.000	83.79
		URSTADT BIDDLE PROPERTIES INC	25,479.000	477,476.46
		US BANCORP	253,341.000	10,389,514.41
		US ECOLOGY INC	2,995.000	130,731.75
		US ENERGY CORP WYOMING	2,411.000	1,277.83
		US GEOTHERMAL INC	6,387.000	3,959.94
		US GLOBAL INVESTORS INC	475.000	821.75
		US PHYSICAL THERAPY INC	4,821.000	216,414.69
		US PLASTIC LMBR CORP COM	29,600.000	0.00
		US SILICA HOLDINGS INC	8,731.000	123,019.79
		USA TRUCK INC	1,742.000	30,014.66
		USANA HEALTH SCIENCES INC	3,348.000	448,732.44
		USD PARTNERS LP	6,084.000	48,732.84
		USG CORP	72,280.000	1,924,093.60
		UTAH MEDICAL PRODUCTS INC	1,837.000	98,959.19
		UTG INC	513.000	8,336.25
		UTI WORLDWIDE INC	15,971.000	73,306.89
		UTSTARCOM HOLDINGS CORP	5,646.000	13,719.78
		V ONE CORP COM	2,000.000	0.00
		VAALCO ENERGY INC	7,924.000	13,470.80
		VAIL RESORTS INC	4,912.000	514,188.16
		VALE SA ADR	64,760.000	271,992.00
		VALENCE TECHNOLOGY INC	14,867.000	0.00
		VALEO SA	109,988.000	14,824,973.18
		VALERO ENERGY CORP	184,285.000	11,075,528.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		VALERO ENERGY PARTNERS LP	42,619.000	1,882,055.04
		VALLEY MEDIA INC COM	11,100.000	0.00
		VALLEY NATIONAL BANCORP	29,026.000	285,615.84
		VALUE AMER INC COM	290.000	0.00
		VALUE LINE INC	2,953.000	45,741.97
		VANDA PHARMACEUTICALS INC	6,151.000	69,383.28
		VARIAN MEDICAL SYSTEMS INC	10,072.000	743,112.16
		VASCO DATA SECURITY INTERNATIO	3,525.000	60,066.00
		VASCULAR SOLUTIONS INC	2,792.000	90,488.72
		VASOMEDICAL INC	17,910.000	2,863.81
		VCA INC	63,970.000	3,368,020.50
		VCAMPUS CORP	271.000	0.02
		VECTOR GROUP LTD	11,712.750	264,825.28
		VECTOR LTD	726,598.000	1,464,134.93
		VECTREN CORP	14,197.000	596,415.97
		VEECO INSTRUMENTS INC	8,569.000	175,750.19
		VENAXIS INC	43.000	13.76
		VENTAS INC	39,511.000	2,214,986.66
		VERESEN INC	104,486.000	794,925.93
		VERICEL CORP	101.000	273.71
		VERINT SYSTEMS INC	8,073.000	348,349.95
		VERISIGN INC	31,190.000	2,200,766.40
		VERIZON COMMUNICATIONS INC	466,167.000	20,282,926.17
		VERSAR INC	1,098.000	3,810.06
		VERSARTIS INC	3,150.000	36,319.50
		VERSO CORP	6,614.000	793.68
		VERTEX PHARMACEUTICALS INC	46,151.000	4,806,165.14
		VESTIN REALTY MORTGAGE II INC	400.000	1,272.00
		VF CORP	79,462.000	5,420,103.02
		VIACOM INC	35,451.000	1,529,710.65
		VIAD CORP	6,386.000	185,130.14
		VIASAT INC	6,186.000	397,697.94
		VICAL INC	4,057.000	1,865.82
		VICON INDUSTRIES INC	1,318.000	1,990.18
		VICOR CORP	5,955.000	60,741.00
		VIDEO DISPLAY CORP	2,455.000	2,602.30
		VIEWCAST.COM INC	6,812.000	7.49
		VIEWTRAN GROUP INC	2,440.000	1,854.40
		VILLAGE SUPER MARKET INC	1,377.000	32,510.97

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		VIRCO MANUFACTURING CORP	4,459.000	13,377.00
		VIRNETX HOLDING CORP	5,367.000	19,106.52
		VIRTUS INVESTMENT PARTNERS INC	888.000	89,244.00
		VIRTUSA CORP	3,626.000	186,050.06
		VISA INC	239,898.000	16,711,294.68
		VISHAY INTERTECHNOLOGY INC	20,512.000	198,761.28
		VISHAY PRECISION GROUP INC	913.000	10,581.67
		VISTA OUTDOOR INC	3,600.000	159,948.00
		VITAL THERAPIES INC	2,810.000	11,352.40
		VITAMIN SHOPPE INC	3,851.000	125,696.64
		VIVENDI SA	188,283.000	4,440,911.09
		VIVUS INC	9,029.000	14,807.56
		VL DISSOLUTION CORP COM	1,293.000	0.00
		VOCERA COMMUNICATIONS INC	6,768.000	77,222.88
		VODACOM GROUP LTD	211,000.000	2,098,249.80
		VOESTALPINE AG	66,900.000	2,292,587.74
		VOLT INFORMATION SCIENCES INC	5,852.000	53,253.20
		VONAGE HOLDINGS CORP	17,567.000	103,293.96
		VORNADO REALTY TRUST	18,078.000	1,634,612.76
		VOXX INTERNATIONAL CORP	5,219.000	38,724.98
		VOYA FINANCIAL INC	119,855.000	4,646,778.35
		VULCAN INTERNATIONAL CORP	583.000	30,316.00
		VULCAN MATERIALS CO	35,409.000	3,158,482.80
		W&T OFFSHORE INC	8,422.000	25,266.00
		WABASH NATIONAL CORP	10,834.000	114,732.06
		WACKER CHEMIE AG	9,742.000	738,487.80
		WAGeworks INC	4,259.000	191,995.72
		WAL-MART STORES INC	192,908.000	12,508,154.72
		WALGREENS BOOTS ALLIANCE INC	89,155.000	7,408,780.50
		WALKING CO HOLDINGS INC/THE	3,656.000	19,194.00
		WALT DISNEY CO/THE	171,333.000	17,510,232.60
		WALTER ENERGY INC	11,600.000	925.68
		WALTER INVESTMENT MANAGEMENT C	5,119.000	83,183.75
		WANDERPORT CORP	82.000	0.13
		WARREN RESOURCES INC	7,704.000	3,770.34
		WASHINGTON FEDERAL INC	15,260.000	347,165.00
		WASHINGTON REAL ESTATE INVESTM	10,641.000	265,280.13
		WASHINGTON TRUST BANCORP INC	5,285.000	203,208.25
		WASTE MANAGEMENT INC	51,913.000	2,585,786.53

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		WATERS CORP	21,059.000	2,489,384.39
		WATERSTONE FINANCIAL INC	3,036.000	40,925.28
		WATSCO INC	4,096.000	485,294.08
		WATTS WATER TECHNOLOGIES INC	4,777.000	252,321.14
		WAUSAU PAPER CORP	5,587.000	35,756.80
		WAVE SYSTEMS CORP	1,370.000	227.56
		WAXMAN INDUSTRIES INC	400.000	1,080.00
		WAYNE SAVINGS BANCSHARES INC	4,204.000	52,550.00
		WAYSIDE TECHNOLOGY GROUP INC	3,017.000	52,465.63
		WD-40 CO	2,579.000	229,711.53
		WEB.COM GROUP INC	9,124.000	192,333.92
		WEBCO INDUSTRIES INC	241.000	13,255.00
		WEBMD HEALTH CORP	3,971.000	158,204.64
		WEBSTER FINANCIAL CORP	174,838.000	6,229,477.94
		WEC ENERGY GROUP INC	32,209.000	1,681,953.98
		WEGENER CORP	4,812.000	64.96
		WEICHAI POWER CO LTD	884,000.000	820,118.58
		WEIGHT WATCHERS INTERNATIONAL	4,129.000	26,343.02
		WEIR GROUP PLC/THE	425,000.000	7,532,094.38
		WEIS MARKETS INC	3,622.000	151,218.50
		WELLCARE HEALTH PLANS INC	6,660.000	573,958.80
		WELLMAN INC COM	15,700.000	0.00
		WELLS FARGO & CO	545,400.000	28,006,290.00
		WELLS FINANCIAL CORP	141.000	4,406.25
		WELLTOWER INC	36,708.000	2,485,865.76
		WENDY'S CO/THE	43,445.000	375,799.25
		WERNER ENTERPRISES INC	9,936.000	249,393.60
		WESBANCO INC	7,713.000	242,573.85
		WEST BANCORPORATION INC	571.000	10,706.25
		WEST CORP	5,992.000	134,220.80
		WEST MARINE INC	2,176.000	19,105.28
		WEST PHARMACEUTICAL SERVICES I	12,894.000	697,823.28
		WESTAMERICA BANCORPORATION	4,706.000	209,134.64
		WESTELL TECHNOLOGIES INC	11,276.000	12,854.64
		WESTERN ALLIANCE BANCORP	9,702.000	297,948.42
		WESTERN ASSET MORTGAGE CAPITAL	7,117.000	89,745.37
		WESTERN DIGITAL CORP	56,627.000	4,498,448.88
		WESTERN GAS EQUITY PARTNERS LP	32,257.000	1,271,893.51
		WESTERN GAS PARTNERS LP	81,451.000	3,813,535.82

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		WESTERN METALS CORP	3,193.000	431.06
		WESTERN REFINING INC	12,858.000	567,294.96
		WESTERN UNION CO/THE	114,459.000	2,101,467.24
		WESTERN WTR CO	9,200.000	0.00
		WESTFIELD FINANCIAL INC	4,806.000	36,765.90
		WESTMORELAND COAL CO	2,715.000	38,254.35
		WESTROCK CO	49,262.000	2,534,037.28
		WESTWOOD HOLDINGS GROUP INC	2,685.000	145,929.75
		WET SEAL INC/THE	24,433.000	129.49
		WEX INC	6,585.000	571,841.40
		WEYCO GROUP INC	2,049.000	55,404.96
		WEYERHAEUSER CO	160,399.000	4,385,308.66
		WGL HOLDINGS INC	9,106.000	525,143.02
		WH GROUP LTD	2,010,500.000	996,163.90
		WHIRLPOOL CORP	8,001.000	1,178,227.26
		WHITBREAD PLC	250,835.000	17,736,174.12
		WHITESTONE REIT	5,738.000	66,159.14
		WHOLE FOODS MARKET INC	36,512.000	1,155,604.80
		WHX CORP COM NEW	6,933.000	0.00
		WICKES INC COM	7,200.000	0.00
		WILAND INC	58.672	0.00
		WILHELMINA INTERNATIONAL INC	1,196.000	7,176.00
		WILLBROS GROUP INC	6,106.000	7,693.56
		WILLIAM HILL PLC	246,754.000	1,311,187.34
		WILLIAMS COS INC/THE	139,942.000	5,156,862.70
		WILLIAMS PARTNERS LP	12,293.000	392,392.56
		WILLIS LEASE FINANCE CORP	2,343.000	38,097.18
		WILMAR INTERNATIONAL LTD	368,300.000	665,680.43
		WILSHIRE BANCORP INC	1,911.000	20,084.61
		WINDSTREAM HOLDINGS INC	38,200.000	234,548.00
		WINLAND ELECTRONICS INC	1,099.000	2,088.10
		WINMARK CORP	538.000	55,370.96
		WINNEBAGO INDUSTRIES INC	6,146.000	117,695.90
		WINTHROP REALTY TRUST	7,990.000	114,736.40
		WINTRUST FINANCIAL CORP	5,285.000	282,377.55
		WIRELESS TELECOM GROUP INC	4,135.000	6,243.85
		WIRELESS XCESSORIES GROUP	1,262.000	570.42
		WISDOMTREE INVESTMENTS INC	14,543.000	234,578.59
		WOLSELEY PLC	357,560.000	20,895,468.51

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		WOLTERS KLUWER NV	15,520.000	476,588.74
		WOLVERINE WORLD WIDE INC	17,709.000	383,222.76
		WOODWARD INC	9,992.000	406,674.40
		WORLD ACCEPTANCE CORP	4,737.000	127,141.08
		WORLD FUEL SERVICES CORP	11,131.000	398,489.80
		WORLD WRESTLING ENTERTAINMENT	8,264.000	139,661.60
		WORLDGATE COMMUNICATIONS	6,943.000	0.82
		WORLDTEX INC	47.000	0.00
		WORTHINGTON INDUSTRIES INC	13,195.000	349,403.60
		WP CAREY INC	17,595.000	1,017,166.95
		WP GLIMCHER INC	105,783.000	1,233,429.78
		WPT INDUSTRIAL REIT TRUST UNIT	49,787.000	566,078.19
		WPX ENERGY INC	304,155.000	2,013,506.10
		WQN INC	656.000	2.36
		WRIGHT INVESTORS' SERVICE HOLD	2,575.000	3,347.50
		WRIGHT MEDICAL GROUP INC	6,591.000	138,542.82
		WSFS FINANCIAL CORP	7,038.000	202,764.78
		WSI INDUSTRIES INC	545.000	2,725.00
		WW GRAINGER INC	17,793.000	3,825,672.93
		WYNDHAM WORLDWIDE CORP	12,050.000	866,395.00
		WYNN RESORTS LTD	8,288.000	440,258.56
		XBIOTECH INC	1,350.000	20,169.00
		XCEL ENERGY INC	51,750.000	1,832,467.50
		XCERRA CORP	3,595.000	22,576.60
		XENCOR INC	2,900.000	35,467.00
		XENOPORT INC	2,560.000	8,883.20
		XEROX CORP	102,505.000	997,373.65
		XILINX INC	26,390.000	1,118,936.00
		XL GROUP PLC	165,030.000	5,993,889.60
		XO GROUP INC	3,767.000	53,227.71
		XPO LOGISTICS INC	4,729.000	112,692.07
		XURA INC	2,528.000	56,576.64
		XYLEM INC/NY	18,518.000	608,316.30
		YAHOO! INC	88,365.000	2,554,632.15
		YAMADA DENKI CO LTD	81,900.000	329,610.50
		YAMADA DENKI CO NPV	224,100.000	901,901.24
		YARA INTERNATIONAL ASA	59,600.000	2,372,121.91
		YASKAWA ELECTRIC CORP	133,900.000	1,355,043.66
		YASKAWA ELECTRIC MFG Y50	372,900.000	3,773,680.21

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		YOKOHAMA RUBBER CO LTD/THE	138,500.000	2,429,662.32
		YORK WATER CO/THE	538.000	11,308.76
		YOUR COMMUNITY BANKSHARES INC	33.000	960.30
		YUE YUEN INDUSTRIAL HOLDINGS L	359,000.000	1,327,133.37
		YUM! BRANDS INC	68,785.000	5,499,360.75
		YUMA ENERGY INC	425.000	204.00
		Z ENERGY LTD	1,292,290.000	5,480,874.56
		ZAFGEN INC	1,700.000	54,315.00
		ZALANDO SE	302,140.000	9,983,007.74
		ZANETT INC	154.000	0.00
		ZAP.COM CORP	330.000	231.00
		ZAZA ENERGY CORP	342.000	117.99
		ZELTIQ AESTHETICS INC	5,046.000	161,623.38
		ZHONE TECHNOLOGIES INC	1,438.000	1,998.82
		ZIMMER BIOMET HOLDINGS INC	17,430.000	1,637,199.90
		ZION OIL & GAS INC	527.000	753.61
		ZIONS BANCORPORATION	20,831.000	573,685.74
		ZIONS OIL AND GAS RTS CONTRA	105.000	0.00
		ZIOPHARM ONCOLOGY INC	828.000	7,460.28
		ZIX CORP	3,171.000	13,349.91
		ZOETIS INC	76,534.000	3,151,670.12
		ZUMIEZ INC	2,361.000	36,902.43
		ZYNGA INC	88,859.000	202,598.52
		TOTAL EQUITY	422,391,485.050	6,268,623,031.02
		FIXED INCOME SECURITIES		
		1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15	3,186,000.000	3,114,952.20
		1011778 BC ULC / NEW RED 144A 6.000% 04/01/2022 DD 10/08/14	204,000.000	207,060.00
		21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	1,205,000.000	1,374,272.38
		21ST CENTURY FOX AMERICA INC 6.200% 12/15/2034 DD 12/03/04	1,090,000.000	1,245,681.43
		3M CO 3.000% 08/07/2025 DD 08/07/15	1,710,000.000	1,726,927.29
		A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04	1,351,202.490	323,275.20
		AASET 1 B VAR RT 12/15/2029 DD 12/02/14	2,600,955.130	2,607,457.52
		ABBOTT LABORATORIES 2.950% 03/15/2025 DD 03/10/15	3,850,000.000	3,772,253.10
		ABBVIE INC 1.800% 05/14/2018 DD 05/14/15	1,575,000.000	1,570,627.80
		ABBVIE INC 3.600% 05/14/2025 DD 05/14/15	5,420,000.000	5,345,567.15
		ABBVIE INC VAR RT 11/06/2015 DD 05/06/13	775,000.000	775,227.08
		ABJA INVESTMENT CO PTE LT REGS 5.950% 07/31/2024	200,000.000	176,224.00
		ACADIA HEALTHCARE CO INC 144A 5.625% 02/15/2023 DD 08/15/15	195,000.000	195,975.00
		ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15	665,000.000	668,325.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ACE INA HOLDINGS INC 5.700% 02/15/2017 DD 02/08/07		1,575,000.000	1,671,901.88
ACTAVIS FUNDING SCS 1.850% 03/01/2017 DD 03/12/15		1,885,000.000	1,889,344.93
ACTAVIS FUNDING SCS 3.450% 03/15/2022 DD 03/12/15		3,425,000.000	3,385,739.23
ACTAVIS FUNDING SCS 3.800% 03/15/2025 DD 03/12/15		815,000.000	787,321.79
ACTAVIS FUNDING SCS 3.850% 06/15/2024 DD 06/19/14		4,575,000.000	4,481,404.65
ACTIVISION BLIZZARD INC 144A 5.625% 09/15/2021 DD 09/19/13		1,545,000.000	1,626,112.50
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13		208,000.000	221,000.00
ADS WASTE HOLDINGS INC 8.250% 10/01/2020 DD 10/01/13		980,000.000	977,550.00
ADT CORP/THE 3.500% 07/15/2022 DD 01/15/13		410,000.000	362,850.00
ADVANCED DISPOSAL 2/14 COV-LITE TLB		1,286,040.020	1,265,540.54
ADVANTAGE SALES 7/14 TL		940,500.000	921,981.56
AECOM 10/14 COV-LITE TLB		2,674,214.190	2,675,043.20
AECOM 144A 5.750% 10/15/2022 DD 10/06/14		3,158,000.000	3,175,779.54
AECOM 144A 5.875% 10/15/2024 DD 10/06/14		795,000.000	800,962.50
AERCAP IRELAND CAP LTD/A 4.625% 07/01/2022 DD 06/25/15		150,000.000	149,437.50
AERCAP IRELAND CAPITAL LTD / A 4.500% 05/15/2021 DD 05/15/15		1,840,000.000	1,837,700.00
AERCAP IRELAND CAPITAL LTD / A 4.625% 07/01/2022 DD 06/25/15		150,000.000	149,437.50
AERCAP IRELAND CAPITAL LTD / A 5.000% 10/01/2021 DD 04/01/15		531,000.000	541,620.00
AES CORP/VA 7.375% 07/01/2021 DD 07/01/12		836,000.000	867,350.00
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13		1,660,000.000	1,747,150.00
AFFINIA 4/13 TLB2 0.000% 04/27/2020 DD 04/11/13		391,143.620	390,165.76
AGRIUM INC 3.375% 03/15/2025 DD 03/02/15		460,000.000	435,500.40
AIM AVIATION FINANC 1A B1 144A STEP 02/15/2040 DD 02/20/15		239,583.300	241,176.53
AIR MEDICAL 4/15 COV-LITE TLB		573,562.500	565,498.21
AIR MEDICAL MERGER SUB CO 144A 6.375% 05/15/2023 DD 04/28/15		290,000.000	263,175.00
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14		381,000.000	381,952.50
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15		201,000.000	203,010.00
ALBERTSON'S 8/14 COV-LITE TLB4		1,199,654.190	1,198,910.40
ALCATEL 1/13 (USD) TLC 0.000% 01/29/2019 DD 01/09/13		0.020	0.02
ALCATEL-LUCENT USA INC 144A 6.750% 11/15/2020 DD 11/15/13		200,000.000	210,500.00
ALCATEL-LUCENT USA INC 6.450% 03/15/2029 DD 03/15/99		395,000.000	391,050.00
ALCATEL-LUCENT USA INC 6.500% 01/15/2028 DD 01/09/98		2,160,000.000	2,160,000.00
ALCOA INC 5.125% 10/01/2024 DD 09/22/14		323,000.000	307,657.50
ALCOA INC 5.900% 02/01/2027 DD 01/25/07		865,000.000	834,725.00
ALERE INC 144A 6.375% 07/01/2023 DD 06/24/15		326,000.000	330,890.00
ALESCO PREFERRED F 12A C1 144A VAR RT 07/15/2037 DD 10/12/06		585,667.760	278,192.18
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06		755,000.000	422,800.00
ALESCO PREFERRED F 15A A1 144A VAR RT 12/23/2037 DD 03/29/07		226,074.379	172,099.12
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04		357,388.240	160,824.71

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04		859,016.135	458,826.29
ALESCO PREFERRED FU 8A C1 144A VAR RT 12/23/2035 DD 08/04/05		275,576.078	117,896.96
ALIXPARTNERS 7/15 TLB		950,000.000	946,143.00
ALLEGION PLC 5.875% 09/15/2023 DD 09/16/15		514,000.000	526,850.00
ALLEGION US HOLDING CO INC 5.750% 10/01/2021 DD 04/01/14		92,000.000	94,300.00
ALLFLEX 7/13 TL		1,026,000.000	1,010,610.00
ALLIANCE DATA SYSTEMS COR 144A 5.375% 08/01/2022 DD 07/29/14		970,000.000	945,750.00
ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12		888,000.000	903,540.00
ALLIEDBARTON 2/14 COV-LITE TL		145,511.910	143,329.23
ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02		965,000.000	1,234,089.29
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15		472,000.000	454,890.00
ALLY FINANCIAL INC 4.125% 03/30/2020 DD 03/30/15		70,000.000	69,212.50
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15		389,000.000	367,605.00
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15		1,139,000.000	1,120,491.25
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14		268,000.000	264,650.00
ALPHABET HOLDING CO INC 7.750% 11/01/2017 DD 05/01/13		450,000.000	437,625.00
ALTICE FINANCING SA 144A 6.625% 02/15/2023 DD 02/04/15		476,000.000	457,852.50
ALTICE LUXEMBOURG SA 144A 7.250% 05/15/2022		100,000.000	105,206.56
ALTICE LUXEMBOURG SA 144A 7.625% 02/15/2025 DD 02/04/15		505,000.000	445,978.13
ALTICE LUXEMBOURG SA 144A 7.750% 05/15/2022 DD 05/08/14		1,059,000.000	963,690.00
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15		302,000.000	289,920.00
ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13		1,740,000.000	1,662,068.88
AMAYA 7/14 (USD) COV-LITE TL		1,386,522.510	1,362,258.36
AMAZON.COM INC 4.800% 12/05/2034 DD 12/05/14		940,000.000	965,905.46
AMC ENTERTAINMENT INC 5.875% 02/15/2022 DD 02/07/14		473,000.000	475,365.00
AMC NETWORKS INC 4.750% 12/15/2022 DD 12/17/12		725,000.000	683,312.50
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024		24,720,000.000	1,417,697.66
AMERICA MOVIL SAB DE CV 8.460% 12/18/2036		16,300,000.000	926,878.39
AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2021 DD 02/28/13		248,000.000	247,380.00
AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13		679,000.000	665,420.00
AMERICAN CAMPUS COMMUNITIES OP 3.350% 10/01/2020 DD 09/22/15		1,800,000.000	1,821,483.01
AMERICAN ENERGY MARCELLUS 7/14 TL		745,000.000	419,062.50
AMERICAN EXPRESS CREDIT AC 3 A 1.490% 04/15/2020 DD 09/22/14		1,010,000.000	1,017,812.36
AMERICAN EXPRESS CREDIT AC 4 A 1.430% 06/15/2020 DD 11/19/14		1,090,000.000	1,095,889.27
AMERICAN EXPRESS CREDIT CORP 1.125% 06/05/2017 DD 06/05/14		1,970,000.000	1,960,016.04
AMERICAN HONDA FINANCE CO 144A 1.600% 02/16/2018 DD 02/19/13		2,415,000.000	2,418,511.41
AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15		440,000.000	400,484.92
AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06		980,000.000	1,185,801.96
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09		3,804,000.000	5,030,790.00

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AMERICAN PACIFIC 2/14 TLB		194,818.040	193,723.16
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	439,073.55
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12		785,000.000	825,259.51
AMERICAN WATER CAPITAL CORP 3.400% 03/01/2025 DD 08/14/14		2,377,000.000	2,408,740.08
AMERIGAS FINANCE LLC / AMERIGA 7.000% 05/20/2022 DD 01/12/12		560,000.000	574,000.00
AMGEN INC 2.700% 05/01/2022 DD 05/01/15		795,000.000	779,596.88
AMGEN INC 5.150% 11/15/2041 DD 11/10/11		1,790,000.000	1,839,667.13
AMRESKO INDEPENDENCE 1A A 144A VAR RT 07/15/2026 DD 09/29/99		341,171.020	315,583.20
AMSTED INDUSTRIES INC 144A 5.000% 03/15/2022 DD 03/17/14		28,000.000	27,580.00
AMSTED INDUSTRIES INC 144A 5.375% 09/15/2024 DD 09/09/14		464,000.000	451,240.00
AMSURG CORP 5.625% 07/15/2022 DD 01/15/15		108,000.000	107,865.00
AMSURG CORP 5.625% 11/30/2020 DD 05/30/13		323,000.000	327,845.00
ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06		5,525,187.960	1,169,958.55
ANCESTRY.COM 8/15 COV-LITE TLB		575,000.000	569,968.75
ANCESTRY.COM INC 11.000% 12/15/2020 DD 06/15/13		155,000.000	169,725.00
ANHEUSER-BUSCH INBEV WORLDWIDE 9.750% 11/17/2015 DD 11/17/10		2,850,000.000	698,409.08
ANTERO RESOURCES CORP 144A 5.625% 06/01/2023 DD 03/17/15		356,000.000	312,390.00
ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14		969,000.000	833,340.00
ANTERO RESOURCES CORP 5.375% 11/01/2021 DD 05/01/14		60,000.000	52,800.00
ANTHEM INC 2.250% 08/15/2019 DD 08/12/14		3,118,000.000	3,104,003.30
ANTHEM INC 3.300% 01/15/2023 DD 09/10/12		1,810,000.000	1,791,152.48
ANTHEM INC 3.500% 08/15/2024 DD 08/12/14		755,000.000	747,375.26
AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15		115,000.000	113,161.04
AON CORP 6.250% 09/30/2040 DD 09/10/10		1,225,000.000	1,445,915.28
AON PLC 4.600% 06/14/2044 DD 05/28/14		730,000.000	710,324.31
APIDOS CLO XVI 16A D 144A VAR RT 01/19/2025 DD 01/09/14		100,000.000	84,685.00
APPLE INC 0.450% 05/03/2016 DD 05/03/13		3,155,000.000	3,155,858.16
APPLE INC 3.200% 05/13/2025 DD 05/13/15		5,665,000.000	5,699,788.77
APPLEBEE'S FUNDING L 1 A2 144A 4.277% 09/05/2044 DD 09/30/14		3,433,000.000	3,512,394.99
APPLIED SYSTEMS 1/14 COV-LITE 2ND LIEN TL		74,000.000	73,167.50
APT PIPELINES LTD VAR RT 09/30/2072		8,332.000	608,519.29
APX GROUP INC 6.375% 12/01/2019 DD 06/01/13		1,048,000.000	1,006,080.00
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13		645,000.000	545,025.00
ARAMARK 2/14 (USD) TLF		2,792,595.250	2,780,391.61
ARCELORMITTAL VAR RT 02/25/2022 DD 02/28/12		250,000.000	227,500.00
ARCELORMITTAL VAR RT 03/01/2021 DD 03/07/11		394,000.000	355,336.78
ARCELORMITTAL VAR RT 03/01/2041 DD 03/07/11		1,400,000.000	1,127,000.00
ARCELORMITTAL VAR RT 10/15/2039 DD 10/08/09		35,000.000	28,525.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCH COAL (5/12) TLB		0.010	0.01
ARCHROCK PARTNERS LP / ARCHROC 6.000% 10/01/2022 DD 10/01/14		995,000.000	833,312.50
ARCOS DORADOS HOLDINGS IN 144A 10.250% 07/13/2016 DD 07/13/11		3,134,000.000	691,818.33
ARDAGH PACKAGING FINANCE 144A 6.750% 01/31/2021 DD 02/05/14		376,000.000	376,940.00
ARGENTINA BONAR BONDS 7.000% 04/17/2017		2,117,215.000	2,133,094.11
ARGENTINE REPUBLIC GOVERNMENT 5.870% 03/31/2023		395,000.000	209,656.71
ARGENTINE REPUBLIC GOVERNMENT 6.000% 03/31/2023		323,000.000	355,300.00
ARGOS MERGER SUB INC 144A 7.125% 03/15/2023 DD 03/04/15		428,000.000	432,815.00
ARISTOCRAT LEISURE 9/14 (USD) COV LITE TL		1,270,000.000	1,269,009.40
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15		415,000.000	415,000.00
ASBURY AUTOMOTIVE GROUP INC 6.000% 12/15/2024 DD 12/04/14		248,000.000	256,680.00
ASCENA RETAIL 7/15 COV-LITE TLB		625,000.000	598,437.50
ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13		200,000.000	217,064.21
ASIAN DEVELOPMENT BANK 3.250% 07/20/2017		2,250,000.000	1,448,660.47
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019		830,000.000	557,851.10
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022		1,400,000.000	1,108,617.64
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98		690,000.000	771,821.58
ASSUREDPARTNERS 3/14 COV-LT TL		1,040,254.700	1,037,654.06
ASURION 2/13 COV-LITE TLB1 0.000% 05/24/2019 DD 02/05/13		880,918.370	838,854.52
ASURION 7/15 TL		798,000.000	752,737.44
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07		13,000,000.000	10,056,787.00
AT&T INC 4.750% 05/15/2046 DD 05/04/15		605,000.000	554,359.69
ATKORE 4/14 COV-LITE 2ND LN TL		450,000.000	413,437.50
ATRIUM WINDOWS & DOORS IN 144A 7.750% 05/01/2019 DD 04/17/14		1,085,000.000	794,762.50
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07		190,000.000	113,612.97
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07		1,219,000.000	560,740.00
AUDATEX NORTH AMERICA INC 144A 6.125% 11/01/2023 DD 11/05/13		1,171,000.000	1,176,855.00
AUTHENTIC BRANDS 5/14 COV-LITE TL		1,035,000.090	1,028,966.04
AUTOMATIC DATA PROCESSING INC 2.250% 09/15/2020 DD 09/15/15		2,875,000.000	2,892,623.75
AVAGO 4/14 COV-LITE TLB		987,294.330	985,852.88
AXALTA COATING SYSTEMS US 144A 7.375% 05/01/2021 DD 02/01/13		588,000.000	619,605.00
AZURE 11/13 COV-LITE TL		427,748.890	363,586.56
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13		279,000.000	268,537.50
BABSON CLO LTD 2011- 1A D 144A VAR RT 09/28/2021 DD 08/09/11		3,750,000.000	3,476,017.50
BALL CORP 4.000% 11/15/2023 DD 05/16/13		2,545,000.000	2,379,575.00
BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15		935,000.000	830,129.47
BANC OF AMERICA COMMERCIA 2 AM VAR RT 05/10/2045 DD 06/01/06		325,000.000	332,671.63
BANC OF AMERICA COMMERCIA 4 AM 5.675% 07/10/2046 DD 08/01/06		330,000.000	340,553.73
BANC OF AMERICA COMMERCIA 5 AM 5.448% 09/10/2047 DD 10/01/06		130,000.000	133,527.81

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	653,038.15
BANCO DEL ESTADO DE CHILE 144A 3.875% 02/08/2022 DD 02/08/12		150,000.000	152,604.90
BANCO SANTANDER BRASIL SA 144A 8.000% 03/18/2016		600,000.000	143,145.95
BANCOLOMBIA SA 5.950% 06/03/2021 DD 06/03/11		1,285,000.000	1,344,431.25
BANK NOVA SCOTIA C/D VAR RT 12/31/2015 DD 10/21/13		1,180,000.000	1,180,317.42
BANK OF AMERICA CORP 1.950% 05/12/2018 DD 05/12/15		2,440,000.000	2,446,548.96
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13		1,370,000.000	1,359,524.98
BANK OF AMERICA CORP 4.250% 10/22/2026 DD 10/22/14		195,000.000	192,779.93
BANK OF AMERICA CORP 5.700% 01/24/2022 DD 01/24/12		1,440,000.000	1,642,504.32
BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12		215,000.000	251,405.74
BANK OF AMERICA CORP 6.400% 08/28/2017 DD 08/28/07		4,033,000.000	4,376,555.14
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06		805,000.000	685,463.94
BANK OF MONTREAL 1.400% 09/11/2017 DD 09/11/12		1,070,000.000	1,073,161.86
BANK OF NOVA SCOTIA/THE 1.250% 04/11/2017 DD 04/11/14		1,540,000.000	1,539,414.80
BANK OF NOVA SCOTIA/THE 2.900% 03/29/2016 DD 03/29/11		1,485,000.000	1,501,642.40
BANK OF NOVA SCOTIA/THE VAR RT 07/15/2016 DD 07/17/13		785,000.000	787,055.92
BANK OF TOKYO-MITSUBISHI 144A 1.700% 03/05/2018 DD 03/05/15		4,060,000.000	4,036,098.78
BANK OF TOKYO-MITSUBISHI 144A 2.150% 09/14/2018 DD 09/14/15		3,290,000.000	3,312,138.42
BAPTIST HEALTH SOUTH FLORIDA I 4.590% 08/15/2021 DD 05/25/11		1,270,000.000	1,402,330.19
BARCLAYS PLC 2.750% 11/08/2019 DD 11/10/14		1,255,000.000	1,263,149.97
BARRICK GOLD CORP 3.850% 04/01/2022 DD 04/03/12		1,095,000.000	1,000,246.37
BAXALTA INC 144A 3.600% 06/23/2022 DD 06/23/15		1,485,000.000	1,499,287.19
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10		345,000.000	475,503.15
BAYER US FINANCE LLC 144A 1.500% 10/06/2017 DD 10/08/14		1,130,000.000	1,133,316.56
BAYER US FINANCE LLC 144A 3.000% 10/08/2021 DD 10/08/14		2,395,000.000	2,432,577.55
BAYTEX ENERGY CORP 144A 5.125% 06/01/2021 DD 06/06/14		110,000.000	87,450.00
BAYTEX ENERGY CORP 144A 5.625% 06/01/2024 DD 06/06/14		1,055,000.000	833,450.00
BBCMS TRUST 2015- RRMZ M2 144A VAR RT 05/15/2020 DD 06/04/15		1,700,000.000	1,695,750.00
BE AEROSPACE 12/14 COV-LITE TL		6,133,957.300	6,132,055.77
BEACON ROOFING SUPPLY INC 144A 6.375% 10/01/2023 DD 10/01/15		169,000.000	169,422.50
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07		816,000.000	497,760.00
BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05		144,617.340	137,851.56
BEAR STEARNS ALT-A TRUST 7 1A1 VAR RT 08/25/2034 DD 07/01/04		267,542.660	272,311.34
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04		22,754.790	22,075.26
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04		1,020,302.890	1,010,368.20
BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05		97,810.660	98,208.06
BEAR STEARNS ARM TRUST 20 5 A2 VAR RT 08/25/2035 DD 07/01/05		1,137,493.450	1,142,273.19
BEAR STEARNS ASSET BACK AC5 A1 VAR RT 10/25/2034 DD 09/01/04		482,299.960	490,055.83
BEAR STEARNS COMME PW14 B 144A 5.333% 12/11/2038 DD 12/01/06		1,070,000.000	963,679.46

