

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALTERNATIVE INVESTMENTS				
		LIBREMAX PARTNERS LP	20,585,657.000	20,585,657.00
		LUXOR CAPITAL PARTNERS OFFSHORE LTDD	15,694,492.000	15,694,492.00
		TOTAL ALTERNATIVE INVESTMENTS	36,280,149.000	36,280,149.00
CASH & CASH EQUIVALENTS				
		BANK OF NY REPO REPO 0.320% 01/14/2016 DD 11/30/15	15,000,000.000	15,000,000.00
		BANK OF NY REPO REPO 0.320% 01/14/2016 DD 12/03/15	9,718,000.000	9,718,000.00
		BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97	1,036,264.460	1,036,264.46
		CASH	0.000	72,558.55
		CASH - BROKER	0.000	270,618.03
		DIVIDENDS RECEIVABLE	0.000	11,621,805.30
		DIVIDENDS RECEIVABLE RECLAIM	0.000	3,637,763.53
		EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	152,876,444.640	152,876,444.64
		FFX CONTRACTS RECEIVABLE	0.000	185,020,745.76
		FOREIGN TAXES PAYABLE - DIVIDENDS	0.000	-190,821.30
		FOREIGN TAXES PAYABLE - INTEREST	0.000	-84,887.50
		INSTITUTIONAL SEC DISC 01/04/2016	58,200,000.000	58,196,362.50
		INSTITUTIONAL SEC DISC 01/07/2016	150,000,000.000	149,962,708.33
		INSTITUTIONAL SEC DISC 01/08/2016	10,000,000.000	9,998,625.00
		INTEREST RECEIVABLE	0.000	20,658,102.97
		INTEREST RECEIVABLE RECLAIM	0.000	561,522.35
		KENTUCKY ST PROPERTY & BLDGS C 0.600% 11/01/2016 DD 12/03/15	185,000.000	185,000.00
		MISCELLANEOUS RECEIVABLES	0.000	31,536.00
		NON-BASE CURRENCY	0.000	2,553,426.90
		PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	0.000	-186,076,604.02
		PAYABLE FOR INVESTMENTS PURCHASED	0.000	-124,017,372.42
		PAYABLE FOR MGMT FEES (INCLUDED IN PERF VALUE)	0.000	-7,113,646.08
		PAYABLE FOR SEC LENDING AGENT FEES	0.000	-80,586.02
		PAYABLE FOR SEC LENDING BROKER REBATES	0.000	-78,197.23
		PAYABLE FOR UNITS REDEEMED	0.000	-106,200,000.00
		RECEIVABLE FOR INVESTMENTS SOLD	0.000	128,179,543.45
		RECEIVABLE FOR UNITS ISSUED	0.000	68,200,000.00
		RECEIVABLE ON SECURITIES LENDING INCOME	0.000	615,437.39
		SECURITIES LENDING POOL	0.000	0.00
		U S TREASURY BILL 0.000% 03/31/2016 DD 04/02/15	1,035,000.000	1,034,761.02
		VAR MARGIN ON SWAPS	0.000	0.00
		TOTAL CASH & CASH EQUIVALENTS	398,050,709.100	395,589,111.61
CONVERTIBLE OR EXCHANGEABLE SECURITIES				
		ALEXANDRIA REAL ESTATE EQUITIE PFD 7.000% CUMULATIVE	49,314.000	1,355,365.70

Mellon Security ID	Security Description	Shares/Par	Base Market Value
	AMERICAN TOWER CORP PFD 5.500%	35,914.000	3,627,314.00
	ANTHEM INC 2.750% 10/15/2042 DD 10/09/12	815,000.000	1,555,631.25
	BIOMARIN PHARMACEUTICAL INC 1.500% 10/15/2020 DD 10/15/13	533,000.000	712,221.25
	BROCADE COMMUNICATIONS SY 144A 1.375% 01/01/2020 DD 01/14/15	535,000.000	513,600.00
	CATALYST BIOSCIENCES INC 0.000% 02/19/2018 DD 08/19/15	5,178.000	5,152.11
	CHESAPEAKE ENERGY CORP 144A 5.750% 12/31/2049 DD 07/27/11	20.000	4,087.51
	CHESAPEAKE ENERGY CORP PFD 5.750% CUMULATIVE	1,075.000	205,468.76
	CROWN CASTLE INTERNATIONAL COR PFD 4.500% CUMULATIVE	23,933.000	2,567,292.91
	EPR PROPERTIES PFD 5.750% CUMULATIVE	15,920.000	378,825.95
	EPR PROPERTIES PFD 9.000% CUMULATIVE	75,502.000	2,357,081.84
	EQUITY COMMONWEALTH PFD 6.500% CUMULATIVE	11,049.000	273,352.26
	FELCOR LODGING TRUST INC PFD 1.950% CUMULATIVE	851.000	21,407.93
	HORNBECK OFFSHORE SERVICES INC 1.500% 09/01/2019 DD 08/13/12	1,050,000.000	594,562.50
	ICONIX BRAND GROUP INC 1.500% 03/15/2018 DD 03/18/13	900,000.000	443,250.00
	JARDEN CORP 1.125% 03/15/2034 DD 03/17/14	500,000.000	613,437.50
	LENNAR CORP 144A 3.250% 11/15/2021 DD 11/29/11	515,000.000	1,073,453.13
	LEXINGTON REALTY TRUST PFD 6.500% CUMULATIVE	4,470.000	212,325.00
	MACQUARIE INFRASTRUCTURE CORP 2.875% 07/15/2019 DD 07/15/14	35,000.000	39,134.38
	MERCADOLIBRE INC 2.250% 07/01/2019 DD 06/30/14	174,000.000	193,901.25
	MGIC INVESTMENT CORP 2.000% 04/01/2020 DD 03/12/13	485,000.000	674,150.00
	MICRON TECHNOLOGY INC 3.000% 11/15/2043 DD 11/12/13	320,000.000	266,000.00
	NUANCE COMMUNICATIONS INC 1.500% 11/01/2035 DD 06/16/15	245,000.000	262,915.63
	RAMCO-GERSHENSON PROPERTIES TR PFD 7.250% CUMULATIVE	20,292.000	1,227,260.16
	REDWOOD TRUST INC 4.625% 04/15/2018 DD 03/06/13	30,000.000	27,937.50
	RTI INTERNATIONAL METALS INC 1.625% 10/15/2019 DD 04/17/13	250,000.000	255,781.26
	RWT HOLDINGS INC 5.625% 11/15/2019 DD 11/24/14	75,000.000	69,281.25
	TRINITY INDUSTRIES INC 3.875% 06/01/2036 DD 06/07/06	805,000.000	963,484.38
	WEYERHAEUSER CO PFD 6.375% CUMULATIVE	33,378.000	1,678,285.89
	WHITING PETROLEUM CORP 144A 1.250% 04/01/2020 DD 03/27/15	1,415,000.000	962,200.00
	TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES	8,958,896.000	23,134,161.30
	CONVERTIBLE SECURITIES		
	ALCOA INC PFD 5.375% CUMULATIVE	15,101.000	503,052.06
	ALLERGAN PLC PFD 5.500%	806.000	828,668.75
	ANADARKO PETROLEUM CORP PFD 7.500%	32,505.000	1,103,544.75
	BLACK HILLS CORP PFD 7.750%	6,020.000	332,424.40
	DOMINION RESOURCES INC/VA PFD 6.000% CUMULATIVE	66,827.000	3,582,595.47
	DOMINION RESOURCES INC/VA PFD 6.125% CUMULATIVE	9,197.000	488,176.76
	DOMINION RESOURCES INC/VA PFD 6.375%	165,717.000	7,977,616.38
	DYNEGY INC PFD 5.375% CUMULATIVE	13,961.000	699,864.93

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		EXELON CORP PFD 6.500%	97,313.000	3,938,257.11
		KINDER MORGAN INC/DE PFD 9.750% CUMULATIVE	5,646.000	227,533.80
		LACLEDE GROUP INC/THE PFD 6.750%	7,109.000	392,630.07
		NEXTERA ENERGY INC PFD 5.799%	59,955.000	3,278,339.40
		NEXTERA ENERGY INC PFD 6.371%	60,395.000	3,155,034.80
		POST HOLDINGS INC PFD 5.250%	15,864.000	1,858,150.32
		TYSON FOODS INC PFD 4.750%	45,877.000	2,783,816.36
		TOTAL CONVERTIBLE SECURITIES	602,293.000	31,149,705.36
		EQUITY		
		1-800-FLOWERS.COM INC	4,224.000	30,750.72
		1ST SOURCE CORP	3,640.000	112,366.80
		3M CO	69,828.000	10,518,889.92
		4LICENSING CORP	1,848.000	369.60
		8X8 INC	10,241.000	117,259.45
		A H BELO CORP	1,885.000	9,425.00
		A SCHULMAN INC	5,577.000	170,879.28
		A-MARK PRECIOUS METALS INC	406.000	7,795.20
		A-POWER ENERGY GENERATION SYS LTD	11,618.000	697.08
		A. M. CASTLE & CO	2,284.000	3,631.56
		AAC HOLDINGS INC	4,300.000	81,958.00
		AAIPHARMA INC COM	13,700.000	0.00
		AAON INC	19,000.000	441,180.00
		AAR CORP	5,029.000	132,212.41
		AARON'S INC	9,800.000	219,422.00
		ABAXIS INC	3,261.000	181,572.48
		ABBOTT LABORATORIES	257,176.000	11,549,774.16
		ABBVIE INC	185,397.000	10,982,918.28
		ABENGOA YIELD PLC	3,000.000	57,870.00
		ABEONA THERAPEUTICS INC	4,700.000	15,792.00
		ABERCROMBIE & FITCH CO	3,800.000	102,600.00
		ABERTIS INFRAESTRUCTURAS SA	44,637.000	698,728.98
		ABIOMED INC	7,532.000	679,988.96
		ABLE LABRATORIES INC COM NEW	2,800.000	0.00
		ABM INDUSTRIES INC	10,433.000	297,027.51
		ABRAXAS PETROLEUM CORP	1,011.000	1,071.66
		ACACIA RESEARCH CORP	7,429.000	31,870.41
		ACADIA HEALTHCARE CO INC	2,292.000	143,158.32
		ACADIA PHARMACEUTICALS INC	5,774.000	205,843.10
		ACADIA REALTY TRUST	7,399.000	245,276.85

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ACCELERATE DIAGNOSTICS INC	3,527.000	75,795.23
		ACCENTURE PLC	70,859.000	7,404,765.50
		ACCEPTANCE INSURANCE COS INC	9,099.000	20.02
		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	85,396.01
		ACCOM INC	306.000	0.03
		ACCOR SA	210,210.000	9,135,186.69
		ACCRETIVE HEALTH INC	7,668.000	24,537.60
		ACCURAY INC	14,223.000	96,005.25
		ACE LTD	62,465.000	7,299,035.25
		ACETO CORP	4,873.000	131,473.54
		ACHILLION PHARMACEUTICALS INC	16,818.000	181,466.22
		ACI WORLDWIDE INC	18,982.000	406,214.80
		ACMAT CORP	2,100.000	36,225.00
		ACME COMMUNICATIONS INC	3,612.000	86.69
		ACME UNITED CORP	264.000	4,488.00
		ACORDA THERAPEUTICS INC	6,189.000	264,765.42
		ACORN ENERGY INC	2,343.000	246.02
		ACTELION LTD	40,274.000	5,616,633.77
		ACTIVE POWER INC	1,680.000	2,184.00
		ACTIVISION BLIZZARD INC	111,882.000	4,330,952.22
		ACTUA CORP	4,559.000	52,200.55
		ACTUANT CORP	10,144.000	243,050.24
		ACURA PHARMACEUTICALS INC	1,951.000	4,936.03
		ACXIOM CORP	11,703.000	244,826.76
		ADAMAS PHARMACEUTICALS INC	2,200.000	62,304.00
		ADAMIS PHARMACEUTICALS CORP	27.000	145.80
		ADAMS RESOURCES & ENERGY INC	3,930.000	150,912.00
		ADDUS HOMECARE CORP	5,559.000	129,413.52
		ADEPTUS HEALTH INC	1,300.000	70,876.00
		ADOBE SYSTEMS INC	56,569.000	5,314,091.86
		ADT CORP/THE	50,185.000	1,655,101.30
		ADTRAN INC	9,316.000	160,421.52
		ADVANCE AUTO PARTS INC	8,306.000	1,250,136.06
		ADVANCED DRAINAGE SYSTEMS INC	2,950.000	70,888.50
		ADVANCED EMISSIONS SOLUTIONS I	3,600.000	25,704.00
		ADVANCED ENERGY INDUSTRIES INC	5,621.000	158,680.83
		ADVANCED ENVIRONMENTAL RECYCLI	4,484.000	323.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ADVANSOURCE BIOMATERIALS CORP	2,778.000	780.90
		ADVANTA CORP	17,350.000	0.00
		ADVAXIS INC	3,200.000	32,192.00
		ADVISORY BOARD CO/THE	7,329.000	363,591.69
		AEGERION PHARMACEUTICALS INC	2,400.000	24,240.00
		AEGION CORP	4,851.000	93,672.81
		AEHR TEST SYSTEMS	2,371.000	4,457.48
		AEOLUS PHARMACEUTICALS INC	328.000	65.60
		AEON FINANCIAL SERVICE CO LTD	292,600.000	6,630,596.09
		AEP INDUSTRIES INC	1,862.000	143,653.30
		AERCAP HOLDINGS NV	54,615.000	2,357,183.40
		AERIE PHARMACEUTICALS INC	2,100.000	51,135.00
		AEROJET ROCKETDYNE HOLDINGS IN	6,983.000	109,353.78
		AEROPOSTALE INC	8,809.000	2,466.52
		AES CORP/VA	76,309.000	730,277.13
		AETNA INC	66,946.000	7,238,201.52
		AEW UK REIT PLC	361,748.000	542,511.03
		AFFILIATED MANAGERS GROUP INC	6,128.000	979,009.28
		AFFIRMATIVE INSURANCE HOLDINGS	1,612.000	4.03
		AFFYMAX INC	1,106.000	79.63
		AFFYMETRIX INC	17,026.000	171,792.34
		AFLAC INC	48,397.000	2,898,980.30
		AFRICAN BANK INVESTMENTS LTD	297,359.000	0.00
		AG MORTGAGE INVESTMENT TRUST I	4,864.000	62,453.76
		AG&E HOLDINGS INC	2,275.000	1,092.23
		AGCO CORP	27,100.000	1,230,069.00
		AGENUS INC	7,700.000	34,958.00
		AGFEED INDUSTRIES INC NEVADA	5,237.000	0.00
		AGILENT TECHNOLOGIES INC	37,585.000	1,571,428.85
		AGILYSYS INC	5,147.000	51,418.53
		AGL RESOURCES INC	13,637.000	870,176.97
		AGREE REALTY CORP	38,407.000	1,305,453.93
		AIA GROUP LTD	2,551,800.000	15,343,429.51
		AIR METHODS CORP	8,135.000	341,100.55
		AIR PRODUCTS & CHEMICALS INC	21,988.000	2,860,858.68
		AIR TRANSPORT SERVICES GROUP I	3,194.000	32,195.52
		AIRCASTLE LTD	35,898.000	749,909.22
		AIRGAS INC	7,355.000	1,017,343.60
		AK STEEL HOLDING CORP	24,507.000	54,895.68

Asset Detail

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
AKAMAI TECHNOLOGIES INC		20,180.000	1,062,073.40
AKORN INC		12,310.000	459,286.10
AKSA AKRILIK KIMYA SANAYII AS		619,800.000	2,221,117.23
AKSYS LTD		9,696.000	96.96
AKZO NOBEL NV		113,669.000	7,616,162.19
ALABAMA AIRCRAFT INDUSTRIES IN		919.000	22.98
ALAMO GROUP INC		1,742.000	90,758.20
ALASKA COMMUNICATIONS SYSTEMS		4,151.000	7,264.25
ALBANY INTERNATIONAL CORP		3,259.000	119,116.45
ALBANY MOLECULAR RESEARCH INC		4,996.000	99,170.60
ALBEMARLE CORP		91,355.000	5,116,793.55
ALCOA INC		313,261.000	3,091,886.07
ALERE INC		4,200.000	164,178.00
ALEXANDER & BALDWIN INC		5,810.000	205,151.10
ALEXANDER'S INC		893.000	343,010.23
ALEXANDRIA REAL ESTATE EQUITIE		57,680.000	5,211,964.80
ALEXION PHARMACEUTICALS INC		25,554.000	4,874,425.50
ALEXZA PHARMACEUTICALS INC		428.000	299.60
ALICO INC		1,142.000	44,183.98
ALJ REGIONAL HOLDINGS INC		675.000	3,084.75
ALKERMES PLC		82,000.000	6,509,160.00
ALLEGHENY TECHNOLOGIES INC		97,540.000	1,097,325.00
ALLEGIAN T TRAVEL CO		2,571.000	431,490.93
ALLEGION PLC		10,877.000	717,011.84
ALLERGAN PLC		44,698.000	13,968,125.00
ALLETE INC		7,384.000	375,328.72
ALLIANCE DATA SYSTEMS CORP		17,799.000	4,922,669.43
ALLIANCE FIBER OPTIC PRODUCTS		3,978.000	60,306.48
ALLIANCE HEALTHCARE SERVICES I		3,249.000	29,825.82
ALLIANCE ONE INTERNATIONAL INC		1,928.000	22,114.16
ALLIANCE PHARMACEUTICAL CORP		5,396.000	0.00
ALLIANCE SEMICONDUCTOR CORP		8,268.000	5,952.96
ALLIANZ SE		31,600.000	5,614,193.93
ALLIED HEALTHCARE PRODUCTS INC		250.000	272.50
ALLIED MOTION TECHNOLOGIES INC		3,455.000	90,451.90
ALLIN CORP		7.000	147.00
ALLISON TRANSMISSION HOLDINGS		264,025.000	6,835,607.25
ALLSCRIPTS HEALTHCARE SOLUTION		11,800.000	181,484.00
ALLSTATE CORP/THE		43,925.000	2,727,303.25