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BEAR STEARNS COMMERCIA PW10 AJ VAR RT 12/11/2040 DD 12/01/05	4,267,994.000	4,212,557.02
		BEAR STEARNS COS LLC/THE 7.250% 02/01/2018 DD 02/01/08	2,370,000.000	2,653,316.91
		BECTON DICKINSON AND CO 2.675% 12/15/2019 DD 12/15/14	1,360,000.000	1,375,211.61
		BECTON DICKINSON AND CO 3.734% 12/15/2024 DD 12/15/14	360,000.000	366,486.84
		BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14	360,000.000	340,969.33
		BENEFIT STREET PART IIA D 144A VAR RT 07/15/2024 DD 06/13/13	736,000.000	619,012.80
		BERKSHIRE HATHAWAY ENERGY CO 2.400% 02/01/2020 DD 12/04/14	800,000.000	802,861.61
		BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	1,725,000.000	1,709,916.60
		BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13	405,000.000	437,491.94
		BERKSHIRE HATHAWAY ENERGY CO 5.750% 04/01/2018 DD 03/28/08	2,043,000.000	2,239,975.85
		BERMUDA GOVERNMENT INTERN 144A 4.854% 02/06/2024 DD 08/06/13	1,940,000.000	2,027,300.00
		BERRY PLASTICS 9/15 TLF 0.000% 09/16/2022 DD 09/09/15	755,000.000	752,991.70
		BERRY PLASTICS CORP 5.125% 07/15/2023 DD 06/05/15	688,000.000	648,440.00
		BERRY PLASTICS CORP 5.500% 05/15/2022 DD 05/12/14	255,000.000	247,987.50
		BERRY PLASTICS ESCROW LLC 144A 6.000% 10/15/2022 DD 10/01/15	213,000.000	213,532.50
		BEVERAGE PACKAGING HOLDIN 144A 6.000% 06/15/2017 DD 12/10/13	100,000.000	97,875.00
		BIOGEN INC 2.900% 09/15/2020 DD 09/15/15	1,615,000.000	1,631,343.80
		BIOGEN INC 4.050% 09/15/2025 DD 09/15/15	1,455,000.000	1,469,816.27
		BIOGEN INC 6.875% 03/01/2018 DD 03/04/08	725,000.000	812,184.15
		BJ'S WHOLESALE CLUB 11/13 COV-LITE TL	1,606,693.200	1,589,019.57
		BLACKBOARD INC 144A 7.750% 11/15/2019 DD 10/29/13	706,000.000	593,040.00
		BLUE RACER MIDSTREAM LLC 144A 6.125% 11/15/2022 DD 11/13/14	747,000.000	709,650.00
		BMC SOFTWARE 8/13 (US 0.000% 09/10/2020 DD 08/09/13	712,716.510	646,077.51
		BOARDWALK PIPELINES LP 5.875% 11/15/2016 DD 11/21/06	1,345,000.000	1,390,686.96
		BOGOTA DISTRITO CAPITAL REGS 9.750% 07/26/2028	1,620,000,000.000	574,140.05
		BOMBARDIER INC 144A 7.500% 03/15/2025 DD 03/13/15	438,000.000	328,500.00
		BONANZA CREEK ENERGY INC 5.750% 02/01/2023 DD 07/18/14	360,000.000	234,000.00
		BONANZA CREEK ENERGY INC 6.750% 04/15/2021 DD 04/09/13	385,000.000	268,537.50
		BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15	277,000.000	281,155.00
		BP CAPITAL MARKETS PLC 3.245% 05/06/2022 DD 05/07/12	1,025,000.000	1,031,590.75
		BRANCH BANKING & TRUST CO 3.625% 09/16/2025 DD 09/16/15	2,395,000.000	2,396,937.56
		BRAND ENERGY 11/13 COV-LITE TL	872,001.730	786,981.56
		BRASKEM AMERICA FINANCE C 144A 7.125% 07/22/2041 DD 07/22/11	400,000.000	279,200.00
		BRAZIL LOAN TRUST 1 144A 5.477% 07/24/2023 DD 08/01/13	424,547.530	356,619.93
		BRAZIL MINAS SPE VIA STAT 144A 5.333% 02/15/2028 DD 02/26/13	461,000.000	364,190.00
		BRAZIL MINAS SPE VIA STAT REGS 5.333% 02/15/2028 DD 02/26/13	232,000.000	183,280.00
		BRAZILIAN GOVERNMENT INTERNATI 2.625% 01/05/2023 DD 09/12/12	624,000.000	505,440.00
		BRAZILIAN GOVERNMENT INTERNATI 4.250% 01/07/2025 DD 11/01/13	2,764,000.000	2,418,500.00
		BRAZILIAN GOVERNMENT INTERNATI 5.000% 01/27/2045 DD 08/01/14	104,000.000	77,740.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRAZILIAN GOVERNMENT INTERNATI 5.625% 01/07/2041 DD 10/07/09		206,000.000	166,860.00
BRAZILIAN GOVERNMENT INTERNATI 7.125% 01/20/2037 DD 01/18/06		470,000.000	439,450.00
BRAZILIAN GOVERNMENT INTERNATI 8.250% 01/20/2034 DD 01/20/04		813,000.000	841,455.00
BRF SA 144A 7.750% 05/22/2018		1,500,000.000	307,010.39
BRICKMAN GROUP 12/13 COV-LITE TL		1,827,944.490	1,797,198.46
BROADCOM CORP 2.500% 08/15/2022 DD 02/15/13		2,090,000.000	2,042,975.00
BROADSPECTRUM LTD 144A 8.375% 05/15/2020 DD 05/13/14		410,000.000	421,787.50
BUCKEYE PARTNERS LP 5.600% 10/15/2044 DD 09/12/14		1,820,000.000	1,621,314.24
BUILDERS FIRSTSOURCE INC 144A 7.625% 06/01/2021 DD 05/29/13		570,000.000	592,800.00
BURGER KING 5/15 TLB		1,438,690.650	1,431,137.52
BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13		705,000.000	753,427.16
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95		1,340,000.000	1,713,609.42
BUSH BUSINESS ENTE AA A 144A 5.000% 02/25/2016 DD 02/28/11		41,481.040	31,992.25
BUSH BUSINESS ENTE AA B 144A 5.000% 02/25/2016 DD 02/28/11		143,377.930	64,699.29
BUSH TRUCK LEASING L AA C 144A 5.000% 09/25/2018 DD 02/28/11		506,040.400	478,908.03
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13		264,000.000	249,951.25
BWAY 8/14 COV-LITE TLB		370,312.500	368,809.04
BXG RECEIVABLES NOTE A F 144A 9.680% 10/02/2022 DD 09/28/07		5,781.050	5,781.05
CABLE ONE INC 144A 5.750% 06/15/2022 DD 06/17/15		207,000.000	203,998.50
CABLEVISION SYSTEMS 9/15 TLB		575,000.000	571,262.50
CALATLANTIC GROUP INC 5.875% 11/15/2024 DD 11/06/14		168,000.000	172,200.00
CALATLANTIC GROUP INC 6.250% 12/15/2021 DD 08/06/13		329,000.000	351,207.50
CALERES INC 144A 6.250% 08/15/2023 DD 07/27/15		141,000.000	141,352.50
CALIFORNIA RESOURCES CORP 5.000% 01/15/2020 DD 10/01/14		90,000.000	57,880.80
CALIFORNIA RESOURCES CORP 5.500% 09/15/2021 DD 03/15/15		960,000.000	585,600.00
CALIFORNIA RESOURCES CORP 6.000% 11/15/2024 DD 10/01/14		305,000.000	181,665.63
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09		410,000.000	571,515.40
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09		897,000.000	1,257,674.73
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09		60,000.000	86,484.00
CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10		430,000.000	629,730.70
CALIFORNIA ST 7.700% 11/01/2030 DD 12/01/10		1,600,000.000	1,954,368.00
CALPINE CORP 144A 5.875% 01/15/2024 DD 10/31/13		1,156,000.000	1,190,680.00
CALPINE CORP 144A 6.000% 01/15/2022 DD 10/31/13		904,000.000	936,770.00
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15		466,000.000	433,380.00
CALPINE CORP 5.750% 01/15/2025 DD 07/22/14		1,605,000.000	1,500,675.00
CALPINE CORPORATION CALPINE 5/15 TL		1,022,437.500	1,004,831.13
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13		1,225,000.000	1,139,250.00
CAMERON INTERNATIONAL CORP 1.150% 12/15/2016 DD 12/16/13		740,000.000	737,640.88
CAMPING WORLD 11/13 COV-LT TL		681,818.180	680,399.99

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CANADIAN IMPERIAL BANK OF COMM 0.900% 10/01/2015 DD 10/01/12		774,000.000	774,000.00
CANADIAN IMPERIAL BANK OF COMM 2.350% 12/11/2015 DD 12/13/10		1,265,000.000	1,269,325.04
CANADIAN PACIFIC RAILWAY CO 2.900% 02/01/2025 DD 02/02/15		2,040,000.000	1,926,251.65
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15		1,720,000.000	1,806,562.45
CAPITAL ONE BANK USA NA 2.250% 02/13/2019 DD 02/13/14		4,950,000.000	4,932,402.75
CAPITAL ONE MULTI-ASSET A1 A1 1.390% 01/15/2021 DD 03/31/15		3,585,000.000	3,597,289.38
CAPITAL ONE MULTI-ASSET A2 A2 1.260% 01/15/2020 DD 04/10/14		4,005,000.000	4,021,184.21
CAPITAL ONE MULTI-ASSET A5 A5 1.480% 07/15/2020 DD 10/14/14		2,365,000.000	2,380,987.40
CAPITAL ONE NA/MCLEAN VA 2.350% 08/17/2018 DD 08/18/15		3,615,000.000	3,625,067.78
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	233,000.00
CARDINAL HEALTH INC 3.750% 09/15/2025 DD 06/23/15		1,540,000.000	1,564,256.55
CARMAX AUTO OWNER TRUST 2 3 A3 0.970% 04/16/2018 DD 08/08/13		1,045,324.680	1,045,650.82
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15		643,000.000	559,860.10
CASELLA WASTE SYSTEMS INC 7.750% 02/15/2019 DD 08/15/11		975,000.000	955,500.00
CATALENT PHARMA 5/14 (USD) TLB		0.050	0.05
CATALINA MARKETING 4/14 COV-LITE 2ND LIEN TL		250,000.000	165,312.50
CATALINA MARKETING 4/14 COV-LITE TL		888,750.000	759,881.25
CATHOLIC HEALTH INITIATIVES 4.350% 11/01/2042 DD 10/31/12		235,000.000	218,452.95
CBC INSURANCE REVENUE A C 144A 8.880% 02/15/2023 DD 11/26/02		827,000.000	831,212.61
CBRE SERVICES INC 5.000% 03/15/2023 DD 03/14/13		36,000.000	36,185.51
CBRE SERVICES INC 5.250% 03/15/2025 DD 09/26/14		336,000.000	340,638.82
CBS CORP 3.500% 01/15/2025 DD 01/12/15		3,765,000.000	3,625,973.61
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2023 DD 04/21/15		69,000.000	63,611.10
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15		549,000.000	500,276.25
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15		211,000.000	195,702.50
CCO HOLDINGS LLC / CCO HOLDING 5.125% 02/15/2023 DD 12/17/12		665,000.000	613,462.50
CCO HOLDINGS LLC / CCO HOLDING 5.250% 03/15/2021 DD 09/15/13		572,000.000	563,348.50
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12		291,000.000	272,812.50
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13		3,137,000.000	2,995,835.00
CCO HOLDINGS LLC / CCO HOLDING 7.000% 01/15/2019 DD 01/11/11		127,000.000	129,540.00
CCO SAFARI II LLC 144A 4.908% 07/23/2025 DD 07/23/15		460,000.000	457,793.39
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07		2,343,000.000	2,035,237.58
CEDAR FAIR LP / CANADA'S WONDE 5.250% 03/15/2021 DD 09/15/13		340,000.000	344,250.00
CELANESE US HOLDINGS LLC 5.875% 06/15/2021 DD 05/06/11		659,000.000	664,766.25
CEMENTOS PACASMAYO SAA 144A 4.500% 02/08/2023 DD 02/08/13		9,000.000	8,190.00
CEMEX FINANCE LLC 144A 9.375% 10/12/2022 DD 10/12/12		2,197,000.000	2,336,948.90
CEMEX SAB DE CV 144A 5.700% 01/11/2025 DD 09/11/14		62,000.000	55,490.00
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15		3,550,000.000	3,230,500.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENT CLO 19 LTD 19A D 144A VAR RT 10/29/2025 DD 10/29/13		2,197,000.000	1,916,662.80
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14		469,000.000	466,655.00
CENTURYLINK INC 144A 5.625% 04/01/2025 DD 03/19/15		483,000.000	383,985.00
CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13		673,000.000	626,307.26
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12		205,000.000	175,275.00
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11		288,000.000	263,520.00
CENTURYLINK INC 7.600% 09/15/2039 DD 09/21/09		360,000.000	272,700.00
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13		305,000.000	268,590.63
CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12		657,000.000	618,401.25
CEQUEL COMMUNICATIONS HOL 144A 7.750% 07/15/2025 DD 06/12/15		294,000.000	260,190.00
CF BLACKROCK EX US SUPERFUND B FD		14,623,104.280	333,658,967.64
CF INDUSTRIES INC 4.950% 06/01/2043 DD 05/23/13		1,275,000.000	1,170,879.68
CHARTER COMM OPERATING 7/15 TLI		850,000.000	844,866.00
CHASE ISSUANCE TRUST A2 A2 1.590% 02/18/2020 DD 03/13/15		9,410,000.000	9,493,814.87
CHEMOURS CO/THE 144A 6.625% 05/15/2023 DD 05/12/15		579,000.000	389,377.50
CHEMOURS CO/THE 144A 7.000% 05/15/2025 DD 05/12/15		353,000.000	232,097.50
CHESAPEAKE ENERGY CORP 4.875% 04/15/2022 DD 04/24/14		1,410,000.000	920,025.00
CHESAPEAKE ENERGY CORP 5.375% 06/15/2021 DD 04/01/13		25,000.000	16,625.00
CHESAPEAKE ENERGY CORP 5.750% 03/15/2023 DD 04/01/13		268,000.000	174,786.11
CHESAPEAKE ENERGY CORP 6.125% 02/15/2021 DD 02/11/11		389,000.000	271,084.38
CHESAPEAKE ENERGY CORP 6.625% 08/15/2020 DD 08/17/10		50,000.000	37,156.00
CHEVRON CORP 1.365% 03/02/2018 DD 03/03/15		5,065,000.000	5,069,583.83
CHEVRON CORP 1.718% 06/24/2018 DD 06/24/13		970,000.000	977,527.20
CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12		376,000.000	401,380.00
CHRYSLER CAPITAL AUT AA R 144A 0.000% 01/18/2022 DD 04/15/15		1,283,000.000	731,310.00
CHRYSLER GROUP LLC / CG CO-ISS 8.250% 06/15/2021 DD 12/15/11		2,285,000.000	2,424,842.00
CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/01/2021 DD 08/01/14		155,000.000	157,712.50
CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14		3,653,000.000	3,730,480.13
CHS/COMMUNITY HEALTH SYSTEMS I 7.125% 07/15/2020 DD 07/18/12		1,020,000.000	1,060,800.00
CIFC FUNDING 2007-II 3A D 144A VAR RT 07/26/2021 DD 07/31/07		1,000,000.000	987,550.00
CIFC FUNDING 2012- 3A B3L 144A VAR RT 01/29/2025 DD 01/08/13		544,000.000	476,035.36
CIFC FUNDING 2013-II 3A D 144A VAR RT 10/24/2025 DD 09/12/13		684,000.000	585,504.00
CINCINNATI BELL 9/13 TLB		956,062.500	951,683.73
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12		261,000.000	255,780.00
CINTAS CORP NO 2 2.850% 06/01/2016 DD 05/23/11		200,000.000	202,214.60
CIRQUE DU SOLEIL 6/15 COV-LITE TL		700,000.000	699,342.00
CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12		121,000.000	125,537.50
CIT GROUP INC 144A 6.625% 04/01/2018 DD 03/30/11		575,000.000	608,062.50
CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13		165,000.000	163,968.75

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12		365,000.000	364,543.75
CIT GROUP INC 5.375% 05/15/2020 DD 05/04/12		334,000.000	349,865.00
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99		516,940.088	51,694.00
CITIBANK CREDIT CARD ISS A6 A6 1.320% 09/07/2018 DD 09/20/13		2,595,000.000	2,607,673.98
CITIBANK CREDIT CARD ISS A8 A8 1.730% 04/09/2020 DD 09/24/14		1,865,000.000	1,886,857.80
CITIBANK CREDIT CARD ISS A8 A8 5.650% 09/20/2019 DD 09/20/07		2,965,000.000	3,222,821.58
CITIGROUP INC 1.800% 02/05/2018 DD 02/05/15		11,147,000.000	11,136,187.41
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15		4,205,000.000	4,182,322.44
CITIGROUP INC 6.250% 06/29/2017		1,870,000.000	1,253,739.82
CKE RESTAURANT HOLD 1A A2 144A 4.474% 03/20/2043 DD 04/01/13		3,282,125.000	3,399,247.63
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	1,189,443.75
CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12		2,059,000.000	2,064,147.50
CNA FINANCIAL CORP 5.750% 08/15/2021 DD 02/14/11		155,000.000	176,617.39
CNA FINANCIAL CORP 5.875% 08/15/2020 DD 08/10/10		1,700,000.000	1,933,642.91
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15		450,000.000	456,750.00
CNOOC FINANCE 2015 USA LLC 3.500% 05/05/2025 DD 05/05/15		100,000.000	95,164.70
COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06		572,919.147	315,103.82
COBALT CMBS COMMERCIAL MO C3 C VAR RT 05/15/2046 DD 08/01/07		121,000.000	109,206.74
COBB-MARIETTA COLISEUM & EXHIB 4.500% 01/01/2047 DD 09/09/15		1,120,000.000	1,121,848.00
COCA-COLA CO/THE 1.150% 04/01/2018 DD 03/05/13		1,345,000.000	1,343,793.54
COCA-COLA CO/THE 1.800% 09/01/2016 DD 08/10/11		1,547,000.000	1,563,815.89
COCA-COLA FEMSA SAB DE CV 3.875% 11/26/2023 DD 11/26/13		1,960,000.000	2,023,719.60
COINMACH 5/13 COV-LITE TLB		1,225,762.310	1,200,487.09
COLOMBIA GOVERNMENT INTERNATIO 4.000% 02/26/2024 DD 09/26/13		858,000.000	831,402.00
COLOMBIA GOVERNMENT INTERNATIO 4.375% 03/21/2023		170,000,000.000	45,100.22
COLOMBIA GOVERNMENT INTERNATIO 4.375% 07/12/2021 DD 07/12/11		409,000.000	416,566.50
COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15		1,125,000.000	964,687.50
COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14		203,000.000	189,805.00
COLOMBIA GOVERNMENT INTERNATIO 7.375% 09/18/2037 DD 09/19/06		750,000.000	841,875.00
COLOMBIA GOVERNMENT INTERNATIO 7.750% 04/14/2021		356,000,000.000	116,470.83
COLOMBIA GOVERNMENT INTERNATIO 8.125% 05/21/2024 DD 01/21/04		669,000.000	818,856.00
COLUMBIA PIPELINE GROUP I 144A 4.500% 06/01/2025 DD 05/22/15		1,530,000.000	1,485,187.84
COMCAST CORP 2.850% 01/15/2023 DD 01/14/13		220,000.000	219,178.52
COMCAST CORP 4.250% 01/15/2033 DD 01/14/13		1,085,000.000	1,078,337.02
COMCAST CORP 4.650% 07/15/2042 DD 07/02/12		670,000.000	688,896.68
COMM 2006-C7 MORTGAGE TR C7 AJ VAR RT 06/10/2046 DD 06/01/06		184,000.000	179,454.47
COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07		300,000.000	318,055.80
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13		1,555,000.000	1,560,344.54

Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06		1,210,000.000	1,239,018.22
COMMERZBANK AG 144A 8.125% 09/19/2023 DD 09/19/13		430,000.000	498,632.30
COMMIT TO PUR FHLMC GOLD SFM 3.500% 10/01/2045 DD 10/01/15		-1,910,000.000	-1,987,295.41
COMMIT TO PUR FNMA SF MTG 2.500% 10/01/2030 DD 10/01/15		5,440,000.000	5,545,909.73
COMMIT TO PUR FNMA SF MTG 3.000% 10/01/2045 DD 10/01/15		0.000	0.00
COMMIT TO PUR FNMA SF MTG 4.500% 10/01/2045 DD 10/01/15		-1,665,000.000	-1,804,885.97
COMMIT TO PUR GNMA II JUMBOS 3.500% 10/20/2045 DD 10/01/15		-615,000.000	-644,380.52
COMMIT TO PUR GNMA II JUMBOS 4.000% 10/20/2045 DD 10/01/15		-745,000.000	-793,730.75
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15		1,370,000.000	1,253,502.05
COMMSCOPE 5/15 INCREMENTAL 0.000% 12/29/2022 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	74,437.50
COMMSCOPE TECHNOLOGIES FI 144A 6.000% 06/15/2025 DD 06/11/15		180,000.000	172,688.40
COMMUNICATIONS SALES & LEASING 8.250% 10/15/2023 DD 04/24/15		865,000.000	739,575.00
COMMUNICATIONS SALES 4/15 COV-LITE TLB		748,625.000	700,900.16
COMPASS BANK 2.750% 09/29/2019 DD 09/29/14		1,175,000.000	1,170,619.60
COMPASS BANK 3.875% 04/10/2025 DD 04/10/15		1,370,000.000	1,277,114.00
CONCHO RESOURCES INC 5.500% 04/01/2023 DD 08/17/12		947,000.000	902,017.50
CONCHO RESOURCES INC 5.500% 10/01/2022 DD 03/12/12		187,000.000	178,117.50
CONCHO RESOURCES INC 6.500% 01/15/2022 DD 05/23/11		1,267,000.000	1,247,995.00
CONCORDIA HEALTHCARE CORP 144A 7.000% 04/15/2023 DD 04/21/15		255,000.000	223,125.00
CONSOL ENERGY INC 5.875% 04/15/2022 DD 10/15/14		1,020,000.000	685,950.00
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	766,491.16
CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13		1,470,000.000	1,458,975.00
CONSTELLATION BRANDS INC 3.875% 11/15/2019 DD 11/03/14		144,000.000	146,880.00
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13		2,134,000.000	2,125,997.50
CONSTELLATION BRANDS INC 4.750% 11/15/2024 DD 11/03/14		482,000.000	486,820.00
CONTIMORTGAGE HOME EQUIT 4 B1F 7.330% 10/15/2028 DD 09/13/97		107,464.730	108,291.03
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14		540,000.000	437,990.23
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13		190,000.000	164,991.44
CONVATEC FINANCE INTERNAT 144A 8.250% 01/15/2019 DD 08/12/13		362,000.000	355,665.00
COOPERATIEVE RABOBANK UA 4.375% 08/04/2025 DD 08/04/15		1,190,000.000	1,190,853.24
COOPERATIEVE RABOBANK UA 5.250% 08/04/2045 DD 08/04/15		375,000.000	379,497.00
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12		1,200,000.000	24,000.00
CORP NACIONAL DEL COBRE D 144A 3.000% 07/17/2022 DD 07/17/12		249,000.000	227,782.96
CORP NACIONAL DEL COBRE D 144A 4.250% 07/17/2042 DD 07/17/12		477,000.000	368,395.69
CORP NACIONAL DEL COBRE D 144A 4.500% 08/13/2023 DD 08/13/13		675,000.000	674,512.65
CORP NACIONAL DEL COBRE D 144A 4.500% 09/16/2025 DD 09/16/15		483,000.000	463,981.39
CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14		728,000.000	614,658.41

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CORP NACIONAL DEL COBRE D 144A 5.625% 09/21/2035 DD 09/21/05		211,000.000	206,893.94
CORP NACIONAL DEL COBRE D REGS 6.150% 10/24/2036 DD 10/24/06		370,000.000	378,931.06
CORPORATE OFFICE PROPERTIES LP 5.000% 07/01/2025 DD 06/29/15		775,000.000	777,008.03
CORRECTIONS CORP OF AMERICA 4.125% 04/01/2020 DD 04/04/13		926,000.000	921,370.00
CORRECTIONS CORP OF AMERICA 5.000% 10/15/2022 DD 09/25/15		182,000.000	182,455.00
COSAN LUXEMBOURG SA 144A 5.000% 03/14/2023 DD 03/14/13		256,000.000	192,000.00
COSAN LUXEMBOURG SA 144A 9.500% 03/14/2018 DD 03/14/13		600,000.000	117,530.36
COSTA RICA GOVERNMENT INT 144A 4.375% 04/30/2025 DD 04/30/13		710,000.000	591,075.00
COSTA RICA GOVERNMENT INT 144A 7.000% 04/04/2044 DD 04/04/14		829,000.000	732,628.75
COSTA RICA GOVERNMENT INT REGS 4.250% 01/26/2023 DD 11/21/12		221,000.000	191,165.00
COSTA RICA GOVERNMENT INT REGS 7.158% 03/12/2045 DD 03/12/15		1,074,000.000	950,490.00
COUNTRY GARDEN HOLDINGS C REGS 7.250% 04/04/2021 DD 10/04/13		274,000.000	276,055.00
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04		492,982.481	473,497.84
COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14		1,060,000.000	1,009,650.00
COVENANT SURGICAL PARTNER 144A 8.750% 08/01/2019 DD 07/16/14		675,000.000	676,687.50
CPG INTERNATIONAL 9/13 COV-LITE TLB		1,225,000.000	1,208,670.75
CPG MERGER SUB LLC 144A 8.000% 10/01/2021 DD 09/30/13		551,000.000	548,245.00
CPS AUTO RECEIVABLES C D 144A 10.000% 03/15/2019 DD 12/14/11		40,643.620	41,393.29
CREDIT SUISSE COMMER C2 C 144A VAR RT 01/15/2049 DD 05/01/07		526,000.000	321,017.80
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07		3,197,426.000	2,864,842.54
CREDIT SUISSE COMMERCIAL C1 AJ VAR RT 02/15/2040 DD 03/01/07		4,723,000.000	2,811,748.31
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07		587,000.000	529,415.89
CREDIT SUISSE FIRS CKN5 H 144A VAR RT 09/15/2034 DD 11/01/01		1,370.820	1,311.96
CREDIT SUISSE FIRS CPN1 G 144A VAR RT 03/15/2035 DD 03/01/03		343,058.270	193,790.53
CREDIT SUISSE GROUP FUNDI 144A 3.800% 09/15/2022 DD 09/15/15		3,205,000.000	3,201,343.10
CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01		205,619.820	206,236.68
CRESTWOOD MIDSTREAM PARTN 144A 6.250% 04/01/2023 DD 03/23/15		396,000.000	336,600.00
CRESTWOOD MIDSTREAM PARTNERS L 6.000% 12/15/2020 DD 06/15/13		63,000.000	56,542.50
CRESTWOOD MIDSTREAM PARTNERS L 6.125% 03/01/2022 DD 03/01/14		1,393,000.000	1,205,920.10
CROATIA GOVERNMENT INTERN 144A 5.500% 04/04/2023 DD 04/04/13		272,000.000	278,800.00
CROATIA GOVERNMENT INTERN 144A 6.000% 01/26/2024 DD 11/26/13		432,000.000	455,220.00
CROATIA GOVERNMENT INTERN 144A 6.375% 03/24/2021 DD 03/24/11		621,000.000	667,796.08
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13		1,505,000.000	1,474,900.00
CROWN CASTLE 12/13 EXTENDED INCREMENTAL TLB2		4,553,575.640	4,534,450.62
CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12		654,000.000	691,735.80
CROWN CASTLE TOWERS LLC 144A 4.883% 08/15/2040 DD 08/16/10		990,000.000	1,069,372.26
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96		968,000.000	1,055,120.00
CROWNROCK LP / CROWNROCK 144A 7.750% 02/15/2023 DD 02/06/15		396,000.000	388,080.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14		700,000.000	552,125.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11		527,000.000	471,665.00
CSI COMPRESSCO LP / COMPRESSCO 7.250% 08/15/2022 DD 02/15/15		975,000.000	794,625.00
CSMC SERIES 2014-IC ICE D 144A VAR RT 04/15/2027 DD 06/16/14		1,130,000.000	1,120,118.15
CUMULUS MEDIA 12/13 TLB		1,518,012.280	1,267,540.25
CURO HEALTH 1/15 TL		498,750.000	498,336.04
CUTWATER 2015-I LTD 1A E 144A VAR RT 07/15/2027 DD 06/03/15		272,000.000	244,691.20
CVS HEALTH CORP 3.875% 07/20/2025 DD 07/20/15		3,295,000.000	3,396,512.36
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04		426,104.130	390,079.16
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04		44,541.499	39,111.63
CWABS REVOLVING HOME EQUI U 2A VAR RT 03/15/2034 DD 12/30/04		203,901.182	169,256.74
CWABS REVOLVING HOME EQUI I A VAR RT 02/15/2034 DD 09/29/04		538,809.706	490,699.39
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05		128,215.830	109,681.21
CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06		1,670,022.500	1,428,542.26
CWHEQ REVOLVING HOME EQUI G 2A VAR RT 12/15/2035 DD 09/30/05		857,926.596	740,167.59
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 01/15/2037 DD 12/29/06		452,986.582	411,089.40
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05		48,274.370	41,896.89
CYRUSONE LP / CYRUSONE FI 144A 6.375% 11/15/2022 DD 05/15/15		955,000.000	971,712.50
CYRUSONE LP / CYRUSONE FINANCE 6.375% 11/15/2022 DD 05/15/13		293,000.000	298,127.50
DAIMLER FINANCE NORTH AME 144A 1.650% 05/18/2018 DD 05/18/15		1,035,000.000	1,015,350.53
DAIMLER FINANCE NORTH AME 144A 2.000% 08/03/2018 DD 08/03/15		1,480,000.000	1,458,430.48
DAIMLER FINANCE NORTH AME 144A 2.250% 03/02/2020 DD 03/02/15		1,250,000.000	1,212,932.50
DANA HOLDING CORP 5.500% 12/15/2024 DD 12/09/14		224,000.000	215,600.00
DAVITA 6/14 TLB		1,036,875.000	1,034,065.07
DAVITA HEALTHCARE PARTNERS INC 5.125% 07/15/2024 DD 06/13/14		4,453,000.000	4,372,846.00
DAVITA HEALTHCARE PARTNERS INC 5.750% 08/15/2022 DD 08/28/12		1,133,000.000	1,178,320.00
DAYTON POWER & LIGHT CO/THE 1.875% 09/15/2016 DD 03/15/14		1,085,000.000	1,085,683.55
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15		4,162,085.000	4,197,912.23
DCP MIDSTREAM LLC 144A VAR RT 05/21/2043 DD 05/21/13		1,135,000.000	908,000.00
DEALER TIRE 12/14 TLB 0.000% 12/22/2021 DD 12/02/14		297,750.010	299,054.16
DELL 6/15 COV-LITE TLB2		1,231,289.060	1,224,369.21
DELTA AIR LINES (4/11) TLB 0.000% 04/20/2017 DD 04/15/11		0.010	0.01
DELTA AIR LINES 2007-1 CLASS A 6.821% 02/10/2024 DD 02/10/08		1,109,939.980	1,287,530.38
DIAMOND FOODS INC 144A 7.000% 03/15/2019 DD 02/19/14		375,000.000	385,546.88
DIAMOND OFFSHORE DRILLING INC 4.875% 11/01/2043 DD 11/05/13		40,000.000	26,157.36
DIAMONDBACK ENERGY INC 7.625% 10/01/2021 DD 10/01/14		126,000.000	132,300.00
DIGICEL GROUP LTD 144A 7.125% 04/01/2022 DD 04/02/14		326,000.000	281,175.00
DIGITAL DELTA HOLDINGS LL 144A 4.750% 10/01/2025 DD 10/01/15		2,250,000.000	2,282,148.00
DIGITALGLOBE INC 144A 5.250% 02/01/2021 DD 01/31/13		57,000.000	54,007.50
DIGNITY HEALTH 2.637% 11/01/2019 DD 10/15/14		905,000.000	923,227.61

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
DILLARD'S INC 7.000% 12/01/2028 DD 12/07/98		130,000.000	147,355.78
DILLARD'S INC 7.750% 05/15/2027 DD 05/15/97		20,000.000	23,454.76
DILLARD'S INC 7.750% 07/15/2026 DD 07/17/96		390,000.000	456,546.09
DILLARD'S INC 7.875% 01/01/2023 DD 01/01/93		15,000.000	17,845.26
DIRECTV HOLDINGS LLC / DIRECTV 3.800% 03/15/2022 DD 03/08/12		975,000.000	981,353.10
DIRECTV HOLDINGS LLC / DIRECTV 5.875% 10/01/2019 DD 04/01/10		925,000.000	1,036,438.45
DISCOVER CARD EXECUTION A3 A3 1.220% 10/15/2019 DD 05/05/14		7,295,000.000	7,319,219.40
DISCOVER FINANCIAL SERVICES 5.200% 04/27/2022 DD 10/27/12		730,000.000	778,777.14
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12		975,000.000	816,562.50
DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13		250,000.000	234,375.00
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12		737,000.000	652,245.00
DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14		185,000.000	157,134.38
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11		716,000.000	689,593.92
DISH DBS CORP 7.875% 09/01/2019 DD 08/17/09		629,000.000	659,399.57
DISTRIBUTION FINANCIAL SER 1 D 7.730% 11/15/2022 DD 11/27/01		1,151,461.253	236,049.56
DOLLAR TREE 6/15 TLB1 0.000% 05/26/2022 DD 05/26/15		589,000.000	588,917.54
DOLLAR TREE INC 144A 5.750% 03/01/2023 DD 02/23/15		519,000.000	538,462.50
DOMINICAN REPUBLIC INTERN 144A 6.850% 01/27/2045 DD 01/27/15		349,000.000	335,912.50
DOMINICAN REPUBLIC INTERN 144A 7.450% 04/30/2044 DD 04/30/14		225,000.000	230,062.50
DOMINICAN REPUBLIC INTERN REGS 6.600% 01/28/2024 DD 10/28/13		441,000.000	456,435.00
DOMINICAN REPUBLIC INTERN REGS 7.500% 05/06/2021 DD 05/06/10		1,851,000.000	1,980,570.00
DOMINICAN REPUBLIC INTERN REGS 9.040% 01/23/2018 DD 01/23/05		30,056.880	31,710.01
DOMINION GAS HOLDINGS LLC 3.600% 12/15/2024 DD 12/08/14		595,000.000	592,406.99
DOMINION RESOURCES INC/VA 3.625% 12/01/2024 DD 11/25/14		1,805,000.000	1,804,305.08
DOMINION RESOURCES INC/VA VAR RT 10/01/2054 DD 10/03/14		1,195,000.000	1,226,368.75
DOOSAN INFRACORE 5/14 COV-LITE TLB		1,001,634.610	1,002,055.29
DR HORTON INC 3.750% 03/01/2019 DD 02/24/14		115,000.000	115,718.75
DR HORTON INC 4.000% 02/15/2020 DD 02/09/15		253,000.000	254,897.50
DR HORTON INC 4.375% 09/15/2022 DD 09/14/12		127,000.000	126,047.50
DR HORTON INC 5.750% 08/15/2023 DD 08/05/13		25,000.000	27,062.50
DR PEPPER SNAPPLE GROUP INC 2.700% 11/15/2022 DD 11/20/12		940,000.000	913,183.68
DREAMWORKS ANIMATION SKG 144A 6.875% 08/15/2020 DD 08/14/13		445,000.000	431,650.00
DS SERVICES OF AMERICA IN 144A 10.000% 09/01/2021 DD 03/01/14		180,000.000	206,775.00
DUKE ENERGY PROGRESS LLC 3.250% 08/15/2025 DD 08/13/15		4,350,000.000	4,422,592.80
DUPONT (E.I.) DE NEMOURS 5/15 COV-LITE TLB		349,125.000	305,484.38
DUPONT FABROS TECHNOLOGY LP 5.625% 06/15/2023 DD 06/09/15		885,000.000	889,425.00
DYNEGY 4/13 TLB2		0.040	0.04
DYNEGY INC 5.875% 06/01/2023 DD 12/01/13		85,000.000	79,687.50
DYNEGY INC 7.625% 11/01/2024 DD 05/01/15		3,410,000.000	3,444,100.00