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ALMOST FAMILY INC			4,790.000	183,121.70
ALON USA ENERGY INC			9,247.000	137,225.48
ALPHA NATURAL RESOURCES INC			30,047.000	330.52
ALPHA TECHNOLOGIES GROUP INC			4,243.000	13.15
ALPHABET INC			80,322.000	61,723,039.29
ALPHATEC HOLDINGS INC			3,326.000	998.14
ALPINE GROUP INC/DE			5,287.000	1,176.36
ALSEA SAB DE CV			3,546,720.000	12,319,256.84
ALTIGEN COMMUNICATIONS INC			1,737.000	538.47
ALTISOURCE ASSET MANAGEMENT CO			380.000	6,520.80
ALTISOURCE PORTFOLIO SOLUTIONS			2,778.000	77,256.18
ALTISOURCE RESIDENTIAL CORP			799.000	9,915.59
ALTRA INDUSTRIAL MOTION CORP			3,286.000	82,412.88
ALTRIA GROUP INC			222,361.000	12,943,633.81
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
ALUPAR INVESTIMENTO SA			83,214.000	276,591.24
AMAG PHARMACEUTICALS INC			6,895.000	208,160.05
AMAZON.COM INC			50,760.000	34,308,176.40
AMB FINANCIAL CORP			627.000	5,580.30
AMBAC FINANCIAL GROUP INC			2,462.000	34,689.58
AMBASSADORS INTERNATIONAL INC			438.000	1.31
AMCAST INDL CORP COM			11,100.000	0.00
AMCOR LTD/AUSTRALIA			602,357.000	5,890,010.59
AMDOCS LTD			71,700.000	3,912,669.00
AMEC FOSTER WHEELER PLC			1,120,000.000	7,080,143.95
AMEDISYS INC			6,100.000	239,852.00
AMEN PROPERTIES INC			13.000	5,772.00
AMEREN CORP			127,917.000	5,529,851.91
AMERIANA BANCORP			1,297.000	29,727.24
AMERICA'S CAR-MART INC/TX			1,407.000	37,552.83
AMERICAN AIRLINES GROUP INC			115,800.000	4,904,130.00
AMERICAN ASSETS TRUST INC			5,254.000	201,490.90
AMERICAN AXLE & MANUFACTURING			10,512.000	199,097.28
AMERICAN BILTRITE INC			15.000	5,715.00
AMERICAN CAPITAL MORTGAGE INVE			1,332.000	18,594.72
AMERICAN CARESOURCE HOLDINGS I			275.000	113.03
AMERICAN EAGLE OUTFITTERS INC			376,437.000	5,834,773.50
AMERICAN ELECTRIC POWER CO INC			55,664.000	3,243,541.28
AMERICAN EQUITY INVESTMENT LIF			11,445.000	275,023.35

Asset Detail

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As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN EXPRESS CO		117,779.000	8,191,529.45
AMERICAN HOME MORTGAGE INVESTM		7,177.000	0.00
AMERICAN INTERNATIONAL GROUP I		206,790.000	12,814,776.30
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	29,246.62
AMERICAN ORIENTAL BIOENGINEERI		22.000	1.28
AMERICAN PUBLIC EDUCATION INC		1,913.000	35,600.93
AMERICAN RAILCAR INDUSTRIES IN		2,637.000	122,040.36
AMERICAN REALTY INVESTORS INC		805.000	4,403.35
AMERICAN RESIDENTIAL PROPRTIE		2,819.000	53,279.10
AMERICAN SCIENCE & ENGINEERING		1,373.000	56,814.74
AMERICAN SHARED HOSPITAL SERVI		859.000	1,580.56
AMERICAN SKIING CO COM		20,300.000	0.00
AMERICAN SOFTWARE INC/GA		8,055.000	81,999.90
AMERICAN STATES WATER CO		6,456.000	270,829.20
AMERICAN SUPERCONDUCTOR CORP		791.000	5,038.67
AMERICAN TOWER CORP		48,037.000	4,657,187.15
AMERICAN VANGUARD CORP		3,292.000	46,120.92
AMERICAN VANTAGE COS		5,193.000	146.79
AMERICAN WOODMARK CORP		3,252.000	260,094.96
AMERIGAS PARTNERS LP		26,849.000	920,115.23
AMERIPRISE FINANCIAL INC		19,746.000	2,101,369.32
AMERIS BANCORP		2,184.000	74,234.16
AMERISAFE INC		2,336.000	118,902.40
AMERISERV FINANCIAL INC		4,472.000	14,310.40
AMERISOURCEBERGEN CORP		55,855.000	5,792,722.05
AMES NATIONAL CORP		599.000	14,549.71
AMETEK INC		26,978.000	1,445,751.02
AMGEN INC		85,549.000	13,887,169.17
AMICUS THERAPEUTICS INC		3,142.000	30,477.40
AMISTAR CORP		962.000	4.81
AMKOR TECHNOLOGY INC		21,812.000	132,616.96
AMN HEALTHCARE SERVICES INC		8,338.000	258,894.90
AMOREPACIFIC CORP		30,920.000	10,930,313.04
AMPAL-AMERICAN ISRAEL CORP		271.000	1.36
AMPCO-PITTSBURGH CORP		1,449.000	14,866.74

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMPHASTAR PHARMACEUTICALS INC			6,600.000	93,918.00
AMPHENOL CORP			34,960.000	1,825,960.80
AMPLIPHI BIOSCIENCES CORP			25.000	97.25
AMREP CORP			1,165.000	5,067.75
AMSURG CORP			62,956.000	4,784,656.00
AMTECH SYSTEMS INC			1,803.000	11,286.78
ANACOMP INC			3.000	4.80
ANACOR PHARMACEUTICALS INC			2,183.000	246,613.51
ANADARKO PETROLEUM CORP			81,429.000	3,955,820.82
ANADIGICS INC			6,150.000	3,920.62
ANALOG DEVICES INC			35,390.000	1,957,774.80
ANALOGIC CORP			1,609.000	132,903.40
ANC RENTAL CORP			1,750.000	1.75
ANCHOR BANCORP WISCONSIN INC			950.000	41,344.00
ANDERSONS INC/THE			5,158.000	163,147.54
ANDREA ELECTRONICS CORP			4,974.000	313.36
ANESIVA INC			4,789.000	0.00
ANGIODYNAMICS INC			5,915.000	71,808.10
ANHEUSER-BUSCH INBEV SA/NV			45,313.000	5,631,169.76
ANI PHARMACEUTICALS INC			2,299.000	103,742.38
ANIKA THERAPEUTICS INC			2,888.000	110,206.08
ANNALY CAPITAL MANAGEMENT INC			82,600.000	774,788.00
ANSELL LTD			95,188.000	1,484,113.85
ANTERO MIDSTREAM PARTNERS LP			72,785.000	1,660,953.70
ANTHEM INC			29,607.000	4,128,400.08
ANTHERA PHARMACEUTICALS INC			4,100.000	19,024.00
ANTHRACITE CAPITAL INC			6,549.000	0.00
ANWORTH MORTGAGE ASSET CORP			23,720.000	103,182.00
AON PLC			95,415.000	8,798,217.15
AP THAILAND PCL			23,803,100.000	3,538,879.72
APACHE CORP			42,871.000	1,906,473.37
APARTMENT INVESTMENT & MANAGEM			17,740.000	710,132.20
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	0.00
APOGEE ENTERPRISES INC			36,877.000	1,604,518.27
APOLLO COMMERCIAL REAL ESTATE			111,062.000	1,913,598.26
APOLLO EDUCATION GROUP INC			13,357.000	102,448.19
APOLLO RESIDENTIAL MORTGAGE IN			6,539.000	78,141.05
APOLLO TYRES LTD			1,599,000.000	3,775,362.17

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
APPLE INC			799,146.000	84,118,107.96
APPLIED ENERGETICS INC			7,099.000	17.75
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			7,144.000	289,260.56
APPLIED MATERIALS INC			130,323.000	2,433,130.41
APPLIED MICRO CIRCUITS CORP			6,999.000	44,583.63
APPLIEDTHEORY CORP			5,601.000	0.00
APPROACH RESOURCES INC			4,451.000	8,189.84
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARADIGM CORP			116.000	437.32
ARBOR REALTY TRUST INC			3,611.000	25,818.65
ARC DOCUMENT SOLUTIONS INC			5,836.000	25,795.12
ARCA BIOPHARMA INC			3.000	13.95
ARCBEST CORP			4,080.000	87,271.20
ARCH COAL INC			3,258.000	3,214.34
ARCHER-DANIELS-MIDLAND CO			67,676.000	2,482,355.68
ARCHROCK INC			8,569.000	64,438.88
ARCTIC CAT INC			2,885.000	47,256.30
ARENA PHARMACEUTICALS INC			34,294.000	65,158.60
ARES COMMERCIAL REAL ESTATE CO			4,569.000	52,269.36
ARGO GROUP INTERNATIONAL HOLDI			7,381.000	441,679.04
ARI NETWORK SERVICES INC			810.000	3,636.90
ARK RESTAURANTS CORP			1,034.000	23,885.40
ARLINGTON ASSET INVESTMENT COR			965.000	12,766.95
ARM HOLDINGS PLC			482,675.000	7,391,598.56
ARMADA HOFFLER PROPERTIES INC			135,366.000	1,418,635.68
ARMOUR RESIDENTIAL REIT INC			6,525.000	141,984.00
AROTECH CORP			493.000	1,005.72
ARQULE INC			3,692.000	8,011.64
ARRAY BIOPHARMA INC			11,373.000	47,994.06
ARRHYTHMIA RESEARCH TECHNOLOGY			1,925.000	10,298.75
ARRIS GROUP INC			52,122.000	1,593,369.54
ARROW FINANCIAL CORP			3,856.000	104,767.52
ARROW RESOURCES DEVELOPMENT IN			2,800.000	10.08
ARROWHEAD RESEARCH CORP			9,151.000	56,278.65
ARTESIAN RESOURCES CORP			4,901.000	135,757.70
ARTISAN PARTNERS ASSET MANAGEM			5,000.000	180,300.00
ASB FINANCIAL CORP			1,237.000	15,635.68
ASBURY AUTOMOTIVE GROUP INC			8,409.000	567,102.96

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASCENA RETAIL GROUP INC		25,513.000	251,303.05
ASCENDAS REAL ESTATE INVESTMEN		458,024.000	736,118.64
ASCENDAS REITS RIGHTS /XX/DBS CODE SP00140243		17,175.000	750.61
ASCENT CAPITAL GROUP INC		1,692.000	28,290.24
ASFG INC		44.000	0.00
ASHFORD HOSPITALITY PRIME INC		5,916.000	85,782.00
ASHFORD HOSPITALITY TRUST INC		11,799.000	74,451.69
ASHFORD INC		142.000	7,561.50
ASHTEAD GROUP PLC		747,734.000	12,332,332.74
ASICS CORP		226,300.000	4,748,170.48
ASPEN INSURANCE HOLDINGS LTD		41.000	1,980.30
ASPEN TECHNOLOGY INC		14,828.000	559,905.28
ASSA ABLOY AB		410,844.000	8,674,380.50
ASSEMBLY BIOSCIENCES INC		2,100.000	15,771.00
ASSICURAZIONI GENERALI SPA		224,600.000	4,128,192.02
ASSOCIATED BRITISH FOODS PLC		213,688.000	10,525,787.52
ASSOCIATED CAPITAL GROUP INC		3,055.000	93,177.50
ASSURANT INC		7,467.000	601,392.18
ASTA FUNDING INC		1,562.000	12,417.90
ASTEA INTERNATIONAL INC		1,855.000	4,173.75
ASTEC INDUSTRIES INC		2,455.000	99,918.50
ASTERIAS BIOTHERAPEUTICS INC		391.000	1,540.54
ASTORIA FINANCIAL CORP		17,178.000	272,271.30
ASTRO-MED INC		1,237.000	17,874.65
ASTRONICS CORP		6,693.000	271,828.40
ASTROTECH CORP		537.000	821.61
ASURE SOFTWARE INC		1,661.000	7,491.11
AT&T INC		697,698.000	24,007,788.18
AT&T LATIN AMER CORP COM		30,700.000	0.00
ATLANTIC AMERICAN CORP		9,417.000	46,708.32
ATLANTIC CAPITAL BANCSHARES IN		15.000	224.70
ATLANTIC COAST FINANCIAL CORP		148.000	867.28
ATLANTIC PREMIUM BRANDS LTD		3,850.000	173.25
ATLANTIC TELE-NETWORK INC		6,327.000	494,961.21
ATLANTICUS HOLDINGS CORP		1,786.000	5,715.20
ATLANTIS PLASTICS INC		1,094.000	0.01
ATLAS AIR WORLDWIDE HOLDINGS I		4,715.000	194,918.10
ATNA RESOURCES LTD		1,222.000	46.44
ATP OIL & GAS CORP/UNITED STAT		4,974.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ATRICURE INC	4,159.000	93,327.96
		ATRINSIC INC	1,592.000	0.32
		ATRION CORP	730.000	278,276.00
		ATRM HOLDINGS INC	197.000	594.94
		ATWOOD OCEANICS INC	7,700.000	78,771.00
		AUSNET SERVICES	491,868.000	531,419.97
		AUTO TRADER GROUP PLC	450,392.000	2,947,417.49
		AUTOBYTEL INC	1,060.000	23,913.60
		AUTODESK INC	25,653.000	1,563,037.29
		AUTOMATIC DATA PROCESSING INC	52,306.000	4,431,364.32
		AUTONATION INC	8,657.000	516,476.62
		AUTOZONE INC	3,457.000	2,564,782.87
		AV HOMES INC	3,010.000	38,558.10
		AVADO BRANDS INC COM	40,600.000	0.00
		AVAGO TECHNOLOGIES LTD	29,736.000	4,316,180.40
		AVALANCHE BIOTECHNOLOGIES INC	1,300.000	12,376.00
		AVALONBAY COMMUNITIES INC	15,523.000	2,858,249.99
		AVANGRID INC	14,756.000	566,630.40
		AVAX TECHNOLOGIES INC	1,969.000	39.58
		AVERY DENNISON CORP	10,332.000	647,403.12
		AVG TECHNOLOGIES NV	2,600.000	52,130.00
		AVIAT NETWORKS INC	14,938.000	11,469.40
		AVID TECHNOLOGY INC	4,706.000	34,306.74
		AVINCI MEDIA CORP	4,781.000	0.00
		AVISTA CORP	11,038.000	390,414.06
		AVIVA PLC	627,784.000	4,774,500.73
		AVX CORP	4,937.000	59,935.18
		AWARE INC	5,582.000	18,197.32
		AXCELIS TECHNOLOGIES INC	11,032.000	28,572.88
		AXCESS INTERNATIONAL INC	2,712.000	125.60
		AXIALL CORP	11,915.000	183,491.00
		AXION INTERNATIONAL HOLDINGS I	122.000	0.13
		AXOGEN INC	469.000	2,340.31
		AXT INC	5,876.000	14,572.48
		AZIMUT HOLDING SPA	435,000.000	10,896,783.93
		AZZ INC	5,000.000	277,850.00
		B&G FOODS INC	7,845.000	274,731.90
		BADGER METER INC	4,248.000	248,890.32
		BADGER PAPER MILLS INC	2,800.000	140.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BAE SYSTEMS PLC	843,200.000	6,208,991.23
		BAIDU INC ADR	42,074.000	7,988,860.97
		BAKER HUGHES INC	49,457.000	2,282,440.55
		BALCHEM CORP	4,509.000	274,147.20
		BALDWIN & LYONS INC	3,258.000	78,289.74
		BALL CORP	34,110.000	2,480,820.30
		BALLANTYNE STRONG INC	1,015.000	4,628.40
		BANCA MEDIOLANUM SPA	407,979.000	3,239,701.26
		BANCFIRST CORP	2,718.000	159,329.16
		BANCO LATINOAMERICANO DE COMER	2,865.000	74,289.45
		BANCORP INC/THE	2,026.000	12,905.62
		BANCORPSOUTH INC	15,741.000	377,626.59
		BANK HAPOALIM BM	735,100.000	3,797,306.64
		BANK MANDIRI PERSERO TBK PT	15,555,379.000	10,438,013.20
		BANK MUTUAL CORP	9,930.000	77,454.00
		BANK NEGARA INDONESIA PERSERO	10,830,700.000	3,920,600.44
		BANK OF AMERICA CORP	1,448,478.000	24,377,884.74
		BANK OF FLORIDA CORP	1,663.000	0.00
		BANK OF HAWAII CORP	6,641.000	417,718.90
		BANK OF MARIN BANCORP	1,190.000	63,546.00
		BANK OF NEW YORK MELLON CORP/T	123,952.000	5,109,301.44
		BANK OF NOVA SCOTIA	100,300.000	4,041,315.24
		BANK OF SOUTH CAROLINA CORP	1,591.000	25,885.57
		BANK OF THE OZARKS INC	13,211.000	653,416.06
		BANKFINANCIAL CORP	2,829.000	35,730.27
		BANKRATE INC	7,077.000	94,124.10
		BANKUNITED FINANCIAL CORP	4,941.000	0.00
		BANKUNITED INC	108,430.000	3,909,985.80
		BANNER CORP	2,972.000	136,295.92
		BAR HARBOR BANKSHARES	1,483.000	51,044.86
		BARCLAYS AFRICA GROUP LTD	346,900.000	3,212,331.38
		BARNES & NOBLE EDUCATION INC	3,485.000	34,675.75
		BARNES & NOBLE INC	5,516.000	48,044.36
		BARNES GROUP INC	8,252.000	292,038.28
		BARNWELL INDUSTRIES INC	2,345.000	4,408.60
		BARRATT DEVELOPMENTS PLC	443,100.000	4,088,312.66
		BARRETT BUSINESS SERVICES INC	4,924.000	214,390.96
		BASIC ENERGY SERVICES INC	6,831.000	18,307.08
		BASSETT FURNITURE INDUSTRIES I	2,205.000	55,301.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAXALTA INC			61,557.000	2,402,569.71
BAXANO SURGICAL INC			2,475.000	9.90
BAXTER INTERNATIONAL INC			62,038.000	2,366,749.70
BAY BANCORP INC			783.000	3,915.00
BAYER AG			45,646.000	5,741,971.92
BB LIQUIDATING INC			31,721.000	111.02
BB&T CORP			88,477.000	3,345,315.37
BBCN BANCORP INC			9,027.000	155,444.94
BBX CAPITAL CORP			57.000	892.05
BCB BANCORP INC			1,249.000	12,989.60
BEACON POWER CORP			2,067.000	43.41
BEACON ROOFING SUPPLY INC			6,503.000	267,793.54
BEARD CO			1,181.000	0.47
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCAST GROUP INC			505.000	1,812.95
BEAZER HOMES USA INC			709.000	8,146.41
BEBE STORES INC			4,472.000	2,526.69
BECTON DICKINSON AND CO			51,199.000	7,889,253.91
BED BATH & BEYOND INC			18,927.000	913,227.75
BEL FUSE INC			7,939.000	131,653.79
BELDEN INC			7,467.000	356,026.56
BELIEVING TODAY INC			3,700.000	0.00
BELLICUM PHARMACEUTICALS INC			2,300.000	46,621.00
BELMOND LTD			14,041.000	133,389.50
BEMIS CO INC			8,433.000	376,870.77
BENCHMARK ELECTRONICS INC			9,557.000	197,543.19
BENEFICIAL BANCORP INC			10,152.000	135,224.64
BERKSHIRE BANCORP INC/NY			2,461.000	19,075.21
BERKSHIRE HATHAWAY INC			232,366.000	30,681,606.64
BERKSHIRE HILLS BANCORP INC			2,670.000	77,723.70
BERRY PLASTICS GROUP INC			130,837.000	4,733,682.66
BEST BUY CO INC			133,615.000	4,068,576.75
BETTER ENVIRONMENT CONCEPTS IN			42.000	0.42
BFC FINANCIAL CORP			820.000	2,755.20
BGC PARTNERS INC			25,734.000	252,450.54
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIG 5 SPORTING GOODS CORP			1,114.000	11,128.86
BIG LOTS INC			48,843.000	1,882,409.22
BIGLARI HOLDINGS INC			357.000	116,317.74