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E*TRADE FINANCIAL CORP 4.625% 09/15/2023 DD 03/05/15		330,000.000	333,300.00
E*TRADE FINANCIAL CORP 5.375% 11/15/2022 DD 11/17/14		654,000.000	693,240.00
E.ON INTERNATIONAL FINANCE BV 6.000% 10/30/2019		100,000.000	170,463.00
ECLIPSE RESOURCES CORP 144A 8.875% 07/15/2023 DD 07/06/15		650,000.000	523,250.00
ECO SERVICES OPERATIONS L 144A 8.500% 11/01/2022 DD 10/24/14		371,000.000	330,190.00
EDUCATIONAL FUNDING 1A A2 144A VAR RT 10/25/2029 DD 11/14/06		158,497.900	146,767.78
EDWARDS LIFESCIENCES CORP 2.875% 10/15/2018 DD 10/03/13		1,120,000.000	1,143,093.28
EFIH 6/14 DIP TL		1,300,000.000	1,295,125.00
EGYPT GOVERNMENT INTERNAT 144A 5.875% 06/11/2025 DD 06/11/15		631,000.000	596,295.00
EL SALVADOR GOVERNMENT IN REGS 7.375% 12/01/2019 DD 12/01/09		50,000.000	51,750.00
EL SALVADOR GOVERNMENT IN REGS 7.750% 01/24/2023 DD 10/24/02		1,240,000.000	1,230,700.00
ELECTRICITE DE FRANCE SA 144A VAR RT 01/29/2049 DD 01/29/13		390,000.000	375,375.00
ELI LILLY & CO 2.750% 06/01/2025 DD 03/05/15		2,560,000.000	2,520,558.08
EMAC OWNER TRUST 199 1 A3 144A 6.630% 01/15/2025 DD 07/07/98		793,426.250	452,252.96
EMAC OWNER TRUST 200 1 A2 144A VAR RT 001/15/2027 DD 02/01/00		275,585.180	209,127.82
EMATUM VIA MOZAMBIQUE EMA REGS 6.305% 09/11/2020		225,680.000	192,956.40
EMDEON INC 11.000% 12/31/2019 DD 06/30/12		560,000.000	596,400.00
EMDEON INC 144A 6.000% 02/15/2021 DD 08/12/15		281,000.000	271,516.25
EMECO PTY LTD 144A 9.875% 03/15/2019 DD 03/17/14		635,000.000	333,375.00
EMI MUSIC PUBLISHING 8/15 TL		575,000.000	571,693.75
ENABLE MIDSTREAM PARTNERS 144A VAR RT 05/15/2024 DD 05/27/14		500,000.000	440,932.51
ENDO FINANCE LLC / ENDO F 144A VAR RT 01/15/2022 DD 05/06/14		2,100,000.000	2,215,500.00
ENDO FINANCE LLC 144A 5.750% 01/15/2022 DD 12/19/13		1,290,000.000	1,277,100.00
ENDO LTD / ENDO FINANCE L 144A 6.000% 02/01/2025 DD 01/27/15		541,000.000	525,446.25
ENDO LTD / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15		601,000.000	593,487.50
ENDO PHARMACEUTICALS 6/15 TLB		1,000,000.000	995,940.00
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13		4,613,000.000	5,292,125.86
ENERGIZER 5/15 TLB		249,375.000	249,375.00
ENERGY N W WA ELEC REVENUE 2.814% 07/01/2024 DD 05/06/15		2,205,000.000	2,214,349.20
ENERGY TRANSFER EQUITY LP 5.500% 06/01/2027 DD 05/22/15		1,933,000.000	1,604,390.00
ENERGY TRANSFER EQUITY LP 5.875% 01/15/2024 DD 12/02/13		291,000.000	262,045.50
ENERGY TRANSFER PARTNERS LP 5.950% 10/01/2043 DD 09/19/13		1,075,000.000	950,096.83
ENTEGRIS 4/14 COV-LITE TLB		805,695.620	796,969.94
ENTEGRIS INC 144A 6.000% 04/01/2022 DD 04/01/14		515,000.000	522,725.00
ENTERGY MISSISSIPPI INC 3.100% 07/01/2023 DD 12/11/12		740,000.000	736,769.16
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15		515,000.000	466,386.06
EP ENERGY LLC / EVEREST ACQUIS 6.375% 06/15/2023 DD 05/28/15		742,000.000	547,685.04
EP ENERGY LLC / EVEREST ACQUIS 7.750% 09/01/2022 DD 08/13/12		188,000.000	150,400.00
EP ENERGY LLC / EVEREST ACQUIS 9.375% 05/01/2020 DD 11/01/12		244,000.000	209,840.00

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EP PETROECUADOR VIA NOBLE REGS VAR RT 09/24/2019		1,431,578.960	1,095,730.54
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05		1,480,000.000	1,437,561.00
EQUINIX INC 4.875% 04/01/2020 DD 03/05/13		631,000.000	642,042.50
EQUINIX INC 5.375% 01/01/2022 DD 11/20/14		155,000.000	154,225.00
EQUINIX INC 5.375% 04/01/2023 DD 03/05/13		105,000.000	102,700.50
EQUINIX INC 5.750% 01/01/2025 DD 11/20/14		1,020,000.000	1,012,350.00
ERM 5/14 B1A COV-LITE TLB		270,000.000	267,975.00
ERP OPERATING LP 4.500% 06/01/2045 DD 05/14/15		890,000.000	901,704.40
ESAL GMBH 144A 6.250% 02/05/2023 DD 02/05/13		320,000.000	294,400.00
ESKOM HOLDINGS SOC LTD 144A 6.750% 08/06/2023 DD 08/06/13		236,000.000	220,660.00
ESKOM HOLDINGS SOC LTD 144A 7.125% 02/11/2025 DD 02/11/15		1,958,000.000	1,842,340.94
ESSAR STEEL ALGOMA INC 144A 9.500% 11/15/2019 DD 11/14/14		460,000.000	253,000.00
EUROPEAN BANK FOR RECONSTRUCTI 6.000% 03/03/2016		19,650,000.000	297,264.63
EXAMWORKS GROUP INC 5.625% 04/15/2023 DD 04/16/15		191,000.000	193,626.25
EXPORT DEVELOPMENT CANADA 3.250% 08/08/2017		230,000.000	164,463.10
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018		360,000.000	233,304.68
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019		2,050,000.000	1,385,137.29
EXPRESS SCRIPTS HOLDING CO 3.500% 06/15/2024 DD 06/05/14		2,293,000.000	2,256,532.12
EXXON MOBIL CORP 2.709% 03/06/2025 DD 03/06/15		2,270,000.000	2,222,000.85
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12		4,418,320.000	4,629,551.04
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14		879,782.970	871,565.80
FEDERAL DEMOCRATIC REPUBUL 144A 6.625% 12/11/2024 DD 12/11/14		283,000.000	258,605.40
FEDERAL HOME LN BK CONS BD 2.875% 09/13/2024 DD 08/15/14		6,660,000.000	6,857,089.39
FEDERAL MOGUL 4/14 TLC		544,500.000	515,461.82
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00		2,305,000.000	3,327,982.05
FEDERAL REALTY INVESTMENT TRUS 2.550% 01/15/2021 DD 09/28/15		1,265,000.000	1,273,841.09
FEDEX CORP 4.100% 04/15/2043 DD 04/11/13		965,000.000	883,398.64
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14		520,000.000	544,730.16
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14		1,210,000.000	1,125,300.00
FFCA SECURED FRANCHI 2 B1 144A 8.270% 05/18/2026 DD 09/01/99		850,000.000	769,250.00
FHA KY MTG #4 MT TABOR APTS 7.5 02-01-2022		544,977.830	575,463.84
FHA KY MTG #9 WATTERSON LAKEVIEW 7.5 09-01		687,414.950	725,868.94
FHLMC POOL #1B-7279 VAR RT 08/01/2036 DD 02/01/07		539,396.150	574,537.08
FHLMC POOL #1J-1821 VAR RT 08/01/2038 DD 07/01/08		197,735.390	208,813.81
FHLMC POOL #A1-0573 5.500% 06/01/2033 DD 06/01/03		9,662.710	10,706.82
FHLMC POOL #A1-1229 5.500% 07/01/2033 DD 07/01/03		9,760.060	10,813.23
FHLMC POOL #A1-1348 5.500% 07/01/2033 DD 07/01/03		18,454.820	20,574.09
FHLMC POOL #A1-2547 5.500% 08/01/2033 DD 08/01/03		93,224.350	105,151.44
FHLMC POOL #A1-3483 6.500% 09/01/2033 DD 09/01/03		9,998.640	11,430.57

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FHLMC POOL #A1-4440 5.500% 10/01/2033 DD 10/01/03		50,184.650	55,950.50
FHLMC POOL #A1-4797 5.500% 11/01/2033 DD 10/01/03		77,977.910	86,728.66
FHLMC POOL #A1-5086 6.500% 10/01/2033 DD 10/01/03		64,790.970	74,069.84
FHLMC POOL #A1-5676 6.500% 11/01/2033 DD 11/01/03		13,304.100	15,391.09
FHLMC POOL #A1-6908 6.500% 12/01/2033 DD 12/01/03		32,715.550	37,400.82
FHLMC POOL #A1-8187 6.500% 02/01/2034 DD 01/01/04		61,492.430	70,298.90
FHLMC POOL #A2-6079 5.500% 01/01/2034 DD 08/01/04		25,433.180	28,356.53
FHLMC POOL #A5-1893 6.000% 06/01/2036 DD 08/01/06		165,893.410	187,997.84
FHLMC POOL #A6-1562 5.500% 10/01/2036 DD 03/01/07		92,108.810	102,146.67
FHLMC POOL #A6-7374 6.000% 08/01/2037 DD 10/01/07		237,397.840	268,497.39
FHLMC POOL #A6-9589 6.500% 11/01/2037 DD 12/01/07		39,305.420	46,450.94
FHLMC POOL #A8-1050 6.500% 08/01/2038 DD 08/01/08		43,239.040	49,431.40
FHLMC POOL #A8-2880 5.500% 11/01/2038 DD 10/01/08		340,122.900	376,420.79
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09		3,178,580.680	3,433,971.53
FHLMC POOL #A8-9850 5.000% 11/01/2039 DD 11/01/09		708,187.890	780,835.33
FHLMC POOL #A9-1518 4.500% 03/01/2040 DD 03/01/10		473,328.280	513,333.32
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10		14,088.500	15,654.83
FHLMC POOL #A9-1927 4.500% 04/01/2040 DD 04/01/10		759,538.950	824,154.43
FHLMC POOL #A9-3101 5.000% 07/01/2040 DD 07/01/10		1,425,446.680	1,569,900.38
FHLMC POOL #A9-3990 4.000% 09/01/2040 DD 09/01/10		427,248.410	456,214.00
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10		114,009.230	121,767.29
FHLMC POOL #A9-6337 4.000% 01/01/2041 DD 01/01/11		16,010.880	17,098.71
FHLMC POOL #A9-7944 5.000% 04/01/2041 DD 03/01/11		136,394.550	149,414.59
FHLMC POOL #B1-0151 5.000% 10/01/2018 DD 10/01/03		10,461.580	10,876.87
FHLMC POOL #B1-0861 4.500% 11/01/2018 DD 11/01/03		29,600.070	30,662.23
FHLMC POOL #B1-3067 4.500% 03/01/2019 DD 03/01/04		3,678.840	3,812.81
FHLMC POOL #B1-3610 4.500% 05/01/2019 DD 04/01/04		9,720.640	10,073.21
FHLMC POOL #B1-3770 4.500% 05/01/2019 DD 04/01/04		71,562.010	74,152.53
FHLMC POOL #C0-0712 6.500% 02/01/2029 DD 02/01/99		11,732.960	13,688.72
FHLMC POOL #C0-0731 6.500% 03/01/2029 DD 03/01/99		10,000.810	11,622.18
FHLMC POOL #C0-0760 6.500% 05/01/2029 DD 05/01/99		4,733.600	5,411.51
FHLMC POOL #C0-0764 6.000% 05/01/2029 DD 05/01/99		2,506.470	2,865.04
FHLMC POOL #C0-0785 6.500% 06/01/2029 DD 06/01/99		10,078.580	11,561.84
FHLMC POOL #C0-0835 6.500% 07/01/2029 DD 07/01/99		14,977.890	17,592.29
FHLMC POOL #C0-1272 6.000% 12/01/2031 DD 12/01/01		20,274.240	23,076.13
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02		69,154.100	84,310.93
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02		351,342.900	391,170.18
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02		38,254.340	45,651.97
FHLMC POOL #C0-1552 5.500% 05/01/2033 DD 05/01/03		6,373.520	7,097.01

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ALL KR2 AND KR3 - KR2GALLKRS00

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #C0-1810 6.500% 02/01/2034 DD 02/01/04		128,152.960	147,682.76
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04		97,900.610	106,345.82
FHLMC POOL #C0-2772 6.500% 04/01/2037 DD 04/01/07		90,368.280	103,310.13
FHLMC POOL #C0-9068 3.500% 11/01/2044 DD 11/01/14		26,447.470	27,547.99
FHLMC POOL #C4-8670 6.500% 03/01/2031 DD 03/01/01		4,988.420	5,702.82
FHLMC POOL #C4-8672 6.000% 03/01/2031 DD 03/01/01		340.130	382.50
FHLMC POOL #C5-1990 6.500% 05/01/2031 DD 05/01/01		64,578.080	73,826.46
FHLMC POOL #C5-3589 6.500% 06/01/2031 DD 06/01/01		16,867.050	19,461.88
FHLMC POOL #C5-5823 6.500% 02/01/2029 DD 07/01/01		26,898.190	30,750.34
FHLMC POOL #C5-6031 6.500% 12/01/2024 DD 07/01/01		8,427.410	9,634.32
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02		18,535.680	20,820.74
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02		22,108.920	22,850.80
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02		3,634.460	3,756.91
FHLMC POOL #C7-0091 7.000% 08/01/2032 DD 08/01/02		19,110.210	23,307.15
FHLMC POOL #C7-5191 5.500% 01/01/2033 DD 12/01/02		8,208.800	9,091.53
FHLMC POOL #C7-5679 5.500% 01/01/2033 DD 01/01/03		36,273.650	40,406.08
FHLMC POOL #C7-6179 5.500% 01/01/2033 DD 01/01/03		25,999.060	28,795.08
FHLMC POOL #C8-0342 6.500% 09/01/2025 DD 09/01/95		3,484.490	3,983.51
FHLMC POOL #D4-7235 6.000% 01/01/2024 DD 01/01/94		840.810	944.47
FHLMC POOL #D6-0685 9.000% 06/01/2025 DD 06/01/95		775.920	779.68
FHLMC POOL #E0-1641 4.500% 05/01/2019 DD 05/01/04		59,936.200	62,124.79
FHLMC POOL #E0-2930 3.500% 07/01/2026 DD 07/01/11		63,156.290	66,787.86
FHLMC POOL #E9-0419 6.000% 07/01/2017 DD 06/01/02		2,326.140	2,384.50
FHLMC POOL #E9-0531 6.000% 07/01/2017 DD 07/01/02		6,537.370	6,722.39
FHLMC POOL #E9-0532 6.000% 07/01/2017 DD 07/01/02		8,164.310	8,387.71
FHLMC POOL #E9-0560 6.000% 07/01/2017 DD 07/01/02		1,044.180	1,071.18
FHLMC POOL #E9-0683 6.000% 08/01/2017 DD 07/01/02		29,305.330	30,136.42
FHLMC POOL #E9-0689 6.000% 08/01/2017 DD 07/01/02		4,841.940	4,986.73
FHLMC POOL #E9-1434 6.000% 09/01/2017 DD 09/01/02		5,987.590	6,172.42
FHLMC POOL #E9-6884 4.500% 06/01/2018 DD 06/01/03		61,084.590	63,276.53
FHLMC POOL #E9-7104 4.500% 06/01/2018 DD 06/01/03		75,909.960	78,633.88
FHLMC POOL #E9-7197 5.000% 06/01/2018 DD 06/01/03		49,795.130	51,771.81
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95		3,970.300	4,479.62
FHLMC POOL #G0-0983 6.500% 11/01/2028 DD 10/01/98		666.950	762.47
FHLMC POOL #G0-1469 5.500% 12/01/2032 DD 12/01/02		43,128.740	48,048.83
FHLMC POOL #G0-1563 5.500% 06/01/2033 DD 05/01/03		494,646.680	551,115.51
FHLMC POOL #G0-1644 5.500% 02/01/2034 DD 01/01/04		193,129.580	215,555.40
FHLMC POOL #G0-1721 6.500% 08/01/2034 DD 09/01/04		14,651.920	17,175.77
FHLMC POOL #G0-1734 6.500% 09/01/2034 DD 10/01/04		24,360.340	29,349.32

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #G0-1740 5.500% 12/01/2034 DD 11/01/04		212,700.620	237,358.54
FHLMC POOL #G0-1771 5.500% 02/01/2035 DD 01/01/05		140,002.450	156,130.74
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05		384,289.700	425,258.84
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05		765,854.080	853,321.69
FHLMC POOL #G0-1974 5.000% 12/01/2035 DD 12/01/05		235,737.850	259,764.08
FHLMC POOL #G0-2023 5.500% 06/01/2035 DD 12/01/05		63,679.330	70,947.01
FHLMC POOL #G0-2419 6.500% 10/01/2036 DD 10/01/06		1,599.440	1,839.98
FHLMC POOL #G0-2525 6.000% 12/01/2036 DD 12/01/06		75,861.170	85,904.87
FHLMC POOL #G0-2561 5.500% 02/01/2037 DD 01/01/07		54,831.940	60,748.85
FHLMC POOL #G0-2793 5.000% 05/01/2037 DD 04/01/07		17,412.850	19,102.18
FHLMC POOL #G0-4118 6.000% 03/01/2038 DD 03/01/08		93,722.760	105,789.82
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09		352,227.870	394,580.21
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10		173,190.410	190,741.07
FHLMC POOL #G0-6047 4.500% 05/01/2040 DD 10/01/10		115,447.460	125,674.36
FHLMC POOL #G0-6066 6.000% 05/01/2040 DD 10/01/10		324,546.280	366,301.64
FHLMC POOL #G0-6975 4.000% 04/01/2042 DD 04/01/12		885,790.640	944,497.23
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13		97,052.530	103,598.41
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05		362,722.330	403,619.67
FHLMC POOL #G0-8072 5.000% 08/01/2035 DD 08/01/05		228,147.940	251,641.54
FHLMC POOL #G0-8368 4.500% 10/01/2039 DD 10/01/09		809,252.200	879,658.16
FHLMC POOL #G0-8502 3.000% 08/01/2042 DD 08/01/12		582,650.450	590,968.30
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13		1,739,677.140	1,817,447.83
FHLMC POOL #G0-8537 3.000% 07/01/2043 DD 07/01/13		976,376.820	989,165.52
FHLMC POOL #G0-8540 3.000% 08/01/2043 DD 08/01/13		2,502,964.470	2,535,286.15
FHLMC POOL #G0-8544 3.000% 09/01/2043 DD 09/01/13		2,096,320.150	2,122,942.68
FHLMC POOL #G0-8566 3.500% 01/01/2044 DD 01/01/14		789,295.170	822,139.10
FHLMC POOL #G0-8620 3.500% 12/01/2044 DD 12/01/14		19,086,828.600	19,881,064.37
FHLMC POOL #G0-8628 4.000% 02/01/2045 DD 02/01/15		34,202.070	36,461.09
FHLMC POOL #G0-8631 3.000% 03/01/2045 DD 03/01/15		374,999.140	379,220.30
FHLMC POOL #G0-8635 3.000% 04/01/2045 DD 04/01/15		8,372,367.250	8,466,610.39
FHLMC POOL #G0-8637 4.000% 04/01/2045 DD 04/01/15		1,760,000.160	1,876,836.32
FHLMC POOL #G0-8640 3.000% 05/01/2045 DD 05/01/15		227,264.570	229,822.76
FHLMC POOL #G0-8653 3.000% 07/01/2045 DD 07/01/15		1,077,253.780	1,089,379.83
FHLMC POOL #G0-8654 3.500% 07/01/2045 DD 07/01/15		1,583,240.110	1,649,121.45
FHLMC POOL #G0-8667 3.500% 09/01/2045 DD 09/01/15		1,940,000.000	2,020,726.74
FHLMC POOL #G1-1565 4.500% 01/01/2019 DD 05/01/04		153,634.440	159,147.40
FHLMC POOL #G1-1776 4.500% 09/01/2020 DD 09/01/05		61,303.430	63,700.50
FHLMC POOL #G1-1999 4.500% 03/01/2021 DD 05/01/06		77,444.610	80,736.48
FHLMC POOL #G1-2454 5.500% 11/01/2021 DD 11/01/06		431,784.620	467,204.83

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #G1-3826 4.000% 05/01/2025 DD 04/01/10		104,843.840	112,302.63
FHLMC POOL #G1-4399 4.000% 06/01/2025 DD 02/01/12		178,600.420	192,098.04
FHLMC POOL #G1-8380 3.500% 03/01/2026 DD 03/01/11		1,306,738.260	1,381,935.89
FHLMC POOL #G1-8475 2.500% 08/01/2028 DD 08/01/13		991,847.020	1,021,110.18
FHLMC POOL #G1-8484 3.000% 10/01/2028 DD 10/01/13		1,250,874.690	1,303,742.16
FHLMC POOL #G1-8520 2.500% 08/01/2029 DD 08/01/14		163,849.140	167,768.77
FHLMC POOL #G1-8527 3.000% 10/01/2029 DD 10/01/14		2,704,193.420	2,816,097.19
FHLMC POOL #G1-8531 3.000% 11/01/2029 DD 11/01/14		399,167.860	415,688.47
FHLMC POOL #G1-8558 3.500% 06/01/2030 DD 06/01/15		921,039.180	973,828.08
FHLMC POOL #J0-9380 4.500% 04/01/2024 DD 03/01/09		183,733.700	195,909.27
FHLMC POOL #J1-3382 3.500% 11/01/2025 DD 10/01/10		374,992.050	396,513.18
FHLMC POOL #J1-4564 3.500% 02/01/2026 DD 02/01/11		936,116.610	989,926.37
FHLMC POOL #J1-6072 3.500% 07/01/2026 DD 07/01/11		402,984.550	426,184.47
FHLMC POOL #J1-6393 3.000% 08/01/2021 DD 08/01/11		5,474,379.830	5,722,197.67
FHLMC POOL #J1-9206 3.000% 05/01/2027 DD 05/01/12		1,244,433.380	1,297,015.96
FHLMC POOL #J2-2021 2.500% 01/01/2028 DD 01/01/13		933,828.770	961,393.58
FHLMC POOL #J2-3440 2.500% 04/01/2028 DD 04/01/13		1,111,499.880	1,144,254.30
FHLMC POOL #J2-9289 3.000% 09/01/2029 DD 09/01/14		530,720.250	553,031.38
FHLMC POOL #J3-0137 3.500% 12/01/2029 DD 12/01/14		2,361,878.330	2,496,631.99
FHLMC POOL #J3-0615 3.000% 02/01/2030 DD 02/01/15		220,567.020	229,694.43
FHLMC POOL #Q0-0093 4.000% 04/01/2041 DD 04/01/11		3,437,474.040	3,671,384.70
FHLMC POOL #Q0-1537 5.000% 06/01/2041 DD 06/01/11		415,602.280	457,154.35
FHLMC POOL #Q0-1813 4.500% 07/01/2041 DD 07/01/11		1,224,541.210	1,329,483.68
FHLMC POOL #Q0-2144 4.000% 07/01/2041 DD 07/01/11		869,928.010	927,976.60
FHLMC POOL #Q0-4649 3.500% 11/01/2041 DD 11/01/11		3,024,409.300	3,159,998.47
FHLMC POOL #Q0-5377 4.000% 01/01/2042 DD 12/01/11		377,413.610	402,471.67
FHLMC POOL #Q0-6290 3.500% 02/01/2042 DD 02/01/12		948,339.680	990,622.07
FHLMC POOL #Q1-2263 3.500% 10/01/2042 DD 10/01/12		584,751.080	610,898.74
FHLMC POOL #Q1-4756 3.000% 01/01/2043 DD 01/01/13		723,981.820	734,280.57
FHLMC POOL #Q1-7638 3.000% 04/01/2043 DD 04/01/13		3,147,106.690	3,199,110.43
FHLMC POOL #Q1-8784 3.500% 06/01/2043 DD 05/01/13		926,965.910	966,566.51
FHLMC POOL #Q2-0856 3.000% 08/01/2043 DD 08/01/13		1,320,711.420	1,337,270.33
FHLMC POOL #Q2-5768 4.000% 04/01/2044 DD 04/01/14		2,472,881.990	2,637,240.93
FHLMC POOL #Q2-6048 4.000% 05/01/2044 DD 04/01/14		6,740,230.120	7,182,228.67
FHLMC POOL #Q3-5307 3.000% 08/01/2045 DD 08/01/15		63,840.550	64,559.17
FHLMC POOL #V6-0885 2.500% 07/01/2030 DD 07/01/15		6,671,759.780	6,815,750.17
FHLMC POOL #Z4-0045 5.000% 02/01/2039 DD 07/01/12		227,111.500	248,631.38
FHLMC MULTICLASS MTG K001 A2 VAR RT 04/25/2016 DD 08/01/06		7,130.090	7,199.45
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12		725,000.000	726,837.88

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC MULTICLASS MTG K026 A2 2.510% 11/25/2022 DD 05/01/13		1,520,000.000	1,538,002.88
FHLMC MULTICLASS MTG K042 A2 2.670% 12/25/2024 DD 01/01/15		3,000,000.000	2,996,820.00
FHLMC MULTIFAMILY STRU K045 A2 3.023% 01/25/2025 DD 05/01/15		1,160,000.000	1,190,684.32
FIELDWOOD 9/13 2ND LIEN TL		650,000.000	178,750.00
FIFTH THIRD BANCORP 2.875% 07/27/2020 DD 07/27/15		3,625,000.000	3,654,862.75
FIGUEROA CLO 2013-1 1A D 144A VAR RT 03/21/2024 DD 03/21/13		812,500.000	715,000.00
FINN SQUARE CLO LTD 1A D 144A VAR RT 12/24/2023 DD 12/20/12		503,000.000	476,797.93
FIRST DATA 7/14 (USD) TL 0.000% 03/23/2018 DD 07/07/14		750,000.000	743,205.00
FIRST DATA CORP 10.625% 06/15/2021 DD 02/15/14		98,000.000	107,432.50
FIRST DATA CORP 12.625% 01/15/2021 DD 07/15/11		1,151,000.000	1,307,823.75
FIRST DATA CORP 144A 5.375% 08/15/2023 DD 08/11/15		539,000.000	533,610.00
FIRST DATA CORP 144A 6.750% 11/01/2020 DD 08/16/12		448,000.000	468,160.00
FIRST DATA CORP 144A 8.250% 01/15/2021 DD 12/17/10		974,000.000	1,010,525.00
FIRST NIAGARA FINANCIAL GROUP 7.250% 12/15/2021 DD 12/13/11		450,000.000	505,908.00
FIRST QUANTUM MINERALS LT 144A 7.250% 05/15/2022 DD 05/13/14		200,000.000	124,000.00
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14		4,250,000.000	4,341,557.75
FIRSTMERIT CORP 4.350% 02/04/2023 DD 02/04/13		1,035,000.000	1,064,282.22
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04		975,000.000	1,066,786.50
FLOATEL 5/14 COV-LITE TL		1,160,608.580	745,691.01
FLORIDA EAST COAST HOLDIN 144A 6.750% 05/01/2019 DD 04/23/14		437,000.000	428,260.00
FNMA POOL #0129940 8.000% 11/01/2018 DD 08/01/91		513.730	515.60
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93		18,136.820	20,519.15
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94		24,878.410	28,606.68
FNMA POOL #0250998 7.500% 07/01/2017 DD 06/01/97		552.260	558.20
FNMA POOL #0251507 6.500% 12/01/2017 DD 11/01/97		4,523.450	5,167.48
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98		921.030	1,070.10
FNMA POOL #0251613 6.500% 04/01/2028 DD 03/01/98		10,223.490	11,710.92
FNMA POOL #0251729 6.500% 05/01/2018 DD 04/01/98		2,650.320	3,027.66
FNMA POOL #0251787 6.500% 06/01/2018 DD 05/01/98		2,337.890	2,670.75
FNMA POOL #0251825 6.500% 07/01/2018 DD 06/01/98		7,379.690	8,430.38
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98		2,162.770	2,470.70
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98		1,243.770	1,420.85
FNMA POOL #0252023 6.500% 10/01/2018 DD 09/01/98		864.540	987.63
FNMA POOL #0252059 6.500% 08/01/2028 DD 08/01/98		8,816.630	10,071.90
FNMA POOL #0252104 6.500% 11/01/2018 DD 10/01/98		6,727.070	7,684.84
FNMA POOL #0252111 6.500% 09/01/2028 DD 09/01/98		14,237.910	16,265.04
FNMA POOL #0252180 6.500% 10/01/2028 DD 10/01/98		6,599.020	7,538.56
FNMA POOL #0252207 6.500% 01/01/2019 DD 12/01/98		2,489.840	2,844.33
FNMA POOL #0252210 6.500% 02/01/2019 DD 01/01/99		974.540	1,113.29

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99		2,119.070	2,423.83
FNMA POOL #0252348 6.500% 03/01/2019 DD 02/01/99		5,361.320	6,124.64
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99		8,137.510	9,320.29
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99		2,702.130	3,086.85
FNMA POOL #0252499 6.500% 06/01/2019 DD 05/01/99		4,457.390	5,092.01
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99		2,055.410	2,348.05
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00		1,190.470	1,389.13
FNMA POOL #0254092 6.500% 12/01/2031 DD 11/01/01		57,308.130	68,134.50
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02		2,574.280	2,983.38
FNMA POOL #0254305 6.500% 05/01/2022 DD 04/01/02		2,115.060	2,416.19
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02		51,879.690	63,351.57
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02		63,788.320	78,282.97
FNMA POOL #0254720 4.500% 05/01/2018 DD 04/01/03		44,786.590	46,410.32
FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03		211,078.930	235,528.90
FNMA POOL #0254903 5.000% 10/01/2033 DD 09/01/03		3,873,583.330	4,288,067.91
FNMA POOL #0254975 6.500% 09/01/2023 DD 09/01/03		76,045.950	86,873.02
FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04		146,154.290	163,052.06
FNMA POOL #0268416 7.000% 01/01/2024 DD 01/01/94		692.920	723.23
FNMA POOL #0299910 6.500% 04/01/2024 DD 01/01/95		21,846.140	24,956.49
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97		165.420	195.33
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97		1,035.640	1,183.09
FNMA POOL #0323003 6.500% 02/01/2018 DD 01/01/98		439.600	502.19
FNMA POOL #0323287 6.500% 09/01/2018 DD 08/01/98		725.270	828.53
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98		2,248.220	2,595.34
FNMA POOL #0323412 6.500% 12/01/2028 DD 11/01/98		45,181.560	53,023.16
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98		6,032.850	6,891.78
FNMA POOL #0323591 6.500% 03/01/2029 DD 02/01/99		17,942.510	20,497.08
FNMA POOL #0323621 6.500% 01/01/2029 DD 02/01/99		15,210.490	17,793.86
FNMA POOL #0323632 6.500% 04/01/2029 DD 03/01/99		16,001.230	18,279.41
FNMA POOL #0323809 6.500% 06/01/2019 DD 06/01/99		1,986.180	2,268.96
FNMA POOL #0333048 6.500% 01/01/2026 DD 01/01/96		8,058.540	9,205.88
FNMA POOL #0345158 9.000% 06/01/2026 DD 06/01/96		1,863.070	1,909.98
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96		277.080	288.39
FNMA POOL #0354869 9.000% 08/01/2026 DD 08/01/96		4,927.490	4,950.23
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02		634.690	756.51
FNMA POOL #0390557 7.000% 08/01/2027 DD 08/01/97		204.560	205.39
FNMA POOL #0411459 6.500% 03/01/2018 DD 03/01/98		1,941.590	2,218.02
FNMA POOL #0412557 6.500% 01/01/2018 DD 01/01/98		683.890	781.26
FNMA POOL #0420784 6.500% 06/01/2018 DD 06/01/98		1,253.770	1,432.28

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0424206 6.500% 05/01/2028 DD 05/01/98		12,612.570	14,408.29
FNMA POOL #0425587 6.500% 04/01/2018 DD 04/01/98		1,447.110	1,653.14
FNMA POOL #0428002 6.500% 05/01/2018 DD 05/01/98		8,472.740	9,679.05
FNMA POOL #0428038 6.500% 06/01/2018 DD 06/01/98		630.210	719.94
FNMA POOL #0428063 6.500% 05/01/2018 DD 05/01/98		572.160	653.62
FNMA POOL #0429560 6.500% 06/01/2018 DD 06/01/98		1,687.880	1,928.19
FNMA POOL #0431072 6.500% 06/01/2028 DD 06/01/98		2,464.840	2,815.77
FNMA POOL #0434837 6.500% 07/01/2018 DD 07/01/98		1,594.460	1,821.47
FNMA POOL #0441550 6.500% 09/01/2028 DD 08/01/98		4,494.490	5,134.39
FNMA POOL #0447360 6.500% 11/01/2028 DD 11/01/98		898.910	1,026.89
FNMA POOL #0447954 6.500% 10/01/2028 DD 10/01/98		4,119.400	4,705.90
FNMA POOL #0448048 6.500% 10/01/2018 DD 10/01/98		1,512.530	1,727.88
FNMA POOL #0452026 6.500% 11/01/2028 DD 11/01/98		5,705.580	6,517.91
FNMA POOL #0456455 6.500% 01/01/2029 DD 01/01/99		6,486.270	7,409.76
FNMA POOL #0456832 6.500% 02/01/2029 DD 01/01/99		2,311.300	2,640.37
FNMA POOL #0479506 6.500% 04/01/2029 DD 04/01/99		647.090	739.22
FNMA POOL #0482668 6.500% 01/01/2029 DD 02/01/99		34,062.500	38,912.16
FNMA POOL #0484719 6.500% 03/01/2029 DD 03/01/99		520.730	594.87
FNMA POOL #0484940 6.500% 06/01/2029 DD 06/01/99		5,512.970	6,297.88
FNMA POOL #0485336 6.500% 02/01/2029 DD 02/01/99		283.740	324.14
FNMA POOL #0489888 6.500% 05/01/2029 DD 06/01/99		2,287.190	2,612.83
FNMA POOL #0490102 6.500% 03/01/2029 DD 03/01/99		5,263.320	6,012.69
FNMA POOL #0490105 6.500% 03/01/2019 DD 03/01/99		1,156.860	1,321.57
FNMA POOL #0493076 7.000% 06/01/2029 DD 06/01/99		1,056.070	1,059.41
FNMA POOL #0493511 6.500% 04/01/2029 DD 04/01/99		3,645.720	4,164.78
FNMA POOL #0494356 6.500% 04/01/2029 DD 04/01/99		8,066.350	9,214.80
FNMA POOL #0495508 6.500% 04/01/2029 DD 04/01/99		8,835.060	10,092.96
FNMA POOL #0497065 6.500% 05/01/2029 DD 05/01/99		7,482.630	8,547.97
FNMA POOL #0497991 6.500% 06/01/2029 DD 06/01/99		562.810	642.94
FNMA POOL #0500965 6.500% 07/01/2029 DD 07/01/99		6,493.200	7,417.67
FNMA POOL #0503223 6.500% 07/01/2029 DD 07/01/99		2,190.360	2,502.21
FNMA POOL #0503934 6.500% 07/01/2029 DD 06/01/99		1,929.720	2,204.46
FNMA POOL #0504304 7.000% 08/01/2029 DD 07/01/99		254.010	261.04
FNMA POOL #0505049 6.500% 07/01/2016 DD 07/01/01		173.920	174.88
FNMA POOL #0507579 6.500% 07/01/2029 DD 07/01/99		45,071.860	51,488.98
FNMA POOL #0509728 6.500% 04/01/2019 DD 07/01/99		1,945.560	2,222.56
FNMA POOL #0516846 7.000% 10/01/2029 DD 10/01/99		205.900	211.79
FNMA POOL #0517675 6.500% 07/01/2029 DD 09/01/99		6,332.630	7,234.24
FNMA POOL #0517677 6.500% 07/01/2029 DD 09/01/99		6,887.660	7,868.29

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0518303 6.500% 10/01/2029 DD 10/01/99		2,726.170	3,114.31
FNMA POOL #0527289 6.500% 11/01/2019 DD 12/01/99		4,021.020	4,593.51
FNMA POOL #0535701 6.500% 11/01/2030 DD 01/01/01		8,789.310	10,124.38
FNMA POOL #0535834 6.500% 02/01/2020 DD 03/01/01		12,940.590	14,783.01
FNMA POOL #0535915 7.000% 04/01/2031 DD 04/01/01		2,874.460	3,462.65
FNMA POOL #0545579 4.500% 03/01/2017 DD 03/01/02		18,239.730	18,894.38
FNMA POOL #0555254 6.500% 01/01/2033 DD 01/01/03		8,014.510	9,318.06
FNMA POOL #0555354 4.500% 03/01/2018 DD 03/01/03		30,974.580	32,086.30
FNMA POOL #0555445 5.000% 05/01/2018 DD 04/01/03		3,457.060	3,592.00
FNMA POOL #0555515 6.500% 12/01/2017 DD 05/01/03		32,059.100	33,060.19
FNMA POOL #0555783 4.500% 10/01/2033 DD 09/01/03		344,173.240	376,096.52
FNMA POOL #0555800 5.500% 10/01/2033 DD 09/01/03		121,383.210	136,615.30
FNMA POOL #0572254 6.500% 03/01/2031 DD 03/01/01		790.920	903.53
FNMA POOL #0573302 6.500% 03/01/2016 DD 03/01/01		341.660	342.90
FNMA POOL #0578052 7.000% 05/01/2031 DD 05/01/01		2,144.090	2,425.44
FNMA POOL #0580882 8.000% 05/01/2031 DD 05/01/01		44,874.650	52,803.75
FNMA POOL #0585074 6.500% 06/01/2031 DD 06/01/01		1,446.300	1,652.22
FNMA POOL #0586697 6.500% 06/01/2031 DD 06/01/01		1,100.890	1,257.63
FNMA POOL #0588938 6.500% 06/01/2031 DD 06/01/01		3,879.660	4,432.03
FNMA POOL #0589448 6.500% 07/01/2031 DD 07/01/01		870.560	994.51
FNMA POOL #0593152 6.500% 07/01/2031 DD 07/01/01		533.250	609.17
FNMA POOL #0599671 6.500% 09/01/2031 DD 08/01/01		3,717.730	4,247.04
FNMA POOL #0601861 6.500% 03/01/2031 DD 08/01/01		13,394.900	15,302.00
FNMA POOL #0605492 6.500% 08/01/2016 DD 09/01/01		307.050	307.80
FNMA POOL #0606552 7.000% 09/01/2031 DD 09/01/01		25,650.540	29,987.36
FNMA POOL #0607706 6.500% 11/01/2031 DD 11/01/01		170.280	194.52
FNMA POOL #0609848 6.500% 10/01/2031 DD 10/01/01		1,911.410	2,183.55
FNMA POOL #0610043 6.500% 10/01/2031 DD 10/01/01		3,990.090	4,558.18
FNMA POOL #0614359 6.500% 12/01/2031 DD 12/01/01		34,576.610	39,499.47
FNMA POOL #0619179 8.000% 11/01/2031 DD 11/01/01		6,157.230	6,557.97
FNMA POOL #0623713 6.500% 02/01/2032 DD 02/01/02		289.110	330.27
FNMA POOL #0626798 6.500% 03/01/2017 DD 03/01/02		511.510	522.40
FNMA POOL #0627130 6.500% 03/01/2032 DD 03/01/02		30,301.840	34,616.08
FNMA POOL #0628680 6.500% 03/01/2032 DD 02/01/02		69,389.890	79,269.30
FNMA POOL #0633076 6.500% 03/01/2032 DD 03/01/02		6,837.700	7,811.22
FNMA POOL #0635897 7.000% 04/01/2032 DD 03/01/02		31,812.090	34,198.74
FNMA POOL #0636389 6.500% 04/01/2032 DD 03/01/02		3,525.240	4,027.15
FNMA POOL #0637583 7.000% 03/01/2032 DD 03/01/02		4,675.340	5,315.89
FNMA POOL #0638957 6.500% 04/01/2032 DD 04/01/02		526.510	601.47

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0639055 6.500% 05/01/2032 DD 05/01/02		746.470	852.75
FNMA POOL #0639722 8.000% 03/01/2032 DD 03/01/02		22,886.660	26,563.87
FNMA POOL #0641208 7.000% 06/01/2032 DD 06/01/02		20,746.100	22,488.05
FNMA POOL #0643137 7.000% 05/01/2032 DD 05/01/02		9,788.100	11,024.70
FNMA POOL #0645570 7.000% 06/01/2032 DD 05/01/02		7,455.260	7,809.44
FNMA POOL #0647313 6.500% 06/01/2032 DD 06/01/02		3,590.460	4,101.65
FNMA POOL #0647416 7.000% 09/01/2032 DD 09/01/02		8,262.560	8,585.81
FNMA POOL #0647998 7.000% 06/01/2032 DD 06/01/02		48,038.780	55,522.68
FNMA POOL #0648483 6.500% 06/01/2032 DD 06/01/02		8,243.100	9,416.71
FNMA POOL #0648754 6.500% 08/01/2032 DD 08/01/02		20,478.960	23,394.66
FNMA POOL #0649186 7.000% 07/01/2032 DD 07/01/02		13,857.190	14,678.81
FNMA POOL #0653046 7.000% 07/01/2032 DD 07/01/02		8,772.630	9,287.65
FNMA POOL #0654349 7.000% 06/01/2032 DD 07/01/02		6,055.750	6,281.31
FNMA POOL #0655013 7.000% 08/01/2032 DD 08/01/02		32,167.230	36,859.01
FNMA POOL #0655083 6.500% 08/01/2032 DD 08/01/02		723.360	826.35
FNMA POOL #0656355 7.000% 08/01/2032 DD 08/01/02		28,415.000	30,918.08
FNMA POOL #0662245 6.500% 10/01/2032 DD 09/01/02		864.030	987.05
FNMA POOL #0665647 6.500% 10/01/2032 DD 10/01/02		2,784.880	3,181.38
FNMA POOL #0667788 5.000% 02/01/2018 DD 02/01/03		112,052.580	116,424.67
FNMA POOL #0669662 6.500% 05/01/2032 DD 10/01/02		92,740.620	110,538.25
FNMA POOL #0677512 6.500% 01/01/2033 DD 01/01/03		6,016.900	6,873.56
FNMA POOL #0678392 6.500% 12/01/2032 DD 12/01/02		37,727.770	43,099.28
FNMA POOL #0683347 5.000% 02/01/2018 DD 01/01/03		6,906.460	7,174.71
FNMA POOL #0683378 5.000% 02/01/2018 DD 01/01/03		56,020.790	58,200.95
FNMA POOL #0688386 6.500% 02/01/2033 DD 02/01/03		5,633.870	6,435.99
FNMA POOL #0712121 6.500% 05/01/2033 DD 05/01/03		25,273.610	28,871.95
FNMA POOL #0725027 5.000% 11/01/2033 DD 12/01/03		237,734.320	263,178.24
FNMA POOL #0725221 5.500% 01/01/2034 DD 02/01/04		590,429.270	664,660.49
FNMA POOL #0725228 6.000% 03/01/2034 DD 02/01/04		633,750.480	722,804.62
FNMA POOL #0725231 5.000% 02/01/2034 DD 02/01/04		145,583.540	161,160.53
FNMA POOL #0725232 5.000% 03/01/2034 DD 02/01/04		1,792,636.080	1,984,622.96
FNMA POOL #0725339 5.000% 04/01/2019 DD 03/01/04		117,328.740	122,253.47
FNMA POOL #0725773 5.500% 09/01/2034 DD 08/01/04		124,736.140	140,531.76
FNMA POOL #0726938 4.500% 08/01/2033 DD 08/01/03		5,287.260	5,753.98
FNMA POOL #0727286 5.000% 10/01/2033 DD 09/01/03		3,910,457.230	4,329,349.75
FNMA POOL #0730721 4.500% 08/01/2018 DD 07/01/03		87,570.570	90,764.84
FNMA POOL #0735116 6.000% 12/01/2034 DD 12/01/04		446,656.720	508,231.90
FNMA POOL #0735224 5.500% 02/01/2035 DD 01/01/05		562,973.670	633,535.46
FNMA POOL #0735230 5.500% 02/01/2035 DD 01/01/05		1,359,957.020	1,532,461.79

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0735288 5.000% 03/01/2035 DD 02/01/05		544,992.480	601,850.58
FNMA POOL #0735502 6.000% 04/01/2035 DD 04/01/05		1,269,745.010	1,439,966.59
FNMA POOL #0735503 6.000% 04/01/2035 DD 04/01/05		267,519.570	304,300.61
FNMA POOL #0738582 7.000% 10/01/2032 DD 09/01/03		4,040.230	4,746.87
FNMA POOL #0740040 7.000% 09/01/2033 DD 09/01/03		35,551.890	40,106.67
FNMA POOL #0740597 7.000% 12/01/2030 DD 09/01/03		1,433.440	1,461.61
FNMA POOL #0740944 6.500% 07/01/2033 DD 08/01/03		14,590.080	16,667.35
FNMA POOL #0743381 7.000% 08/01/2028 DD 10/01/03		9,788.800	10,602.09
FNMA POOL #0743515 7.000% 10/01/2033 DD 10/01/03		14,040.970	16,299.90
FNMA POOL #0745154 6.000% 01/01/2036 DD 12/01/05		61,762.000	69,838.71
FNMA POOL #0745168 VAR RT 09/01/2035 DD 12/01/05		175,804.770	185,762.25
FNMA POOL #0745274 5.500% 01/01/2036 DD 01/01/06		1,093,900.490	1,229,952.21
FNMA POOL #0745524 5.000% 04/01/2020 DD 04/01/06		231,107.730	240,891.26
FNMA POOL #0745729 6.000% 08/01/2036 DD 07/01/06		196,080.080	221,656.33
FNMA POOL #0745814 6.500% 07/01/2036 DD 08/01/06		75,513.530	87,882.44
FNMA POOL #0745932 6.500% 11/01/2036 DD 10/01/06		71,728.930	82,837.92
FNMA POOL #0745948 6.500% 10/01/2036 DD 10/01/06		83,625.890	96,385.77
FNMA POOL #0746378 4.500% 10/01/2018 DD 10/01/03		78,844.500	81,719.00
FNMA POOL #0750145 7.000% 10/01/2033 DD 10/01/03		3,558.240	3,692.88
FNMA POOL #0753118 4.500% 12/01/2033 DD 12/01/03		14,564.170	15,853.82
FNMA POOL #0754692 6.500% 11/01/2033 DD 11/01/03		10,508.000	12,004.08
FNMA POOL #0763704 5.000% 04/01/2034 DD 04/01/04		82,276.460	91,848.41
FNMA POOL #0776738 4.500% 05/01/2034 DD 05/01/04		2,405.040	2,619.37
FNMA POOL #0780962 4.500% 05/01/2019 DD 05/01/04		71,113.140	73,778.33
FNMA POOL #0783777 4.500% 06/01/2034 DD 06/01/04		19,982.800	21,761.90
FNMA POOL #0787486 6.500% 06/01/2034 DD 06/01/04		50,948.540	61,092.17
FNMA POOL #0797752 4.000% 02/01/2020 DD 02/01/05		40,810.480	42,711.98
FNMA POOL #0797765 4.000% 02/01/2020 DD 02/01/05		3,461.900	3,623.37
FNMA POOL #0807412 6.500% 01/01/2034 DD 11/01/04		35,102.130	40,099.81
FNMA POOL #0815439 4.000% 01/01/2020 DD 02/01/05		8,486.440	8,877.09
FNMA POOL #0816240 4.000% 02/01/2020 DD 03/01/05		74,589.370	78,052.28
FNMA POOL #0832609 4.000% 09/01/2020 DD 08/01/05		25,647.560	26,848.04
FNMA POOL #0833464 4.000% 09/01/2020 DD 09/01/05		26,602.150	27,847.47
FNMA POOL #0836774 4.000% 10/01/2020 DD 10/01/05		60,666.880	63,524.89
FNMA POOL #0837219 4.000% 08/01/2020 DD 08/01/05		24,739.710	25,891.98
FNMA POOL #0839286 4.000% 09/01/2020 DD 09/01/05		33,437.000	35,000.21
FNMA POOL #0839361 6.500% 09/01/2032 DD 08/01/05		54,476.540	62,232.66
FNMA POOL #0844914 4.000% 11/01/2020 DD 11/01/05		136,786.650	143,169.54
FNMA POOL #0848939 6.500% 01/01/2036 DD 12/01/05		24,049.550	27,741.73

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0865312 6.500% 02/01/2036 DD 01/01/06		15,535.680	18,037.66
FNMA POOL #0870920 VAR RT 12/01/2036 DD 12/01/06		220,689.530	237,103.99
FNMA POOL #0879564 6.500% 02/01/2036 DD 02/01/06		120,351.840	137,486.98
FNMA POOL #0880087 6.000% 03/01/2036 DD 03/01/06		128,959.050	145,859.42
FNMA POOL #0888065 6.500% 07/01/2035 DD 11/01/06		296,193.390	352,740.31
FNMA POOL #0888632 5.000% 04/01/2036 DD 08/01/07		95,388.570	105,573.17
FNMA POOL #0888649 5.500% 09/01/2036 DD 08/01/07		452,815.240	509,206.17
FNMA POOL #0888743 6.000% 01/01/2036 DD 09/01/07		297,540.920	337,660.47
FNMA POOL #0888807 VAR RT 03/01/2035 DD 10/01/07		417,984.210	445,238.12
FNMA POOL #0888873 6.500% 08/01/2037 DD 10/01/07		323,449.870	374,281.54
FNMA POOL #0888890 6.500% 10/01/2037 DD 11/01/07		279,335.210	321,071.97
FNMA POOL #0890527 4.500% 09/01/2042 DD 05/01/13		2,726,993.360	2,965,052.90
FNMA POOL #0894097 6.000% 10/01/2036 DD 09/01/06		155,967.780	177,866.65
FNMA POOL #0894489 6.500% 08/01/2036 DD 08/01/06		25,459.360	29,084.15
FNMA POOL #0897827 6.500% 09/01/2036 DD 09/01/06		11,142.940	13,118.76
FNMA POOL #0909686 6.500% 02/01/2037 DD 01/01/07		3,773.960	4,311.28
FNMA POOL #0922674 VAR RT 04/01/2036 DD 03/01/07		306,460.020	324,887.63
FNMA POOL #0929412 5.500% 05/01/2038 DD 05/01/08		2,061,224.640	2,299,035.84
FNMA POOL #0930982 4.500% 04/01/2039 DD 04/01/09		679,894.450	738,833.47
FNMA POOL #0931135 4.500% 05/01/2039 DD 05/01/09		157,022.830	171,641.83
FNMA POOL #0932752 5.000% 04/01/2040 DD 03/01/10		792,988.780	874,954.62
FNMA POOL #0932853 4.500% 12/01/2040 DD 11/01/10		4,788,826.470	5,206,826.23
FNMA POOL #0946812 6.500% 09/01/2037 DD 09/01/07		30,199.560	36,624.07
FNMA POOL #0949021 VAR RT 08/01/2037 DD 08/01/07		46,292.930	49,239.86
FNMA POOL #0953548 VAR RT 10/01/2037 DD 10/01/07		99,635.590	106,146.07
FNMA POOL #0962435 4.000% 04/01/2023 DD 03/01/08		164,039.460	174,128.02
FNMA POOL #0963808 6.500% 06/01/2038 DD 05/01/08		43,136.380	50,798.58
FNMA POOL #0964876 6.500% 08/01/2038 DD 08/01/08		125,614.190	143,498.56
FNMA POOL #0982185 5.000% 07/01/2023 DD 07/01/08		248,134.320	268,555.33
FNMA POOL #0988932 5.000% 08/01/2023 DD 08/01/08		30,510.990	32,571.09
FNMA POOL #0995149 6.500% 10/01/2038 DD 12/01/08		312,451.140	359,704.73
FNMA POOL #0995174 6.500% 08/01/2036 DD 12/01/08		193,971.150	226,373.24
FNMA POOL #0AB0110 5.000% 02/01/2035 DD 05/01/09		4,492,313.750	4,968,223.00
FNMA POOL #0AB1388 4.500% 08/01/2040 DD 07/01/10		547,328.960	594,988.69
FNMA POOL #0AB1475 4.500% 09/01/2040 DD 08/01/10		690,711.500	751,104.62
FNMA POOL #0AB5065 3.000% 05/01/2027 DD 04/01/12		1,529,925.780	1,600,454.37
FNMA POOL #0AB5716 3.000% 07/01/2027 DD 06/01/12		1,151,263.080	1,204,154.33
FNMA POOL #0AB9729 2.500% 06/01/2028 DD 05/01/13		0.010	0.01
FNMA POOL #0AC1915 4.000% 09/01/2039 DD 09/01/09		1,318,955.480	1,407,829.02

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0AC3126 4.500% 09/01/2039 DD 09/01/09		367,254.500	397,938.84
FNMA POOL #0AC5461 4.500% 11/01/2039 DD 11/01/09		2,137,808.300	2,323,387.10
FNMA POOL #0AC8547 4.000% 12/01/2024 DD 12/01/09		464,500.710	493,372.09
FNMA POOL #0AD2004 4.500% 03/01/2040 DD 03/01/10		651,607.830	708,136.58
FNMA POOL #0AD4775 4.000% 03/01/2025 DD 03/01/10		335,749.830	356,737.33
FNMA POOL #0AD5097 3.500% 11/01/2025 DD 11/01/10		282,062.560	298,521.50
FNMA POOL #0AD7916 4.500% 07/01/2040 DD 06/01/10		2,324,198.890	2,527,516.26
FNMA POOL #0AD8246 4.500% 08/01/2040 DD 08/01/10		1,245,971.250	1,352,652.52
FNMA POOL #0AD9816 4.000% 07/01/2025 DD 07/01/10		119,162.780	126,261.43
FNMA POOL #0AE0289 VAR RT 05/01/2040 DD 08/01/10		280,381.880	299,175.85
FNMA POOL #0AE0828 3.500% 02/01/2041 DD 01/01/11		588,275.810	615,138.26
FNMA POOL #0AE0881 VAR RT 02/01/2041 DD 01/01/11		51,801.940	54,667.08
FNMA POOL #0AE0968 4.000% 07/01/2019 DD 02/01/11		110,044.800	115,120.83
FNMA POOL #0AE3066 3.500% 09/01/2025 DD 09/01/10		249,921.860	264,436.44
FNMA POOL #0AE7088 4.000% 12/01/2025 DD 12/01/10		219,501.030	233,635.95
FNMA POOL #0AE7743 4.000% 11/01/2040 DD 11/01/10		4,575,766.180	4,890,337.98
FNMA POOL #0AE8722 4.000% 11/01/2040 DD 11/01/10		782,491.630	835,217.29
FNMA POOL #0AH0351 4.500% 02/01/2041 DD 02/01/11		1,228,362.300	1,335,853.57
FNMA POOL #0AH0804 4.000% 12/01/2040 DD 12/01/10		1,344,232.340	1,434,809.08
FNMA POOL #0AH3764 4.000% 01/01/2041 DD 01/01/11		1,262,949.450	1,350,353.02
FNMA POOL #0AH3804 4.000% 02/01/2041 DD 01/01/11		1,551,137.900	1,657,910.59
FNMA POOL #0AH4170 4.000% 01/01/2041 DD 01/01/11		788,816.230	843,039.97
FNMA POOL #0AH5849 4.500% 02/01/2041 DD 02/01/11		5,187,619.960	5,706,579.40
FNMA POOL #0AH6174 4.500% 02/01/2041 DD 02/01/11		321,629.540	349,818.13
FNMA POOL #0AH6416 4.500% 02/01/2041 DD 02/01/11		396,881.010	431,612.69
FNMA POOL #0AH7580 4.500% 03/01/2041 DD 03/01/11		1,972,425.970	2,145,089.85
FNMA POOL #0AI1163 4.500% 04/01/2041 DD 04/01/11		37,584.120	40,832.32
FNMA POOL #0AI8485 5.000% 07/01/2041 DD 07/01/11		165,100.790	183,205.82
FNMA POOL #0AJ1589 4.000% 10/01/2041 DD 09/01/11		7,590,846.800	8,120,268.59
FNMA POOL #0AJ4049 4.000% 10/01/2041 DD 10/01/11		1,328,419.060	1,419,397.58
FNMA POOL #0AJ5319 4.000% 11/01/2041 DD 11/01/11		1,141,741.890	1,221,579.04
FNMA POOL #0AJ5342 3.500% 11/01/2026 DD 11/01/11		433,319.440	458,527.28
FNMA POOL #0AJ9029 4.000% 11/01/2041 DD 12/01/11		371,048.360	396,050.25
FNMA POOL #0AL0414 5.500% 09/01/2040 DD 06/01/11		97,056.510	108,448.35
FNMA POOL #0AL1059 5.000% 10/01/2041 DD 11/01/11		178,959.260	197,745.80
FNMA POOL #0AL4338 4.000% 10/01/2043 DD 10/01/13		1,464,529.890	1,563,212.49
FNMA POOL #0AL7083 6.500% 10/01/2039 DD 07/01/15		970,752.370	1,133,495.81
FNMA POOL #0AO1013 3.500% 04/01/2042 DD 04/01/12		688,321.630	719,792.26
FNMA POOL #0AO4137 3.500% 06/01/2042 DD 06/01/12		2,724,273.350	2,848,619.62

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0AO4641 3.500% 06/01/2042 DD 05/01/12		926,491.890	968,863.39
FNMA POOL #0AO5540 3.000% 07/01/2042 DD 07/01/12		915,323.020	931,185.61
FNMA POOL #0AO9948 4.000% 07/01/2042 DD 07/01/12		940,692.610	1,006,435.53
FNMA POOL #0AP2289 3.500% 09/01/2042 DD 09/01/12		336,875.960	352,285.64
FNMA POOL #0AP9736 3.500% 10/01/2042 DD 10/01/12		4,248,621.690	4,442,729.49
FNMA POOL #0AQ0396 3.500% 10/01/2042 DD 09/01/12		808,481.980	845,318.89
FNMA POOL #0AQ7301 VAR RT 01/01/2043 DD 12/01/12		769,383.310	790,655.40
FNMA POOL #0AQ7920 3.000% 12/01/2042 DD 12/01/12		1,497,223.730	1,522,835.36
FNMA POOL #0AR7400 3.000% 06/01/2043 DD 05/01/13		1,760,365.540	1,789,364.12
FNMA POOL #0AR7525 3.000% 03/01/2043 DD 03/01/13		2,711,970.560	2,756,878.68
FNMA POOL #0AR9198 3.000% 03/01/2043 DD 03/01/13		1,035,739.610	1,053,007.21
FNMA POOL #0AS2019 4.000% 03/01/2044 DD 02/01/14		382,892.990	408,692.99
FNMA POOL #0AS2067 4.000% 03/01/2044 DD 02/01/14		243,402.100	259,802.96
FNMA POOL #0AS2523 5.000% 05/01/2044 DD 04/01/14		1,989,406.770	2,195,948.53
FNMA POOL #0AS3153 4.000% 08/01/2044 DD 07/01/14		1,953,120.530	2,084,725.23
FNMA POOL #0AS3157 4.000% 08/01/2044 DD 07/01/14		2,402,735.450	2,564,636.00
FNMA POOL #0AS3633 4.000% 10/01/2044 DD 09/01/14		2,281,932.930	2,435,693.58
FNMA POOL #0AS3942 3.500% 12/01/2044 DD 11/01/14		9,929,721.690	10,367,977.31
FNMA POOL #0AT2015 3.000% 04/01/2043 DD 04/01/13		1,503,773.980	1,528,757.88
FNMA POOL #0AT2809 3.000% 04/01/2043 DD 04/01/13		1,663,269.040	1,690,606.01
FNMA POOL #0AT7087 2.500% 05/01/2028 DD 05/01/13		0.010	0.01
FNMA POOL #0AT7130 3.000% 06/01/2043 DD 05/01/13		1,392,210.530	1,415,173.26
FNMA POOL #0AU1632 3.000% 07/01/2043 DD 07/01/13		580,410.130	589,955.98
FNMA POOL #0AV0629 2.500% 11/01/2028 DD 11/01/13		0.020	0.02
FNMA POOL #0AX7739 3.000% 03/01/2045 DD 02/01/15		10,196,715.460	10,344,248.37
FNMA POOL #0AY1576 4.000% 01/01/2045 DD 02/01/15		837,043.570	894,018.24
FNMA POOL #0AY5322 2.500% 04/01/2030 DD 03/01/15		6,562,276.140	6,696,799.58
FNMA POOL #0AY6521 3.500% 04/01/2045 DD 03/01/15		4,911,520.900	5,128,294.51
FNMA POOL #0AY7282 2.500% 03/01/2030 DD 03/01/15		43,753.210	44,650.13
FNMA POOL #0AZ2268 3.500% 06/01/2045 DD 06/01/15		4,493,475.930	4,691,798.81
FNMA POOL #0MA0322 4.000% 02/01/2020 DD 01/01/10		1,955,995.620	2,050,577.13
FNMA POOL #0MA0614 4.000% 01/01/2041 DD 12/01/10		906,259.550	968,778.17
FNMA POOL #0MA0722 4.500% 05/01/2041 DD 04/01/11		943,235.280	1,025,173.67
FNMA POOL #0MA0765 4.000% 06/01/2026 DD 05/01/11		125,541.200	133,673.10
FNMA POOL #0MA1208 3.000% 10/01/2042 DD 09/01/12		638,613.430	649,720.85
FOLIO FDG FOUR LLC0159 VAR RT 01/01/2059 DD 04/11/13		7,800,000.000	4,123,108.24
FORD CREDIT AUTO OWNER TR A A3 1.280% 09/15/2019 DD 03/24/15		3,155,000.000	3,164,076.94
FORD CREDIT AUTO OWNER TR B A3 1.160% 11/15/2019 DD 05/26/15		4,660,000.000	4,657,073.52
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13		1,670,000.000	1,566,543.50

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FORD MOTOR CO 6.625% 10/01/2028 DD 09/30/98		1,820,000.000	2,130,089.79
FORD MOTOR CREDIT CO LLC 1.461% 03/27/2017 DD 03/27/15		150,000.000	149,145.60
FORD MOTOR CREDIT CO LLC 1.500% 01/17/2017 DD 11/12/13		5,400,000.000	5,381,262.00
FORD MOTOR CREDIT CO LLC 3.000% 06/12/2017 DD 06/12/12		4,460,000.000	4,530,699.92
FORD MOTOR CREDIT CO LLC 3.219% 01/09/2022 DD 01/09/15		3,295,000.000	3,189,210.73
FOREST LABORATORIES LLC 144A 4.875% 02/15/2021 DD 01/31/14		2,195,000.000	2,370,687.80
FOREST LABORATORIES LLC 144A 5.000% 12/15/2021 DD 12/10/13		2,615,000.000	2,836,704.93
FORMULA ONE 8/14 (USD) EXTENDED COV-LITE TL		2,566,474.550	2,513,553.84
FORTESCUE 11/13 COV-LITE TL		441,380.530	360,003.21
FOUR SEASONS 12/13 TL		2,888,330.350	2,865,772.49
FREDDIE MAC STRUCTURED DN2 M2 VAR RT 11/25/2023 DD 11/12/13		250,000.000	249,868.75
FREDDIE MAC STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15		1,150,000.000	1,144,414.45
FREDDIE MAC STRUCTURED HQA1 B VAR RT 03/25/2028 DD 09/28/15		507,000.000	507,000.00
FREEMPORT-MCMORAN INC 4.550% 11/14/2024 DD 11/14/14		1,430,000.000	1,065,350.00
FRESENIUS MEDICAL CARE US 144A 4.750% 10/15/2024 DD 10/29/14		201,000.000	198,487.50
FRESENIUS MEDICAL CARE US 144A 5.625% 07/31/2019 DD 01/26/12		48,000.000	51,240.00
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12		452,000.000	484,770.00
FRESENIUS MEDICAL CARE US 144A 6.500% 09/15/2018 DD 09/14/11		410,000.000	449,811.00
FRONTIER COMMUNICATIONS C 144A 10.500% 09/15/2022 DD 09/25/15		524,000.000	510,900.00
FRONTIER COMMUNICATIONS C 144A 11.000% 09/15/2025 DD 09/25/15		880,000.000	851,400.00
FRONTIER COMMUNICATIONS C 144A 8.875% 09/15/2020 DD 09/25/15		160,000.000	156,800.00
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14		405,000.000	319,950.00
FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13		507,000.000	423,345.00
FRONTIER COMMUNICATIONS CORP 8.750% 04/15/2022 DD 04/12/10		399,000.000	355,321.47
FRONTIER COMMUNICATIONS CORP 9.000% 08/15/2031 DD 02/15/02		550,000.000	453,750.00
FRONTIER COMMUNICATIONS CORP 9.250% 07/01/2021 DD 05/22/12		48,000.000	46,224.48
GABON GOVERNMENT INTERNAT 144A 6.375% 12/12/2024 DD 12/12/13		427,000.000	352,275.00
GABON GOVERNMENT INTERNAT 144A 6.950% 06/16/2025 DD 06/16/15		165,000.000	138,580.20
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2019 DD 02/01/15		1,150,000.000	1,134,190.96
GARDNER DENVER 7/13 (USD) TL		1,041,405.060	979,503.94
GAZPROM OAO VIA GAZ CAPIT 144A 4.300% 11/12/2015 DD 11/10/14		179,000.000	179,520.89
GAZPROM OAO VIA GAZ CAPIT 144A 9.250% 04/23/2019 DD 04/23/09		127,000.000	140,176.25
GCB MPM ESCROW LLC / M08.875% 8.875% 10/15/2020 DD 01/09/13		200,000.000	0.20
GCI 7/15 COV-LITE TL		1,096,375.000	1,095,004.53
GCI INC 6.750% 06/01/2021 DD 05/20/11		1,000,000.000	1,017,500.00
GENERAL ELECTRIC CAPITAL CORP 6.875% 01/10/2039 DD 01/09/09		2,210,000.000	3,094,256.36
GENERAL ELECTRIC CO 4.250% 01/17/2018		240,000.000	156,735.97
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02		1,170,000.000	1,584,378.90
GENERAL ELECTRIC CO REGS 6.250% 09/29/2020		520,000.000	930,693.54

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GENERAL MOTORS FINANCIAL CO IN 4.375% 09/25/2021 DD 09/25/14		1,445,000.000	1,475,318.99
GENESYS 2/13 COV-LITE (USD) TL 0.000% 02/08/2020 DD 01/18/13		595,419.850	589,167.94
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11		1,195,000.000	1,105,375.00
GEORGIA ST 4.250% 02/01/2030 DD 07/09/15		1,085,000.000	1,158,638.95
GEORGIA ST 4.503% 11/01/2025 DD 11/24/09		1,575,000.000	1,767,134.25
GERDAU TRADE INC 144A 5.750% 01/30/2021 DD 10/01/10		22,000.000	19,140.00
GFL ENVIRONMENTAL CORP 7.500% 18-JUN-2018 144A		1,290,000.000	959,181.92
GFL ENVIRONMENTAL INC 144A 7.875% 04/01/2020 DD 03/24/15		300,000.000	307,125.00
GHANA GOVERNMENT INTERNAT 144A 7.875% 08/07/2023 DD 08/07/13		449,000.000	372,759.80
GHANA GOVERNMENT INTERNAT 144A 8.125% 01/18/2026 DD 09/18/14		259,000.000	215,021.80
GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13		1,415,000.000	1,360,168.75
GILEAD SCIENCES INC 3.250% 09/01/2022 DD 09/14/15		2,885,000.000	2,907,621.29
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2042 DD 10/25/12		240,000.000	176,400.00
GLOBAL MARINE INC 7.000% 06/01/2028 DD 05/26/98		30,000.000	17,175.00
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15		905,000.000	796,400.00
GLP CAPITAL LP / GLP FINANCING 4.875% 11/01/2020 DD 05/01/14		248,000.000	251,100.00
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14		256,000.000	259,840.00
GMACM HOME EQUIT HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04		364,787.750	323,305.91
GNMA POOL #0145657 10.500% 04/15/2016 DD 04/01/86		260.250	261.30
GNMA POOL #0148396 10.500% 02/15/2016 DD 03/01/86		186.340	186.87
GNMA POOL #0202982 10.500% 07/15/2017 DD 08/01/87		1,929.400	1,940.56
GNMA POOL #0233738 10.500% 11/15/2017 DD 11/01/87		1,911.950	1,923.13
GNMA POOL #0236244 10.500% 10/15/2017 DD 11/01/87		8,865.000	8,916.48
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93		12,080.890	13,335.38
GNMA POOL #0290358 10.500% 08/15/2020 DD 08/01/90		4,616.160	4,696.42
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92		588.900	588.90
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94		2,991.630	3,369.87
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94		659.290	740.06
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94		2,477.840	2,488.60
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93		438.010	439.90
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94		678.160	759.92
GNMA POOL #0380219 9.000% 09/15/2025 DD 09/01/95		5,452.040	5,479.71
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94		3,297.160	3,451.36
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94		13,823.860	14,439.16
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97		2,742.680	3,121.14
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99		287.080	291.83
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00		518.970	537.37
GNMA POOL #0506241 8.000% 06/15/2030 DD 06/01/00		2,510.240	2,574.00
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99		9,221.740	10,345.48