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BILL BARRETT CORP	7,120.000	27,981.60
		BIOANALYTICAL SYSTEMS INC	1,002.000	1,523.04
		BIOCRYSST PHARMACEUTICALS INC	9,803.000	101,166.96
		BIODEL INC	784.000	268.60
		BIODELIVERY SCIENCES INTERNATI	10,690.000	51,205.10
		BIOGEN INC	33,450.000	10,247,407.50
		BIOJECT MEDICAL TECHNOLOGIES I	3,893.000	233.58
		BIOLASE INC	4,186.000	3,520.84
		BIOPURE CORP	374.000	0.00
		BIOSCRIP INC	17,125.000	29,968.75
		BIOSPECIFICS TECHNOLOGIES CORP	5,409.000	232,424.73
		BIOTA PHARMACEUTICALS INC	1,127.000	2,186.38
		BIOTELEMETRY INC	7,072.000	82,600.96
		BIOTIME INC	2,853.000	11,697.30
		BIRKS GROUP INC	473.000	174.06
		BJ'S RESTAURANTS INC	4,681.000	203,483.07
		BKF CAPITAL GROUP INC	175.000	140.00
		BLACK BOX CORP	6,348.000	60,496.44
		BLACK DIAMOND INC	2,411.000	10,656.62
		BLACK HILLS CORP	7,379.000	342,606.97
		BLACKBAUD INC	7,164.000	471,821.04
		BLACKHAWK NETWORK HOLDINGS INC	8,979.000	396,961.59
		BLACKROCK EMERGING MARKETS SMALL CAP	1,145,761.350	12,399,130.29
		BLACKROCK INC	14,321.000	4,876,586.92
		BLACKROCK MSCI CANADA SMALL CAP	375,034.780	3,372,786.79
		BLACKROCK MSCI EAFE SMALL CAP	3,363,996.910	42,234,792.82
		BLACKSTONE MORTGAGE TRUST INC	65,262.000	1,746,411.12
		BLONDER TONGUE LABORATORIES IN	2,737.000	1,071.54
		BLOOMIN' BRANDS INC	13,150.000	222,103.50
		BLOUNT INTERNATIONAL INC	9,353.000	91,752.93
		BLUCORA INC	671.000	6,575.80
		BLUE NILE INC	2,331.000	86,550.03
		BLUE RIVER BANCSHARES INC	962.000	6.73
		BLUEPRINT MEDICINES CORP	2,100.000	55,314.00
		BMB MUNAI INC	7,468.000	48.54
		BMC INDS INC MINN COM	26,300.000	0.00
		BNC BANCORP	450.000	11,421.00
		BNCCORP INC	906.000	14,713.44
		BNP PARIBAS SA	74,900.000	4,249,634.93

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BNS HOLDING INC	94.000	14.10
		BOB EVANS FARMS INC/DE	3,476.000	135,042.60
		BOEING CO/THE	117,924.000	17,050,631.16
		BOFI HOLDING INC	8,700.000	183,135.00
		BOISE CASCADE CO	94,072.000	2,401,658.16
		BOMBAY CO	19,600.000	0.00
		BON-TON STORES INC/THE	2,049.000	4,302.90
		BONANZA CREEK ENERGY INC	4,489.000	23,657.03
		BONDED MTRS INC COM	200.000	0.00
		BONTEX INC	350.000	17.85
		BOOZ ALLEN HAMILTON HOLDING CO	46,700.000	1,440,695.00
		BORDERS GROUP INC	7,555.000	0.00
		BORGLWARNER INC	69,220.000	2,992,380.60
		BOSTON BEER CO INC/THE	2,064.000	416,742.24
		BOSTON PRIVATE FINANCIAL HOLDI	8,281.000	93,906.54
		BOSTON PROPERTIES INC	18,551.000	2,365,994.54
		BOSTON SCIENTIFIC CORP	434,242.000	8,007,422.48
		BOTTOMLINE TECHNOLOGIES DE INC	4,730.000	140,622.90
		BOULDER BRANDS INC	7,383.000	81,065.34
		BOVIE MEDICAL CORP	1,373.000	2,883.30
		BOWL AMERICA INC	4,617.000	64,638.00
		BOYD GAMING CORP	11,900.000	236,453.00
		BOYDS COLLECTION LTD COM	52,800.000	0.00
		BOYDS COLLECTION LTD/THE	833.000	0.08
		BP PLC	1,065,000.000	5,556,750.39
		BPO MANAGEMENT SERVICES INC	2,475.000	0.00
		BPOST SA	82,657.000	2,028,362.86
		BPZ RESOURCES INC	6,492.000	3.25
		BRADY CORP	8,496.000	195,238.08
		BRANDYWINE REALTY TRUST	29,474.000	402,614.84
		BREEZE-EASTERN CORP	1,661.000	32,555.60
		BRIDGE BANCORP INC	1,850.000	56,295.50
		BRIDGFORD FOODS CORP	3,720.000	31,768.80
		BRIGGS & STRATTON CORP	7,601.000	131,497.30
		BRIGHT HORIZONS FAMILY SOLUTIO	4,365.000	291,582.00
		BRIGHTSTAR INFORMATION TECHNOL	4,156.000	4.16
		BRINK'S CO/THE	9,765.000	281,817.90
		BRISTOL-MYERS SQUIBB CO	238,070.000	16,376,835.30
		BRISTOW GROUP INC	5,714.000	147,992.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		BRITISH AMERICAN TOBACCO PLC	165,439.000	9,195,226.84
		BROADCOM CORP	63,623.000	3,678,681.86
		BROADSOFT INC	4,183.000	147,910.88
		BROOKFIELD INFRASTRUCTURE PART	17,915.000	679,157.65
		BROOKFIELD RENEWABLE ENERGY PA	22,272.000	583,080.96
		BROOKLINE BANCORP INC	17,119.000	196,868.50
		BROOKS AUTOMATION INC	9,068.000	96,846.24
		BROWN-FORMAN CORP	11,526.000	1,144,301.28
		BRT REALTY TRUST	948.000	6,010.32
		BRUKER CORP	21,756.000	528,018.12
		BRYN MAWR BANK CORP	1,076.000	30,902.72
		BSML INC	1,459.000	0.00
		BSQUARE CORP	1,871.000	11,394.39
		BUCKEYE PARTNERS LP	97,285.000	6,416,918.60
		BUCKLE INC/THE	5,870.000	180,678.60
		BUFFALO WILD WINGS INC	3,239.000	517,106.35
		BUILDERS FIRSTSOURCE INC	4,652.000	51,544.16
		BUILDING MATLS HLDG CORP COM	12,400.000	0.00
		BUNGE LTD	21,400.000	1,461,192.00
		BURBERRY GROUP PLC	525,000.000	9,246,880.13
		BURLINGTON STORES INC	11,450.000	491,205.00
		BUTLER INTERNATIONAL INC	4,024.000	20.48
		C&J ENERGY SERVICES LTD	5,348.000	25,456.48
		CA INC	35,328.000	1,008,967.68
		CABLEVISION SYSTEMS CORP	25,240.000	805,156.00
		CABOT CORP	625.000	25,550.00
		CABOT OIL & GAS CORP	46,938.000	830,333.22
		CACHE INC	3,062.000	1.53
		CACI INTERNATIONAL INC	4,291.000	398,118.98
		CADIZ INC	250.000	1,315.00
		CADUS CORP	2,634.000	3,239.82
		CAGY INDUSTRIES INC	2,037.000	0.00
		CAI INTERNATIONAL INC	2,137.000	21,540.96
		CAL DIVE INTERNATIONAL INC	9,001.000	15.30
		CALAMOS ASSET MANAGEMENT INC	7,159.000	69,299.12
		CALAMP CORP	5,884.000	117,268.12
		CALATLANTIC GROUP INC	11,835.000	448,783.20
		CALBEE INC	206,600.000	8,827,664.83
		CALERES INC	13,310.000	356,974.20

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CALGON CARBON CORP	9,685.000	167,066.25
		CALIFORNIA COASTAL COMMUNITIES	3,300.000	0.00
		CALIFORNIA FIRST NATIONAL BANC	3,321.000	43,206.21
		CALIFORNIA WATER SERVICE GROUP	6,593.000	153,419.11
		CALIX INC	5,028.000	39,570.36
		CALLAWAY GOLF CO	14,337.000	135,054.54
		CALLIDUS SOFTWARE INC	3,638.000	67,557.66
		CALLON PETROLEUM CO	9,558.000	79,713.72
		CALMARE THERAPEUTICS INC	1,369.000	239.58
		CALTEX AUSTRALIA LTD	215,300.000	5,905,385.12
		CAMBEX CORP	5,237.000	31.42
		CAMBIUM LEARNING GROUP INC	1,926.000	9,341.10
		CAMBREX CORP	12,684.000	597,289.56
		CAMBRIDGE HEART INC	5,193.000	0.00
		CAMDEN NATIONAL CORP	2,077.000	91,574.93
		CAMERON INTERNATIONAL CORP	21,674.000	1,369,796.80
		CAMPBELL SOUP CO	28,268.000	1,485,483.40
		CANO PETROLEUM INC	3,018.000	0.00
		CANTEL MEDICAL CORP	6,580.000	408,881.20
		CANTERBURY PARK HOLDING CORP	862.000	8,835.50
		CAP GEMINI SA	175,310.000	16,301,600.06
		CAPELLA EDUCATION CO	1,725.000	79,729.50
		CAPITAL BANK FINANCIAL CORP	1,909.000	61,049.82
		CAPITAL CITY BANK GROUP INC	1,993.000	30,592.55
		CAPITAL ONE FINANCIAL CORP	60,339.000	4,355,269.02
		CAPITAL SENIOR LIVING CORP	4,485.000	93,557.10
		CAPITALAND MALL TRUST	241,951.000	329,161.83
		CAPITOL BANCORP LTD	1,356.000	3.77
		CAPITOL FEDERAL FINANCIAL INC	21,740.000	273,054.40
		CAPRICOR THERAPEUTICS INC	62.000	184.76
		CAPSTEAD MORTGAGE CORP	16,926.000	147,933.24
		CAPSTONE THERAPEUTICS CORP	6,299.000	818.87
		CAPSTONE TURBINE CORP	1,035.000	1,449.00
		CARBO CERAMICS INC	3,141.000	54,025.20
		CARDICA INC	1,665.000	258.08
		CARDINAL FINANCIAL CORP	3,199.000	72,777.25
		CARDINAL HEALTH INC	37,310.000	3,330,663.70
		CARDIOVASCULAR SYSTEMS INC	5,702.000	86,214.24
		CARDTRONICS INC	88,379.000	2,973,953.35

Asset Detail

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As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CARE CAPITAL PROPERTIES INC	7,062.000	215,885.34
		CAREER EDUCATION CORP	5,503.000	19,975.89
		CARETRUST REIT INC	82,480.000	903,156.00
		CARLSBERG A/S	72,003.000	6,419,668.32
		CARMAX INC	22,981.000	1,240,284.57
		CARMIKE CINEMAS INC	1,326.000	30,418.44
		CARNIVAL CORP	52,201.000	2,843,910.48
		CARNIVAL PLC	242,518.000	13,818,911.85
		CARPENTER TECHNOLOGY CORP	7,571.000	229,174.17
		CARRIAGE SERVICES INC	5,426.000	130,766.60
		CARRIZO OIL & GAS INC	7,375.000	218,152.50
		CARTESIAN INC	1,461.000	3,214.20
		CASCADE BANCORP	2,279.000	13,833.53
		CASCADE MICROTECH INC	564.000	9,165.00
		CASELLA WASTE SYSTEMS INC	4,786.000	28,620.28
		CASEY'S GENERAL STORES INC	7,474.000	900,243.30
		CASH AMERICA INTERNATIONAL INC	4,638.000	138,908.10
		CASH TECHNOLOGIES INC	787.000	1.37
		CASI PHARMACEUTICALS INC	501.000	480.96
		CASS INFORMATION SYSTEMS INC	2,557.000	131,583.22
		CATALENT INC	11,700.000	292,851.00
		CATALINA LIGHTING INC	910.000	2.18
		CATALYST BIOSCIENCES INC	684.000	2,140.92
		CATASYS INC	19.000	6.08
		CATERPILLAR INC	66,031.000	4,487,466.76
		CATHAY GENERAL BANCORP	10,216.000	320,067.28
		CATO CORP/THE	6,386.000	235,132.52
		CATSKILL LITIGATION TRUST	3,760.000	0.00
		CAVCO INDUSTRIES INC	1,441.000	120,049.71
		CAVIUM INC	9,143.000	600,786.53
		CBIZ INC	18,419.000	181,611.34
		CBL & ASSOCIATES PROPERTIES IN	18,829.000	232,914.73
		CBRE GROUP INC	229,701.000	7,943,060.58
		CBS CORP	91,486.000	4,311,735.18
		CDI CORP	2,904.000	19,631.04
		CEB INC	6,384.000	391,913.76
		CECO ENVIRONMENTAL CORP	1,458.000	11,197.44
		CEDAR REALTY TRUST INC	29,857.000	211,387.56
		CEL-SCI CORP	643.000	237.91

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CELADON GROUP INC	3,750.000	37,087.50
		CELANESE CORP	50,995.000	3,433,493.35
		CELGENE CORP	133,721.000	16,014,426.96
		CELLDEX THERAPEUTICS INC	2,567.000	40,250.56
		CELLULAR BIOMEDICINE GROUP INC	1,000.000	21,400.00
		CENTENE CORP	39,295.000	2,586,003.95
		CENTERPOINT ENERGY INC	86,130.000	1,581,346.80
		CENTERSTATE BANKS INC	4,215.000	65,964.75
		CENTRAL GARDEN & PET CO	7,421.000	100,675.20
		CENTRAL PACIFIC FINANCIAL CORP	408.000	8,984.16
		CENTRICA PLC	1,723,241.000	5,539,488.99
		CENTRUE FINANCIAL CORP	17.000	280.50
		CENTRUS ENERGY CORP	453.000	597.96
		CENTURY ALUMINUM CO	556.000	2,457.52
		CENTURY BANCORP INC/MA	538.000	23,381.48
		CENTURY CASINOS INC	297.000	2,310.66
		CENTURYLINK INC	62,262.000	1,566,511.92
		CENVEO INC	9,065.000	7,899.24
		CEPHEID	9,810.000	358,359.30
		CERBCO INC CL A	500.000	0.00
		CERNER CORP	34,530.000	2,077,670.10
		CERUS CORP	17,700.000	111,864.00
		CESCA THERAPEUTICS INC	2,442.000	444.69
		CEVA INC	1,633.000	38,146.88
		CF BLACKROCK ACWI EX-US SUPERFUND A	44,289,388.120	949,945,635.77
		CF INDUSTRIES HOLDINGS INC	26,433.000	1,078,730.73
		CF WTC CTF EMERGING MKT EQTY FD	12,865,121.710	102,414,087.88
		CH ROBINSON WORLDWIDE INC	16,289.000	1,010,243.78
		CHAMPION ENTERPRISES INC	21,400.000	0.00
		CHAMPION INDUSTRIES INC/WV	4,250.000	637.50
		CHANNELL COMMERCIAL CORP	3,181.000	9.84
		CHARLES & COLVARD LTD	1,139.000	1,275.68
		CHARLES RIVER LABORATORIES INT	6,446.000	518,193.94
		CHARLES SCHWAB CORP/THE	135,869.000	4,474,166.17
		CHART INDUSTRIES INC	7,350.000	132,006.00
		CHARTER COMMUNICATIONS INC DEL CL A	61,241.000	0.00
		CHARTER FINANCIAL CORP/MD	2,744.000	36,248.24
		CHASE CORP	1,782.000	72,580.86
		CHATHAM LODGING TRUST	7,289.000	149,278.72

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CHAZAK VALUE CORP COM	216.000	0.22
		CHECK POINT SOFTWARE TECHNOLOG	110,000.000	8,951,800.00
		CHECKPOINT SYSTEMS INC	7,620.000	47,777.40
		CHEESECAKE FACTORY INC/THE	7,698.000	354,954.78
		CHEMED CORP	4,085.000	611,933.00
		CHEMICAL FINANCIAL CORP	3,961.000	135,743.47
		CHEMOURS CO/THE	25,500.000	136,680.00
		CHEMTURA CORP	17,492.000	477,006.84
		CHEMTURA CORPORATION	1,269.000	0.00
		CHENNAI SUPER KINGS CRICKET LTD	425,652.000	215.09
		CHEROKEE INC	3,673.000	63,359.25
		CHESAPEAKE ENERGY CORP	58,693.000	264,118.50
		CHESAPEAKE LODGING TRUST	6,443.000	162,105.88
		CHESAPEAKE UTILITIES CORP	3,607.000	204,697.25
		CHESTER BANCORP INC	84.000	1,516.20
		CHEVRON CORP	218,514.000	19,657,519.44
		CHICAGO RIVET & MACHINE CO	235.000	5,480.20
		CHICO'S FAS INC	21,600.000	230,472.00
		CHIEF CONSOLIDATED MINING CO	1,300.000	0.00
		CHILDREN'S PLACE INC/THE	5,195.000	286,764.00
		CHIMERIX INC	2,887.000	25,838.65
		CHINA CGAME INC	1,663.000	33.26
		CHINA COMMUNICATIONS SERVICES	10,476,000.000	3,933,492.91
		CHINA MERCHANTS HOLDINGS PACIF	908,570.000	560,391.05
		CHINA SKY ONE MEDICAL INC	581.000	33.67
		CHIPOTLE MEXICAN GRILL INC	3,537.000	1,697,229.45
		CHRISTOPHER & BANKS CORP	4,430.000	7,309.50
		CHUBB CORP/THE	25,750.000	3,415,480.00
		CHURCHILL DOWNS INC	2,422.000	342,688.78
		CI FINANCIAL INC	325,000.000	7,159,311.79
		CIBER INC	7,875.000	27,641.25
		CIBL INC	22.000	0.00
		CIE FINANCIERE RICHEMONT SA	39,745.000	2,862,751.74
		CIENA CORP	16,810.000	347,798.90
		CIFC CORP	541.000	3,018.78
		CIGNA CORP	29,214.000	4,274,884.62
		CIM COMMERCIAL TRUST CORP	430.000	6,824.10
		CIMAREX ENERGY CO	10,724.000	958,511.12
		CIMPRESS NV	5,167.000	419,250.38

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CINCINNATI BELL INC	27,268.000	98,164.80
		CINCINNATI FINANCIAL CORP	16,724.000	989,559.08
		CINEMARK HOLDINGS INC	11,587.000	387,353.41
		CINTAS CORP	9,917.000	902,942.85
		CIPRICO INC	5,400.000	0.00
		CIRCLE ENTERTAINMENT INC	8,246.000	16.49
		CIRCOR INTERNATIONAL INC	2,531.000	106,681.65
		CIRCUIT CITY STORES INC	21,085.000	0.00
		CIRRUS LOGIC INC	102,952.000	3,040,172.56
		CISCO SYSTEMS INC	755,578.000	20,517,720.59
		CIT GROUP INC	82,100.000	3,259,370.00
		CITI TRENDS INC	3,834.000	81,472.50
		CITIGROUP INC	432,347.000	22,373,957.25
		CITIZENS & NORTHERN CORP	621.000	13,041.00
		CITIZENS INC/TX	4,796.000	35,634.28
		CITRIX SYSTEMS INC	54,846.000	4,149,099.90
		CITY BANK/LYNNWOOD WA	1,072.000	35.91
		CITY HOLDING CO	2,758.000	125,875.12
		CIVEO CORP	7,789.000	11,060.38
		CIVITAS SOLUTIONS INC	1,522.000	43,818.38
		CLARCOR INC	7,527.000	373,941.36
		CLAYTON WILLIAMS ENERGY INC	1,373.000	40,599.61
		CLEAN ENERGY FUELS CORP	12,718.000	45,784.80
		CLEARSTORY SYSTEMS INC	219.000	0.02
		CLEARWATER PAPER CORP	3,413.000	155,393.89
		CLECO CORP	11,791.000	615,608.11
		CLEVELAND BIOLABS INC	57.000	198.93
		CLIFTON BANCORP INC	2,303.000	33,025.02
		CLOROX CO/THE	14,640.000	1,856,791.20
		CLOSE BROTHERS GROUP PLC	1,874.000	36,929.12
		CLOUD PEAK ENERGY INC	7,570.000	15,745.60
		CLOVIS ONCOLOGY INC	2,441.000	85,435.00
		CLST HOLDINGS INC	3,920.000	137.59
		CLUBCORP HOLDINGS INC	5,000.000	91,350.00
		CME GROUP INC/IL	45,039.000	4,080,533.40
		CMS ENERGY CORP	31,423.000	1,133,741.84
		CNA FINANCIAL CORP	8,418.000	295,892.70
		CNO FINANCIAL GROUP INC	45,098.000	860,920.82
		COACH INC	31,474.000	1,030,144.02

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		COBIZ FINANCIAL INC	2,390.000	32,073.80
		COCA-COLA BOTTLING CO CONSOLID	1,483.000	270,662.33
		COCA-COLA CO/THE	443,896.000	19,069,772.16
		COCA-COLA ENTERPRISES INC	135,110.000	6,652,816.40
		COCHLEAR LTD	110,920.000	7,713,291.28
		CODEXIS INC	1,109.000	4,691.07
		CODORUS VALLEY BANCORP INC	2,015.000	40,985.10
		COEUR MINING INC	14,079.000	34,915.92
		COGENT COMMUNICATIONS HOLDINGS	12,151.000	421,518.19
		COGENTIX MEDICAL INC	416.000	536.64
		COGNEX CORP	13,481.000	455,253.37
		COGNIZANT TECHNOLOGY SOLUTIONS	68,961.000	4,139,039.22
		COHEN & STEERS INC	4,842.000	147,584.16
		COHERENT INC	3,860.000	251,324.60
		COHERUS BIOSCIENCES INC	2,302.000	52,853.92
		COHU INC	4,688.000	56,584.16
		COLDWATER CREEK INC	2,034.000	0.00
		COLGATE-PALMOLIVE CO	143,019.000	9,527,925.78
		COLLEGIUM PHARMACEUTICAL INC	1,900.000	52,250.00
		COLOMBO BANK	495.000	202.95
		COLONIAL BANGROUP INC/THE	63,000.000	0.00
		COLONY CAPITAL INC	33,768.000	657,800.64
		COLUMBIA BANKING SYSTEM INC	8,060.000	262,030.60
		COLUMBIA PIPELINE GROUP INC	44,129.000	882,580.00
		COLUMBIA PIPELINE PARTNERS LP	59,838.000	1,045,968.24
		COLUMBIA SPORTSWEAR CO	5,952.000	290,219.52
		COLUMBUS MCKINNON CORP/NY	3,783.000	71,498.70
		COMARCO INC	3,575.000	429.00
		COMBIMATRIX CORP	46.000	34.04
		COMCAST CORP	463,509.000	26,155,812.87
		COMDIAL CORP	222.000	0.00
		COMERICA INC	20,044.000	838,440.52
		COMFORT SYSTEMS USA INC	6,475.000	184,019.50
		COMMERCIAL INTERNATIONAL BANK	282,625.000	1,374,855.36
		COMMERCIAL METALS CO	18,135.000	248,268.15
		COMMUNICATIONS SALES & LEASING	8,571.000	160,191.99
		COMMUNICATIONS SYSTEMS INC	2,292.000	17,808.84
		COMMUNITY BANK SYSTEM INC	4,185.000	167,148.90
		COMMUNITY HEALTHCARE TRUST INC	26,609.000	490,403.87

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		COMMUNITY TRUST BANCORP INC	4,954.000	173,191.84
		COMMUNITY WEST BANCSHARES	1,090.000	7,575.50
		COMMUNITYONE BANCORP	107.000	1,441.29
		COMMVAULT SYSTEMS INC	6,977.000	274,544.95
		COMPASS DIVERSIFIED HOLDINGS	13,324.000	211,718.36
		COMPASS GROUP PLC	283,998.000	4,918,369.66
		COMPASS MINERALS INTERNATIONAL	9,315.000	701,140.05
		COMPUTER PROGRAMS & SYSTEMS IN	2,386.000	118,703.50
		COMPUTER SERVICES INC	2,152.000	86,295.20
		COMPUTER TASK GROUP INC	6,561.000	43,433.82
		COMPX INTERNATIONAL INC	1,221.000	13,919.40
		COMSCORE INC	12,514.000	514,951.10
		COMSTOCK RESOURCES INC	6,286.000	11,754.82
		COMTECH TELECOMMUNICATIONS COR	4,368.000	87,753.12
		COMTREX SYSTEMS CORP	367.000	550.50
		CONAGRA FOODS INC	132,537.000	5,587,759.92
		CONCERT PHARMACEUTICALS INC	2,378.000	45,110.66
		CONCURRENT COMPUTER CORP	1,364.000	6,751.80
		CONE MLS CORP N C	20,100.000	0.00
		CONMED CORP	53,046.000	2,336,676.30
		CONN'S INC	2,186.000	51,305.42
		CONNECTICUT WATER SERVICE INC	3,111.000	118,249.11
		CONNECTONE BANCORP INC	1,074.000	20,073.06
		CONCOPHILLIPS	140,021.000	6,537,580.49
		CONRAD INDUSTRIES INC	2,224.000	49,261.60
		CONSOL ENERGY INC	55,877.000	441,428.30
		CONSOLIDATED COMMUNICATIONS HO	13,339.000	279,452.05
		CONSOLIDATED EDISON INC	33,251.000	2,137,041.77
		CONSOLIDATED FREIGHTWAYS CORP	15,004.000	0.00
		CONSOLIDATED WATER CO LTD	4,366.000	53,439.84
		CONSOLIDATED-TOMOKA LAND CO	3,205.000	168,935.55
		CONSTANT CONTACT INC	3,311.000	96,813.64
		CONSTELLATION BRANDS INC	37,516.000	5,343,779.04
		CONSUMER PORTFOLIO SERVICES IN	4,856.000	25,202.64
		CONTACT ENERGY LTD	591,260.000	1,918,641.06
		CONTANGO OIL & GAS CO	3,143.000	20,146.63
		CONTINENTAL INFORMATION SYSTEM	1,312.000	0.00
		CONTINENTAL MATERIALS CORP	831.000	11,816.82
		CONVERGYS CORP	16,674.000	415,015.86

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		COOPER COS INC/THE	16,500.000	2,214,300.00
		COOPER TIRE & RUBBER CO	12,934.000	489,551.90
		CORCEPT THERAPEUTICS INC	1,268.000	6,314.64
		CORE-MARK HOLDING CO INC	200.000	16,388.00
		CORELOGIC INC/UNITED STATES	34,923.000	1,182,492.78
		CORESITE REALTY CORP	3,050.000	172,996.00
		CORINTHIAN COLLEGES INC	11,399.000	14.82
		CORNERSTONE ONDEMAND INC	6,016.000	207,732.48
		CORNING INC	163,372.000	2,986,440.16
		CORNWALL RESOURCES INC	100.000	0.10
		CORPBANCA SA	439,167,100.000	3,531,432.95
		CORPORATE OFFICE PROPERTIES TR	12,973.000	283,200.59
		CORTEX PHARMACEUTICALS INC	12,836.000	238.75
		CORUS BANKSHARES INC	10,586.000	0.00
		CORVEL CORP	7,307.000	320,923.44
		COSCO PACIFIC LTD	108,179.000	119,203.97
		COSINE COMMUNICATIONS INC	2,603.000	11,453.20
		COSTCO WHOLESALE CORP	64,756.000	10,458,094.00
		COUSINS PROPERTIES INC	26,926.000	253,912.18
		COVANTA HOLDING CORP	41,299.000	639,721.51
		COVENANT TRANSPORTATION GROUP	2,371.000	44,788.19
		COVISINT CORP	5,432.000	13,580.00
		COWEN GROUP INC	1,624.000	6,219.92
		CPI AEROSTRUCTURES INC	1,261.000	12,269.53
		CPI CORP	1,363.000	4.63
		CR BARD INC	24,279.000	4,599,413.76
		CRA INTERNATIONAL INC	4,612.000	86,013.80
		CRACKER BARREL OLD COUNTRY STO	4,505.000	571,369.15
		CRAFT BREW ALLIANCE INC	2,303.000	19,276.11
		CRAWFORD & CO	8,449.000	44,864.19
		CRAY INC	5,984.000	194,180.80
		CRAZY WOMAN CREEK BANCORP INC	437.000	4,807.00
		CREDIT SUISSE GROUP AG	572,407.000	12,403,104.72
		CREXENDO INC	1,782.000	1,978.02
		CRH PLC	113,250.000	3,284,726.78
		CROCS INC	11,385.000	116,582.40
		CROMBIE REAL ESTATE INVT TR UNIT	78,602.000	724,285.94
		CROSS COUNTRY HEALTHCARE INC	7,209.000	118,155.51
		CROSSROADS SYSTEMS INC	1,754.000	1,841.70