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ALL KR2 AND KR3 - KR2GALLKRS00

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00		1,974.940	2,109.82
GNMA POOL #0540962 8.000% 10/15/2030 DD 10/01/00		1,358.910	1,389.74
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01		9,895.410	10,471.04
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00		11,226.710	11,730.61
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02		4,062.430	4,102.06
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02		24,040.360	28,116.68
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01		13,190.620	13,875.29
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01		1,165.360	1,201.62
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01		27,812.840	32,447.12
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01		1,401.220	1,651.59
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01		7,899.680	8,933.70
GNMA POOL #0568036 7.000% 08/15/2031 DD 08/01/01		11,332.320	11,695.50
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02		16,629.680	18,639.34
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02		43,894.950	51,440.65
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02		26,467.240	31,355.77
GNMA POOL #0569906 8.000% 06/15/2032 DD 06/01/02		2,966.690	2,979.62
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02		4,038.620	4,597.19
GNMA POOL #0572392 7.000% 11/15/2031 DD 11/01/01		4,589.840	4,784.91
GNMA POOL #0574456 7.000% 02/15/2032 DD 02/01/02		3,653.570	4,300.18
GNMA POOL #0579718 7.000% 08/15/2032 DD 08/01/02		5,349.530	5,744.44
GNMA POOL #0582364 7.000% 10/15/2032 DD 10/01/02		22,143.530	26,175.51
GNMA POOL #0594858 7.000% 08/15/2032 DD 08/01/02		31,914.620	39,780.81
GNMA POOL #0604086 5.500% 03/15/2033 DD 03/01/03		371,990.960	424,461.68
GNMA POOL #0618549 8.000% 12/15/2033 DD 12/01/03		9,066.470	9,623.53
GNMA POOL #0654454 5.500% 07/15/2038 DD 07/01/08		55,531.750	62,293.94
GNMA POOL #0658570 6.000% 08/15/2036 DD 08/01/06		95,642.250	107,458.11
GNMA POOL #0670401 5.500% 02/15/2038 DD 02/01/08		57,441.660	66,277.57
GNMA POOL #0674165 5.500% 08/15/2038 DD 08/01/08		86,330.920	96,613.43
GNMA POOL #0675063 6.000% 01/15/2038 DD 01/01/08		251,102.550	284,076.37
GNMA POOL #0677187 6.000% 06/15/2038 DD 06/01/08		186,831.810	215,982.04
GNMA POOL #0677220 5.500% 08/15/2038 DD 08/01/08		55,867.230	63,702.92
GNMA POOL #0678100 5.500% 01/15/2039 DD 01/01/09		384,789.700	431,657.89
GNMA POOL #0686342 6.000% 05/15/2038 DD 05/01/08		31,270.970	35,778.65
GNMA POOL #0687826 5.500% 08/15/2038 DD 08/01/08		58,155.840	65,239.01
GNMA POOL #0693631 5.500% 07/15/2038 DD 07/01/08		36,308.110	40,730.31
GNMA POOL #0698483 4.500% 08/15/2039 DD 08/01/09		350,746.580	381,295.19
GNMA POOL #0704185 5.500% 01/15/2039 DD 01/01/09		200,387.910	224,795.85
GNMA POOL #0714109 4.500% 08/15/2039 DD 08/01/09		582,291.750	631,722.66
GNMA POOL #0717117 4.500% 05/15/2039 DD 05/01/09		324,399.800	352,653.06

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA POOL #0726139 4.500% 01/15/2040 DD 01/01/10		646,857.410	703,675.68
GNMA POOL #0726323 5.000% 09/15/2039 DD 09/01/09		1,701,185.580	1,902,802.20
GNMA POOL #0738711 4.000% 09/15/2041 DD 09/01/11		206,332.180	220,082.19
GNMA POOL #0764525 5.000% 06/15/2041 DD 06/01/11		603,442.010	670,258.67
GNMA POOL #0780115 8.500% 04/15/2025 DD 04/01/95		10,592.530	12,793.30
GNMA POOL #0780397 8.000% 12/15/2022 DD 07/01/96		8,847.100	10,212.40
GNMA POOL #0781213 8.000% 12/15/2017 DD 11/01/00		24,069.960	25,025.01
GNMA POOL #0781252 8.000% 12/15/2030 DD 03/01/01		8,395.520	10,537.14
GNMA POOL #0781334 8.000% 08/15/2031 DD 10/01/01		34,769.900	44,527.33
GNMA POOL #0781430 8.000% 09/15/2031 DD 04/01/02		15,012.240	19,109.84
GNMA POOL #0782169 6.000% 06/15/2037 DD 06/01/07		90,312.210	101,469.59
GNMA POOL #0782448 6.000% 10/15/2038 DD 10/01/08		543,339.210	614,740.97
GNMA POOL #0783292 6.000% 12/15/2040 DD 04/01/11		112,968.840	127,800.83
GNMA POOL #0AA6408 3.000% 05/15/2043 DD 05/01/13		3,292,352.540	3,375,993.37
GNMA POOL #0AB0701 3.000% 06/15/2043 DD 06/01/13		910,002.390	933,055.59
GNMA POOL #0AD9648 3.000% 05/15/2043 DD 05/01/13		841,319.480	862,693.41
GNMA POOL #0AE7189 3.000% 07/15/2043 DD 07/01/13		1,567,813.830	1,607,588.00
GNMA POOL #0AE7513 3.000% 06/15/2043 DD 06/01/13		816,932.370	837,698.01
GNMA POOL #0AE7714 3.000% 08/15/2043 DD 08/01/13		824,486.360	845,440.50
GNMA POOL #0AF5074 3.000% 08/15/2043 DD 08/01/13		1,570,548.380	1,610,465.00
GNMA GTD REMIC P/T 11-121 FA VAR RT 03/16/2043 DD 09/16/11		1,695,832.620	1,681,055.13
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02		197.240	217.58
GNMA II POOL #0003276 7.500% 08/20/2032 DD 08/01/02		355.520	402.67
GNMA II POOL #0003288 7.500% 09/20/2032 DD 09/01/02		285.330	311.06
GNMA II POOL #0003569 5.500% 06/20/2034 DD 06/01/04		158,932.910	179,474.20
GNMA II POOL #0004696 4.500% 05/20/2040 DD 05/01/10		1,058,270.130	1,150,560.10
GNMA II POOL #0004833 4.000% 10/20/2040 DD 10/01/10		435,247.240	467,730.19
GNMA II POOL #0004853 4.000% 11/20/2040 DD 11/01/10		745,255.730	800,874.89
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11		453,805.110	513,397.03
GNMA II POOL #0005081 4.000% 06/20/2041 DD 06/01/11		381,832.530	408,847.72
GNMA II POOL #0005114 4.000% 07/20/2041 DD 07/01/11		1,905,494.410	2,040,134.78
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11		664,482.490	722,438.08
GNMA II POOL #0005233 4.000% 11/20/2041 DD 11/01/11		1,745,144.040	1,872,728.01
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11		248,493.170	270,703.20
GNMA II POOL #0005279 3.500% 01/20/2042 DD 01/01/12		828,557.700	870,854.13
GNMA II POOL #0005280 4.000% 01/20/2042 DD 01/01/12		1,407,461.350	1,509,929.03
GNMA II POOL #0005306 4.500% 02/20/2042 DD 02/01/12		2,083,440.050	2,269,656.96
GNMA II POOL #0A3034S 3.500% 08/20/2045 DD 08/01/15		7,170,303.010	7,525,578.12
GNMA II POOL #0MA0022 3.500% 04/20/2042 DD 04/01/12		1,276,800.490	1,341,980.86

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA0154 3.500% 06/20/2042 DD 06/01/12		205,709.110	216,210.69
GNMA II POOL #0MA0318 3.500% 08/20/2042 DD 08/01/12		142,220.240	149,480.77
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12		755,732.260	775,402.89
GNMA II POOL #0MA0533 3.000% 11/20/2042 DD 11/01/12		936,382.270	960,754.95
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12		1,682,879.190	1,726,681.97
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12		4,843,263.320	5,090,525.57
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13		787,349.190	807,842.93
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13		824,038.800	843,855.73
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13		1,167,955.090	1,198,356.95
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13		785,257.510	805,697.99
GNMA II POOL #0MA1376 4.000% 10/20/2043 DD 10/01/13		201,477.340	215,309.86
GNMA II POOL #0MA1603 5.000% 01/20/2044 DD 01/01/14		447,438.240	487,810.42
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14		6,842,048.770	7,365,317.51
GNMA II POOL #0MA2074 4.000% 07/20/2044 DD 07/01/14		178,256.780	190,277.52
GNMA II POOL #0MA2444 3.000% 12/20/2044 DD 12/01/14		64,406.980	65,820.93
GNMA II POOL #0MA2521 3.500% 01/20/2045 DD 01/01/15		2,238,916.970	2,349,583.50
GNMA II POOL #0MA2600 3.000% 02/20/2045 DD 02/01/15		1,165,950.540	1,191,547.11
GNMA II POOL #0MA2677 3.000% 03/20/2045 DD 03/01/15		1,633,089.290	1,668,941.14
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15		294,565.300	309,125.25
GNMA II POOL #0MA2754 3.500% 04/20/2045 DD 04/01/15		1,929,555.740	2,024,930.98
GNMA II POOL #0MA2755 4.000% 03/20/2045 DD 04/01/15		6,612,298.080	7,060,200.21
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15		544,999.870	571,946.39
GNMA II POOL #0MA2893 4.000% 05/20/2045 DD 06/01/15		593,948.590	634,534.90
GNMA II POOL #0MA2960 3.000% 07/20/2045 DD 07/01/15		2,755,186.070	2,815,671.74
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15		9,803,112.430	10,288,647.16
GNMA II POOL #0MA3033 3.000% 08/20/2045 DD 08/01/15		375,036.550	383,269.87
GNMA II POOL #0MA3104 3.000% 08/20/2045 DD 09/01/15		1,090,000.000	1,113,929.20
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15		7,890,789.000	8,281,767.02
GOLDCORP INC 3.625% 06/09/2021 DD 06/09/14		580,000.000	558,852.04
GOLDMAN SACHS GROUP INC/THE 2.750% 09/15/2020 DD 09/15/15		130,000.000	130,662.22
GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15		255,000.000	250,297.04
GOLDMAN SACHS GROUP INC/THE 5.250% 07/27/2021 DD 07/27/11		2,200,000.000	2,453,530.20
GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/2022 DD 01/24/12		145,000.000	166,414.91
GOODMAN NETWORKS INC VAR RT 07/01/2018 DD 01/01/14		1,063,000.000	542,130.00
GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10		105,000.000	123,900.00
GOVERNMENT OF CANADA 1.250% 01-FEB-2016 SER A792		9,230,000.000	6,901,123.74
GOVERNMENT OF CANADA 1.250% 01-MAR-2018 SER A875		5,315,000.000	4,031,978.74
GOVERNMENT OF CANADA 1.500% 01-FEB-2017 SER B600		5,600,000.000	4,231,222.49
GOVERNMENT OF CANADA 1.500% 01-MAR-2020 SER D929		7,135,000.000	5,502,523.49

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRAMERCY REAL ESTAT 1A A1 144A VAR RT 08/15/2056 DD 08/08/07		5,988,182.899	5,608,711.75
GRAMERCY REAL ESTATE 1A B 144A VAR RT 07/25/2041 DD 08/24/06		2,772,855.730	2,722,528.40
GRAND PACIFIC BUSINE 1A A 144A VAR RT 10/20/2033 DD 07/13/05		4,753.040	3,802.43
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	1,462,751.77
GRAY TELEVISION INC 7.500% 10/01/2020 DD 10/09/12		100,000.000	102,500.00
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98		27,514.530	19,576.58
GRIFOLS 3/14 (USD) TLB 0.000% 02/27/2021 DD 03/07/14		2,322,982.840	2,321,194.15
GRIFOLS WORLDWIDE OPERATIONS L 5.250% 04/01/2022 DD 04/01/15		3,042,000.000	3,009,693.96
GRUPO TELEVISA SAB 6.625% 01/15/2040 DD 11/30/09		120,000.000	129,612.00
GRUPO TELEVISA SAB 7.250% 05/14/2043		2,000,000.000	99,670.08
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06		78,229.415	28,188.64
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06		2,101,226.917	757,545.51
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06		6,500,149.832	3,664,459.47
GS MORTGAGE SECURIT CC1 A 144A VAR RT 03/21/2046 DD 04/01/06		2,435,680.640	1,615,209.44
GS MORTGAGE SECURITIES C GG4 D VAR RT 07/10/2039 DD 06/01/05		399,000.000	387,040.77
GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07		435,000.000	436,472.04
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05		2,063,305.230	1,978,012.32
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04		522,171.670	512,598.18
GTE CORP 8.750% 11/01/2021 DD 11/01/91		2,010,000.000	2,588,299.11
GTL TRADE FINANCE INC 144A 5.893% 04/29/2024 DD 04/29/14		308,000.000	255,640.00
GYRODYNE CO OF AMERICA 5.000% 06/30/2017 DD 06/16/14		873.000	0.00
HALCON RESOURCES CORP 144A 8.625% 02/01/2020 DD 05/01/15		150,000.000	124,687.50
HALCON RESOURCES CORP 9.250% 02/15/2022 DD 02/15/14		400,000.000	124,000.00
HALCON RESOURCES CORP 9.750% 07/15/2020 DD 01/15/13		240,000.000	81,600.00
HALCYON LOAN INVESTO 1A D 144A VAR RT 11/20/2020 DD 10/25/06		1,999,999.980	1,938,799.98
HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13		227,923.320	207,221.04
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05		669,619.110	631,141.46
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05		133,438.540	122,419.59
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04		614,184.400	611,537.88
HARTFORD FINANCIAL SERVICES GR 5.125% 04/15/2022 DD 04/05/12		835,000.000	925,983.27
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06		1,275,000.000	1,515,448.43
HARVEY GULF 6/13 COV-LITE TLB		659,647.010	425,142.50
HASBRO INC 5.100% 05/15/2044 DD 05/13/14		1,600,000.000	1,577,593.60
HASHEMITE KINGDOM OF JORDAN GO 2.503% 10/30/2020 DD 10/31/13		3,345,000.000	3,479,903.85
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15		5,505,000.000	5,680,301.22
HCA HOLDINGS INC 6.250% 02/15/2021 DD 12/06/12		1,080,000.000	1,150,200.00
HCA INC 4.750% 05/01/2023 DD 10/23/12		777,000.000	779,719.50
HCA INC 5.000% 03/15/2024 DD 03/17/14		2,270,000.000	2,275,675.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
HCA INC 5.250% 04/15/2025 DD 10/17/14		930,000.000	949,762.50
HCA INC 5.375% 02/01/2025 DD 01/16/15		2,601,000.000	2,574,990.00
HCA INC 7.050% 12/01/2027 DD 12/08/95		250,000.000	258,750.00
HCA INC 7.500% 02/15/2022 DD 08/01/11		4,340,000.000	4,904,200.00
HCA INC 7.500% 11/06/2033 DD 11/06/03		923,000.000	973,765.00
HCA INC 7.500% 12/15/2023 DD 12/15/93		95,000.000	105,925.00
HCA INC 7.580% 09/15/2025 DD 09/14/95		305,000.000	333,975.00
HCA INC 7.690% 06/15/2025 DD 06/30/95		150,000.000	166,500.00
HCA INC 7.750% 07/15/2036 DD 07/08/96		555,000.000	588,300.00
HCA INC 8.360% 04/15/2024 DD 04/15/94		30,000.000	34,650.00
HCP INC 3.875% 08/15/2024 DD 08/14/14		260,000.000	254,369.18
HD SUPPLY 8/15 COV-LITE TLB		375,000.000	373,218.75
HD SUPPLY INC 11.500% 07/15/2020 DD 10/15/12		303,000.000	342,390.00
HD SUPPLY INC 144A 5.250% 12/15/2021 DD 12/04/14		317,000.000	318,585.00
HD SUPPLY INC 7.500% 07/15/2020 DD 10/15/13		667,000.000	693,680.00
HEADWATERS 3/15 COV-LITE TL		698,250.000	699,122.82
HEALOGICS 7/14 COV-LITE TL		496,240.610	493,139.11
HEALTHSOUTH CORP 144A 5.750% 09/15/2025 DD 09/16/15		100,000.000	97,000.00
HEALTHSOUTH CORP 144A 5.750% 11/01/2024 DD 05/01/15		169,000.000	166,887.50
HEINZ 3/13 (USD) COV-LITE TLB2 0.000% 06/05/2020 DD 03/13/13		0.010	0.01
HELLENIC REPUBLIC GOVERNMENT REGS STEP 02/24/2035		50,000.000	32,716.17
HELLENIC REPUBLIC GOVERNMENT REGS STEP 02/24/2036		45,000.000	29,123.07
HELLENIC REPUBLIC GOVERNMENT REGS STEP 02/24/2041		20,000.000	12,734.85
HERCULES OFFSHORE INC 144A 8.750% 07/15/2021 DD 07/08/13		430,000.000	90,300.00
HERTZ 4/13 COV-LITE TL		423,913.040	416,706.52
HEWLETT-PACKARD CO 2.650% 06/01/2016 DD 05/31/11		520,000.000	525,785.52
HILL-ROM HOLDINGS 7/15 TLB		550,000.000	550,198.00
HILTON HOTELS 9/13 COV-LITE TL		2,221,886.360	2,214,465.26
HILTON USA TRUST HLF EFL 144A VAR RT 11/05/2030 DD 12/12/13		162,601.730	162,507.58
HILTON USA TRUST HLT DFX 144A 4.407% 11/05/2030 DD 12/01/13		1,590,000.000	1,598,724.33
HILTON WORLDWIDE FINANCE LLC / 5.625% 10/15/2021 DD 10/15/14		902,000.000	931,315.00
HOFFMASTER 5/14 COV-LITE TL		839,375.000	835,706.94
HOLOGIC INC 144A 5.250% 07/15/2022 DD 07/02/15		443,000.000	447,430.00
HOME DEPOT INC/THE 5.400% 03/01/2016 DD 03/24/06		1,523,000.000	1,553,373.19
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03		73,751.380	71,037.99
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06		271,591.230	236,229.78
HONDA AUTO RECEIVABLES 20 2 A3 1.040% 02/21/2019 DD 05/20/15		6,845,000.000	6,839,927.86
HONDA AUTO RECEIVABLES 20 3 A3 1.270% 04/18/2019 DD 08/19/15		3,925,000.000	3,937,293.10
HOSPITALITY PROPERTIES TRUST 4.500% 03/15/2025 DD 09/12/14		1,600,000.000	1,567,763.20

Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12		1,420,000.000	1,541,921.20
HOUSTON TX UTILITY SYS REVENUE 3.828% 05/15/2028 DD 03/27/14		525,000.000	551,050.50
HP INC 2.650% 06/01/2016 DD 05/31/11		1,335,000.000	1,349,853.21
HSBC HOLDINGS PLC 4.000% 03/30/2022 DD 03/30/12		400,000.000	420,138.40
HSBC HOLDINGS PLC 4.250% 08/18/2025 DD 08/18/15		1,895,000.000	1,867,325.42
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97		440,000.000	554,188.37
HUB INTERNATIONAL 10/13 (USD) TL		737,287.480	719,548.35
HUB INTERNATIONAL LTD 144A 7.875% 10/01/2021 DD 10/02/13		2,407,000.000	2,298,685.00
HUBBARD RADIO 5/15 TLB		385,000.000	381,392.55
HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11		347,000.000	371,723.75
HUNGARY GOVERNMENT INTERN REGS 4.375% 07/04/2017		323,000.000	383,574.83
HUNGARY GOVERNMENT INTERN REGS 5.000% 03/30/2016		80,000.000	123,155.23
HUNT COS INC 144A 9.625% 03/01/2021 DD 02/25/14		605,000.000	568,700.00
HUNTINGTON INGALLS INDUST 144A 5.000% 12/15/2021 DD 12/02/14		4,066,000.000	4,147,320.00
HUNTINGTON INGALLS INDUSTRIES 7.125% 03/15/2021 DD 09/15/11		1,515,000.000	1,586,962.50
HUNTINGTON NATIONAL BANK/THE 1.700% 02/26/2018 DD 02/26/15		3,975,000.000	3,956,357.25
HUNTINGTON NATIONAL BANK/THE 2.000% 06/30/2018 DD 06/30/15		990,000.000	992,531.44
HUNTSMAN INTERNATIONAL LL 144A 5.125% 11/15/2022 DD 11/13/14		357,000.000	306,127.50
HUSKY INTERNATIONAL (COV-LITE 6/11) TL		983,593.160	968,839.26
IASIS HEALTHCARE LLC / IASIS C 8.375% 05/15/2019 DD 11/15/11		480,000.000	493,800.00
ICAHN ENTERPRISES LP / ICAHN E 4.875% 03/15/2019 DD 01/21/14		220,000.000	220,330.00
ICAHN ENTERPRISES LP / ICAHN E 5.875% 02/01/2022 DD 01/29/14		360,000.000	362,250.00
ICAHN ENTERPRISES LP / ICAHN E 6.000% 08/01/2020 DD 08/01/13		277,000.000	284,617.50
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04		427,143.252	341,714.60
IHEARTCOMMUNICATIONS INC 10.625% 03/15/2023 DD 02/26/15		295,000.000	250,750.00
IHEARTCOMMUNICATIONS INC 9.000% 03/01/2021 DD 02/23/11		1,009,000.000	847,812.25
IHS INC 5.000% 11/01/2022 DD 05/01/15		565,000.000	543,106.25
ILLINOIS ST SALES TAX REVENUE 4.620% 06/15/2038 DD 03/25/14		580,000.000	615,177.00
IMG WORLDWIDE 3/14 COV-LITE 0.000% 05/06/2022 DD 03/21/14		400,000.000	379,000.00
IMG WORLDWIDE 5/14 COV-LITE TL		1,333,125.000	1,324,792.97
INCAPS FUNDING II LTD/INC 144A VAR RT 01/15/2034 DD 12/16/03		4,433,315.520	4,173,523.23
INDONESIA GOVERNMENT INTE 144A 11.625% 03/04/2019 DD 03/04/09		565,000.000	718,281.68
INDONESIA GOVERNMENT INTE 144A 5.875% 01/15/2024 DD 01/15/14		580,000.000	614,050.64
INDONESIA GOVERNMENT INTE REGS 4.875% 05/05/2021 DD 05/05/11		200,000.000	206,494.40
INDONESIA GOVERNMENT INTE REGS 7.750% 01/17/2038 DD 01/17/08		932,000.000	1,093,775.63
INDONESIA GOVERNMENT INTE REGS 8.500% 10/12/2035 DD 10/12/05		988,000.000	1,239,817.49
INDONESIA TREASURY BOND 7.000% 05/15/2022		1,390,000,000.000	82,514.30
INDONESIA TREASURY BOND 7.875% 04/15/2019		3,790,000,000.000	245,670.81
INDONESIA TREASURY BOND 8.375% 03/15/2024		5,147,000,000.000	324,691.30

Mellon Security ID	Security Description	Shares/Par	Base Market Value
INDONESIA TREASURY BOND 9.000% 03/15/2029		2,900,000,000.000	185,893.90
INEOS 3/15 (USD) COV-LITE TL		300,000.000	290,625.00
INEOS GROUP HOLDINGS SA 144A 5.875% 02/15/2019 DD 02/18/14		543,000.000	504,990.00
INEOS GROUP HOLDINGS SA 144A 6.125% 08/15/2018 DD 05/14/13		100,000.000	94,250.00
INFOR (LAWSON) 1/14 B5 TLB		1,339,842.510	1,294,904.19
INFOR US INC 144A 5.750% 08/15/2020 DD 08/25/15		104,000.000	103,480.00
INFORMATICA 5/15 (USD) TL		325,000.000	322,767.25
INGERSOLL-RAND LUXEMBOURG FINA 4.650% 11/01/2044 DD 10/28/14		370,000.000	351,091.52
INMARSAT FINANCE PLC 144A 4.875% 05/15/2022 DD 06/04/14		490,000.000	476,525.00
INTEL CORP 3.700% 07/29/2025 DD 07/29/15		1,620,000.000	1,662,055.20
INTELSAT JACKSON 11/13 TLB2		750,000.000	728,812.50
INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13		344,000.000	283,800.00
INTELSAT JACKSON HOLDINGS SA 7.250% 10/15/2020 DD 09/30/10		775,000.000	711,062.50
INTELSAT JACKSON HOLDINGS SA 7.500% 04/01/2021 DD 10/01/11		1,175,000.000	1,083,937.50
INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13		271,000.000	176,150.00
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019		1,620,000.000	1,308,245.11
INTERGEN NV 144A 7.000% 06/30/2023 DD 06/13/13		1,135,000.000	964,750.00
INTERNATIONAL BANK FOR RECONST 2.375% 03/02/2017		8,300,000.000	993,470.10
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020		7,450,000.000	973,128.96
INTERNATIONAL BANK FOR RECONST 3.750% 01/23/2019		560,000.000	410,739.62
INTERNATIONAL BANK FOR RECONST 4.250% 02/05/2016		618,000,000.000	886,026.81
INTERNATIONAL BANK FOR RECONST 4.500% 08/03/2017		5,450,000,000.000	1,760,100.51
INTERNATIONAL BANK FOR RECONST 4.500% 08/16/2016		670,000.000	434,748.97
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019		1,778,000.000	1,195,388.77
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021		2,935,000.000	1,997,074.31
INTERNATIONAL BANK FOR RECONST 5.000% 05/24/2017		500,000.000	7,390.99
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020		920,000.000	1,428,733.96
INTERNATIONAL BUSINESS MACHINE VAR RT 02/05/2016 DD 02/12/14		200,000.000	199,993.80
INTERNATIONAL FINANCE CORP 10.000% 06/12/2017		2,170,000.000	525,776.57
INTERNATIONAL FINANCE CORP 3.250% 07/22/2019		2,750,000.000	1,990,063.62
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020		2,530,000.000	1,644,009.13
INTERNATIONAL FINANCE CORP 3.875% 02/26/2018		310,000.000	202,618.19
INTERNATIONAL FINANCE CORP 7.800% 06/03/2019 DD 03/21/14		119,320,000.000	1,870,619.12
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15		647,000.000	601,710.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15		134,000.000	120,600.00
INTERNATIONAL LEASE FINANCE CO 4.625% 04/15/2021 DD 03/11/13		461,000.000	463,305.00
INTERNATIONAL LEASE FINANCE CO 5.875% 04/01/2019 DD 03/19/12		382,000.000	401,673.00
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10		95,000.000	111,150.00
INTERNATIONAL LEASE FINANCE CO 8.625% 01/15/2022 DD 12/22/11		210,000.000	253,050.00

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	585,090.00
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14		525,000.000	518,068.95
ION MEDIA 12/14 TLB		1,182,563.750	1,176,650.93
IPREO 7/14 COV-LITE TLB		374,062.500	368,687.22
ISLE OF CAPRI CASINOS INC 5.875% 03/15/2021 DD 03/05/13		150,000.000	154,500.00
ISLE OF CAPRI CASINOS INC 8.875% 06/15/2020 DD 08/07/12		50,000.000	53,125.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03		525,000.000	691,663.35
ISTAR FINANCIAL 10/12 TL		0.010	0.01
ISTAR INC 4.000% 11/01/2017 DD 06/13/14		360,000.000	346,500.00
ISTAR INC 5.000% 07/01/2019 DD 06/13/14		872,000.000	828,400.00
J. CREW 2/14 COV-LITE TLB 0.000% 03/05/2021 DD 02/21/14		191,034.620	147,471.09
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15		773,000.000	751,742.50
JAMAICA GOVERNMENT INTERNATION 10.625% 06/20/2017 DD 06/20/02		312,000.000	346,320.00
JAMAICA GOVERNMENT INTERNATION 6.750% 04/28/2028 DD 07/28/15		163,000.000	163,815.00
JAMAICA GOVERNMENT INTERNATION 7.625% 07/09/2025 DD 07/09/14		755,000.000	822,950.00
JARDEN 7/15 TLB2		700,000.000	698,831.00
JEFFERIES FINANCE LLC / J 144A 6.875% 04/15/2022 DD 03/31/14		635,000.000	577,850.00
JEFFERIES GROUP LLC 6.250% 01/15/2036 DD 01/26/06		630,000.000	594,146.08
JEFFERIES GROUP LLC 6.450% 06/08/2027 DD 06/08/07		1,010,000.000	1,047,849.75
JEFFERIES LOANCORE LLC / 144A 6.875% 06/01/2020 DD 05/31/13		1,040,000.000	993,200.00
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09		995,000.000	1,132,586.61
JET EQUIPMENT TRUST 1994- 144A 10.000% 12/15/2013 DD 12/20/94		110,878.080	111,986.86
JO-ANN STORES (COV-LITE 3/11) TL		184,893.860	181,658.22
JOHNSON CONTROLS INC 5.500% 01/15/2016 DD 01/17/06		580,000.000	587,831.75
JONES ENERGY HOLDINGS LLC / JO 6.750% 04/01/2022 DD 10/01/14		365,000.000	289,948.70
JP MORGAN CHASE CO FBLU D 144A VAR RT 12/15/2028 DD 02/06/14		875,000.000	875,019.25
JP MORGAN CHASE COM INN F 144A VAR RT 06/15/2029 DD 06/27/14		150,000.000	147,762.15
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15		1,420,000.000	1,420,000.00
JP MORGAN CHASE COMME CB20 ASB 5.688% 02/12/2051 DD 09/01/07		554,303.260	570,884.69
JP MORGAN CHASE COMMER CB13 AJ VAR RT 01/12/2043 DD 11/01/05		3,477,000.000	3,417,744.97
JP MORGAN CHASE COMMER CB18 A4 5.440% 06/12/2047 DD 03/01/07		789,810.820	818,153.97
JP MORGAN CHASE COMMER LD11 AJ VAR RT 06/15/2049 DD 07/01/07		350,000.000	247,792.65
JP MORGAN CHASE COMMER LDP7 AM VAR RT 04/15/2045 DD 06/01/06		320,000.000	327,420.16
JP MORGAN CHASE COMMER LDP8 AM 5.440% 05/15/2045 DD 09/01/06		105,000.000	107,870.91
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07		1,132,586.130	1,133,563.55
JPMORGAN CHASE & CO 4.250% 10/01/2027 DD 09/25/15		1,495,000.000	1,488,882.46
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04		278,495.500	178,237.12
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06		4,338,103.548	2,215,067.05
K HOVNIANIAN ENTERPRISES INC 5.000% 11/01/2021 DD 11/02/11		475,000.000	334,875.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
KANSAS ST DEV FIN AUTH REVENUE 3.491% 04/15/2023 DD 08/20/15		1,250,000.000	1,271,325.00
KANSAS ST DEV FIN AUTH REVENUE 3.641% 04/15/2024 DD 08/20/15		1,440,000.000	1,480,651.20
KAZAKHSTAN GOVERNMENT INT 144A 3.875% 10/14/2024 DD 10/14/14		1,678,000.000	1,510,200.00
KAZMUNAYGAS NATIONAL CO J 144A 4.400% 04/30/2023 DD 04/30/13		811,000.000	681,240.00
KAZMUNAYGAS NATIONAL CO J 144A 4.875% 05/07/2025 DD 11/07/14		162,000.000	136,080.00
KAZMUNAYGAS NATIONAL CO J 144A 5.750% 04/30/2043 DD 04/30/13		1,541,000.000	1,113,372.50
KAZMUNAYGAS NATIONAL CO J 144A 7.000% 05/05/2020 DD 05/05/10		230,000.000	232,645.00
KAZMUNAYGAS NATIONAL CO J REGS 6.375% 04/09/2021		500,000.000	489,375.00
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14		980,000.000	957,950.00
KENTUCKY UTILITIES CO 3.300% 10/01/2025 DD 09/28/15		2,600,000.000	2,638,454.00
KENYA GOVERNMENT INTERNAT 144A 6.875% 06/24/2024 DD 06/24/14		590,000.000	534,540.00
KEYBANK NA/CLEVELAND OH 1.700% 06/01/2018 DD 06/01/15		2,045,000.000	2,042,167.68
KEYCORP 2.900% 09/15/2020 DD 09/15/15		4,800,000.000	4,835,904.00
KFW 6.000% 01/19/2016		1,410,000.000	1,001,223.82
KFW 6.000% 03/28/2017		450,000.000	333,409.62
KFW 6.000% 08/20/2020		2,485,000.000	2,007,073.08
KIK CUSTOM PRODUCTS 8/15 TL		725,000.000	708,085.75
KIMBERLY-CLARK CORP 4.169% 12/19/2016 DD 12/19/13		1,920,000.000	1,935,534.72
KINDER MORGAN ENERGY PARTNERS 3.450% 02/15/2023 DD 08/13/12		695,000.000	616,599.83
KINDER MORGAN ENERGY PARTNERS 3.500% 03/01/2021 DD 02/24/14		1,392,000.000	1,331,101.39
KINDRED HEALTHCARE INC 144A 8.000% 01/15/2020 DD 12/18/14		180,000.000	190,800.00
KINDRED HEALTHCARE INC 144A 8.750% 01/15/2023 DD 12/18/14		480,000.000	520,200.00
KINDRED HEALTHCARE INC 6.375% 04/15/2022 DD 10/15/14		945,000.000	937,912.50
KINETIC CONCEPTS INC / KCI USA VAR RT 11/01/2018 DD 11/01/12		328,000.000	343,334.00
KLX INC 144A 5.875% 12/01/2022 DD 12/08/14		85,000.000	82,688.85
KODIAK CDO I LTD 1A A2 144A VAR RT 08/07/2037 DD 09/19/06		1,721,000.000	1,239,120.00
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06		1,619,000.000	566,650.00
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13		1,080,000.000	1,105,118.64
KOREA TREASURY BOND 2.750% 09/10/2019		3,175,000,000.000	2,789,198.97
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2016		28,750,000.000	24,093.50
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2017		28,750,000.000	23,729.28
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2018		28,750,000.000	23,351.40
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2016		28,750,000.000	23,909.62
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2017		28,750,000.000	23,541.43
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018		28,750,000.000	23,158.65
KOREA TREASURY BOND PRINCIPAL 0.000% 09/10/2018		1,000,000,000.000	805,518.17
KRAFT FOODS GROUP INC 6.125% 08/23/2018 DD 08/23/12		2,065,000.000	2,303,507.50
KRAFT HEINZ FOODS CO 144A 3.500% 07/15/2022 DD 07/02/15		4,155,000.000	4,244,407.29
KRAFT HEINZ FOODS CO 144A 3.950% 07/15/2025 DD 07/02/15		3,085,000.000	3,156,519.56