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CROWN CASTLE INTERNATIONAL COR	37,854.000	3,272,478.30
		CROWN CRAFTS INC	4,165.000	35,360.85
		CROWN HOLDINGS INC	78,955.000	4,003,018.50
		CROWN MEDIA HOLDINGS INC	9,654.000	54,158.94
		CRYOLIFE INC	3,652.000	39,368.56
		CSG SYSTEMS INTERNATIONAL INC	14,574.000	524,372.52
		CSL LTD	115,000.000	8,811,103.41
		CSP INC	1,105.000	7,668.70
		CSRA INC	15,617.000	468,510.00
		CSS INDUSTRIES INC	2,574.000	73,050.12
		CSX CORP	110,569.000	2,869,265.55
		CTI BIOPHARMA CORP	5.000	6.15
		CTI INDUSTRIES CORP	194.000	948.66
		CTS CORP	5,419.000	95,591.16
		CUBESMART	24,888.000	762,070.56
		CUBIC CORP	4,124.000	194,859.00
		CULP INC	3,445.000	87,744.15
		CUMMINS INC	18,628.000	1,639,450.28
		CUMULUS MEDIA INC	6,016.000	1,985.88
		CURIS INC	10,227.000	29,760.57
		CURTISS-WRIGHT CORP	7,175.000	491,487.50
		CUSTOMERS BANCORP INC	1,800.000	48,996.00
		CUTERA INC	4,192.000	53,615.68
		CV HOLDINGS INC/UNITED STATES	5,499.000	879.84
		CVB FINANCIAL CORP	17,205.000	291,108.60
		CVENT INC	1,400.000	48,874.00
		CVS HEALTH CORP	145,881.000	14,262,785.37
		CYBERCARE INC COM	5,500.000	0.00
		CYBEROPTICS CORP	2,077.000	15,889.05
		CYNOSURE INC	4,693.000	209,636.31
		CYPRESS SEMICONDUCTOR CORP	46,836.000	459,461.16
		CYRUSONE INC	7,909.000	296,192.05
		CYS INVESTMENTS INC	18,226.000	129,951.38
		CYTOKINETICS INC	4,773.000	49,925.58
		CYTORI THERAPEUTICS INC	1,225.000	227.85
		DAIMLER AG	67,800.000	5,713,855.44
		DAIWA HOUSE INDUSTRY CO LTD	365,300.000	10,637,564.56
		DAKTRONICS INC	8,231.000	71,774.32
		DAN RIV INC GA CL A	18,700.000	0.00

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		DANA HOLDING CORP	22,425.000	309,465.00
		DANAHER CORP	67,615.000	6,280,081.20
		DARDEN RESTAURANTS INC	54,879.000	3,492,499.56
		DARLING INGREDIENTS INC	18,714.000	196,871.28
		DASSAULT SYSTEMES	95,000.000	7,612,953.35
		DATA I/O CORP	4,212.000	10,614.24
		DATALINK CORP	2,206.000	15,000.80
		DATARAM CORP	435.000	287.10
		DATATEC SYS INC COM	25,900.000	0.00
		DATATRAK INTERNATIONAL INC	67.000	235.84
		DATAWATCH CORP	2,915.000	17,431.70
		DAVE & BUSTER'S ENTERTAINMENT	500.000	20,870.00
		DAVITA HEALTHCARE PARTNERS INC	18,904.000	1,317,797.84
		DAWSON GEOPHYSICAL CO	5,656.000	19,569.76
		DAXOR CORP	2,106.000	15,415.92
		DCP MIDSTREAM PARTNERS LP	47,831.000	1,179,990.77
		DCT INDUSTRIAL TRUST INC	12,884.000	481,475.08
		DEAN FOODS CO	16,228.000	278,310.20
		DECKERS OUTDOOR CORP	5,508.000	259,977.60
		DECORATOR INDUSTRIES INC	831.000	7.31
		DEERE & CO	35,356.000	2,696,602.12
		DELCATH SYSTEMS INC	186.000	91.21
		DELEK US HOLDINGS INC	9,897.000	243,466.20
		DELIA*S INC	3,437.000	2.75
		DELPHAX TECHNOLOGIES INC	7,074.000	2,122.20
		DELPHI AUTOMOTIVE PLC	175,225.000	15,022,039.25
		DELTA AIR LINES INC	155,094.000	7,861,714.86
		DELTA APPAREL INC	3,982.000	55,907.28
		DELTA NATURAL GAS CO INC	2,783.000	58,415.17
		DELTAGEN INC	13,680.000	82.08
		DELTIC TIMBER CORP	1,791.000	105,436.17
		DELUXE CORP	7,280.000	397,051.20
		DEMANDWARE INC	5,212.000	281,291.64
		DENBURY RESOURCES INC	42,400.000	85,648.00
		DENNY'S CORP	11,569.000	113,723.27
		DENTSPLY INTERNATIONAL INC	39,292.000	2,390,918.20
		DEPOMED INC	7,337.000	133,019.81
		DERMA SCIENCES INC	3,794.000	17,338.58
		DESTINATION MATERNITY CORP	3,392.000	29,578.24

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		DESTINATION XL GROUP INC	5,521.000	30,475.92
		DETERMINE INC	466.000	1,206.94
		DETREX CORP	990.000	24,750.00
		DEUTSCHE BANK AG	187,986.000	4,599,812.04
		DEUTSCHE BOERSE AG	82,000.000	7,249,944.47
		DEVON ENERGY CORP	115,534.000	3,697,088.00
		DEVRY EDUCATION GROUP INC	9,299.000	235,357.69
		DEX MEDIA INC	240.000	28.73
		DHI GROUP INC	19,620.000	179,915.40
		DHT HOLDINGS INC	1,263.000	10,217.67
		DIADEXUS INC	148.000	296.00
		DIAMOND FOODS INC	4,408.000	169,928.40
		DIAMOND HILL INVESTMENT GROUP	1,018.000	192,402.00
		DIAMOND OFFSHORE DRILLING INC	7,311.000	154,262.10
		DIAMOND RESORTS INTERNATIONAL	1,900.000	48,469.00
		DIAMONDROCK HOSPITALITY CO	33,053.000	318,961.45
		DICERNA PHARMACEUTICALS INC	3,201.000	37,995.87
		DIEBOLD INC	9,805.000	295,032.45
		DIGI INTERNATIONAL INC	5,914.000	67,301.32
		DIGIMARC CORP	2,459.000	89,778.09
		DIGITAL INFO SECURITY CO	709.000	0.85
		DIGITAL REALTY TRUST INC	11,579.000	875,603.98
		DIGITAL VIDEO SYSTEMS INC	319.000	0.00
		DIGITALGLOBE INC	12,231.000	191,537.46
		DIME COMMUNITY BANCSHARES INC	7,168.000	125,368.32
		DINEEQUITY INC	2,836.000	240,124.12
		DIODES INC	5,150.000	118,347.00
		DIPLOMAT PHARMACY INC	5,438.000	186,088.36
		DIRECT LINE INSURANCE GROUP PL	639,000.000	3,837,925.06
		DISCOVER FINANCIAL SERVICES	48,481.000	2,599,551.22
		DISCOVERY COMMUNICATIONS INC	46,212.000	1,190,222.40
		DISCOVERY LABORATORIES INC	361.000	77.22
		DIVERSICARE HEALTHCARE SERVICE	2,393.000	19,502.95
		DIVINE INC	6,229.000	0.00
		DIXIE GROUP INC/THE	1,616.000	8,451.68
		DOLL TECHNOLOGY GROUP INC	1.000	0.00
		DOLLAR GENERAL CORP	32,995.000	2,371,350.65
		DOLLAR TREE INC	26,628.000	2,056,214.16
		DOLLARAMA INC	137,000.000	7,884,083.22

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		DOMINION RESOURCES INC/VA	107,756.000	7,288,615.84
		DOMTAR CORP	11,400.000	421,230.00
		DON QUIJOTE HOLDINGS CO LTD	252,300.000	8,966,145.23
		DONEGAL GROUP INC	7,738.000	111,913.21
		DORAL FINANCIAL CORP	243.000	26.13
		DORMAN PRODUCTS INC	8,151.000	386,927.97
		DOVER CORP	17,574.000	1,077,461.94
		DOVER DOWNS GAMING & ENTERTAIN	4,949.000	4,806.47
		DOVER MOTORSPORTS INC	7,550.000	17,591.50
		DOW CHEMICAL CO/THE	228,161.000	11,745,728.28
		DR HORTON INC	37,215.000	1,191,996.45
		DR PEPPER SNAPPLE GROUP INC	50,822.000	4,736,610.40
		DREAMWORKS ANIMATION SKG INC	8,478.000	218,478.06
		DREW INDUSTRIES INC	3,322.000	202,276.58
		DRI CORP	787.000	0.48
		DRIL-QUIP INC	3,200.000	189,536.00
		DRIVER HARRIS CO COM PAR \$0.83 1/3	100.000	0.00
		DSP GROUP INC	3,239.000	30,576.16
		DSV A/S	195,000.000	7,712,233.24
		DSW INC	11,100.000	264,846.00
		DTE ENERGY CO	100,424.000	8,053,000.56
		DTS INC/CA	2,733.000	61,711.14
		DUALSTAR TECHNOLOGIES CORP	3,937.000	7.87
		DUCOMMUN INC	2,567.000	41,636.74
		DUET GROUP	1,194,836.000	1,982,010.68
		DUKE ENERGY CORP	78,064.000	5,572,988.96
		DUN & BRADSTREET CORP/THE	4,097.000	425,801.21
		DUPONT FABROS TECHNOLOGY INC	157,545.000	5,008,355.55
		DURECT CORP	8,621.000	19,052.41
		DYAX CORP	21,687.000	815,864.94
		DYCOM INDUSTRIES INC	5,145.000	359,944.20
		DYNACQ HEALTHCARE INC	6,288.000	515.68
		DYNAMIC MATERIALS CORP	2,137.000	14,937.63
		DYNAVAX TECHNOLOGIES CORP	3,562.000	86,057.92
		DYNEGY INC	16,699.000	223,766.60
		DYNEX CAPITAL INC	10,356.000	65,760.60
		E*TRADE FINANCIAL CORP	311,313.000	9,227,317.32
		EACO CORP	16.000	88.16
		EAGLE BANCORP INC	4,200.000	211,974.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		EAGLE BULK SHIPPING INC	7.000	24.64
		EAGLE BULK SHIPPING INC WT EXP 10/15/2021	103.000	9.79
		EAGLE PHARMACEUTICALS INC/DE	1,000.000	88,670.00
		EARTHCARE CO COM	12,400.000	0.00
		EARTHLINK HOLDINGS CORP	21,820.000	162,122.60
		EARTHSHELL CORP COM NEW	1,800.000	0.00
		EASTERLY GOVERNMENT PROPERTIES	56,782.000	975,514.76
		EASTERN CO/THE	935.000	17,531.25
		EASTERN VIRGINIA BANKSHARES IN	106.000	761.08
		EASTGROUP PROPERTIES INC	4,777.000	265,648.97
		EASTMAN CHEMICAL CO	45,913.000	3,099,586.63
		EASTMAN KODAK CO	1,380.000	17,305.20
		EASYJET PLC	155,500.000	3,987,931.23
		EATON CORP PLC	52,486.000	2,731,371.44
		EBAY INC	133,973.000	3,681,578.04
		EBIX INC	5,637.000	184,837.23
		EBT INTL INC COM NEW	69.000	0.00
		ECHELON CORP	902.000	5,087.28
		ECOLAB INC	30,142.000	3,447,641.96
		ECOLOGY AND ENVIRONMENT INC	332.000	3,396.36
		EDCI HOLDINGS INC	1,189.000	505.33
		EDGEWATER TECHNOLOGY INC	7,939.000	63,591.39
		EDISON INTERNATIONAL	36,950.000	2,187,809.50
		EDUCATION HOLDINGS 1 INC	4,413.000	0.00
		EDUCATION REALTY TRUST INC	6,770.000	256,447.60
		EDUCATIONAL DEVELOPMENT CORP	1,007.000	11,147.49
		EDWARDS LIFESCIENCES CORP	24,463.000	1,932,087.74
		EGAIN CORP	1,880.000	8,065.20
		EHEALTH INC	4,450.000	44,411.00
		EI DU PONT DE NEMOURS & CO	99,393.000	6,619,573.80
		EL PASO ELECTRIC CO	9,884.000	380,534.00
		ELDORADO RESORTS INC	3,259.000	35,849.00
		ELECTRICITE DE FRANCE SA	45,270.000	667,575.08
		ELECTRO RENT CORP	4,045.000	37,214.00
		ELECTRO SCIENTIFIC INDUSTRIES	3,680.000	19,099.20
		ELECTRO-SENSORS INC	224.000	801.92
		ELECTRONIC ARTS INC	35,248.000	2,422,242.56
		ELECTRONIC TELE-COMMUNICATIONS	1,662.000	33.41
		ELECTRONICS FOR IMAGING INC	6,723.000	314,233.02

Asset Detail

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
ELI LILLY & CO		110,687.000	9,326,486.62
ELIZABETH ARDEN INC		2,936.000	29,066.40
ELLIE MAE INC		3,793.000	228,452.39
ELLINGTON RESIDENTIAL MORTGAGE		2,910.000	35,938.50
ELXSI CORP		3,025.000	52,181.25
EMAGIN CORP		6,943.000	9,581.34
EMAK WORLDWIDE INC		1,137.000	0.00
EMC CORP/MA		219,884.000	5,646,621.12
EMC INSURANCE GROUP INC		3,132.000	79,239.60
EMCOR GROUP INC		9,768.000	469,254.72
EMCORE CORP		1,466.000	8,986.58
EMERGENT BIOSOLUTIONS INC		9,269.000	370,852.69
EMERSON ELECTRIC CO		112,969.000	5,403,307.27
EMERSON RADIO CORP		6,016.000	5,955.24
EMISPHERE TECHNOLOGIES INC		6,412.000	4,302.45
EMPIRE CO LTD CL A NON-VTG		230,100.000	4,263,749.19
EMPIRE DISTRICT ELECTRIC CO/TH		6,687.000	187,704.09
EMPIRE RESORTS INC		37.600	676.80
EMPIRE RESOURCES INC		617.000	2,147.16
EMPIRE STATE REALTY TRUST INC		7,607.000	137,458.49
EMPLOYERS HOLDINGS INC		6,937.000	189,380.10
ENAGAS SA		48,807.000	1,378,495.15
ENANTA PHARMACEUTICALS INC		1,273.000	42,034.46
ENBRIDGE ENERGY MANAGEMENT LLC		287.000	6,408.71
ENBRIDGE ENERGY PARTNERS LP		142,967.000	3,298,248.69
ENBRIDGE INCOME FD HLDGS INC		53,841.000	1,086,432.39
ENCANA CORPORATION		348,417.000	1,763,279.47
ENCORE CAPITAL GROUP INC		3,849.000	111,928.92
ENCORE WIRE CORP		4,921.000	182,519.89
ENDEAVOUR INTERNATIONAL CORP		8,833.000	17.66
ENDESA SA		41,996.000	845,115.23
ENDO INTERNATIONAL PLC		23,608.000	1,445,281.76
ENDOCYTE INC		3,901.000	15,643.01
ENDOLOGIX INC		11,974.000	118,542.60
ENDURANCE INTERNATIONAL GROUP		9,950.000	108,753.50
ENDURANCE SPECIALTY HOLDINGS L		44,665.000	2,858,113.35
ENER1 INC		8,865.000	0.00
ENERGEN CORP		81,530.000	3,341,914.70
ENERGY CONVERSION DEVICES INC		3,568.000	0.00

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ENERGY FOCUS INC			109.000	1,493.30
ENERGY RECOVERY INC			7,252.000	51,271.64
ENERGY TRANSFER EQUITY LP			301,755.000	4,146,113.70
ENERGY XXI LTD			13,334.000	13,467.34
ENERNOC INC			3,959.000	15,242.15
ENERSYS			9,020.000	504,488.60
ENGIE SA			40,652.000	720,916.37
ENGLOBAL CORP			4,822.000	4,677.34
ENHERENT CORP			9,218.000	3.69
ENLINK MIDSTREAM LLC			37,956.000	572,756.04
ENNIS INC			4,606.000	88,665.50
ENOVA INTERNATIONAL INC			4,243.000	28,046.23
ENPRO INDUSTRIES INC			2,964.000	129,941.76
ENSCO PLC			26,711.000	411,082.29
ENSIGN GROUP INC/THE			6,770.000	153,205.10
ENSTAR GROUP LTD			1,490.000	223,559.60
ENTEGRIS INC			29,290.000	388,678.30
ENTELLUS MEDICAL INC			1,200.000	20,232.00
ENTERCOM COMMUNICATIONS CORP			4,985.000	55,981.55
ENERGY CORP			20,231.000	1,382,991.16
ENTERPRISE BANCORP INC/MA			538.000	12,293.30
ENTERPRISE FINANCIAL SERVICES			501.000	14,203.35
ENTERPRISE PRODUCTS PARTNERS L			441,478.000	11,293,007.24
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			9,591.000	73,946.61
ENTRPRIZE CORP			962.000	724.39
ENVESTNET INC			5,184.000	154,742.40
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	2,108.93
ENVIT CAPITAL GROUP INC			290.000	0.03
ENZO BIOCHEM INC			5,053.000	22,738.50
ENZON PHARMACEUTICALS INC			10,765.000	7,347.12
EOG RESOURCES INC			86,042.000	6,090,913.18
EPAM SYSTEMS INC			5,446.000	428,164.52
EPIQ SYSTEMS INC			7,653.000	100,024.71
EPIRUS BIOPHARMACEUTICALS INC			80.000	247.20
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPIZYME INC			5,761.000	92,291.22
EPL TECHNOLOGIES INC			19,700.000	0.00

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EPLUS INC			3,506.000	326,969.56
EPR PROPERTIES			54,846.000	3,205,748.70
EQT CORP			54,499.000	2,841,032.87
EQT GP HOLDINGS LP			18,884.000	392,031.84
EQT MIDSTREAM PARTNERS LP			57,474.000	4,336,988.04
EQUIFAX INC			13,437.000	1,496,478.69
EQUIFIN INC			394.000	1.97
EQUINIX INC			7,028.000	2,125,267.20
EQUITY COMMONWEALTH			11,400.000	316,122.00
EQUITY ONE INC			12,535.000	340,325.25
EQUITY RESIDENTIAL			60,011.000	4,896,297.49
ERA GROUP INC			2,425.000	27,038.75
ERBA DIAGNOSTICS INC			3,427.000	4,763.53
EROOMSYSTEM TECHNOLOGIES INC			3,225.000	164.48
ERSTE GROUP BANK AG			412,440.000	12,952,650.57
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			2,400.000	31,800.00
ESCALERA RESOURCES CO			9,249.000	31.45
ESCO TECHNOLOGIES INC			4,933.000	178,278.62
ESCROW AMBASSADORS GROUP INC			6,341.000	0.00
ESCROW CDC LIQUIDATING TRUST			331.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESPEY MANUFACTURING & ELECTRON			355.000	9,237.10
ESSENDANT INC			11,513.000	374,287.63
ESSENT GROUP LTD			6,036.000	132,128.04
ESSEX PROPERTY TRUST INC			7,489.000	1,792,941.49
ESTEE LAUDER COS INC/THE			25,243.000	2,222,898.58
ESTERLINE TECHNOLOGIES CORP			4,864.000	393,984.00
ETHAN ALLEN INTERIORS INC			3,004.000	83,571.28
EUROBANCSHARES INC			3,146.000	0.00
EUROCOMMERCIAL PROPERTIES NV			27,464.000	1,187,249.73
EURONET WORLDWIDE INC			7,533.000	545,615.19
EUOPRIS ASA			338,648.000	1,645,157.40
EVANS & SUTHERLAND COMPUTER CO			4,156.000	3,740.40
EVERBANK FINANCIAL CORP			13,590.000	217,168.20
EVERCEL INC			2,662.000	2,981.44
EVERCORE PARTNERS INC			4,831.000	261,212.17
EVERGREEN ENERGY INC			1,552.000	1.86

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		EVERGREEN SOLAR INC	8,573.000	0.00
		EVERI HOLDINGS INC	15,240.000	66,903.60
		EVERSOURCE ENERGY	35,972.000	1,837,090.04
		EVERTEC INC	7,150.000	119,691.00
		EVINE LIVE INC	4,392.000	7,817.76
		EVOLUTION PETROLEUM CORP	1,055.000	5,074.55
		EVOLVING SYSTEMS INC	9,031.000	49,670.50
		EW SCRIPPS CO/THE	7,775.000	147,725.00
		EXACT SCIENCES CORP	14,343.000	132,385.89
		EXACTECH INC	4,708.000	85,450.20
		EXAMWORKS GROUP INC	5,183.000	137,867.80
		EXAR CORP	20,336.000	124,659.68
		EXELIXIS INC	19,833.000	111,858.12
		EXELON CORP	377,963.000	10,496,032.51
		EXLSERVICE HOLDINGS INC	5,004.000	224,829.72
		EXPEDIA INC	15,339.725	1,906,727.82
		EXPEDITORS INTERNATIONAL OF WA	21,141.000	953,459.10
		EXPERIAN PLC	531,579.000	9,409,766.40
		EXPONENT INC	10,334.000	516,183.30
		EXPRESS INC	13,914.000	240,433.92
		EXPRESS SCRIPTS HOLDING CO	114,796.000	10,034,318.36
		EXTENDED STAY AMERICA INC	46,220.000	734,898.00
		EXTERRAN CORP	4,284.000	68,758.20
		EXTREME NETWORKS INC	13,886.000	56,654.88
		EXXON MOBIL CORP	485,990.000	37,882,920.50
		EZCORP INC	6,241.000	31,142.59
		EZENIA! INC	5,456.000	327.36
		F5 NETWORKS INC	7,982.000	773,934.72
		FAB INDS INC COM	4,400.000	0.00
		FABRINET	2,200.000	52,404.00
		FACEBOOK INC	305,533.000	31,977,083.78
		FACTORY 2-U STORES INC	5,731.000	16.05
		FAIR ISAAC CORP	7,458.000	702,394.44
		FAIRCHILD SEMICONDUCTOR INTERN	19,170.000	397,010.70
		FAIRPOINT COMMUNICATIONS INC	34,126.000	24,522.82
		FALCON PRODS INC	7,000.000	0.00
		FALCONSTOR SOFTWARE INC	7,036.000	13,227.68
		FAMOUS DAVE'S OF AMERICA INC	2,559.000	17,759.46
		FARMER BROTHERS CO	2,498.000	80,610.46

Asset Detail

Acct Base Currency Code : USD

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FARMERS CAPITAL BANK CORP	2,686.000	72,817.46
		FARO TECHNOLOGIES INC	2,781.000	82,095.12
		FASTENAL CO	55,910.000	2,282,246.20
		FBL FINANCIAL GROUP INC	4,689.000	298,407.96
		FBR & CO	2,659.000	52,914.10
		FCB FINANCIAL HOLDINGS INC	4,000.000	143,160.00
		FEDDERS CORP COM NEW	23,100.000	0.00
		FEDERAL AGRICULTURAL MORTGAGE	264.000	8,334.48
		FEDERAL MOGUL CORP COM	2,400.000	0.00
		FEDERAL SCREW WORKS	815.000	4,890.00
		FEDERAL SIGNAL CORP	12,329.000	195,414.65
		FEDERATED NATIONAL HOLDING CO	1,141.000	33,727.96
		FEDEX CORP	29,783.000	4,437,369.17
		FEI CO	7,276.000	580,552.04
		FELCOR LODGING TRUST INC	19,605.000	143,116.50
		FERRO CORP	13,285.000	147,729.20
		FERROGLOBE PLC	10,771.000	115,788.25
		FFD FINANCIAL CORP	676.000	18,590.00
		FIBERCORE INC	7,424.000	4.45
		FIBERMARK INC COM	6,800.000	0.00
		FIDELITY & GUARANTY LIFE	1,400.000	35,518.00
		FIDELITY NATIONAL INFORMATION	31,463.000	1,906,657.80
		FIDELITY SOUTHERN CORP	2,915.000	65,033.65
		FIFTH THIRD BANCORP	90,085.000	1,810,708.50
		FINANCIAL ENGINES INC	6,278.000	211,380.26
		FINANCIAL INSTITUTIONS INC	840.000	23,520.00
		FINISAR CORP	15,166.000	220,513.64
		FINISH LINE INC/THE	8,132.000	147,026.56
		FINLAY ENTERPRISES INC COM NEW	4,800.000	0.00
		FINOVA GROUP INC COM	50,900.000	0.00
		FIRST ACCEPTANCE CORP	6,609.000	15,729.42
		FIRST AMERICAN FINANCIAL CORP	14,029.000	503,641.10
		FIRST BANCORP INC/ME	2,482.000	50,806.54
		FIRST BANCORP/PUERTO RICO	737.000	2,395.25
		FIRST BANCORP/SOUTHERN PINES N	2,671.000	50,054.54
		FIRST BUSEY CORP	1,470.000	30,326.10
		FIRST BUSINESS FINANCIAL SERVI	1,306.000	32,663.06
		FIRST CASH FINANCIAL SERVICES	4,725.000	176,856.75
		FIRST CITIZENS BANCSHARES INC/	1,853.000	478,389.01

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FIRST COMMONWEALTH FINANCIAL C	17,071.000	154,833.97
		FIRST COMMUNITY BANCSHARES INC	575.000	10,712.25
		FIRST DEFIANCE FINANCIAL CORP	4,489.000	169,594.42
		FIRST FINANCIAL BANCORP	12,811.000	231,494.77
		FIRST FINANCIAL BANKSHARES INC	12,527.000	377,939.59
		FIRST FINANCIAL CORP/IN	3,401.000	115,531.97
		FIRST HORIZON NATIONAL CORP	16.932	245.85
		FIRST HUMANICS G/O IL	5,000.000	0.00
		FIRST INDUSTRIAL REALTY TRUST	16,648.000	368,420.24
		FIRST MARBLEHEAD CORP/THE	335.000	1,410.35
		FIRST MARINER BANCORP	4,813.000	72.20
		FIRST MERCHANTS CORP	7,302.000	185,616.84
		FIRST MIDWEST BANCORP INC/IL	15,526.000	286,144.18
		FIRST NBC BANK HOLDING CO	1,250.000	46,737.50
		FIRST OF LONG ISLAND CORP/THE	3,933.000	117,990.00
		FIRST PLACE FINANCIAL CORP/OH	5,949.000	0.44
		FIRST POTOMAC REALTY TRUST	9,005.000	102,657.00
		FIRST SOLAR INC	8,584.000	566,458.16
		FIRST SOUTH BANCORP INC/WASHIN	711.000	6,086.16
		FIRST STATE BANCORPORATION/NM	2,669.000	3.21
		FIRST UNITED CORP	1,655.000	19,198.00
		FIRST VIRTUAL COMMUNICATIONS INC COM NEW	2,780.000	0.00
		FIRSTENERGY CORP	47,977.000	1,522,310.21
		FIRSTMERIT CORP	24,260.000	452,449.00
		FISCHER IMAGING CORP	5,800.000	0.00
		FISERV INC	25,919.000	2,370,551.74
		FIVE BELOW INC	8,291.000	266,141.10
		FIVE OAKS INVESTMENT CORP	4,092.000	22,342.32
		FIVE PRIME THERAPEUTICS INC	2,550.000	105,825.00
		FIVE STAR QUALITY CARE INC	3,942.000	12,535.56
		FLAGSTAR BANCORP INC	103.000	2,380.33
		FLANIGAN'S ENTERPRISES INC	107.000	2,300.50
		FLEETMatics GROUP PLC	2,251.000	114,328.29
		FLEETWOOD ENTERPRISES INC COM	17,000.000	0.00
		FLEXION THERAPEUTICS INC	1,300.000	25,051.00
		FLEXSTEEL INDUSTRIES INC	657.000	29,026.26
		FLIR SYSTEMS INC	15,666.000	439,744.62
		FLOTEK INDUSTRIES INC	7,702.000	88,110.88
		FLOUR CITY INTL INC COM NEW	7,300.000	7.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FLAWSERVE CORP	14,842.000	624,551.36
		FLUIDIGM CORP	9,899.000	107,008.19
		FLUOR CORP	16,060.000	758,353.20
		FLUSHING FINANCIAL CORP	3,348.000	72,450.72
		FLYI INC COM	29,300.000	0.00
		FMC CORP	52,704.000	2,062,307.52
		FMC TECHNOLOGIES INC	25,855.000	750,053.55
		FNB CORP/PA	30,855.000	411,605.70
		FOAMEX INTL INC COM NEW	9,459.000	0.00
		FOCUS ENHANCEMENTS INC	19,974.000	0.00
		FOOTBALL EQUITIES INC	5,500.000	0.55
		FOOTSTAR INC	18,000.000	0.00
		FORD MOTOR CO	469,158.000	6,610,436.22
		FORESTAR GROUP INC	4,482.000	49,033.08
		FORMFACTOR INC	6,813.000	61,317.00
		FORRESTER RESEARCH INC	3,231.000	92,018.88
		FORTINET INC	44,580.000	1,389,558.60
		FORUM ENERGY TECHNOLOGIES INC	8,436.000	105,112.56
		FORWARD AIR CORP	4,409.000	189,631.09
		FOSSIL GROUP INC	11,093.000	405,560.08
		FOUNTAIN PWR BOAT INDS INC COM NEW	3,800.000	0.00
		FOUR CORNERS PROPERTY TRUST IN	11,600.000	280,256.00
		FRANCESCA'S HOLDINGS CORP	5,572.000	97,008.52
		FRANKFORT TOWER INDUSTRIES INC COM ESCROW	61,300.000	0.00
		FRANKLIN COVEY CO	6,978.000	116,811.72
		FRANKLIN ELECTRIC CO INC	7,387.000	199,670.61
		FRANKLIN FINANCIAL NETWORK INC	1,250.000	39,087.50
		FRANKLIN RESOURCES INC	42,975.000	1,582,339.50
		FRANKLIN STREET PROPERTIES COR	11,762.000	121,736.70
		FRASERS CENTREPOINT TRUST	1,501,713.000	1,953,026.11
		FRED'S INC	4,429.000	72,502.73
		FREEPORT-MCMORAN INC	243,377.000	1,647,662.29
		FREIGHTCAR AMERICA INC	836.000	16,243.48
		FREQUENCY ELECTRONICS INC	3,548.000	37,679.76
		FRESENIUS MEDICAL CARE AG & CO	174,500.000	14,734,448.28
		FRESENIUS SE & CO KGAA	41,225.000	2,954,315.88
		FRESH CHOICE INC	6,600.000	0.00
		FRESH MARKET INC/THE	4,766.000	111,619.72
		FRIEDMAN INDUSTRIES INC	3,017.000	16,653.84

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FRIEDMANS INC CL A	10,900.000	0.00
		FRONTIER COMMUNICATIONS CORP	132,487.000	618,714.29
		FRONTIER FINANCIAL CORP	607.000	16.33
		FRONTIER INS GROUP INC NEW	46,400.000	0.00
		FRONTLINE CAP GROUP COM	30,400.000	0.00
		FRP HOLDINGS INC	3,843.000	130,431.42
		FTD COS INC	2,823.000	73,877.91
		FTI CONSULTING INC	5,705.000	197,735.30
		FUBON FINANCIAL HOLDING CO LTD	2,554,000.000	3,498,949.72
		FUEL SYSTEMS SOLUTIONS INC	5,534.000	27,061.26
		FUEL TECH INC	2,912.000	5,503.68
		FUELCELL ENERGY INC	566.750	2,811.08
		FULTON FINANCIAL CORP	26,946.000	350,567.46
		FUQI INTERNATIONAL INC	2,793.000	0.00
		FURIEX PHARMACEUTICALS INC CONTRA	2,468.000	0.00
		FURMANITE CORP	17,014.000	113,313.24
		FUTUREFUEL CORP	2,728.000	36,828.00
		FVNB CORP COM	3,600.000	0.00
		G&K SERVICES INC	3,621.000	227,760.90
		G-III APPAREL GROUP LTD	5,878.000	260,160.28
		GA EXPRESS INC	1,881.000	0.19
		GABS 114A AELTUS CBO	8,180.000	851.20
		GAIAM INC	1,286.000	8,024.64
		GAINSCO INC	435.000	5,698.50
		GALENA BIOPHARMA INC	306.000	449.82
		GAM HOLDING AG	142,442.000	2,376,404.99
		GAMCO INVESTORS INC	3,055.000	94,827.20
		GAMESTOP CORP	11,963.000	335,442.52
		GAMETECH INTERNATIONAL INC	4,418.000	20.59
		GAMING PARTNERS INTERNATIONAL	224.000	1,989.12
		GAP INC/THE	25,980.000	641,706.00
		GARGOYLES INC	187.000	0.00
		GARMIN LTD	13,384.000	497,483.28
		GAS NATURAL INC	2,697.000	20,092.65
		GASTAR EXPLORATION INC	3,378.000	4,425.18
		GEA GROUP AG	159,000.000	6,459,791.58
		GENERAC HOLDINGS INC	9,417.000	280,344.09
		GENERAL BEARING CORP ESCROW	2,162.000	0.00
		GENERAL CABLE CORP	7,538.000	101,235.34