Mellon Security ID	Security Description	Shares/Par	Base Market Value
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15		1,128,000.000	1,203,801.60
KRONOS 2/13 TL		1,022,334.290	1,017,539.54
L BRANDS INC 5.625% 10/15/2023 DD 10/16/13		2,370,000.000	2,518,125.00
L BRANDS INC 6.625% 04/01/2021 DD 03/25/11		479,000.000	532,887.50
L BRANDS INC 6.950% 03/01/2033 DD 02/19/03		1,575,000.000	1,634,062.50
LABORATORY CORP OF AMERICA HOL 3.200% 02/01/2022 DD 01/30/15		550,000.000	547,440.86
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12		1,370,000.000	1,349,450.00
LAMAR MEDIA CORP 5.375% 01/15/2024 DD 07/15/14		209,000.000	211,090.00
LANDMARK IX CDO LTD 9A E 144A VAR RT 04/15/2021 DD 04/10/07		3,596,000.000	3,365,416.97
LANDWIRTSCHAFTLICHE RENTENBANK 6.500% 04/12/2017		2,425,000.000	1,811,790.48
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14		534,000.000	477,930.00
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15		1,052,000.000	957,320.00
LAREDO PETROLEUM INC 7.375% 05/01/2022 DD 04/27/12		439,000.000	424,732.50
LB-UBS COMMERCIAL MORTGA C1 A4 5.156% 02/15/2031 DD 01/11/06		112,441.060	112,612.76
LB-UBS COMMERCIAL MORTGA C6 AM 5.413% 09/15/2039 DD 09/11/06		2,145,000.000	2,218,236.74
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13		980,000.000	1,016,750.00
LEAF RECEIVABLES FUN 1 E2 144A 6.000% 09/15/2021 DD 09/26/13		861,000.000	833,225.32
LEARNING CARE 5/14 COV-LITE TL		940,500.000	937,264.68
LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14		750,000.000	776,238.75
LEVEL 3 5/15 TLB2		1,300,000.000	1,288,079.00
LEVEL 3 COMMUNICATIONS INC 5.750% 12/01/2022 DD 12/01/14		890,000.000	873,312.50
LEVEL 3 FINANCING INC 144A 5.125% 05/01/2023 DD 04/28/15		1,755,000.000	1,678,218.75
LEVEL 3 FINANCING INC 5.375% 08/15/2022 DD 11/15/14		400,000.000	389,000.00
LEVEL 3 FINANCING INC 6.125% 01/15/2021 DD 10/15/14		315,000.000	323,823.15
LEVEL 3 FINANCING INC 7.000% 06/01/2020 DD 12/01/12		146,000.000	151,110.00
LIBERTY CABLEVISION 6/14 TL		725,000.000	701,894.25
LIFE TIME FITNESS 5/15 COV-LITE TLB		374,062.500	372,113.63
LIFEPOINT HEALTH INC 5.500% 12/01/2021 DD 06/01/14		599,000.000	604,990.00
LIGHTOWER 4/13 TL		793,102.040	777,240.00
LIGHTPOINT CLO V 5A D 144A VAR RT 08/05/2019 DD 08/03/06		723,000.000	717,078.63
LIN TELEVISION CORP 144A 5.875% 11/15/2022 DD 11/05/14		795,000.000	789,037.50
LINEAGE LOGISTICS 3/14 0.000% 04/07/2021 DD 03/18/14		1,117,289.720	1,073,994.75
LITHUANIA GOVERNMENT INTE 144A 7.375% 02/11/2020 DD 02/11/10		62,000.000	74,400.00
LOCKHEED MARTIN CORP 2.900% 03/01/2025 DD 02/20/15		3,650,000.000	3,536,193.00
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02		131,747.070	139,105.67
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02		71,506.860	67,381.92
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04		1,798,604.882	1,899,326.76
LOOMIS SAYLES FULL DISCRETION INSTITUTIONAL SECURITIZED FUND		1,288,353.793	14,635,699.09
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09		1,045,000.000	1,254,658.35

Mellon Security ID	Security Description	Shares/Par	Base Market Value
LOS ANGELES CA UNIF SCH DIST 5.755% 07/01/2029 DD 10/15/09		330,000.000	389,136.00
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15		371,000.000	350,595.00
MACDERMID 1/15 COV-LITE TLB2		645,124.990	626,577.65
MACDERMID 6/13 COV-LITE TL		195,500.000	189,064.14
MACY'S RETAIL HOLDINGS INC 7.875% 08/15/2036 DD 08/15/96		1,015,000.000	1,068,941.16
MALLINCKRODT 3/14 COV-LITE TL		5,286,778.200	5,181,042.63
MALLINCKRODT INTERNATIONA 144A 5.500% 04/15/2025 DD 04/15/15		158,000.000	140,817.50
MALLINCKRODT INTERNATIONA 144A 5.625% 10/15/2023 DD 09/24/15		394,000.000	358,540.00
MALLINCKRODT INTERNATIONA 144A 5.750% 08/01/2022 DD 08/13/14		2,505,000.000	2,417,325.00
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14		1,885,000.000	1,675,416.28
MARATHON REAL ESTATE 1A B 144A VAR RT 05/25/2046 DD 05/18/06		1,220,000.000	1,177,300.00
MARATHON REAL ESTATE 1A G 144A VAR RT 05/25/2046 DD 05/18/06		685,000.000	598,210.50
MARKWEST ENERGY PARTNERS LP / 4.500% 07/15/2023 DD 01/10/13		137,000.000	125,724.90
MARKWEST ENERGY PARTNERS LP / 4.875% 12/01/2024 DD 11/21/14		1,942,000.000	1,776,930.00
MARKWEST ENERGY PARTNERS LP / 5.500% 02/15/2023 DD 08/10/12		875,000.000	847,656.25
MARSH & MCLENNAN COS INC 2.350% 03/06/2020 DD 03/06/15		2,270,000.000	2,286,334.92
MARSH & MCLENNAN COS INC 3.500% 06/03/2024 DD 05/30/14		795,000.000	793,529.25
MARSH & MCLENNAN COS INC 4.050% 10/15/2023 DD 09/27/13		1,630,000.000	1,717,711.94
MARSH & MCLENNAN COS INC 4.800% 07/15/2021 DD 07/15/11		890,000.000	981,657.54
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13		1,065,000.000	985,125.00
MARYLAND ST 4.400% 03/01/2023 DD 03/09/10		890,000.000	1,024,692.60
MASCO CORP 7.750% 08/01/2029 DD 08/03/99		50,000.000	55,875.00
MASSACHUSETTS INSTITUTE OF TEC 3.308% 07/01/2026 DD 09/29/14		1,285,000.000	1,346,440.99
MATADOR RESOURCES CO 144A 6.875% 04/15/2023 DD 04/14/15		235,000.000	225,600.00
MAUSER 6/14 (USD) COV-LITE TL		940,500.000	934,791.17
MCDONALD'S CORP 3.375% 05/26/2025 DD 05/26/15		2,545,000.000	2,559,972.24
MCGRAW-HILL 4/15 TL		751,032.630	751,348.06
MCKESSON CORP 1.292% 03/10/2017 DD 03/10/14		910,000.000	908,274.64
MDC PARTNERS INC 144A 6.750% 04/01/2020 DD 03/20/13		893,000.000	881,837.50
MECCANICA HOLDINGS USA IN 144A 7.375% 07/15/2039 DD 07/15/09		1,880,000.000	1,983,400.00
MEDCO HEALTH SOLUTIONS INC 4.125% 09/15/2020 DD 09/10/10		530,000.000	556,540.28
MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15		280,000.000	283,050.04
MEG ENERGY CORP 144A 6.375% 01/30/2023 DD 07/19/12		740,000.000	579,050.00
MEG ENERGY CORP 144A 6.500% 03/15/2021 DD 03/18/11		90,000.000	73,800.00
MEG ENERGY CORP 144A 7.000% 03/31/2024 DD 10/01/13		265,000.000	210,675.00
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15		450,000.000	410,397.30
MEN'S WEARHOUSE 4/14 COV-LITE TLB		1,396,552.340	1,397,432.17
MEN'S WEARHOUSE 4/15 (FIXED 5.00%) TL		500,000.000	498,750.00
MEN'S WEARHOUSE INC/THE 7.000% 07/01/2022 DD 01/01/15		1,830,000.000	1,885,137.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
	MERCK & CO INC 2.250% 01/15/2016 DD 12/10/10		1,645,000.000	1,653,739.89
	MERCK & CO INC 2.750% 02/10/2025 DD 02/10/15		1,490,000.000	1,450,276.60
	MERCK & CO INC VAR RT 05/18/2016 DD 05/20/13		720,000.000	720,394.56
	MERITAGE HOMES CORP 4.500% 03/01/2018 DD 03/13/13		491,000.000	493,455.00
	MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15		453,000.000	455,265.00
	MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12		300,000.000	323,625.00
	MERITAGE HOMES CORP 7.150% 04/15/2020 DD 04/13/10		110,000.000	119,625.00
	MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04		63,186.080	63,422.20
	MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06		82,594.150	80,934.75
	MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05		129,292.300	129,843.09
	MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05		964,257.670	935,328.01
	MERRILL LYNCH MORTGAGE LC1 AM VAR RT 01/12/2044 DD 12/01/05		285,000.000	285,985.82
	MERRILL LYNCH MORTGAGE T C1 A4 VAR RT 05/12/2039 DD 05/01/06		405,000.000	409,059.72
	METHANOL HOLDINGS 6/15 TLB		374,312.500	363,083.13
	METLIFE INC 4.875% 11/13/2043 DD 11/13/13		415,000.000	437,469.76
	METLIFE INC 6.400% 12/15/2066 DD 12/21/06		1,225,000.000	1,335,250.00
	METLIFE INC VAR RT 12/15/2017 DD 09/15/14		2,670,000.000	2,689,515.03
	MEXICAN BONOS 10.000% 12/05/2024		54,270,000.000	4,079,366.36
	MEXICAN BONOS 4.750% 06/14/2018		20,376,600.000	1,206,830.25
	MEXICAN BONOS 5.000% 06/15/2017		41,964,800.000	2,516,310.59
	MEXICAN BONOS 6.500% 06/10/2021		14,177,800.000	876,039.83
	MEXICAN BONOS 7.750% 11/13/2042		2,680,000.000	174,299.98
	MEXICAN BONOS 8.000% 12/07/2023		39,565,500.000	2,630,951.93
	MEXICAN BONOS 8.500% 11/18/2038		13,500,000.000	944,813.19
	MEXICO GOVERNMENT INTERNATIONA 3.500% 01/21/2021 DD 01/21/14		215,000.000	218,762.50
	MEXICO GOVERNMENT INTERNATIONA 3.625% 03/15/2022 DD 01/06/12		269,000.000	271,421.00
	MEXICO GOVERNMENT INTERNATIONA 4.000% 10/02/2023 DD 10/02/13		2,100,000.000	2,138,850.00
	MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15		3,120,000.000	2,776,800.00
	MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12		1,974,000.000	1,801,275.00
	MEXICO GOVERNMENT INTERNATIONA 5.550% 01/21/2045 DD 01/21/14		1,010,000.000	1,033,987.50
	MGM RESORTS INTERNATIONAL 11.375% 03/01/2018 DD 09/22/09		956,000.000	1,094,620.00
	MGM RESORTS INTERNATIONAL 5.250% 03/31/2020 DD 12/19/13		720,000.000	709,200.00
	MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14		1,105,000.000	1,073,231.25
	MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12		121,000.000	124,025.00
	MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13		352,000.000	363,440.00
	MICHAELS STORES 1/13 COV-LITE TLB		173,287.770	172,885.74
	MICROCONNECTIONS 7/15 (USD) COV-LITE TL		300,000.000	297,750.00
	MICRON TECHNOLOGY INC 144A 5.250% 01/15/2024 DD 04/30/15		55,000.000	50,462.50
	MICRON TECHNOLOGY INC 144A 5.250% 08/01/2023 DD 02/03/15		795,000.000	731,241.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
MICRON TECHNOLOGY INC 144A 5.625% 01/15/2026 DD 04/30/15		35,000.000	31,500.00
MICRON TECHNOLOGY INC 5.875% 02/15/2022 DD 02/10/14		2,585,000.000	2,549,456.25
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01		1,762,243.000	214,553.09
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01		637,000.000	161,454.02
MIDAS INTERMEDIATE HOLDCO 144A 7.875% 10/01/2022 DD 09/24/14		565,000.000	550,875.00
MIDOCEAN CREDIT CLO 2A E 144A VAR RT 01/29/2025 DD 01/29/14		583,000.000	521,785.00
MILACRON 4/15 COV-LITE TLB		132,054.790	131,724.65
MITEL NETWORKS 4/15 TL		698,250.000	692,580.21
ML-CFC COMMERCIAL 5 AJFL 144A VAR RT 08/12/2048 DD 03/14/07		3,070,089.000	2,943,079.42
ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07		2,386,000.000	2,063,286.34
ML-CFC COMMERCIAL MOR 3 F 144A VAR RT 07/12/2046 DD 09/01/06		79,544.508	2,386.34
ML-CFC COMMERCIAL MORTGAG 3 A4 VAR RT 07/12/2046 DD 09/01/06		940,640.250	963,707.57
ML-CFC COMMERCIAL MORTGAG 5 AJ VAR RT 08/12/2048 DD 03/01/07		355,149.000	349,403.75
ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07		1,267,000.000	747,475.52
ML-CFC COMMERCIAL MORTGAGE 4 C VAR RT 12/12/2049 DD 12/01/06		666,000.000	539,177.62
MMCAPS FUNDING XIX LTD/MM 144A VAR RT 01/12/2038 DD 07/12/07		155,170.000	0.00
MOHEGAN TRIBAL 11/13 TLB 0.000% 11/19/2019 DD 10/21/13		865,319.970	860,725.13
MOMENTIVE PERFORMANCE MATERIAL 3.880% 10/24/2021 DD 10/24/14		200,000.000	154,000.00
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13		391,025.060	367,888.11
MONITRONICS INTERNATIONAL INC 9.125% 04/01/2020 DD 03/23/12		192,000.000	172,800.00
MONSANTO CO 3.375% 07/15/2024 DD 07/01/14		185,000.000	177,908.21
MONSANTO CO 5.500% 08/15/2025 DD 08/25/05		1,797,000.000	1,993,696.03
MORGAN STANLEY 3.950% 04/23/2027 DD 04/23/15		2,430,000.000	2,340,279.54
MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15		755,000.000	717,535.39
MORGAN STANLEY 8.000% 05/09/2017		1,050,000.000	791,097.05
MORGAN STANLEY CAPITAL HQ10 C VAR RT 11/12/2041		705,000.000	671,841.03
MORGAN STANLEY CAPITAL I HQ7 E VAR RT 11/14/2042 DD 11/01/05		392,000.000	390,282.26
MORGAN STANLEY CAPITAL IQ13 A4 5.364% 03/15/2044 DD 03/01/07		765,000.000	794,870.19
MORGAN STANLEY R GG10 A4A 144A VAR RT 08/12/2045 DD 06/01/09		2,383,148.010	2,502,188.64
MORGAN STANLEY R GG10 A4A 144A VAR RT 08/15/2045 DD 06/01/10		513,425.080	538,847.32
MOROCCO GOVERNMENT INTERN 144A 4.250% 12/11/2022 DD 12/11/12		361,000.000	364,610.00
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10		3,870,000.000	4,255,630.02
MOTORSPORT AFTERMARKET 5/14 COV-LITE TL		642,250.000	481,687.50
MPH ACQUISITION HOLDINGS 144A 6.625% 04/01/2022 DD 03/31/14		581,000.000	581,000.00
MRC 11/13 COV-LITE TL		405,004.410	394,543.15
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14		544,000.000	549,440.00
MSCI INC 144A 5.750% 08/15/2025 DD 08/13/15		422,000.000	425,165.00
MSIM PECONIC BAY LTD 1A E 144A VAR RT 07/20/2019 DD 08/16/07		208,996.804	208,232.92
MT SPOKANE 2004-A LL AA C 144A VAR RT 11/15/2026 DD 06/10/04		24,272.100	21,257.50

Mellon Security ID	Security Description	Shares/Par	Base Market Value
MT SPOKANE 2007-A AA CERT 144A VAR RT 12/15/2034 DD 08/31/07		192,551.020	192,551.02
MT SPOKANE 2007-A LL AA E 144A VAR RT 12/15/2034 DD 08/31/07		825,928.420	817,669.14
MUFG AMERICAS HOLDINGS CORP 2.250% 02/10/2020 DD 02/10/15		2,625,000.000	2,616,240.38
MUFG UNION BANK NA 2.125% 06/16/2017 DD 06/18/12		220,000.000	222,334.64
MUFG UNION BANK NA 2.250% 05/06/2019 DD 05/06/14		790,000.000	791,874.67
MULTIPLAN 3/14 SENIOR TL 0.000% 03/31/2021 DD 03/21/14		1,207,568.170	1,191,567.90
MURRAY ENERGY 3/15 TLB 0.000% 04/16/2020 DD 03/16/15		893,500.000	692,212.32
MURRAY ENERGY CORP 144A 11.250% 04/15/2021 DD 04/16/15		300,000.000	157,500.00
NATIONAL AUSTRALIA BANK L REGS 6.000% 02/15/2017		1,820,000.000	1,338,557.84
NATIONAL COLLEGIATE 1 B2 144A VAR RT 08/25/2037 DD 12/11/03		3,170,000.000	1,331,400.00
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04		344,248.000	144,584.16
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04		1,020,000.000	428,400.00
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03		728,000.000	334,880.00
NATIONAL FINANCIAL 7/14 TLB		935,563.240	919,190.89
NATIONAL FINANCIAL PARTNE 144A 9.000% 07/15/2021 DD 07/01/13		132,000.000	127,380.00
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	3,824,484.80
NATIONAL VISION 3/14 COV-LITE TL		382,380.520	370,591.73
NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14		248,000.000	207,898.40
NAVIENT CORP 5.500% 01/15/2019 DD 09/20/13		63,000.000	58,550.63
NAVIENT CORP 5.875% 03/25/2021 DD 03/27/15		930,000.000	782,362.50
NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14		575,000.000	451,375.00
NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14		416,000.000	332,800.00
NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12		401,000.000	350,875.00
NAVIOS SOUTH AMERICAN LOG 144A 7.250% 05/01/2022 DD 04/22/14		1,145,000.000	1,030,500.00
NAVISTAR INTERNATIONAL 8/12		460,000.000	448,500.00
NBCUNIVERSAL MEDIA LLC 2.875% 01/15/2023 DD 10/05/12		95,000.000	94,112.70
NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11		435,000.000	543,301.52
NBTY 3/13 COV-LITE TLB2		925,000.000	917,600.00
NCI BUILDING SYSTEMS INC 144A 8.250% 01/15/2023 DD 01/16/15		250,000.000	261,875.00
NCR CORP 5.875% 12/15/2021 DD 06/15/14		167,000.000	163,660.00
NCR CORP 6.375% 12/15/2023 DD 06/15/14		119,000.000	116,620.00
NCUA GUARANTEED NOTES 2.350% 06/12/2017 DD 06/16/11		2,000,000.000	2,054,940.00
NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11		335,000.000	356,131.80
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11		4,740,000.000	5,140,056.00
NCUA GUARANTEED NOTES T C1 APT 2.650% 10/29/2020 DD 11/10/10		12,553,356.040	12,603,017.12
NCUA GUARANTEED NOTES TR C1 A2 2.900% 10/29/2020 DD 11/10/10		5,208,202.820	5,241,978.02
NCUA GUARANTEED NOTES TR R1 1A VAR RT 10/07/2020 DD 10/27/10		8,137,628.950	8,177,657.95
NCUA GUARANTEED NOTES TR R2 1A VAR RT 11/06/2017 DD 11/17/10		2,186,535.040	2,190,330.86

Mellon Security ID	Security Description	Shares/Par	Base Market Value
	NEIMAN MARCUS 3/14 COV-LITE TL	773,085.340	755,621.34
	NEIMAN MARCUS GROUP LTD L 144A 8.000% 10/15/2021 DD 10/21/13	178,000.000	183,340.00
	NEPTUNE FINCO CORP 144A 10.125% 01/15/2023 DD 10/09/15	247,000.000	249,778.75
	NEPTUNE FINCO CORP 144A 10.875% 10/15/2025 DD 10/09/15	1,006,000.000	1,016,060.00
	NEPTUNE FINCO CORP 144A 6.625% 10/15/2025 DD 10/09/15	856,000.000	860,280.00
	NETFLIX INC 144A 5.500% 02/15/2022 DD 02/05/15	490,000.000	494,900.00
	NETFLIX INC 144A 5.875% 02/15/2025 DD 02/05/15	1,107,000.000	1,137,442.50
	NEW ALBERTSON'S 6/14 COV-LITE TL	347,700.000	347,004.60
	NEW ALBERTSONS INC 6.625% 06/01/2028 DD 06/03/98	340,000.000	292,400.00
	NEW ALBERTSONS INC 7.450% 08/01/2029 DD 07/27/99	350,000.000	343,000.00
	NEW ALBERTSONS INC 8.700% 05/01/2030 DD 05/09/00	60,000.000	60,600.00
	NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01	1,166,000.000	1,644,373.65
	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	1,510,000.000	2,034,105.90
	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	275,000.000	382,712.00
	NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022	1,110,000.000	937,246.75
	NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020	8,255,000.000	6,738,889.54
	NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10	980,000.000	1,180,655.00
	NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10	130,000.000	157,194.70
	NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/2033 DD 10/14/10	400,000.000	465,348.00
	NEW YORK ST DORM AUTH ST PERSO 5.389% 03/15/2040 DD 10/14/10	140,000.000	168,817.60
	NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09	215,000.000	257,531.30
	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	805,000.000	979,266.40
	NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10	820,000.000	1,014,217.00
	NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020	4,715,000.000	3,051,272.79
	NEW ZEALAND GOVERNMENT BO REGS 5.000% 03/15/2019	10,970,000.000	7,562,958.92
	NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021	10,610,000.000	7,915,184.59
	NEW ZEALAND GOVERNMENT BO REGS 6.000% 12/15/2017	11,590,000.000	7,962,805.18
	NEW ZEALAND LOCAL GOVERNMENT F 6.000% 12/15/2017	3,190,000.000	2,174,511.23
	NEWPAGE 2/14 TLB	832,397.990	448,454.42
	NEXEO 10/12 ADD-ON TLB	496,163.690	472,595.91
	NGG FINANCE PLC REGS VAR RT 06/18/2073	360,000.000	571,212.22
	NGL ENERGY PARTNERS LP / NGL E 5.125% 07/15/2019 DD 01/15/15	1,178,000.000	1,071,980.00
	NGL ENERGY PARTNERS LP / NGL E 6.875% 10/15/2021 DD 10/15/14	595,000.000	559,300.00
	NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13	365,000.000	363,175.00
	NIGERIA GOVERNMENT INTERN 144A 6.375% 07/12/2023 DD 07/12/13	248,000.000	219,331.20
	NIGERIA GOVERNMENT INTERN REGS 6.375% 07/12/2023	203,000.000	179,533.20
	NIGERIA GOVERNMENT INTERN REGS 6.750% 01/28/2021	422,000.000	399,845.00
	NINE WEST HOLDINGS INC 6.125% 11/15/2034 DD 05/15/05	325,000.000	113,750.00
	NISKA GAS STORAGE CANADA ULC / 6.500% 04/01/2019 DD 10/01/14	925,000.000	814,000.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
NISOURCE FINANCE CORP 5.650% 02/01/2045 DD 10/10/13		2,050,000.000	2,331,157.50
NISSAN AUTO RECEIVABLES 2 A A3 1.050% 10/15/2019 DD 04/14/15		6,785,000.000	6,776,003.09
NOBLE ENERGY INC 5.625% 05/01/2021 DD 05/01/15		365,000.000	367,190.00
NOBLE ENERGY INC 5.875% 06/01/2022 DD 06/01/15		30,000.000	29,943.42
NORDIC INVESTMENT BANK 1.375% 07/15/2020		8,630,000.000	1,024,471.04
NORFOLK SOUTHERN CORP 5.750% 01/15/2016 DD 07/15/09		920,000.000	932,513.84
NORTEK INC 8.500% 04/15/2021 DD 10/15/11		564,000.000	592,200.00
NORTHERN BLIZZARD RESOURC 144A 7.250% 02/01/2022 DD 01/29/14		846,000.000	691,605.00
NORTHERN STATES POWER CO/MN 2.150% 08/15/2022 DD 08/13/12		1,460,000.000	1,409,667.96
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15		1,990,000.000	2,002,554.92
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15		510,000.000	501,503.91
NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13		445,000.000	495,319.27
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021		15,110,000.000	2,037,660.55
NORWAY GOVERNMENT BOND 144A 4.250% 05/19/2017		21,500,000.000	2,671,872.79
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019		36,650,000.000	4,885,835.98
NOVA CHEMICALS CORP 144A 5.000% 05/01/2025 DD 10/28/14		385,000.000	361,900.00
NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13		57,000.000	55,218.75
NOVELIS 5/15 COV-LITE TLB		698,750.000	686,521.88
NRG ENERGY INC 6.250% 07/15/2022 DD 07/15/14		969,000.000	881,790.00
NRG YIELD OPERATING LLC 5.375% 08/15/2024 DD 02/15/15		1,680,000.000	1,474,200.00
NUMERICABLE / YPSO 4/14 (USD) TLB1		824,805.670	818,966.05
NUMERICABLE / YPSO 4/14 (USD) TLB2		713,569.330	708,517.26
NUMERICABLE-SFR SAS 144A 4.875% 05/15/2019 DD 05/08/14		282,000.000	272,835.00
NUMERICABLE-SFR SAS 144A 5.375% 05/15/2022		155,000.000	173,385.55
NUMERICABLE-SFR SAS 144A 6.000% 05/15/2022 DD 05/08/14		922,000.000	888,577.50
NXP BV / NXP FUNDING LLC 144A 4.625% 06/15/2022 DD 06/09/15		372,000.000	369,210.00
NXP BV / NXP FUNDING LLC 144A 5.750% 02/15/2021 DD 02/14/13		673,000.000	699,920.00
OAK HILL CREDIT PAR 10A E 144A VAR RT 07/20/2026 DD 06/30/14		442,000.000	373,490.00
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99		317,574.930	326,489.58
OASIS PETROLEUM INC 6.500% 11/01/2021 DD 11/10/11		851,000.000	672,290.00
OASIS PETROLEUM INC 6.875% 01/15/2023 DD 07/02/12		88,000.000	68,200.00
OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14		732,000.000	579,963.60
OASIS PETROLEUM INC 7.250% 02/01/2019 DD 08/01/11		410,000.000	361,825.00
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15		1,185,000.000	1,234,228.46
OCP SA 144A 4.500% 10/22/2025 DD 04/22/15		166,000.000	155,210.00
ODEBRECHT FINANCE LTD 144A 4.375% 04/25/2025 DD 04/25/13		400,000.000	230,000.00
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12		2,400,000.000	122.40
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11		2,145,000.000	193.05
OI SA 144A 9.750% 09/15/2016 DD 09/15/11		6,540,000.000	1,105,014.38

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
OMAHA LLC 1A CTF5 144A VAR RT 05/15/2040 DD 02/12/08		981,935.740	981,935.74
OMAHA LLC 1A D 144A VAR RT 05/15/2040 DD 02/12/08		26,831.410	27,059.48
ONCOR ELECTRIC DELIVERY CO LLC 2.150% 06/01/2019 DD 12/01/14		2,210,000.000	2,204,033.00
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 06/01/2022 DD 05/18/12		1,760,000.000	1,849,893.76
ONDECK ACCOUNT RECEIVABLES TR 7.250% 09/15/2016 DD 09/15/14		8,100,000.000	0.00
ONEMAIN FINANCIAL HOLDING 144A 6.750% 12/15/2019 DD 12/11/14		307,000.000	317,745.00
ONEMAIN FINANCIAL HOLDING 144A 7.250% 12/15/2021 DD 12/11/14		281,000.000	285,215.00
OPEN TEXT CORP 144A 5.625% 01/15/2023 DD 01/15/15		130,000.000	128,943.75
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05		119,733.280	112,468.94
ORACLE CORP 2.950% 05/15/2025 DD 05/05/15		3,550,000.000	3,460,969.55
ORACLE CORP 5.250% 01/15/2016 DD 01/13/06		1,657,000.000	1,679,169.00
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11		1,380,000.000	1,536,479.59
OREGON ST 5.742% 08/01/2024 DD 06/26/08		1,125,000.000	1,357,121.25
OREGON ST 5.892% 06/01/2027 DD 10/31/03		235,000.000	284,686.05
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10		120,000.000	153,416.40
ORION ENGINEERED 7/14 (USD) COV-LITE TL		1,041,375.000	1,040,510.66
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14		2,149,000.000	2,178,548.75
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14		742,000.000	754,985.00
OVERSEA-CHINESE BANKING C 144A VAR RT 10/15/2024 DD 04/15/14		480,000.000	491,466.72
OVERSEAS SHIPHOLDING (OBS) 7/14 EXIT COV-LITE TL		118,500.000	117,166.88
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15		254,000.000	255,587.50
PACIFIC EXPLORATION AND P 144A 5.125% 03/28/2023 DD 03/28/13		42,000.000	14,490.00
PACIFIC EXPLORATION AND P 144A 5.375% 01/26/2019 DD 11/26/13		1,100,000.000	407,000.00
PACIFIC EXPLORATION AND P 144A 5.625% 01/19/2025 DD 09/19/14		200,000.000	69,940.00
PANAMA GOVERNMENT INTERNATIONA 3.750% 03/16/2025 DD 03/16/15		220,000.000	212,850.00
PANAMA GOVERNMENT INTERNATIONA 6.700% 01/26/2036 DD 01/26/06		427,000.000	508,130.00
PANAMA GOVERNMENT INTERNATIONA 8.875% 09/30/2027 DD 09/26/97		554,000.000	761,750.00
PANAMA GOVERNMENT INTERNATIONA 9.375% 04/01/2029 DD 03/31/99		175,000.000	251,781.25
PARAGON OFFSHORE PLC 144A 6.750% 07/15/2022 DD 07/18/14		395,000.000	51,350.00
PARAGON OFFSHORE PLC 144A 7.250% 08/15/2024 DD 07/18/14		970,000.000	126,100.00
PARKER DRILLING CO 6.750% 07/15/2022 DD 07/15/14		50,000.000	39,000.00
PARSLEY ENERGY LLC / PARS 144A 7.500% 02/15/2022 DD 02/05/14		1,114,000.000	1,080,580.00
PATHEON 1/14 (USD) TL		1,604,687.500	1,573,604.70
PBF HOLDING CO LLC / PBF FINAN 8.250% 02/15/2020 DD 02/15/13		315,000.000	322,245.00
PENN NATIONAL GAMING INC 5.875% 11/01/2021 DD 05/01/14		179,000.000	180,566.25
PENN PRODUCTS TERMINALS 3/15 TLB		398,000.000	391,035.00
PENNON GROUP PLC REGS VAR RT 03/08/2049		580,000.000	905,895.63
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14		152,000.000	148,960.00
PERRIGO CO PLC 1.300% 11/08/2016 DD 05/08/14		1,015,000.000	1,007,362.13

Mellon Security ID	Security Description	Shares/Par	Base Market Value
PERRIGO CO PLC 2.300% 11/08/2018 DD 05/08/14		1,060,000.000	1,048,511.72
PERRIGO FINANCE UNLIMITED CO 3.500% 12/15/2021 DD 12/02/14		1,985,000.000	1,959,804.40
PERUVIAN GOVERNMENT INTERNATIO 4.125% 08/25/2027 DD 08/25/15		592,000.000	580,160.00
PERUVIAN GOVERNMENT INTERNATIO 6.550% 03/14/2037 DD 03/14/07		864,000.000	991,440.00
PERUVIAN GOVERNMENT INTERNATIO 7.350% 07/21/2025 DD 07/19/05		1,145,000.000	1,428,387.50
PERUVIAN GOVERNMENT INTERNATIO 8.750% 11/21/2033 DD 11/21/03		842,000.000	1,187,220.00
PETROBRAS GLOBAL FINANCE BV 5.625% 05/20/2043 DD 05/20/13		230,000.000	140,875.00
PETROBRAS GLOBAL FINANCE BV 6.250% 03/17/2024 DD 03/17/14		715,000.000	520,377.00
PETROBRAS GLOBAL FINANCE BV 6.750% 01/27/2041 DD 01/27/11		380,000.000	247,950.00
PETROBRAS GLOBAL FINANCE BV 6.875% 01/20/2040 DD 10/30/09		400,000.000	260,000.00
PETROBRAS GLOBAL FINANCE BV 7.250% 03/17/2044 DD 03/17/14		95,000.000	63,004.00
PETROLEOS DE VENEZUELA SA REGS 8.500% 11/02/2017 DD 10/29/10		5,436,100.000	3,628,596.75
PETROLEOS MEXICANOS 144A 4.250% 01/15/2025 DD 10/15/14		344,000.000	314,760.00
PETROLEOS MEXICANOS 144A 5.625% 01/23/2046 DD 01/23/15		163,000.000	132,657.55
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11		16,783,000.000	998,850.31
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10		345,000.000	369,460.50
PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14		1,005,000.000	902,892.00
PETROLEOS MEXICANOS 6.625% 06/15/2035 DD 12/15/05		300,000.000	281,250.00
PETROLEOS MEXICANOS 7.470% 11/12/2026		13,535,000.000	743,776.79
PETRONAS CAPITAL LTD 144A 3.500% 03/18/2025 DD 03/18/15		942,000.000	896,928.13
PETRONAS CAPITAL LTD 144A 4.500% 03/18/2045 DD 03/18/15		338,000.000	312,399.54
PETSMART 5/15 COV-LITE TLB		698,250.000	696,434.55
PFIZER INC 1.500% 06/15/2018 DD 06/03/13		1,238,000.000	1,242,970.57
PHARMACEUTICAL PRODUCT 7/15 COV-LITE TL		523,687.500	516,979.06
PHIBRO ANIMAL HEALTH 4/14 TLB		1,234,375.000	1,223,574.22
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024		37,000,000.000	801,405.45
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021		10,700,000.000	261,296.57
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021		2,800,000.000	70,848.21
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031		265,000,000.000	8,170,703.01
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10		75,000,000.000	1,632,702.19
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11		111,000,000.000	2,588,717.61
PHILIPPINE GOVERNMENT INTERNAT 6.375% 01/15/2032 DD 01/17/07		100,000.000	128,000.00
PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05		398,000.000	632,225.00
PINNACLE ENTERTAINMENT INC 6.375% 08/01/2021 DD 02/01/14		529,000.000	559,856.57
PIONEER ENERGY SERVICES CORP 6.125% 03/15/2022 DD 09/15/14		210,000.000	118,650.00
PLAINS ALL AMERICAN PIPELINE L 2.600% 12/15/2019 DD 12/09/14		1,745,000.000	1,723,946.58
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15		6,560,000.000	6,584,331.04
PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15		261,000.000	261,652.50
PLASTIPAK HOLDINGS INC 144A 6.500% 10/01/2021 DD 10/07/13		827,000.000	789,785.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
PLATFORM SPECIALTY PRODUC 144A 6.500% 02/01/2022 DD 02/02/15		835,000.000	718,100.00
PLAYA RESORTS HOLDING BV 144A 8.000% 08/15/2020 DD 08/09/13		915,000.000	924,150.00
PNC BANK NA 1.500% 02/23/2018 DD 02/23/15		1,235,000.000	1,232,433.67
PNC BANK NA 2.200% 01/28/2019 DD 01/28/14		1,440,000.000	1,455,526.08
POLAND GOVERNMENT INTERNATIONA 3.000% 03/17/2023 DD 09/17/12		93,000.000	92,828.32
POLYMER GROUP 12/13 COV-LITE TLB		1,060,198.080	1,059,540.75
PORT OF MORROW OR TRANSMISSION 3.097% 09/01/2023 DD 08/26/15		2,620,000.000	2,640,881.40
POST HOLDINGS INC 144A 6.000% 12/15/2022 DD 06/02/14		86,000.000	82,452.50
POST HOLDINGS INC 144A 6.750% 12/01/2021 DD 11/18/13		1,535,000.000	1,535,000.00
POST HOLDINGS INC 144A 7.750% 03/15/2024 DD 08/18/15		514,000.000	526,850.00
POST HOLDINGS INC 7.375% 02/15/2022 DD 08/15/12		111,000.000	112,665.00
PQ CORP 144A 8.750% 11/01/2018 DD 11/08/12		2,162,000.000	2,162,000.00
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06		1,205,995.192	686,090.67
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07		377,256.921	189,609.84
PREFERRED TERM SECURITIES 144A VAR RT 03/24/2034 DD 03/17/04		629,000.000	404,132.50
PREFERRED TERM SECURITIES 144A VAR RT 04/03/2033 DD 03/26/03		534,000.000	363,377.50
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07		432,773.311	243,350.18
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04		1,055,000.008	672,345.92
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03		448,000.000	259,093.19
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06		832,503.327	446,149.35
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07		5,725,902.986	3,069,034.72
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05		2,034,057.073	1,160,569.07
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04		723,916.101	421,681.12
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05		943,361.758	570,547.99
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06		92,787.442	51,614.87
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07		384,098.423	203,836.04
PRESTIGE BRANDS 5/15 TLB3		101,920.820	101,738.38
PRINCIPAL FINANCIAL GROUP INC 1.850% 11/15/2017 DD 11/16/12		405,000.000	407,513.43
PRIVATE EXPORT FUNDING CORP 2.300% 09/15/2020 DD 06/19/15		4,810,000.000	4,898,922.47
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14		3,415,000.000	3,675,936.74
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90		643,440.000	774,912.81
PROVIDENT FUNDING ASSOCIA 144A 6.750% 06/15/2021 DD 06/04/13		1,455,000.000	1,378,612.50
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15		2,105,000.000	2,117,971.01
PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020		425,000.000	344,498.49
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94		1,245,000.000	1,637,030.58
PRUDENTIAL FINANCIAL INC 5.100% 08/15/2043 DD 08/15/13		1,645,000.000	1,744,349.78
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2042 DD 08/09/12		1,390,000.000	1,469,925.00
PVH CORP 4.500% 12/15/2022 DD 12/20/12		1,480,000.000	1,431,900.00
QEP RESOURCES INC 5.250% 05/01/2023 DD 09/12/12		500,000.000	418,000.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
QEP RESOURCES INC 5.375% 10/01/2022 DD 03/01/12		635,000.000	539,750.00
QUALITYTECH LP/QTS FINANCE COR 5.875% 08/01/2022 DD 02/01/15		1,087,000.000	1,087,000.00
QUEBECOR MEDIA 8/13 COV-LITE TLB		837,711.230	814,154.79
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12		263,000.000	259,055.00
QUEENSLAND TREASURY CORP 144A 4.000% 06/21/2019		8,365,000.000	6,235,263.05
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021		4,045,000.000	3,271,352.87
QUEENSLAND TREASURY CORP REGS 6.000% 04/21/2016		7,744,000.000	5,555,238.26
QUEENSLAND TREASURY CORP REGS 6.250% 02/21/2020		4,050,000.000	3,299,196.09
QUEST DIAGNOSTICS INC 4.250% 04/01/2024 DD 03/17/14		1,945,000.000	1,998,259.94
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15		1,374,000.000	1,289,842.50
QUINTILES TRANSNATIONAL C 144A 4.875% 05/15/2023 DD 05/12/15		379,000.000	375,210.00
QUINTILES TRANSNATIONAL TLB		705,146.820	704,089.10
QVC INC 4.450% 02/15/2025 DD 08/21/14		1,635,000.000	1,576,435.94
QVC INC 5.950% 03/15/2043 DD 03/18/13		1,550,000.000	1,431,187.85
RAAC SERIES 2005-R RP2 M5 144A VAR RT 06/25/2035 DD 08/09/05		325,000.000	279,365.13
RAIT PREFERRED FUND 2A A2 144A VAR RT 06/25/2045 DD 06/07/07		905,000.000	815,334.41
RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03		37,934.370	33,822.44
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03		25,109.530	22,178.12
RAMPART CLO 2007 LTD 1A E 144A VAR RT 10/25/2021 DD 10/31/07		3,658,000.000	3,686,495.82
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 03/18/13		603,000.000	533,278.13
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 03/09/12		534,000.000	472,590.00
RCN CABLE (8/10) TL		354,609.310	353,169.60
RCS CAP 3/14 TL		827,052.570	765,023.63
REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13		2,390,000.000	2,209,445.06
REGENCY ENERGY PARTNERS LP / R 5.000% 10/01/2022 DD 07/25/14		2,145,000.000	2,094,270.75
REGENCY ENERGY PARTNERS LP / R 5.875% 03/01/2022 DD 02/10/14		390,000.000	399,660.30
REGIONS BANK/BIRMINGHAM AL 2.250% 09/14/2018 DD 07/31/15		3,685,000.000	3,699,751.06
REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07		1,450,000.000	1,832,685.45
RENAISSANCE LEARNING 4/14 COV-LITE TL		738,750.000	714,740.63
REPUBLIC OF ANGOLA VIA NO REGS 7.000% 08/16/2019		333,000.000	314,185.50
REPUBLIC OF HONDURAS REGS 8.750% 12/16/2020		247,000.000	273,552.50
REPUBLIC OF IRAQ REGS 5.800% 01/15/2028		1,265,000.000	870,896.84
REPUBLIC OF PARAGUAY 144A 4.625% 01/25/2023 DD 01/25/13		218,000.000	214,185.00
REPUBLIC OF PARAGUAY 144A 6.100% 08/11/2044 DD 08/11/14		722,000.000	705,755.00
REPUBLIC OF SERBIA 144A 4.875% 02/25/2020 DD 02/25/13		106,000.000	107,072.72
REPUBLIC OF SERBIA REGS 4.875% 02/25/2020		227,000.000	229,297.24
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		380,000.000	410,400.00
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03		23,754.350	30,037.38

Mellon Security ID	Security Description	Shares/Par	Base Market Value
REX ENERGY CORP 6.250% 08/01/2022 DD 02/01/15		1,160,000.000	464,000.00
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12		430,000.000	434,300.00
REYNOLDS GROUP ISSUER INC / RE VAR RT 02/15/2021 DD 02/15/12		361,000.000	360,097.50
RHP HOTEL PROPERTIES LP / RHP 5.000% 04/15/2023 DD 04/14/15		108,000.000	107,460.00
RIALTO HOLDINGS LLC / RIA 144A 7.000% 12/01/2018 DD 11/14/13		1,081,000.000	1,097,215.00
RICE ENERGY INC 6.250% 05/01/2022 DD 11/01/14		120,000.000	107,025.60
RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08		1,145,000.000	1,422,357.93
RIO TINTO FINANCE USA LTD 9.000% 05/01/2019 DD 04/17/09		540,000.000	660,610.62
RIO TINTO FINANCE USA PLC 1.375% 06/17/2016 DD 06/19/13		165,000.000	164,734.35
RITE AID 2/13 2ND LIEN TL		428,000.000	432,280.00
RITE AID CORP 144A 6.125% 04/01/2023 DD 04/02/15		925,000.000	918,062.50
RITE AID CORP 6.750% 06/15/2021 DD 07/02/13		400,000.000	410,000.00
RITE AID CORP 7.700% 02/15/2027 DD 12/20/96		220,000.000	250,800.00
RIVERBED TECHNOLOGY 2/15 COVLT TL		440,195.200	440,195.20
RIVERBED TECHNOLOGY INC 144A 8.875% 03/01/2023 DD 03/09/15		595,000.000	541,450.00
ROMANIAN GOVERNMENT INTER 144A 6.125% 01/22/2044 DD 01/22/14		136,000.000	158,100.00
ROMANIAN GOVERNMENT INTER REGS 6.750% 02/07/2022 DD 02/07/12		480,000.000	566,400.00
ROSE ROCK MIDSTREAM LP / 144A 5.625% 11/15/2023 DD 05/14/15		299,000.000	260,130.00
ROSE ROCK MIDSTREAM LP / ROSE 5.625% 07/15/2022 DD 07/02/14		1,165,000.000	1,025,200.00
ROYAL BANK OF CANADA 1.200% 01/23/2017 DD 01/23/14		2,435,000.000	2,442,346.40
ROYAL BANK OF CANADA 2.625% 12/15/2015 DD 07/14/10		1,425,000.000	1,431,157.43
ROYAL BANK OF CANADA VAR RT 03/08/2016 DD 03/08/13		845,000.000	845,735.15
ROYAL BANK OF SCOTLAND GROUP P 5.125% 05/28/2024 DD 05/28/14		787,000.000	793,251.14
ROYAL BANK OF SCOTLAND GROUP P 5.500% 11/29/2049		190,000.000	210,870.12
ROYAL BANK OF SCOTLAND GROUP P 6.000% 12/19/2023 DD 12/19/13		550,000.000	585,566.85
ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12		1,185,000.000	1,282,416.48
ROYAL BK CANADA NY INSTL C/D VAR RT 06/21/2016 DD 06/21/13		465,000.000	465,879.78
ROYALTY PHARMA 12/14 TLB4		347,375.000	345,856.97
RR DONNELLEY & SONS CO 6.500% 11/15/2023 DD 11/12/13		200,000.000	188,000.00
RSI HOME PRODUCTS INC 144A 6.500% 03/15/2023 DD 03/16/15		255,000.000	255,000.00
RSP PERMIAN INC 144A 6.625% 10/01/2022 DD 04/01/15		317,000.000	304,320.00
RSP PERMIAN INC 6.625% 10/01/2022 DD 04/01/15		570,000.000	547,200.00
RUSSIAN FOREIGN BOND - EU REGS 4.875% 09/16/2023		1,800,000.000	1,815,012.00
RUSSIAN FOREIGN BOND - EU REGS 5.625% 04/04/2042		200,000.000	187,040.00
RWE AG REGS VAR RT 03/29/2049		900,000.000	1,329,193.13
SABINE PASS LIQUEFACTION 144A 5.625% 03/01/2025 DD 03/03/15		1,625,000.000	1,432,031.25
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14		185,000.000	164,650.00
SABINE PASS LIQUEFACTION LLC 6.250% 03/15/2022 DD 09/15/14		660,000.000	613,800.00
SABINE PASS LIQUEFACTION LLC VAR RT 02/01/2021 DD 02/01/14		940,000.000	871,850.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
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		487,398.680	486,331.28
SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12		590,000.000	629,063.90
SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10		470,000.000	583,984.40
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15		923,929.140	919,508.14
SANCHEZ ENERGY CORP 6.125% 01/15/2023 DD 01/15/15		370,000.000	247,900.00
SANCHEZ ENERGY CORP 7.750% 06/15/2021 DD 06/15/14		65,000.000	48,100.00
SANDY CREEK ENERGY 11/13 TL		773,246.930	675,817.81
SBA TELECOMMUNICATIONS INC 5.750% 07/15/2020 DD 01/15/13		308,000.000	317,240.00
SBA TOWER TRUST 144A 5.101% 04/15/2042 DD 04/16/10		240,000.000	245,490.72
SCHAEFFLER FINANCE BV 144A 4.250% 05/15/2021 DD 05/14/14		444,000.000	426,240.00
SCHAEFFLER FINANCE BV 144A 4.750% 05/15/2021 DD 04/29/13		381,000.000	375,285.00
SCHAEFFLER HOLDING FINANC 144A 6.250% 11/15/2019 DD 10/28/14		281,000.000	297,860.00
SCHAEFFLER HOLDING FINANC 144A 6.875% 08/15/2018 DD 07/24/13		112,000.000	115,500.00
SCIENTIFIC GAMES 10/13 COV-LITE TLB		1,222,170.450	1,204,925.62
SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14		917,000.000	903,245.00
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14		1,214,000.000	1,059,215.00
SCRIPPS NETWORKS INTERACTIVE I 3.950% 06/15/2025 DD 06/02/15		1,705,000.000	1,653,706.78
SEADRILL PARTNERS 2/14 TL		982,102.510	592,531.91
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14		1,455,000.000	1,438,631.25
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14		1,295,000.000	1,269,100.00
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12		2,050,000.000	2,244,750.00
SEDGWICK CMS 2/14 TL		1,180,010.100	1,160,469.13
SELECT MEDICAL CORP 6.375% 06/01/2021 DD 05/28/13		790,000.000	770,250.00
SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07		122,000.000	129,930.00
SEQUA 12/12 COV-LITE TLB 0.000% 06/19/2017 DD 11/28/12		1,265,468.640	1,052,869.91
SERTA SIMMONS BEDDING LLC 144A 8.125% 10/01/2020 DD 10/01/12		722,000.000	757,197.50
SERVICE KING (MIDAS INT) 9/14 0.000% 08/18/2021 DD 08/18/14		890,308.500	887,343.78
SERVICE KING (MIDAS INT) 9/14 DELAYED TL		100,316.470	99,982.42
SERVICEMASTER 7/14 COV-LITE TLB		992,919.480	990,744.98
SERVICEMASTER CO LLC/THE 7.450% 08/15/2027 DD 08/19/97		1,100,000.000	1,105,500.00
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	1,024,754.97
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07		5,554,299.078	1,083,388.26
SIERRA TIMESHARE 201 3A C 144A 9.310% 07/20/2028 DD 11/10/11		165,079.260	174,445.20
SIGNODE 5/14 (USD) COV-LITE TL		580,823.600	575,741.39
SIGNODE INDUSTRIAL GROUP 144A 6.375% 05/01/2022 DD 04/29/14		491,000.000	463,995.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SINGAPORE GOVERNMENT BOND 2.375% 04/01/2017		11,175,000.000	7,983,692.24
SINGAPORE GOVERNMENT BOND 2.500% 06/01/2019		2,840,000.000	2,053,252.69
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020		11,750,000.000	8,742,879.25
SINGTEL GROUP TREASURY PT REGS 4.500% 09/08/2021		755,000.000	835,041.33
SINOCHM OFFSHORE CAPITAL 144A 3.250% 04/29/2019 DD 04/29/14		613,000.000	620,630.62
SINOCHM OVERSEAS CAPITAL 144A 4.500% 11/12/2020 DD 11/12/10		308,000.000	322,858.54
SINOCHM OVERSEAS CAPITAL REGS 4.500% 11/12/2020 DD 11/12/10		592,000.000	620,559.26
SINOPEC GROUP OVERSEAS DE 144A 3.250% 04/28/2025 DD 04/28/15		469,000.000	447,916.11
SIRIUS XM RADIO INC 144A 5.250% 08/15/2022 DD 08/13/12		430,000.000	446,125.00
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15		93,000.000	88,815.00
SIRIUS XM RADIO INC 144A 5.875% 10/01/2020 DD 09/24/13		1,180,000.000	1,200,650.00
SIXSIGMA NETWORKS MEXICO 144A 8.250% 11/07/2021 DD 11/07/14		1,043,000.000	979,116.25
SM ENERGY CO 5.000% 01/15/2024 DD 01/15/14		321,000.000	271,646.25
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15		203,000.000	174,580.00
SM ENERGY CO 6.125% 11/15/2022 DD 05/15/15		499,000.000	462,074.00
SM ENERGY CO 6.500% 01/01/2023 DD 06/29/12		25,000.000	23,250.00
SM ENERGY CO 6.500% 11/15/2021 DD 11/08/11		5,000.000	4,750.00
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15		1,168.000	1,787,040.00
SOLENIS 7/14 (USD) COV-LITE TL		592,010.060	583,129.91
SONIC CAPITAL LLC 1A A2 144A 5.438% 05/20/2041 DD 05/20/11		1,064,965.950	1,124,035.35
SOURCEHOV 10/14 TLB		490,625.000	442,175.79
SOUTH AFRICA GOVERNMENT INTERN 4.665% 01/17/2024 DD 01/17/12		323,000.000	319,770.00
SOUTH AFRICA GOVERNMENT INTERN 5.875% 09/16/2025 DD 09/16/13		268,000.000	285,420.00
SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15		1,630,000.000	1,715,695.62
SOUTHCROSS HOLDINGS 8/14 COV-L 0.000% 08/04/2021 DD 07/10/14		1,110,937.500	809,129.11
SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15		1,115,000.000	1,154,792.12
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15		3,899,999.960	3,889,442.66
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13		2,065,000.000	1,962,584.26
SOUTHWESTERN ENERGY CO 4.950% 01/23/2025 DD 01/23/15		410,000.000	366,434.63
SPECTRUM BRANDS 6/15 (USD) COV-LITE TL		715,001.120	716,888.73
SPECTRUM BRANDS INC 144A 5.750% 07/15/2025 DD 05/20/15		399,000.000	406,980.00
SPECTRUM BRANDS INC 6.375% 11/15/2020 DD 11/15/13		401,000.000	423,055.00
SPECTRUM BRANDS INC 6.625% 11/15/2022 DD 11/15/13		165,000.000	174,487.50
SPRINGLEAF FINANCE CORP 6.000% 06/01/2020 DD 12/01/13		312,000.000	313,170.00
SPRINGLEAF FINANCE CORP 6.900% 12/15/2017 DD 12/17/07		364,000.000	380,380.00
SPRINGLEAF FINANCE CORP 7.750% 10/01/2021 DD 09/24/13		1,403,000.000	1,497,702.50
SPRINGLEAF FINANCE CORP 8.250% 10/01/2023 DD 09/24/13		291,000.000	317,190.00
SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/04/13		564,000.000	558,360.00
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98		815,000.000	584,762.50

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12		729,000.000	721,710.00
SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12		78,000.000	78,000.00
SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11		1,281,000.000	1,344,153.30
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14		913,000.000	702,644.80
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14		987,000.000	798,853.14
SRI LANKA GOVERNMENT INTE 144A 5.875% 07/25/2022 DD 07/25/12		118,000.000	113,872.12
SRI LANKA GOVERNMENT INTE 144A 6.125% 06/03/2025 DD 06/03/15		378,000.000	360,937.46
SRI LANKA GOVERNMENT INTE 144A 6.250% 10/04/2020 DD 10/04/10		308,000.000	311,072.92
STARBUCKS CORP 2.700% 06/15/2022 DD 06/10/15		2,410,000.000	2,438,813.96
STATE OIL CO OF THE AZERB REGS 4.750% 03/13/2023		934,000.000	814,923.41
STATE OIL CO OF THE AZERB REGS 5.450% 02/09/2017		246,000.000	249,690.00
STATOIL ASA 7.150% 11/15/2025 DD 11/15/95		510,000.000	656,800.96
STEARNS HOLDINGS LLC 144A 9.375% 08/15/2020 DD 08/08/13		305,000.000	303,475.00
STERIGENICS-NORDION HOLDI 144A 6.500% 05/15/2023 DD 05/15/15		422,000.000	418,835.00
STHRN CALIFORNIA ST PUBLIC PWR 6.930% 05/15/2017 DD 09/15/97		2,040,000.000	2,236,594.80
STONE HARBOR EM MKT DEBT-INS		3,627,870.610	35,117,787.50
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05		1,545,000.000	1,442,880.14
STRUCTURED ASSET S RM1 A1 144A VAR RT 03/25/2045 DD 03/31/05		59,988.332	52,858.72
STRUCTURED ASSET S RM1 A1 144A VAR RT 05/25/2047 DD 05/30/07		3,382,613.836	2,622,878.77
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06		926,829.560	612,356.29
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03		99,548.720	97,943.90
STYROLUTION 10/14 (USD) COV-LITE TLB		743,753.120	739,104.66
SUBURBAN PROPANE PARTNERS LP/S 5.750% 03/01/2025 DD 02/25/15		460,000.000	435,850.00
SUGARHOUSE HSP GAMING PRO 144A 6.375% 06/01/2021 DD 05/24/13		426,000.000	400,440.00
SUMITOMO MITSUI BANKING CORP 1.750% 01/16/2018 DD 01/16/15		3,460,000.000	3,458,519.12
SUMITOMO MITSUI BANKING CORP 2.450% 01/10/2019 DD 01/10/14		2,000,000.000	2,013,536.00
SUMMIT MATERIALS 6/15 COV-LITE TLB		708,225.000	705,569.16
SUMMIT MIDSTREAM HOLDINGS LLC 7.500% 07/01/2021 DD 01/01/14		825,000.000	792,000.00
SUNGARD DATA SYSTEMS 3/13 TLE 0.000% 03/08/2020 DD 03/07/13		399,785.000	399,161.34
SUNTORY HOLDINGS LTD 144A 1.650% 09/29/2017 DD 10/01/14		1,505,000.000	1,500,793.53
SUPERVALU INC 7.750% 11/15/2022 DD 11/14/14		137,000.000	137,000.00
SURGICAL CARE 3/15 TLB		1,044,750.000	1,040,832.19
SURGICAL CARE AFFILIATES 144A 6.000% 04/01/2023 DD 03/17/15		1,283,000.000	1,270,170.00
SWEDEN GOVERNMENT BOND 1.500% 11/13/2023		30,965,000.000	3,970,009.06
SWEDEN GOVERNMENT BOND 3.500% 06/01/2022		35,030,000.000	5,050,204.10
SWEDEN GOVERNMENT BOND 5.000% 12/01/2020		23,700,000.000	3,545,958.89
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15		1,830,000.000	1,844,327.07
SYNCREON HOLDINGS 10/13 COV-LITE TL		738,750.000	586,382.81
SYNOVUS FINANCIAL CORP 5.125% 06/15/2017 DD 06/20/05		1,352,000.000	1,375,660.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYNOVUS FINANCIAL CORP 7.875% 02/15/2019 DD 02/13/12		1,369,000.000	1,519,590.00
SYSCO CORP 2.600% 06/12/2022 DD 06/12/12		2,295,000.000	2,222,519.31
SYSCO CORP 2.600% 10/01/2020 DD 09/28/15		1,940,000.000	1,941,658.70
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14		486,000.000	468,990.00
T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13		2,038,000.000	1,966,670.00
T-MOBILE USA INC 6.250% 04/01/2021 DD 10/01/13		742,000.000	739,403.00
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14		134,000.000	128,640.00
T-MOBILE USA INC 6.500% 01/15/2024 DD 11/21/13		380,000.000	368,362.51
T-MOBILE USA INC 6.625% 04/01/2023 DD 10/01/13		696,000.000	689,040.00
T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13		464,000.000	465,160.00
T-MOBILE USA INC 6.731% 04/28/2022 DD 07/28/13		372,000.000	371,070.00
T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13		140,000.000	138,600.00
TABERNA PREFERRED 1A A1A 144A VAR RT 07/05/2035 DD 03/15/05		375,641.337	286,360.03
TABERNA PREFERRED 1A A1B 144A 5.092% 07/05/2035 DD 03/15/05		243,602.778	186,227.02
TABERNA PREFERRED 5A A1A 144A VAR RT 08/05/2036 DD 03/29/06		1,714,029.247	1,224,305.38
TABERNA PREFERRED 5A A1AD 144A VAR RT 08/05/2036 DD 03/29/06		659,523.869	473,313.90
TABERNA PREFERRED 6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06		9,546,562.861	7,548,849.12
TABERNA PREFERRED 8A A1B 144A VAR RT 11/07/2037 DD 03/29/07		3,406,281.951	3,091,200.87
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05		332,000.000	152,996.56
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07		880,000.000	520,666.96
TALEN ENERGY SUPPLY LLC 144A 6.500% 06/01/2025 DD 05/19/15		3,235,000.000	2,782,100.00
TARGA RESOURCES PARTNERS 144A 4.125% 11/15/2019 DD 10/28/14		976,000.000	875,960.00
TARGA RESOURCES PARTNERS 144A 5.000% 01/15/2018 DD 01/30/15		1,006,000.000	958,215.00
TARGA RESOURCES PARTNERS 144A 6.750% 03/15/2024 DD 09/14/15		411,000.000	392,505.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13		676,000.000	562,770.00
TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12		425,000.000	377,187.50
TARGA RESOURCES PARTNERS LP / 6.375% 08/01/2022 DD 01/31/12		130,000.000	124,312.50
TARGA RESOURCES PARTNERS LP / 6.875% 02/01/2021 DD 02/02/11		145,000.000	140,287.50
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13		406,000.000	403,970.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14		149,000.000	143,040.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15		82,000.000	82,000.00
TCW GLOBAL PROJECT 1A B2 144A 5.793% 09/01/2017 DD 06/22/05		1,975,000.000	1,933,426.25
TEKNI-PLEX 4/15 (USD) COV-LITE TL		438,900.000	436,705.51
TELECOM ITALIA CAPITAL SA 6.375% 11/15/2033 DD 05/15/04		1,235,000.000	1,182,512.50
TELECOM ITALIA SPA 144A 5.303% 05/30/2024 DD 05/30/14		518,000.000	506,345.00
TEMPUR SEALY INTERNATIONA 144A 5.625% 10/15/2023 DD 09/24/15		285,000.000	286,068.75
TENET HEALTHCARE CORP 4.375% 10/01/2021 DD 05/30/13		2,080,000.000	2,028,000.00
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13		515,000.000	507,275.00
TENET HEALTHCARE CORP 6.000% 10/01/2020 DD 09/27/13		1,743,000.000	1,838,865.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
TENET HEALTHCARE CORP 6.250% 11/01/2018 DD 11/21/11		433,000.000	462,227.50
TENET HEALTHCARE CORP 6.750% 02/01/2020 DD 10/16/12		555,000.000	560,550.00
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15		782,000.000	776,135.00
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01		1,480,000.000	1,332,000.00
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13		1,308,000.000	1,390,273.20
TERRAFORM POWER OPERATING 144A 5.875% 02/01/2023 DD 01/28/15		1,319,000.000	1,164,017.50
TERRAFORM POWER OPERATING 144A 6.125% 06/15/2025 DD 07/17/15		266,000.000	230,090.00
TESORO LOGISTICS LP / TES 144A 5.500% 10/15/2019 DD 10/29/14		512,000.000	501,760.00
TESORO LOGISTICS LP / TES 144A 6.250% 10/15/2022 DD 10/29/14		991,000.000	966,225.00
TEXAS ST TRANSPRTN COMMISSION 5.028% 04/01/2026 DD 08/05/10		1,870,000.000	2,206,113.80
THOMSON REUTERS CORP 0.875% 05/23/2016 DD 05/23/13		1,215,000.000	1,213,935.66
THREE GORGES FINANCE I CA 144A 3.700% 06/10/2025 DD 06/10/15		143,000.000	145,761.19
TIAA ASSET MANAGEMENT FIN 144A 2.950% 11/01/2019 DD 10/30/14		4,900,000.000	4,968,105.10
TICP CLO I LTD 1A E 144A VAR RT 07/20/2027 DD 05/13/15		300,000.000	260,670.00
TIME WARNER CABLE INC 5.500% 09/01/2041 DD 09/12/11		575,000.000	514,976.90
TIME WARNER CABLE INC 5.850% 05/01/2017 DD 04/09/07		1,415,000.000	1,497,555.35
TNT CRANE 11/13 2ND LIEN COV-LITE TL		500,000.000	449,375.00
TNT CRANE 11/13 COV-LITE TL		835,449.200	756,081.53
TORONTO-DOMINION BANK/THE VAR RT 07/13/2016 DD 07/21/14		750,000.000	750,084.00
TOWER INTERNATIONAL 1/14 TLB		691,863.910	676,296.97
TOYOTA AUTO RECEIVABLES 2 B A3 0.760% 03/15/2018 DD 06/18/14		1,250,000.000	1,248,592.50
TOYOTA AUTO RECEIVABLES 2 B A3 1.270% 05/15/2019 DD 06/17/15		9,885,000.000	9,896,170.05
TOYOTA MOTOR CREDIT CORP 1.550% 07/13/2018 DD 07/13/15		6,710,000.000	6,740,557.34
TPC GROUP INC 144A 8.750% 12/15/2020 DD 12/20/12		615,000.000	525,825.00
TPF 9/14 COV-LITE TL		986,134.940	984,290.87
TRADE MAPS 1 LTD 1A D 144A VAR RT 12/10/2018 DD 12/12/13		2,000,000.000	2,000,620.00
TRANS DIGM INC TLE		697,620.200	686,137.37
TRANSALTA CORP 1.900% 06/03/2017 DD 06/03/14		3,585,000.000	3,566,114.22
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12		995,000.000	976,014.41
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15		3,475,000.000	3,327,312.50
TRANSDIGM INC 144A 6.500% 05/15/2025 DD 05/14/15		402,000.000	377,880.00
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13		41,000.000	39,078.13
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14		99,000.000	92,317.50
TRANSDIGM INC 6.500% 07/15/2024 DD 06/04/14		330,000.000	310,150.50
TRANSOCEAN INC 3.800% 10/15/2022 DD 09/13/12		225,000.000	138,937.50
TRANSOCEAN INC 6.500% 11/15/2020 DD 09/21/10		10,000.000	7,650.00
TRANSOCEAN INC 6.800% 03/15/2038 DD 12/11/07		5,000.000	3,100.00
TRANSOCEAN INC VAR RT 10/15/2022 DD 09/13/12		45,000.000	27,787.50
TRANSUNION 5/15 TLB2		1,330,373.420	1,315,406.72

Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRAPEZA CDO XIII 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07		1,270,000.000	675,167.25
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07		376,000.000	201,377.32
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07		407,932.141	199,631.79
TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15		550,000.000	550,550.00
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07		535,000.000	672,362.86
TREEHOUSE FOODS INC 4.875% 03/15/2022 DD 03/11/14		410,000.000	393,600.00
TRIBUNE 6/15 TL		972,562.500	963,245.35
TRIBUNE PUBLISHING 7/14 COV-LITE TL		711,770.310	670,843.51
TRONOX FINANCE LLC 6.375% 08/15/2020 DD 08/15/13		75,000.000	47,625.00
TROPIC CDO II LTD 2A A4 144A VAR RT 04/15/2034 DD 10/15/03		603,000.000	257,782.50
TROPIC CDO II LTD 2A A4L 144A VAR RT 04/15/2034 DD 10/15/03		434,000.000	169,268.68
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03		314,000.000	75,360.00
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04		709,000.000	311,960.00
TTM TECHNOLOGIES 5/15 COV-LITE TLB		365,000.000	339,450.00
TURKEY GOVERNMENT INTERNATIONA 5.125% 03/25/2022 DD 10/25/11		235,000.000	237,629.65
TURKEY GOVERNMENT INTERNATIONA 6.250% 09/26/2022 DD 01/26/12		1,074,000.000	1,147,837.50
TURKEY GOVERNMENT INTERNATIONA 6.750% 05/30/2040 DD 01/12/10		111,000.000	118,215.00
TURKEY GOVERNMENT INTERNATIONA 6.875% 03/17/2036 DD 01/17/06		57,000.000	61,645.50
TURKEY GOVERNMENT INTERNATIONA 7.375% 02/05/2025 DD 01/24/05		99,000.000	113,231.25
TURKEY GOVERNMENT INTERNATIONA 7.500% 11/07/2019 DD 05/07/09		1,103,000.000	1,239,165.35
TYSON FOODS INC VAR RT 04/01/2016 DD 03/22/06		695,000.000	714,074.97
U S TREASURY BD CPN STRIP 0.000% 11/15/2015 DD 11/15/85		16,435,000.000	16,433,718.07
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13		4,235,000.000	4,221,435.30
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15		16,670,000.000	16,661,748.35
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15		22,185,000.000	22,703,219.42
U S TREASURY BOND 3.125% 02/15/2042 DD 02/15/12		4,505,000.000	4,741,161.11
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13		6,590,000.000	6,901,311.60
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14		595,000.000	653,027.97
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14		1,885,000.000	2,167,700.99
U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10		3,480,000.000	4,144,826.16
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10		4,190,000.000	5,282,454.52
U S TREASURY BOND 4.500% 02/15/2036 DD 02/15/06		4,825,000.000	6,326,655.80
U S TREASURY BOND 5.000% 05/15/2037 DD 05/15/07		1,615,000.000	2,264,448.03
U S TREASURY BOND 5.500% 08/15/2028 DD 08/15/98		2,430,000.000	3,311,951.50
U S TREASURY NOTE 0.375% 05/31/2016 DD 05/31/14		930,000.000	930,762.60
U S TREASURY NOTE 0.500% 01/31/2017 DD 01/31/15		12,340,000.000	12,344,824.95
U S TREASURY NOTE 0.500% 02/28/2017 DD 02/28/15		17,665,000.000	17,665,229.65
U S TREASURY NOTE 0.500% 03/31/2017 DD 03/31/15		4,545,000.000	4,544,231.90
U S TREASURY NOTE 0.500% 04/30/2017 DD 04/30/15		3,090,000.000	3,087,667.06

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 0.625% 02/15/2017 DD 02/15/14		2,835,000.000	2,840,278.77
U S TREASURY NOTE 0.625% 08/31/2017 DD 08/31/12		17,865,000.000	17,864,303.27
U S TREASURY NOTE 0.625% 09/30/2017 DD 09/30/12		2,650,000.000	2,648,757.15
U S TREASURY NOTE 0.750% 04/15/2018 DD 04/15/15		9,215,000.000	9,199,878.19
U S TREASURY NOTE 0.875% 11/15/2017 DD 11/15/14		18,450,000.000	18,515,349.90
U S TREASURY NOTE 0.875% 12/31/2016 DD 12/31/11		37,855,000.000	38,044,767.12
U S TREASURY NOTE 1.000% 08/15/2018 DD 08/15/15		1,590,000.000	1,594,223.04
U S TREASURY NOTE 1.000% 09/15/2018 DD 09/15/15		2,275,000.000	2,280,214.30
U S TREASURY NOTE 1.000% 12/15/2017 DD 12/15/14		930,000.000	935,764.14
U S TREASURY NOTE 1.375% 08/31/2020 DD 08/31/15		3,980,000.000	3,984,664.56
U S TREASURY NOTE 1.375% 09/30/2020 DD 09/30/15		2,165,000.000	2,164,493.39
U S TREASURY NOTE 1.625% 04/30/2019 DD 04/30/14		9,750,000.000	9,927,732.75
U S TREASURY NOTE 1.625% 06/30/2019 DD 06/30/14		7,270,000.000	7,398,453.63
U S TREASURY NOTE 1.625% 06/30/2020 DD 06/30/15		6,635,000.000	6,718,713.80
U S TREASURY NOTE 1.625% 07/31/2019 DD 07/31/14		4,880,000.000	4,963,745.68
U S TREASURY NOTE 1.625% 08/15/2022 DD 08/15/12		1,985,000.000	1,968,198.96
U S TREASURY NOTE 1.750% 05/15/2023 DD 05/15/13		9,220,000.000	9,141,482.48
U S TREASURY NOTE 1.750% 09/30/2019 DD 09/30/14		26,875,000.000	27,444,696.25
U S TREASURY NOTE 1.875% 08/31/2022 DD 08/31/15		4,030,000.000	4,064,109.92
U S TREASURY NOTE 1.875% 11/30/2021 DD 11/30/14		7,420,000.000	7,516,037.06
U S TREASURY NOTE 2.000% 02/28/2021 DD 02/28/14		1,475,000.000	1,512,143.45
U S TREASURY NOTE 2.000% 07/31/2020 DD 07/31/13		11,220,000.000	11,550,170.95
U S TREASURY NOTE 2.000% 08/15/2025 DD 08/15/15		1,600,000.000	1,591,542.40
U S TREASURY NOTE 2.125% 01/31/2021 DD 01/31/14		8,560,000.000	8,833,517.68
U S TREASURY NOTE 2.125% 09/30/2021 DD 09/30/14		4,095,000.000	4,213,370.07
U S TREASURY NOTE 2.125% 12/31/2021 DD 12/31/14		26,225,000.000	26,930,478.73
U S TREASURY NOTE 2.250% 03/31/2021 DD 03/31/14		9,215,000.000	9,567,040.65
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14		16,000,000.000	16,299,168.00
U S TREASURY NOTE 2.375% 08/15/2024 DD 08/15/14		7,655,000.000	7,884,251.94
U S TREASURY NOTE 2.375% 12/31/2020 DD 12/31/13		11,125,000.000	11,630,553.38
U S TREASURY NOTE 2.500% 08/15/2023 DD 08/15/13		14,825,000.000	15,495,594.05
U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL		232,426.000	234,169.20
U.S.I. 12/13 COV-LITE TLB		1,167,676.260	1,154,049.47
UBS GROUP FUNDING JERSEY 144A 4.125% 09/24/2025 DD 09/24/15		2,960,000.000	2,945,774.24
UNION PACIFIC CORP 4.750% 12/15/2043 DD 10/25/13		1,305,000.000	1,400,138.42
UNITED RENTALS NORTH AMERICA I 7.625% 04/15/2022 DD 10/15/12		501,000.000	531,060.00
UNITED SURGICAL (ADD-ON) TL		0.070	0.07
UNITEDHEALTH GROUP INC 1.900% 07/16/2018 DD 07/23/15		1,585,000.000	1,601,434.86
UNITEDHEALTH GROUP INC 3.750% 07/15/2025 DD 07/23/15		5,055,000.000	5,225,035.05

Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITEDHEALTH GROUP INC 6.000% 02/15/2018 DD 02/07/08		1,215,000.000	1,338,976.17
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14		451,000.000	445,362.50
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14		852,000.000	800,880.00
UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12		63,000.000	62,921.25
UNIV OF CALIFORNIA CA REVENUES 1.796% 07/01/2019 DD 03/14/13		1,950,000.000	1,966,146.00
UNIVAR 6/15 (USD) COV-LITE TLB		370,000.000	362,540.80
UNIVISION 1/14 TLC4		1,460,929.440	1,450,425.35
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15		872,000.000	817,500.00
UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13		837,000.000	795,150.00
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12		353,000.000	365,355.00
UPCB FINANCE IV LTD 144A 5.375% 01/15/2025 DD 04/15/15		473,000.000	444,620.00
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10		200,000.000	8,020.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12		1,000,000.000	40,100.00
URUGUAY GOVERNMENT INTERNATION 4.125% 11/20/2045 DD 11/20/12		192,000.000	151,680.00
URUGUAY GOVERNMENT INTERNATION 4.500% 08/14/2024 DD 08/14/13		1,161,346.000	1,172,959.46
URUGUAY GOVERNMENT INTERNATION 5.100% 06/18/2050 DD 06/18/14		402,000.000	352,755.00
US RENAL CARE 7/12 2ND LIEN COV-LITE TL		541,000.000	541,000.00
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12		27,151,572.505	26,458,284.26
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13		27,657,627.500	26,664,414.44
US TREAS-CPI INFLAT 0.125% 04/15/2017 DD 04/15/12		27,056,297.497	26,957,650.24
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12		2,853,922.500	2,782,982.55
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15		17,633,000.000	16,900,824.94
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13		28,970,657.497	28,468,567.03
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14		28,894,382.498	28,754,793.74
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11		23,455,855.000	24,374,550.48
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10		21,339,045.000	22,402,113.54
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10		11,863,915.000	12,448,770.42
US TREAS-CPI INFLAT 1.375% 07/15/2018 DD 07/15/08		9,849,807.999	10,242,263.75
US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08		9,796,947.999	10,142,515.75
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09		10,506,568.000	11,220,552.33
US TREAS-CPI INFLAT 2.000% 01/15/2016 DD 01/15/06		84,770.611	84,534.44
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09		9,948,551.500	10,597,793.97
US TREAS-CPI INFLAT 2.375% 01/15/2017 DD 01/15/07		11,988,636.308	12,308,804.82
US TREAS-CPI INFLAT 2.625% 07/15/2017 DD 07/15/07		2,706,001.497	2,834,536.57
UTAH ST 4.554% 07/01/2024 DD 09/29/09		1,010,000.000	1,156,490.40
VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09		235,000.000	181,671.45
VALEANT 3/15 F1 TLB		1,194,000.000	1,180,424.22
VALEANT 6/13 TLE 0.000% 08/05/2020 DD 06/06/13		696,672.040	685,525.28
VALEANT 9/13 SERIES D TLB		127,599.240	125,468.33

Mellon Security ID	Security Description	Shares/Par	Base Market Value
VALEANT PHARMACEUTICALS I 144A 5.375% 03/15/2020 DD 03/27/15		225,000.000	218,671.88
VALEANT PHARMACEUTICALS I 144A 5.500% 03/01/2023 DD 01/30/15		203,000.000	192,850.00
VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13		351,000.000	333,450.00
VALEANT PHARMACEUTICALS I 144A 5.875% 05/15/2023 DD 03/27/15		759,000.000	725,319.38
VALEANT PHARMACEUTICALS I 144A 6.125% 04/15/2025 DD 03/27/15		557,000.000	530,542.50
VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12		1,147,000.000	1,140,548.13
VALEANT PHARMACEUTICALS I 144A 7.250% 07/15/2022 DD 03/08/11		1,875,000.000	1,909,218.75
VALEANT PHARMACEUTICALS I 144A 7.500% 07/15/2021 DD 07/12/13		839,000.000	864,170.00
VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15		340,000.000	302,675.48
VANTAGE DRILLING 11/13 TL		0.010	0.00
VANTIV 6/14 TLB		168,928.570	168,962.36
VARICK STRUCTURED A 1A A2 144A VAR RT 11/01/2035 DD 09/29/00		790,004.970	576,703.63
VEDANTA RESOURCES PLC 144A 6.000% 01/31/2019 DD 06/03/13		66,000.000	47,839.24
VEDANTA RESOURCES PLC 144A 8.250% 06/07/2021 DD 06/07/11		16,000.000	11,206.72
VENEZUELA GOVERNMENT INTE REGS 13.625% 08/15/2018 DD 09/27/01		448,000.000	228,480.00
VENEZUELA GOVERNMENT INTE REGS 5.750% 02/26/2016 DD 12/09/05		462,500.000	389,656.25
VENTAS REALTY LP 4.375% 02/01/2045 DD 01/14/15		810,000.000	740,659.95
VENTURE IX CDO LTD 9A E 144A VAR RT 10/12/2021 DD 09/27/07		3,873,000.000	3,876,807.16
VENTURE XV CLO LTD 15A E 144A VAR RT 07/15/2025 DD 12/12/13		736,000.000	665,115.84
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13		428,000.000	416,230.00
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15		405,000.000	401,962.50
VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15		1,684,000.000	1,527,196.02
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15		35,000.000	30,757.58
VERIZON COMMUNICATIONS INC 4.600% 04/01/2021 DD 03/28/11		525,000.000	566,293.88
VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15		719,000.000	619,130.90
VERIZON COMMUNICATIONS INC 5.150% 09/15/2023 DD 09/18/13		1,000,000.000	1,104,690.00
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05		1,325,000.000	1,443,199.28
VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11		3,370,000.000	3,676,727.29
VIACOM INC 4.375% 03/15/2043 DD 03/15/13		989,000.000	729,550.69
VIACOM INC 4.850% 12/15/2034 DD 12/10/14		95,000.000	82,073.92
VIBRANT CLO LTD 2015 3A D 144A VAR RT 04/20/2026 DD 03/12/15		250,000.000	219,980.00
VIDEOTRON LTD 144A 5.375% 06/15/2024 DD 04/09/14		56,000.000	55,160.00
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12		1,079,000.000	1,062,815.00
VIMPEL COMMUNICATIONS VIA 144A 7.748% 02/02/2021 DD 02/02/11		146,000.000	149,011.69
VIMPELCOM HOLDINGS BV 144A 7.504% 03/01/2022 DD 06/29/11		698,000.000	699,745.00
VIRGIN MEDIA 5/15 TL		625,662.430	615,889.58
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15		958,000.000	900,520.00
VIRGIN MEDIA FINANCE PLC 144A 6.000% 10/15/2024 DD 10/07/14		400,000.000	385,000.00
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15		1,132,000.000	1,041,440.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
VODAFONE GROUP PLC 5.625% 02/27/2017 DD 02/27/07		1,190,000.000	1,258,846.26
VODAFONE GROUP PLC VAR RT 02/19/2016 DD 02/19/13		795,000.000	794,483.25
VTR FINANCE BV 144A 6.875% 01/15/2024 DD 01/24/14		423,000.000	383,872.50
VULCAN MATERIALS CO 4.500% 04/01/2025 DD 03/30/15		125,000.000	122,500.00
VV HOLDING AS 144A VAR RT 07/10/2019		10,000,000.000	1,156,056.27
WACHOVIA BANK COMMERCIA C31 AM VAR RT 04/15/2047 DD 05/01/07		105,000.000	110,363.09
WACHOVIA BANK COMMERCIAL C29 B VAR RT 11/15/2048 DD 12/01/06		1,301,000.000	1,206,691.81
WACHOVIA BANK COMMERCIAL C29 C VAR RT 11/15/2048 DD 12/01/06		1,122,000.000	762,671.65
WACHOVIA CORP STEP 08/01/2026 DD 08/01/1996		310,000.000	400,251.23
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14		2,520,000.000	2,506,525.56
WALGREENS BOOTS ALLIANCE INC 4.800% 11/18/2044 DD 11/18/14		1,885,000.000	1,806,996.82
WALGREENS INFUSION 3/15 TLB		360,000.000	360,151.20
WALT DISNEY CO/THE 1.350% 08/16/2016 DD 08/22/11		2,345,000.000	2,362,177.13
WALTER INVESTMENT 12/13 COV-LITE TL		640,687.510	591,566.00
WALTER INVESTMENT MANAGEMENT C 7.875% 12/15/2021 DD 06/15/14		675,000.000	577,125.00
WAMU MORTGAGE PASS-T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05		179,331.710	164,707.93
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05		409,290.920	386,586.32
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03		1,901,488.830	1,925,803.17
WAMU MORTGAGE PASS-THR AR19 2A VAR RT 01/25/2047 DD 12/01/06		334,047.550	301,047.99
WARNER MUSIC 5/13 COV-LITE TL		1,329,648.240	1,302,111.22
WASHINGTON REAL ESTATE INVESTM 3.950% 10/15/2022 DD 09/17/12		285,000.000	286,965.65
WASTE ITALIA SPA 144A 10.500% 11/15/2019		475,000.000	392,414.90
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13		1,025,000.000	1,014,750.00
WAVEDIVISION 8/12 TLB		134,653.850	134,260.66
WEATHER CHANNEL 6/13 2ND LIEN COV-LITE TL		700,000.000	650,566.00
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15		1,910,000.000	1,929,499.19
WELLCARE HEALTH PLANS INC 5.750% 11/15/2020 DD 11/14/13		1,407,000.000	1,463,280.00
WELLS FARGO & CO 3.550% 09/29/2025 DD 09/28/15		2,300,000.000	2,300,864.80
WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15		695,000.000	638,693.88
WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14		1,055,000.000	1,039,061.06
WELLS FARGO BANK NA 6.000% 11/15/2017 DD 11/21/07		3,015,000.000	3,286,606.28
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04		736,918.050	736,856.15
WENDYS FUNDING LL 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15		2,495,000.000	2,517,160.59
WEST CORP 1/14 B10 TLB		725,000.000	715,183.50
WESTERN REFINING INC 6.250% 04/01/2021 DD 03/25/13		1,014,000.000	983,580.00
WESTERN REFINING LOGISTICS LP 7.500% 02/15/2023 DD 02/11/15		180,000.000	178,650.00
WESTGATE RESORTS 201 2A C 144A 9.000% 01/20/2025 DD 09/20/12		39,950.910	40,175.83
WESTMORELAND COAL 12/14 TLB		401,309.760	354,657.50
WESTPAC BANKING CORP 3.000% 12/09/2015 DD 12/09/10		2,060,000.000	2,069,826.20

Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTPAC BANKING CORP 7.250% 02/11/2020		1,400,000.000	1,147,967.23
WESTPAC BANKING CORP REGS 5.000% 10/21/2019		615,000.000	1,036,759.63
WG HORIZONS CLO I 1A D 144A VAR RT 05/24/2019 DD 05/24/06		2,000,000.000	1,984,226.00
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL		350,000.000	315,875.00
WHEELABRATOR TECHNOLOGIES 10/14 TLB		1,068,246.200	1,045,097.30
WHEELABRATOR TECHNOLOGIES 10/14 TLC		47,358.020	46,331.77
WHITEHORSE VI LTD 1A B2L 144A VAR RT 02/03/2025 DD 01/18/13		893,000.000	786,155.59
WHITEWAVE FOODS CO/THE 5.375% 10/01/2022 DD 09/17/14		547,000.000	567,512.50
WHITING PETROLEUM CORP 5.000% 03/15/2019 DD 09/12/13		90,000.000	78,300.00
WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13		1,115,000.000	965,032.50
WHITING PETROLEUM CORP 6.250% 04/01/2023 DD 03/27/15		532,000.000	460,180.00
WIDOPENWEST 5/15 TLB		1,007,642.830	996,780.44
WILLIAM MARSH RICE UNIVERSITY 3.774% 05/15/2055 DD 04/22/15		755,000.000	712,042.01
WILLIAMS COS INC/THE 3.700% 01/15/2023 DD 12/18/12		2,735,000.000	2,120,910.45
WILLIAMS COS INC/THE 4.550% 06/24/2024 DD 06/24/14		1,615,000.000	1,280,583.57
WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14		60,000.000	41,440.38
WILLIAMS PARTNERS LP 4.000% 09/15/2025 DD 03/03/15		715,000.000	619,275.80
WIND ACQUISITION FINANCE 144A 4.750% 07/15/2020 DD 07/10/14		751,000.000	743,490.00
WIND ACQUISITION FINANCE 144A 6.500% 04/30/2020 DD 04/29/13		492,000.000	509,220.00
WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14		510,000.000	503,625.00
WIND ACQUISITION FINANCE 144A VAR RT 07/15/2020		270,000.000	299,277.79
WINDSTREAM SERVICES LLC 7.750% 10/15/2020 DD 10/06/10		268,000.000	227,800.00
WR BERKLEY CORP 6.250% 02/15/2037 DD 02/14/07		45,000.000	53,117.33
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14		347,000.000	342,662.50
WTG HOLDINGS 12/13 COV-LITE TL		1,179,500.000	1,172,128.13
YPF SA 144A 8.500% 07/28/2025 DD 04/28/15		300,000.000	260,250.00
YPF SA 144A 8.750% 04/04/2024 DD 04/04/14		242,000.000	213,879.60
ZAMBIA GOVERNMENT INTERNA 144A 8.500% 04/14/2024 DD 04/14/14		220,000.000	176,000.00
ZAMBIA GOVERNMENT INTERNA 144A 8.970% 07/30/2027 DD 07/30/15		601,000.000	474,790.00
ZAYO (6/12) TL 0.000% 07/02/2019 DD 06/15/12		1,219,336.220	1,210,605.78
ZAYO GROUP LLC / ZAYO CAP 144A 6.000% 04/01/2023 DD 01/23/15		2,314,000.000	2,244,580.00
ZAYO GROUP LLC / ZAYO CAP 144A 6.375% 05/15/2025 DD 05/06/15		82,000.000	78,720.00
ZAYO GROUP LLC / ZAYO CAPITAL 10.125% 07/01/2020 DD 06/28/12		187,000.000	202,895.00
ZEBRA 10/14 TL		846,818.180	850,662.73
ZEBRA TECHNOLOGIES CORP 144A 7.250% 10/15/2022 DD 10/15/14		3,978,000.000	4,236,570.00
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15		229,000.000	216,405.00
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15		1,052,000.000	963,895.00
ZHAIKMUNAI LLP 144A 6.375% 02/14/2019 DD 02/14/14		5,000.000	3,975.00
ZHAIKMUNAI LLP 144A 7.125% 11/13/2019 DD 11/13/12		267,000.000	213,600.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
	ZIGGO 2/14 (USD) TLB1		313,872.340	307,751.83
	ZIGGO 2/14 (USD) TLB2		202,978.720	199,020.63
	ZIGGO 2/14 (USD) TLB3		333,148.940	326,652.54
	ZIMMER BIOMET HOLDINGS INC 2.700% 04/01/2020 DD 03/19/15		1,485,000.000	1,490,432.13
	ZIONS BANCORPORATION VAR RT 12/29/2049 DD 05/21/13		1,990,000.000	1,900,450.00
	TOTAL FIXED INCOME SECURITIES		29,853,272,522.429	3,294,096,165.57
	FUTURES CONTRACTS			
	RUSSELL 2000 MINI IND FUT (NYF EXP DEC 15		85.000	-439,309.01
	US 5YR TREAS NTS FUTURE (CBT) EXP DEC 15		-58.000	-41,915.94
	US TREAS BD FUTURE (CBT) EXP DEC 15		-84.000	-92,442.08
	TOTAL FUTURES CONTRACTS		-57.000	-573,667.03
	NATURAL RESOURCES			
	BTG PACTUAL BRAZIL TIMBERLAND IB LP		9,207,343.140	9,207,343.14
	TAURUS MINING FINANCE FD LLC		11,880,110.000	11,880,110.00
	TOTAL NATURAL RESOURCES		21,087,453.140	21,087,453.14
	OTHER			
	PIMCO ALL ASSET FUND-INST		38,148,684.107	396,746,314.71
	TOTAL OTHER		38,148,684.107	396,746,314.71
	PREFERRED SECURITIES			
	ALLY FINANCIAL INC 144A PFD 7.000% CUMULATIVE		1,686.000	1,691,321.02
	AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE		28,083.000	698,361.03
	APARTMENT INVESTMENT & MANAGEM PFD 6.875% CUMULATIVE		11,489.000	305,032.95
	APOLLO COMMERCIAL REAL ESTATE PFD 8.625% CUMULATIVE		28,642.000	722,064.82
	ARBOR REALTY TRUST INC PFD 7.375%		33,872.000	804,798.72
	BAC CAPITAL TRUST XIV VAR RT 09/29/2049 DD 02/16/07		3,190,000.000	2,448,325.00
	BANCO DO ESTADO DO RIO GRANDE		376,300.000	532,988.11
	CAMPUS CREST COMMUNITIES INC PFD 8.000% CUMULATIVE		28,641.000	696,835.53
	CBL & ASSOCIATES PROPERTIES IN PFD 6.625% CUMULATIVE		98,424.000	2,437,962.48
	CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE		34,476.000	862,934.28
	CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE		128,465.000	3,103,714.40
	CHESAPEAKE LODGING TRUST PFD 7.750% CUMULATIVE		4,336.000	112,736.00
	CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12		100,000.000	97,062.50
	CITIGROUP INC VAR RT 12/29/2049 DD 12/13/12		1,070,000.000	1,043,250.00
	COLONY CAPITAL INC PFD 7.125% CUMULATIVE		102,555.000	2,241,852.30
	COLONY CAPITAL INC PFD 7.500% CUMULATIVE		21,808.000	539,311.84
	COLONY CAPITAL INC PFD 8.500% CUMULATIVE		24,028.000	613,915.40
	CORESITE REALTY CORP PFD 7.250% CUMULATIVE		31,550.000	807,680.00
	CORPORATE OFFICE PROPERTIES TR PFD 7.375% CUMULATIVE		7,884.000	201,042.00
	DDR CORP PFD 6.250% CUMULATIVE		8,826.000	217,649.16

Mellon Security ID	Security Description	Shares/Par	Base Market Value
DDR CORP PFD 6.500% CUMULATIVE		21,017.000	528,157.21
DIGITAL REALTY TRUST INC PFD 6.350% CUMULATIVE		96,398.000	2,384,886.52
ELECTRICITE DE FRANCE SA 144A VAR RT 12/29/2049 DD 01/22/14		450,000.000	444,600.00
ENERGY ARKANSAS INC PFD 6.450% CUMULATIVE		16,772.000	426,008.80
ENERGY TEXAS INC PFD 5.625%		48,844.000	1,237,706.96
EQUITY COMMONWEALTH PFD 5.750%		717.000	17,229.51
FIFTH THIRD BANCORP VAR RT 12/29/2049 DD 05/16/13		2,990,000.000	2,735,850.00
FIRST NIAGARA FINANCIAL GROUP PFD 8.625% NON-CUMULATIVE		70,773.000	1,876,192.23
FIRST TENNESSEE BANK NA 144A PFD 3.750% NON-CUMULATIVE		1,920.000	1,345,979.53
GENERAL ELECTRIC CAPITAL CORP VAR RT 12/29/2049 DD 06/12/12		2,990,000.000	3,453,450.00
GENERAL GROWTH PROPERTIES INC PFD 6.375% CUMULATIVE		58,407.000	1,416,953.82
GERDAU SA		206,700.000	281,867.17
GRAMERCY PROPERTY TRUST INC PFD 7.125% CUMULATIVE		49,567.000	1,263,958.50
HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE		88,207.000	2,694,723.85
HERCULES INC 6.500% 06/30/2029 DD 09/30/04		1,525,000.000	1,406,812.50
HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE		62,742.000	1,573,569.36
HERSHA HOSPITALITY TRUST PFD 8.000% CUMULATIVE		8,556.000	215,611.20
HUDSON PACIFIC PROPERTIES INC PFD 8.375% CUMULATIVE		14,560.000	368,586.41
INLAND REAL ESTATE CORP PFD 6.950% CUMULATIVE		89,093.000	2,231,779.65
INLAND REAL ESTATE CORP PFD 8.125% CUMULATIVE		560.000	14,337.12
INTEGRYS HOLDING INC PFD 6.000%		28,766.000	773,805.40
INVESTORS REAL ESTATE TRUST PFD 7.950% CUMULATIVE		55,271.000	1,423,780.96
ISTAR INC PFD 7.650% CUMULATIVE		575.000	13,581.50
ISTAR INC PFD 7.800% CUMULATIVE		7,575.000	178,088.25
ISTAR INC PFD 7.875% CUMULATIVE		13,050.000	309,937.50
ITAU UNIBANCO HOLDING SA		143,880.000	951,383.22
KIMCO REALTY CORP PFD 5.500% CUMULATIVE		28,296.000	684,197.28
KIMCO REALTY CORP PFD 6.000% CUMULATIVE		26,709.000	673,868.07
KITE REALTY GROUP TRUST PFD 8.250% CUMULATIVE		14,488.000	367,560.56
LASALLE HOTEL PROPERTIES PFD 6.375% CUMULATIVE		26,578.000	668,436.70
LASALLE HOTEL PROPERTIES PFD 7.500% CUMULATIVE		356.000	8,942.72
M&T BANK CORP PFD 6.375% CUMULATIVE		743.000	825,814.50
MONMOUTH REAL ESTATE INVESTMEN PFD 7.875% CUMULATIVE		9,641.000	253,558.30
NATIONAL RETAIL PROPERTIES INC PFD 5.700% CUMULATIVE		18,777.000	459,848.73
NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE		47,416.000	1,112,853.52
NEXTERA ENERGY CAPITAL HOLDING PFD 5.625% CUMULATIVE		32,519.000	803,219.30
NEXTERA ENERGY CAPITAL HOLDING PFD 5.700% CUMULATIVE		32,122.000	801,765.12
NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06		720,000.000	577,800.00
NORTHSTAR REALTY FINANCE CORP PFD 8.750% CUMULATIVE		72,113.000	1,747,297.99

Mellon Security ID	Security Description	Shares/Par	Base Market Value
	NORTHSTAR REALTY FINANCE CORP PFD 8.875% CUMULATIVE	4,682.000	113,866.24
	NUSTAR LOGISTICS LP PFD 7.625% CUMULATIVE	19,153.000	474,802.87
	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	1,110,679.91
	PACIFIC GAS & ELECTRIC CO PFD 6.000% CUMULATIVE	20,150.000	575,282.50
	PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE	100,924.000	2,502,915.20
	PEBBLEBROOK HOTEL TRUST PFD 8.000% CUMULATIVE	13,653.000	352,520.46
	PHBS LTD 6.625% 09/29/2049	2,140,000.000	2,156,520.80
	POST PROPERTIES INC PFD 8.500% CUMULATIVE	1,519.000	101,013.50
	PPL CAPITAL FUNDING INC PFD 5.900% CUMULATIVE	91,229.000	2,298,970.80
	PREFERRED TERM SECURITIES 144A VAR RT 09/24/2033 DD 09/17/03	559,000.000	340,990.00
	PS BUSINESS PARKS INC PFD 5.700% CUMULATIVE	4,410.000	105,090.30
	PS BUSINESS PARKS INC PFD 5.750% CUMULATIVE	31,574.000	753,039.90
	RAIT FINANCIAL TRUST PFD 7.125%	15,549.000	339,123.69
	REGENCY CENTERS CORP PFD 6.000% CUMULATIVE	9,852.000	244,329.60
	REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE	61,173.000	1,556,241.12
	RETAIL PROPERTIES OF AMERICA I PFD 7.000% CUMULATIVE	39,210.000	1,003,776.00
	SABRA HEALTH CARE REIT INC PFD 7.125% CUMULATIVE	13,225.000	339,618.00
	SAUL CENTERS INC PFD 6.875% CUMULATIVE	16,511.000	425,158.25
	SCE TRUST I PFD 5.625% CUMULATIVE	50,453.000	1,237,107.56
	SCE TRUST IV PFD 5.375% CUMULATIVE	19,672.000	506,554.00
	SL GREEN REALTY CORP PFD 6.500% CUMULATIVE	4,212.000	104,289.12
	SUMMIT HOTEL PROPERTIES INC PFD 7.125% CUMULATIVE	75,754.000	1,893,850.00
	SUMMIT HOTEL PROPERTIES INC PFD 7.875% CUMULATIVE	38,423.000	998,998.00
	SUMMIT HOTEL PROPERTIES INC PFD 9.250% CUMULATIVE	11,931.000	315,574.95
	SUN COMMUNITIES INC PFD 7.125% CUMULATIVE	684.000	17,606.16
	SUNSTONE HOTEL INVESTORS INC PFD 8.000% CUMULATIVE	45,002.000	1,146,650.96
	SUNTRUST PREFERRED CAPITAL I VAR RT 06/29/2049 DD 10/25/06	52,000.000	41,080.00
	SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE	66,332.000	1,840,713.00
	TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE	39,187.000	974,188.82
	TAUBMAN CENTERS INC PFD 6.500% CUMULATIVE	58,405.000	1,460,709.05
	TERRENO REALTY CORP PFD 7.750% CUMULATIVE	9,643.000	249,271.55
	URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE	58,146.000	1,490,863.44
	URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE	23,709.000	628,051.41
	US BANCORP PFD 3.500% NON-CUMULATIVE	2,090.000	1,662,647.26
	US BANCORP PFD 6.500% NON-CUMULATIVE	54,032.000	1,551,799.04
	USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06	4,425,000.000	3,600,843.75
	VEREIT INC PFD 6.700% CUMULATIVE	505.000	12,221.00
	VOLKSWAGEN AG	9,069.000	989,549.76

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		VORNADO REALTY TRUST PFD 5.400% CUMULATIVE	12,177.000	273,738.96
		WACHOVIA CAPITAL TRUST III VAR RT 03/29/2049 DD 02/01/06	4,530,000.000	4,439,626.50
		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	2,121,348.05
		WELLS FARGO REAL ESTATE INVEST PFD 6.375% CUMULATIVE	16,321.000	418,470.44
		WP GLIMCHER INC PFD 6.875% CUMULATIVE	45,011.000	1,118,973.46
		WP GLIMCHER INC PFD 7.500% CUMULATIVE	28,171.000	715,543.40
		ZIONS BANCORPORATION PFD 6.950%	47,900.000	1,345,990.00
		TOTAL PREFERRED SECURITIES	29,473,728.000	106,877,285.78
		PRIVATE EQUITY		
		AMERRA AGRI FUND II	50,354,189.270	50,354,189.27
		AMERRA-KRS AGRI HOLDING CO LP	21,393,283.580	21,393,283.58
		ARBOR INVESTMENTS II LP	4,557,065.440	4,557,065.44
		ARCANO FUND LP	25,960,632.920	25,960,632.92
		ARES SPECIAL SIT IV LP	11,278,897.410	11,278,897.41
		AVENUE SPECIAL SITUATIONS V	34,218.000	34,218.00
		BAY HILLS EMERGING PARTNERS I LP	57,199,470.090	57,199,470.09
		BAY HILLS EMERGING PARTNERS II LP	76,269,497.360	76,269,497.36
		BAY HILLS EMERGING PARTNERS III LP	12,108,043.150	12,108,043.15
		BDCM OPPORTUNITY FD IV LP	4,308,901.000	4,308,901.00
		BLACKSTONE CAPITAL PARTNERS VI	77,387,341.880	77,387,341.88
		BLACKSTONE CAPITAL V LP	34,586,013.390	34,586,013.39
		BLACKSTONE HENRY CLAY FUND LLC	490,407,954.000	490,407,954.00
		CAMELOT ACQUISITIONS SECONDARY OPP LP	13,629,207.000	13,629,207.00
		CERBERUS KRS LEVERED LOAN OPP	104,742,589.810	104,742,589.81
		COLUMBIA CAP EQUITY PTRS IV	29,384,393.260	29,384,393.26
		CRESTVIEW CAPITAL PARTNERS II LP	63,921,639.000	63,921,639.00
		CRESTVIEW PARTNERS III LP	7,256,556.000	7,256,556.00
		CVC CAPITAL PARTNERS VI LP	4,213,767.550	4,703,618.03
		DAG VENTURE II	16,013,470.720	16,013,470.72
		DAG VENTURES III LP	10,081,242.950	10,081,242.95
		DAG VENTURES IV LP	100,117,622.620	100,117,622.62
		DAG VENTURES V LP	48,056,417.450	48,056,417.45
		DANIEL BOONE LLC	466,537,649.070	466,537,649.07
		DCM VI LP	17,906,799.000	17,906,799.00
		ESSEX WOODLANDS HEALTH VENT FD VIII LP	28,583,515.000	28,583,515.00
		GREEN EQUITY INVESTORS IV LP	24,136,003.000	24,136,003.00
		GREEN EQUITY INVESTORS V LP	69,578,971.000	69,578,971.00
		GREEN EQUITY INVESTORS VI LP	43,455,731.830	43,455,731.83

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GREENFIELD ACQUISITION VI	43,720,927.000	43,720,927.00
		GTCR FUND IX	14,173,734.000	14,173,734.00
		HARVEST PARTNERS V LP	16,815,754.000	16,815,754.00
		HARVEST PARTNERS VI LP	36,541,310.000	36,541,310.00
		HBK FUND II LP	21,082,165.000	21,082,165.00
		HELLMAN & FRIEDMAN VI L P	5,217,557.000	5,217,557.00
		HIG BIOVENTURES II	7,851,189.650	7,851,189.65
		HIG CAPITAL PARTNERS V L P	3,186,546.000	3,186,546.00
		HIG VENTURE PARTNERS II LP	9,431,112.000	9,431,112.00
		HORSLEY BRIDGE INTERNATIONAL V	44,394,904.000	44,394,904.00
		INSTITUTIONAL VENTURE PARTNERS XI LP	65,626.200	65,626.20
		INSTITUTIONAL VENTURE PARTNERS XII LP	12,692,712.000	12,692,712.00
		JANA PARTNERS L P	19,363,988.000	19,363,988.00
		JW CHILDS EQUITY PARTNERS III L P	479.000	479.00
		KEYHAVEN CAPITAL PARTNERS III GP LP	10,608,833.700	11,842,110.62
		KNIGHTHEAD DOMESTIC FUND L P	19,411,549.000	19,411,549.00
		LEVINE LEICHTMAN V CAPITAL PARTNERS LP	55,299,833.840	55,299,833.84
		MAGNETAR MTP	96,588,445.000	96,588,445.00
		MAGNETAR MTP EOF II	11,361,510.310	11,361,510.31
		MATLIN PATTERSON GLOB PTRS III	35,435,201.460	35,435,201.46
		MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II	1,894,647.000	1,894,647.00
		MATLINPATTERSON GLOBAL OPP INVESTMENTS LP	25,351.000	25,351.00
		MERIT MEZZANINE FUND IV LP	11,984,853.670	11,984,853.67
		MHR INSTITUTIONAL PARTNERS III	2,339,974.000	2,339,974.00
		MILL ROAD CAPITAL I LP	27,514,804.000	27,514,804.00
		NEW MOUNTAIN PARTNERS II LP	2,301,675.000	2,301,675.00
		NEW MOUNTAIN PARTNERS III	34,988,813.000	34,988,813.00
		NEW MOUNTAIN PARTNERS IV LP	14,565,799.000	14,565,799.00
		NEWPORT COLONELS LLC	449,334,658.520	449,334,658.52
		OAK HILL CAP PT II	9,958,521.190	9,958,521.19
		OAK HILL III	33,725,426.010	33,725,426.01
		OBERLAND CAP HEALTHCARE LP	3,670,781.000	3,670,781.00
		OCM OPP FUND VIIB (CAYMAN) LTD	896,185.000	896,185.00
		PINE RIVER FUND LTD	20,912,740.490	20,912,740.49
		RIVERSIDE CAPITAL APPREC FUND VI LP	24,598,029.000	24,598,029.00
		SCOPIA VII	20,327,857.550	20,327,857.55
		SECONDARY OPP FUND III LP	12,646,247.080	12,646,247.08
		SUN CAPITAL PARTNERS IV LP	1,371,207.000	1,371,207.00
		TCV VI LP	670,174.000	670,174.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TPF II LP	10,663,258.000	10,663,258.00
		TRITON FUND IV LP	15,252,197.870	17,025,265.88
		VANTAGE POINT VENTURE PARTNER 2006(Q) LP	13,389,342.000	13,389,342.00
		VANTAGEPOINT VENTURE PART IV-Q	7,214,334.000	7,214,334.00
		VISTA EQUITY PARTNERS FUND III	21,710,252.000	21,710,252.00
		VISTA EQUITY PARTNERS FUND IV LP	50,886,305.000	50,886,305.00
		WARBURG PINCUS PE IX LP	12,667,618.000	12,667,618.00
		WARBURG PINCUS PRIVATE EQUITY X LP	31,452,887.470	31,452,887.47
		WAYZATA OPP FUND OFFSHORE LP	13,672,000.000	13,672,000.00
		WAYZATA OPPORTUNITIES FUND II	22,370,037.000	22,370,037.00
		WAYZATA OPPORTUNITIES FUND III	14,411,064.000	14,411,064.00
		TOTAL PRIVATE EQUITY	3,264,121,498.760	3,267,617,694.17
		REAL ESTATE		
		DIVCOWEST FUND IV REIT LLC	28,511,541.180	28,511,541.18
		GREENFIELD ACQUISITION PARTNERS VII	23,175,830.000	23,175,830.00
		H/2 CORE RE DEBT	30,224,884.980	30,224,884.98
		H/2 CREDIT PARTNERS LP	132,494,216.780	132,494,216.78
		HARRISON STREET CORE PROPERTY FUND LP	143,544,982.000	143,544,982.00
		LUBERT-ADLER RE FD VII LP	13,904,185.810	13,904,185.81
		MESA WEST CORE LENDING FUND LP	85,974,025.000	85,974,025.00
		MESA WEST RE INCOME FUND II (PF-1) LP	3,314,717.920	3,314,717.92
		PERIMETER PARK WEST 1260 LOUISVILLE	7,300,000.000	7,300,000.00
		PRIMA MORTGAGE INVESTMENT TRUST LLC	18,325,217.000	77,778,726.40
		PROLOGIS TARGETED US LOGISTICS HOLDINGS LP	73,507,405.480	73,507,405.48
		RUBENSTEIN PROPERTIES FUND II LP	12,113,228.360	12,113,228.36
		STOCKBRIDGE FUND LP	103,751,457.570	103,751,457.57
		WALTON STREET RE FD VII-Q LP	48,913,183.000	48,913,183.00
		WALTON STREET REAL ESTATE FUND VI LP	27,293,902.310	27,293,902.31
		TOTAL REAL ESTATE	752,348,777.390	811,802,286.79
		Grand Total	35,077,195,333.956	14,793,246,963.52