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GENERAL COMMUNICATION INC	8,184.000	161,879.52
		GENERAL DATACOMM INDUSTRIES IN	1,255.000	37.65
		GENERAL DYNAMICS CORP	37,951.000	5,212,949.36
		GENERAL ELECTRIC CO	1,184,248.000	36,889,325.20
		GENERAL GROWTH PROPERTIES INC	66,036.000	1,796,839.56
		GENERAL MILLS INC	114,084.000	6,578,083.44
		GENERAL MOLY INC	5,187.000	1,037.40
		GENERAL MOTORS CO	203,302.000	6,914,301.02
		GENERAL STEEL HOLDINGS INC	1,145.000	1,522.85
		GENESCO INC	3,551.000	201,803.33
		GENESIS ENERGY LP	50,566.000	1,857,794.84
		GENESIS HEALTHCARE INC	3,485.000	12,092.95
		GENESIS WORLDWIDE INC	6,900.000	0.00
		GENIE ENERGY LTD	2,200.000	24,530.00
		GENMARK DIAGNOSTICS INC	4,219.000	32,739.44
		GENOMIC HEALTH INC	6,269.000	220,668.80
		GENTHERM INC	6,045.000	286,533.00
		GENUINE PARTS CO	17,098.000	1,468,547.22
		GENVEC INC	660.000	1,214.40
		GEO GROUP INC/THE	42,786.000	1,236,943.26
		GEOGLOBAL RESOURCES INC	2,056.000	34.75
		GEOMET INC	8,674.000	148.33
		GEOPETRO RESOURCES CO	1,269.000	12.69
		GEOSPACE TECHNOLOGIES CORP	2,901.000	40,817.07
		GERBER SCIENTIFIC INC COM ESCROW	6,368.000	47.68
		GERMAN AMERICAN BANCORP INC	866.000	28,855.12
		GERON CORP	9,065.000	43,874.60
		GETTY REALTY CORP	5,458.000	93,604.70
		GFI GROUP INC	13,726.000	83,728.60
		GIBRALTAR INDUSTRIES INC	3,680.000	93,619.20
		GIGA-TRONICS INC	1,580.000	2,496.40
		GIGAMON INC	1,900.000	50,483.00
		GILEAD SCIENCES INC	203,944.000	20,637,093.36
		GLACIER BANCORP INC	11,534.000	305,997.02
		GLACIER WATER SERVICES INC	366.000	4,758.00
		GLADSTONE COMMERCIAL CORP	4,773.000	69,638.07
		GLAXOSMITHKLINE PLC	160,377.000	3,245,492.74
		GLEACHER & CO INC	482.000	1,595.42
		GLOBAL INDEMNITY PLC	965.000	28,004.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GLOBAL PAYMENTS INC	58,690.000	3,786,091.90
		GLOBAL SOURCES LTD	2,603.000	20,303.40
		GLOBAL TECHNOLOGIES LTD	4,068.000	0.41
		GLOBALSTAR INC	52,902.000	76,178.88
		GLOBANT SA	1,400.000	52,514.00
		GLOBUS MEDICAL INC	184,771.000	5,140,329.22
		GLOWPOINT INC	1,539.000	771.04
		GN STORE NORD A/S	480,000.000	8,754,840.01
		GODADDY INC	1,500.000	48,090.00
		GOLAR LNG LTD	12,212.000	192,827.48
		GOLDEN ENTERPRISES INC	10,480.000	50,408.80
		GOLDEN OCEAN GROUP LTD	2,706.000	2,895.42
		GOLDFIELD CORP/THE	2,686.000	4,163.30
		GOLDMAN SACHS GROUP INC/THE	44,988.000	8,108,187.24
		GOODRICH PETROLEUM CORP	2,952.000	785.23
		GOODYEAR TIRE & RUBBER CO/THE	30,497.000	996,336.99
		GORMAN-RUPP CO/THE	7,202.000	192,509.46
		GOVERNMENT PROPERTIES INCOME T	8,672.000	137,624.64
		GP STRATEGIES CORP	2,137.000	53,660.07
		GRAHAM CORP	3,946.000	66,371.72
		GRAMERCY PROPERTY TRUST	44,420.358	342,925.16
		GRAN TIERRA ENERGY INC	45,151.000	97,977.67
		GRAND CANYON EDUCATION INC	7,019.000	281,602.28
		GRANITE BROADCASTING CORP	70.000	0.01
		GRANITE CONSTRUCTION INC	4,969.000	213,219.79
		GRAPHIC PACKAGING HOLDING CO	16,791.000	215,428.53
		GRAY TELEVISION INC	11,442.000	181,100.60
		GREAT AMERICAN BANCORP INC	144.000	1,440.00
		GREAT LAKES DREDGE & DOCK CORP	14,627.000	57,922.92
		GREAT SOUTHERN BANCORP INC	2,480.000	112,244.80
		GREAT WALL MOTOR CO LTD	2,979,500.000	3,471,530.88
		GREAT WESTERN BANCORP INC	5,800.000	168,316.00
		GREATBATCH INC	4,063.000	213,307.50
		GREATER ATLANTIC FINANCIAL COR	1,312.000	0.00
		GREEN BRICK PARTNERS INC	188.000	1,353.60
		GREEN DOT CORP	2,900.000	47,618.00
		GREEN PLAINS INC	3,401.000	77,882.90
		GREENBRIER COS INC/THE	5,943.000	193,860.66
		GREENHILL & CO INC	4,019.000	114,983.59

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GREENHUNTER RESOURCES INC	1,231.000	129.26
		GREENLIGHT CAPITAL RE LTD	3,696.000	69,152.16
		GREIF INC	3,937.000	121,298.97
		GRIFFIN INDUSTRIAL REALTY INC	760.000	19,828.40
		GRIFFON CORP	10,987.000	195,568.60
		GROUP 1 AUTOMOTIVE INC	2,877.000	217,788.90
		GROUPON INC	49,462.000	151,848.34
		GRUBHUB INC	4,100.000	99,220.00
		GRUPO AEROPORTUARIO DEL CENTRO ADR	18,135.000	697,290.75
		GSE SYSTEMS INC	3,099.000	7,344.63
		GSV INC	770.000	3.85
		GT ADVANCED TECHNOLOGIES INC	8,807.000	924.74
		GTX INC	16,768.000	11,737.60
		GUARANTY BANCORP	1,106.000	18,293.24
		GUESS? INC	10,571.000	199,580.48
		GUIDED THERAPEUTICS INC	1,862.000	27.00
		GUIDEWIRE SOFTWARE INC	11,211.000	674,453.76
		GULF ISLAND FABRICATION INC	2,372.000	24,811.12
		GULFMARK OFFSHORE INC	8,251.000	38,532.17
		GYRODYNE CO AMER INC	7,623.000	0.00
		GYRODYNE LLC	1,037.000	26,267.21
		H&E EQUIPMENT SERVICES INC	2,304.000	40,273.92
		H&R BLOCK INC	26,749.000	891,009.19
		HACKETT GROUP INC/THE	8,707.000	139,921.49
		HAEMONETICS CORP	7,287.000	234,932.88
		HAFSLUND ASA	3,085.000	20,476.40
		HALCON RESOURCES CORP	7,141.400	8,998.16
		HALLADOR ENERGY CO	2,855.000	13,018.80
		HALLIBURTON CO	97,058.000	3,303,854.32
		HALLMARK FINANCIAL SERVICES IN	1,210.000	14,144.90
		HALOZYME THERAPEUTICS INC	14,693.000	254,629.69
		HALYARD HEALTH INC	7,300.000	243,893.00
		HAMPSHIRE GROUP LTD	2,587.000	400.99
		HANCOCK FABRICS INC	3,981.000	238.86
		HANCOCK HOLDING CO	11,849.000	298,239.33
		HANDLEMAN CO DEL COM	6,680.000	0.00
		HANDY & HARMAN LTD	690.000	14,151.90
		HANESBRANDS INC	44,437.000	1,307,780.91
		HANGER INC	6,395.000	105,197.75

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HANMI FINANCIAL CORP	2,627.000	62,312.44
		HANOVER INSURANCE GROUP INC/TH	6,463.000	525,700.42
		HANSEN MEDICAL INC	208.000	484.64
		HARBOR DIVERSIFIED INC	1,094.000	44.96
		HARBOURTON CAPITAL GROUP INC	233.000	4.66
		HARDINGE INC	3,091.000	28,808.12
		HARLEY-DAVIDSON INC	21,759.000	987,641.01
		HARMAN INTERNATIONAL INDUSTRIE	8,061.000	759,426.81
		HARMONIC INC	10,279.000	41,835.53
		HARRIS & HARRIS GROUP INC	2,009.000	4,419.80
		HARRIS CORP	61,840.000	5,373,896.00
		HARSCO CORP	12,384.000	97,585.92
		HARTE-HANKS INC	7,443.000	24,115.32
		HARTFORD FINANCIAL SERVICES GR	175,349.000	7,620,667.54
		HARVARD APPARATUS REGENERATIVE	1,384.000	3,017.12
		HARVARD BIOSCIENCE INC	11,047.000	38,333.09
		HARVEST NATURAL RESOURCES INC	6,874.000	2,921.45
		HASBRO INC	25,320.000	1,705,555.20
		HASTINGS MANUFACTURING CO	262.000	0.16
		HATTERAS FINANCIAL CORP	14,863.000	195,448.45
		HAUPPAUGE DIGITAL INC	3,900.000	161.85
		HAVERTY FURNITURE COS INC	2,817.000	60,396.48
		HAWAIIAN HOLDINGS INC	8,405.000	296,948.65
		HAWAIIAN TELCOM HOLDCO INC	1,950.000	48,477.00
		HAWKINS INC	3,278.000	117,254.06
		HAYDEN HALL INC	1.000	0.00
		HAYNES INTERNATIONAL INC	2,380.000	87,322.20
		HB FULLER CO	9,903.000	361,162.41
		HC2 HOLDINGS INC	340.000	1,795.20
		HCA HOLDINGS INC	59,299.000	4,010,391.37
		HCP INC	52,740.000	2,016,777.60
		HD SUPPLY HOLDINGS INC	75,580.000	2,269,667.40
		HDFC BANK LTD ADR	125,540.000	7,733,264.00
		HEADWATERS INC	10,532.000	177,674.84
		HEALTHCARE REALTY TRUST INC	14,137.000	400,359.84
		HEALTHCARE SERVICES GROUP INC	12,307.000	429,145.09
		HEALTHEQUITY INC	5,750.000	144,152.50
		HEALTHSOUTH CORP	15,877.000	552,678.37
		HEALTHSTREAM INC	3,521.000	77,462.00

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HEALTHWAREHOUSE.COM INC	409.000	65.44
		HEALTHWATCH INC COM PAR \$0.05	2,100.000	0.00
		HEALTHWAYS INC	5,971.000	76,846.77
		HEARTLAND EXPRESS INC	14,601.000	248,509.02
		HEARTLAND FINANCIAL USA INC	938.000	29,415.68
		HEARTLAND PAYMENT SYSTEMS INC	8,837.000	837,924.34
		HEARTWARE INTERNATIONAL INC	2,993.000	150,847.20
		HEARUSA INC ESCROW	507.000	0.00
		HECLA MINING CO	38,225.000	72,245.25
		HEDGEPTH PHARMACEUTICALS INC	1,225.000	123.97
		HEICO CORP	10,599.000	576,161.64
		HEIDRICK & STRUGGLES INTERNATI	1,782.000	48,506.04
		HELEN OF TROY LTD	5,024.000	473,512.00
		HELICOS BIOSCIENCES CORP	297.000	0.59
		HELIOS & MATHESON ANALYTICS IN	175.000	259.00
		HELIX ENERGY SOLUTIONS GROUP I	16,756.000	88,136.56
		HELM CAP GROUP INC COM	600.000	0.00
		HELMERICH & PAYNE INC	12,224.000	654,595.20
		HEMACARE CORP	437.000	148.58
		HEMISPHERX BIOPHARMA INC	6,255.000	503.53
		HENRY SCHEIN INC	9,405.000	1,487,776.95
		HERCULES OFFSHORE INC	7,031.000	15,257.27
		HERCULES OFFSHORE INC WTS EXP 11/08/2021	427.000	0.00
		HERITAGE COMMERCE CORP	1,993.000	23,836.28
		HERITAGE FINANCIAL CORP/WA	4,289.000	80,804.76
		HERMAN MILLER INC	6,772.000	194,356.40
		HERON THERAPEUTICS INC	2,389.000	63,786.30
		HERSHA HOSPITALITY TRUST	6,388.000	139,002.88
		HERSHEY CO/THE	16,295.000	1,454,654.65
		HERTZ GLOBAL HOLDINGS INC	140,440.000	1,998,461.20
		HESKA CORP	2,747.000	106,253.96
		HESS CORP	123,889.000	6,006,138.72
		HEWLETT PACKARD ENTERPRISE CO	204,184.000	3,103,596.80
		HF FINANCIAL CORP	1,794.000	33,888.66
		HFF INC	31,029.000	964,071.03
		HHGREGG INC	6,709.000	24,554.94
		HIBBETT SPORTS INC	4,043.000	122,260.32
		HIGHWOODS PROPERTIES INC	13,359.000	582,452.40
		HIKMA PHARMACEUTICALS PLC	270,000.000	9,156,898.53

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HILL INTERNATIONAL INC	5,108.000	19,819.04
		HILL-ROM HOLDINGS INC	9,512.000	457,146.72
		HILLENBRAND INC	7,241.000	214,550.83
		HILLTOP HOLDINGS INC	10,790.000	207,383.80
		HINES HORTICULTURE INC COM	21,200.000	0.00
		HINGHAM INSTITUTION FOR SAVING	146.000	17,490.80
		HISPANIC EXPRESS INC	200.000	70.00
		HK ELECTRIC INVESTMENTS & HK E	1,496,503.000	1,255,107.25
		HKBN LTD	1,583,557.000	2,043,259.82
		HKN INC	44.000	1,144.00
		HMN FINANCIAL INC	1,557.000	18,107.91
		HMS HOLDINGS CORP	13,557.000	167,293.38
		HNI CORP	8,529.000	307,555.74
		HOLLYSYS AUTOMATION TECHNOLOGI	5,652.000	125,361.36
		HOLLYWOOD MEDIA CORP	3,839.000	2,610.52
		HOLOGIC INC	56,500.000	2,185,985.00
		HOLOGRAPHIC STORAGE LTD	43.000	2.15
		HOME BANCSHARES INC/AR	8,989.000	364,234.28
		HOME CAPITAL GROUP INC	68,560.000	1,328,655.39
		HOME DEPOT INC/THE	192,360.000	25,439,610.00
		HOMEBANC CORP GA COM	25,900.000	0.00
		HOMESTREET INC	561.000	12,179.31
		HON HAI PRECISION INDUSTRY CO	2,196,000.000	5,401,918.06
		HONEYWELL INTERNATIONAL INC	87,404.000	9,052,432.28
		HOOPER HOLMES INC	12,323.000	746.77
		HOPEWELL HIGHWAY INFRASTRUCTUR	4,761,054.000	2,297,548.05
		HOPFED BANCORP INC	1,685.000	20,203.15
		HORACE MANN EDUCATORS CORP	9,407.000	312,124.26
		HORIZON BANCORP/IN	1,254.000	35,061.84
		HORMEL FOODS CORP	15,300.000	1,209,924.00
		HORNBECK OFFSHORE SERVICES INC	5,469.000	54,361.86
		HORSEHEAD HOLDING CORP	7,174.000	14,706.70
		HORTONWORKS INC	2,300.000	50,370.00
		HOST HOTELS & RESORTS INC	85,240.000	1,307,581.60
		HOUGHTON MIFFLIN HARCOURT CO	18,991.000	413,623.98
		HOUSTON AMERICAN ENERGY CORP	3,012.000	527.10
		HOUSTON WIRE & CABLE CO	863.000	4,556.64
		HOVNIANIAN ENTERPRISES INC	7,375.000	13,348.75
		HP INC	205,114.000	2,428,549.76

Asset Detail

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As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HRG GROUP INC	4,021.000	54,524.76
		HSN INC	12,076.000	611,890.92
		HUANENG POWER INTERNATIONAL IN	4,462,000.000	3,851,639.01
		HUDSON GLOBAL INC	643.000	1,877.56
		HUDSON PACIFIC PROPERTIES INC	5,516.000	155,220.24
		HUFFY CORP COM	5,000.000	0.00
		HUMANA INC	16,810.000	3,000,753.10
		HUNTINGTON BANCSHARES INC/OH	90,349.000	999,259.94
		HURCO COS INC	1,536.000	40,796.16
		HURON CONSULTING GROUP INC	3,382.000	200,890.80
		HUTCHINSON TECHNOLOGY INC	3,405.000	12,223.95
		HUTCHISON PORT HOLDINGS TRUST	3,767,762.000	1,996,913.86
		HUTTIG BUILDING PRODUCTS INC	2,331.000	8,857.80
		HYBRID ENERGY HOLDINGS INC	141.000	0.01
		HYCROFT MNG CORP	659.000	0.00
		HYPERDYNAMICS CORP	459.000	537.03
		HYPERFEED TECHNOLOGIES INC	206.000	0.21
		HYSTER-YALE MATERIALS HANDLING	1,613.000	84,601.85
		IAC/INTERACTIVECORP	20,000.000	1,201,000.00
		IBERIABANK CORP	4,627.000	254,808.89
		ICAD INC	1,373.000	7,098.41
		ICF INTERNATIONAL INC	1,668.000	59,314.08
		ICONIX BRAND GROUP INC	10,074.000	68,805.42
		ICTC GROUP INC	1.000	26.00
		ICU MEDICAL INC	1,922.000	216,763.16
		ID SYSTEMS INC	2,263.000	10,409.80
		IDACORP INC	8,409.000	571,812.00
		IDENTIV INC	411.000	817.89
		IDERA PHARMACEUTICALS INC	11,370.000	35,133.30
		IDNA INC	2,887.000	0.00
		IDT CORP	5,962.000	69,516.92
		IEC ELECTRONICS CORP	3,326.000	10,842.76
		IENTERTAINMENT NETWORK INC	831.000	20.78
		IGNYTA INC	1,300.000	17,420.00
		IGO CORPORATIONS	26,400.000	0.00
		II-VI INC	10,699.000	198,573.44
		ILIAD SA	15,052.000	3,597,217.27
		ILLINOIS TOOL WORKS INC	37,101.000	3,438,520.68
		ILLUMINA INC	16,603.000	3,186,862.84

Asset Detail

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As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		IMAGEWARE SYSTEMS INC	1,281.000	1,652.49
		IMAGINON INC	667.000	0.67
		IMATION CORP	9,196.000	12,598.52
		IMAX CORP	5,300.000	188,362.00
		IMMERSION CORP	3,344.000	38,991.04
		IMMUNE DESIGN CORP	1,150.000	23,092.00
		IMMUNE PHARMACEUTICALS INC	10.000	7.30
		IMMUNOGEN INC	14,977.000	203,237.89
		IMMUNOMEDICS INC	12,908.000	39,627.56
		IMPAC MORTGAGE HOLDINGS INC	681.000	12,258.00
		IMPATH INC COM	18,800.000	0.00
		IMPAX LABORATORIES INC	15,856.000	678,002.56
		IMPERVA INC	5,327.000	337,252.37
		INC RESEARCH HOLDINGS INC	1,450.000	70,339.50
		INCOMNET INC	300.000	0.00
		INCYTE CORP	24,400.000	2,646,180.00
		INDEPENDENCE HOLDING CO	3,228.000	44,707.80
		INDEPENDENCE REALTY TRUST INC	98,317.000	738,360.67
		INDEPENDENT BANK CORP/MI	185.000	2,817.55
		INDEPENDENT BANK CORP/ROCKLAND	6,666.000	310,102.32
		INDYMAC BANCORP INC	25,800.000	0.00
		INFINERA CORP	18,385.000	333,136.20
		INFINITY ENERGY RESOURCES INC	204.000	34.68
		INFINITY PHARMACEUTICALS INC	10,324.000	81,043.40
		INFINITY PROPERTY & CASUALTY C	2,455.000	201,874.65
		INFOBLOX INC	8,500.000	156,315.00
		INFORMA PLC	825,420.000	7,457,675.48
		INFRATIL LTD	721,860.000	1,618,457.04
		ING GROEP NV	263,900.000	3,569,098.40
		INGERSOLL-RAND PLC	29,606.000	1,636,915.74
		INGLES MARKETS INC	9,649.000	425,327.92
		INGREDION INC	8,500.000	814,640.00
		INLAND REAL ESTATE CORP	139,220.000	1,478,516.40
		INNERWORKINGS INC	876.000	6,570.00
		INNODATA INC	5,036.000	14,352.60
		INNOPHOS HOLDINGS INC	2,682.000	77,724.36
		INNOSPEC INC	3,343.000	181,558.33
		INNOVATIVE SOLUTIONS & SUPPORT	3,306.000	9,124.56
		INNOVEX INC/MN	8,343.000	31.37

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		INVEST REIT TRUST UNIT	107,583.000	397,308.18
		INOGEN INC	1,700.000	68,153.00
		INOVIO PHARMACEUTICALS INC	9,851.000	66,198.72
		INPLAY TECHNOLOGIES INC COM	6,200.000	0.00
		INSIGHT ENTERPRISES INC	5,777.000	145,118.24
		INSIGNIA SYSTEMS INC	2,476.000	7,254.68
		INSMED INC	10,357.000	187,979.55
		INSPERITY INC	4,783.000	230,301.45
		INSTEEL INDUSTRIES INC	4,371.000	91,441.32
		INSTITUTIONAL FINANCIAL MARKET	376.000	436.16
		INSULET CORP	9,462.000	357,758.22
		INSYS THERAPEUTICS INC	2,000.000	57,260.00
		INTEGRA BANK CORP	2,671.000	0.02
		INTEGRA LIFESCIENCES HOLDINGS	3,529.000	239,195.62
		INTEGRAL VISION INC	4,289.000	4.29
		INTEGRATED DEVICE TECHNOLOGY I	103,879.000	2,737,211.65
		INTEGRATED ELECTRICAL SERVICES	280.000	3,099.60
		INTEL CORP	725,348.000	24,988,238.60
		INTELIQUENT INC	3,970.000	70,546.90
		INTELLICHECK MOBILISA INC	176.000	193.60
		INTER PARFUMS INC	4,245.000	101,115.90
		INTERACTIVE INTELLIGENCE GROUP	3,930.000	123,480.60
		INTERCONTINENTAL EXCHANGE INC	12,445.000	3,189,155.70
		INTERDIGITAL INC/PA	6,937.000	340,190.48
		INTEREP NATIONAL RADIO SALES I	3,193.000	0.32
		INTERFACE INC	9,284.000	177,695.76
		INTERLINK ELECTRONICS INC	629.000	4,591.70
		INTERMET CORP	20,500.000	0.00
		INTERNAP CORP	6,360.000	40,704.00
		INTERNATIONAL BANCSHARES CORP	8,579.000	220,480.30
		INTERNATIONAL BUSINESS MACHINE	132,969.000	18,299,193.78
		INTERNATIONAL CONSOLIDATED AIR	786,190.000	7,074,263.02
		INTERNATIONAL FLAVORS & FRAGRA	9,101.000	1,088,843.64
		INTERNATIONAL ISOTOPES INC	831.000	70.64
		INTERNATIONAL PAPER CO	142,991.000	5,390,760.70
		INTERNATIONAL SHIPHOLDING CORP	3,160.000	4,582.00
		INTERNATIONAL SPEEDWAY CORP	4,181.000	140,983.32
		INTERNET AMERICA INC	2,581.000	103.24
		INTERPACE DIAGNOSTICS GROUP IN	3,697.000	1,841.10

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		INTERPHASE CORP	1,377.000	2.89
		INTERPLAY ENTERTAINMENT CORP	12,923.000	232.61
		INTERPUBLIC GROUP OF COS INC/T	46,084.000	1,072,835.52
		INTERSECT ENT INC	3,904.000	87,840.00
		INTERSIL CORP	19,153.000	244,392.28
		INTERVAL LEISURE GROUP INC	11,143.000	173,942.23
		INTERVISUAL BOOKS INC	5,600.000	5.60
		INTESA SANPAOLO SPA	4,952,095.000	16,611,774.94
		INTEST CORP	1,660.000	7,021.80
		INTEVAC INC	2,448.000	11,530.08
		INTL. FCSTONE INC	3,648.000	122,062.08
		INTRA-CELLULAR THERAPIES INC	1,900.000	102,201.00
		INTREPID POTASH INC	8,171.000	24,104.45
		INTRICON CORP	2,607.000	19,682.85
		INTRUSION INC	1,848.000	1,940.40
		INTUIT INC	29,940.000	2,889,210.00
		INTUITIVE SURGICAL INC	4,238.000	2,314,626.08
		INUVO INC	1,228.000	3,315.60
		INVACARE CORP	9,663.000	168,039.57
		INVENSENSE INC	8,528.000	87,241.44
		INVERSIONES AGUAS METROPOLITAN	473,683.000	668,035.89
		INVESCO LTD	212,190.000	7,104,121.20
		INVESCO MORTGAGE CAPITAL INC	20,506.000	254,069.34
		INVESTMENT TECHNOLOGY GROUP IN	5,778.000	98,341.56
		INVESTORS BANCORP INC	61,592.000	766,204.48
		INVESTORS REAL ESTATE TRUST	14,884.000	103,443.80
		INVESTORS TITLE CO	897.000	83,708.04
		INVIVO THERAPEUTICS HOLDINGS C	2,279.000	16,386.01
		ION GEOPHYSICAL CORP	27,109.000	13,638.54
		IONIS PHARMACEUTICALS INC	6,100.000	377,773.00
		IPASS INC	7,205.000	7,205.00
		IRADIMED CORP	3,050.000	85,491.50
		IRIDEX CORP	2,567.000	23,847.43
		IRIDIUM COMMUNICATIONS INC	5,780.000	48,609.80
		IROBOT CORP	4,375.000	154,875.00
		IRON MOUNTAIN INC	59,683.000	1,612,037.83
		ISHARES CORE S&P MIDCAP ETF	2,168,611.000	302,261,001.18
		ISIGN SOLUTIONS INC	2,843.000	17.34
		ISLE OF CAPRI CASINOS INC	7,801.000	108,667.93

Asset Detail

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As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ISRAEL DISCOUNT BANK LTD	1,401,561.000	2,543,020.70
		ISTAR INC	7,120.000	83,517.60
		ITERIS INC	3,358.000	7,219.70
		ITOCHU CORP	454,200.000	5,444,585.10
		ITRON INC	7,058.000	255,358.44
		ITT CORP	119,380.000	4,335,881.60
		ITT EDUCATIONAL SERVICES INC	3,773.000	14,073.29
		ITUS CORP	1,696.000	5,104.96
		ITV PLC	2,700,000.000	11,007,379.98
		ITZYOURMALL INC	17.000	0.00
		IXIA	23,366.000	290,439.38
		IXYS CORP	6,087.000	76,878.81
		J SAINSBURY PLC	1,334,700.000	5,091,150.68
		J&J SNACK FOODS CORP	4,065.000	474,263.55
		J2 GLOBAL INC	14,551.000	1,197,838.32
		JACK IN THE BOX INC	11,544.000	885,540.24
		JACLYN INC	337.000	1,567.05
		JACO ELECTRONICS INC	1,562.000	78.10
		JACOBS ENGINEERING GROUP INC	13,899.000	583,063.05
		JAKKS PACIFIC INC	9,120.000	72,595.20
		JAMES HARDIE INDUSTRIES PLC	300,221.000	3,815,898.53
		JAMES RIVER COAL CO	5,152.000	51.52
		JANUS CAPITAL GROUP INC	22,012.000	310,149.08
		JAPAN AIRLINES CO LTD	102,800.000	3,722,488.68
		JAPAN TOBACCO INC	116,700.000	4,337,384.52
		JARDEN CORP	35,850.000	2,047,752.00
		JAVELIN MORTGAGE INVESTMENT CO	3,638.000	22,810.26
		JAZZ PHARMACEUTICALS PLC	30,446.000	4,279,489.76
		JB HUNT TRANSPORT SERVICES INC	10,268.000	753,260.48
		JBS SA	1,254,800.000	3,917,037.60
		JER INVESTORS TRUST INC	786.000	11.40
		JERONIMO MARTINS SGPS SA	716,730.000	9,339,112.67
		JIANGSU EXPRESSWAY CO LTD	176,144.000	237,732.98
		JM SMUCKER CO/THE	37,172.000	4,584,794.48
		JOE'S JEANS INC	1,337.000	220.34
		JOHN B SANFILIPPO & SON INC	784.000	42,359.52
		JOHN BEAN TECHNOLOGIES CORP	4,666.000	232,506.78
		JOHN LAING INFRASTRUCTURE	439,329.000	755,664.03
		JOHN WOOD GROUP PLC	494,300.000	4,462,361.22

Asset Detail

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
	JOHNSON & JOHNSON	356,499.000	36,619,577.28
	JOHNSON CONTROLS INC	73,453.000	2,900,658.97
	JOHNSON OUTDOORS INC	2,069.000	45,290.41
	JOURNAL MEDIA GROUP INC	1,536.000	18,462.72
	JOURNAL REGISTER CO COM	18,400.000	0.00
	JOY GLOBAL INC	10,300.000	129,883.00
	JPMORGAN CHASE & CO	554,827.000	36,635,226.81
	JUNIPER NETWORKS INC	143,059.000	3,948,428.40
	JUNIPER PHARMACEUTICALS INC	747.000	7,694.10
	K12 INC	3,085.000	27,148.00
	KA WANG HOLDING INC	2.000	0.42
	KADANT INC	2,316.000	94,052.76
	KAISER ALUMINUM CORP	2,620.000	219,189.20
	KAMAN CORP	4,164.000	169,932.84
	KANSAS CITY LIFE INSURANCE CO	1,703.000	65,207.87
	KANSAS CITY SOUTHERN	12,377.000	924,190.59
	KAPSTONE PAPER AND PACKAGING C	13,358.000	301,757.22
	KAR AUCTION SERVICES INC	13,395.000	496,016.85
	KARYOPHARM THERAPEUTICS INC	2,042.000	27,056.50
	KATY INDUSTRIES INC	5,499.000	5,499.00
	KB FINANCIAL GROUP INC	124,600.000	3,522,655.35
	KB HOME	10,256.000	126,456.48
	KBC GROEP NV	160,000.000	10,023,507.37
	KBR INC	314,220.000	5,316,602.40
	KDDI CORP	221,800.000	5,815,346.95
	KEARNY FINANCIAL CORP/MD	11,398.000	144,412.66
	KELLOGG CO	28,938.000	2,091,349.26
	KELLY SERVICES INC	84,103.000	1,358,263.45
	KEMET CORP	3,326.000	7,882.62
	KEMPER CORP	6,504.000	242,274.00
	KENNAMETAL INC	11,900.000	228,480.00
	KENNEDY-WILSON HOLDINGS INC	13,012.000	313,328.96
	KEPPEL DC REIT	862,843.000	617,337.36
	KEPPEL INFRASTRUCTURE TRUST	9,013,865.000	3,240,454.76
	KERRY GROUP PLC	71,928.000	5,962,511.34
	KERYX BIOPHARMACEUTICALS INC	5,436.000	27,451.80
	KEURIG GREEN MOUNTAIN INC	13,174.000	1,185,396.52
	KEWAUNEE SCIENTIFIC CORP	538.000	9,571.02
	KEY ENERGY SERVICES INC	21,021.000	10,134.23

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		KEY TECHNOLOGY INC	1,142.000	11,842.54
		KEY TRONIC CORP	8,083.000	61,430.80
		KEYCORP	94,739.000	1,249,607.41
		KEYSTONE CONS INDS INC	5,800.000	0.00
		KFORCE INC	7,893.000	199,535.04
		KID BRANDS INC	2,768.000	2.49
		KILLAM PROPERTIES INC NEW	191,540.000	1,449,201.21
		KIMBALL ELECTRONICS INC	5,276.000	57,983.24
		KIMBALL INTERNATIONAL INC	7,036.000	68,741.72
		KIMBERLY-CLARK CORP	48,304.000	6,149,099.20
		KIMCO REALTY CORP	46,874.000	1,240,286.04
		KINDER HOLDING CORP	300.000	0.06
		KINDER MORGAN INC/DE	207,522.000	3,096,228.24
		KINDRED HEALTHCARE INC	16,078.000	191,488.98
		KINGS ROAD ENTERTAINMENT INC	4,000.000	0.40
		KIRKLAND'S INC	412.000	5,974.00
		KITE REALTY GROUP TRUST	3,548.000	91,999.64
		KLA-TENCOR CORP	17,686.000	1,226,524.10
		KLX INC	5,600.000	172,424.00
		KMG CHEMICALS INC	463.000	10,658.26
		KNIGHT TRANSPORTATION INC	10,889.000	263,840.47
		KNOLL INC	12,191.000	229,190.80
		KNOWLES CORP	9,300.000	123,969.00
		KOBENHAVNS LUFTHAVNE	9.000	4,953.42
		KOC HOLDING AS	1,016,900.000	3,807,909.63
		KOHL'S CORP	34,315.000	1,634,423.45
		KONA GRILL INC	1,904.000	30,197.44
		KONINKLIJKE AHOLD NV ADR	102,133.000	2,158,580.96
		KOPIN CORP	11,587.000	31,516.64
		KOPPERS HOLDINGS INC	4,903.000	89,479.75
		KOREAN REINSURANCE CO	336,200.000	4,057,165.55
		KORN/FERRY INTERNATIONAL	7,682.000	254,888.76
		KOSS CORP	6,974.000	13,669.04
		KRAFT HEINZ CO/THE	67,433.000	4,906,425.08
		KRATON PERFORMANCE POLYMERS IN	3,500.000	58,135.00
		KRATOS DEFENSE & SECURITY SOLU	3,477.000	14,255.70
		KREISLER MANUFACTURING CORP	389.000	3,578.80
		KRISPY KREME DOUGHNUTS INC	9,967.000	150,202.69
		KROGER CO/THE	175,467.000	7,339,784.61

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		KRONOS WORLDWIDE INC	2,728.000	15,385.92
		KRUNG THAI BANK PCL	9,415,100.000	4,186,233.20
		KUBOTA CORP	957,000.000	15,019,875.31
		KULICKE & SOFFA INDUSTRIES INC	6,982.000	81,479.94
		KVH INDUSTRIES INC	3,754.000	35,362.68
		L BRANDS INC	28,886.000	2,767,856.52
		L-3 COMMUNICATIONS HOLDINGS IN	8,890.000	1,062,443.90
		LA JOLLA PHARMACEUTICAL CO	1,950.000	52,650.00
		LA QUINTA HOLDINGS INC	14,100.000	191,901.00
		LA-Z-BOY INC	7,925.000	193,528.50
		LABORATORY CORP OF AMERICA HOL	11,477.000	1,419,016.28
		LACLEDE GROUP INC/THE	6,812.000	404,700.92
		LADENBURG THALMANN FINANCIAL S	6,179.000	17,054.04
		LAKE SUNAPEE BANK GROUP	975.000	13,679.25
		LAKELAND BANCORP INC	1,208.000	14,242.32
		LAKELAND FINANCIAL CORP	1,264.000	58,927.68
		LAKELAND INDUSTRIES INC	1,079.000	12,850.89
		LAM RESEARCH CORP	51,599.000	4,097,992.58
		LANCASTER COLONY CORP	4,010.000	462,994.60
		LANDAUER INC	2,921.000	96,159.32
		LANDEC CORP	3,787.000	44,800.21
		LANNETT CO INC	5,019.000	201,362.28
		LANTRONIX INC	1,462.000	1,652.06
		LAREDO PETROLEUM INC	10,350.000	82,696.50
		LARGE SCALE BIOLOGY CORP COM NEW	4,040.000	0.00
		LASALLE HOTEL PROPERTIES	15,804.000	397,628.64
		LASERSIGHT INC COM NEW	413.000	0.00
		LATTICE SEMICONDUCTOR CORP	19,854.000	128,455.38
		LAWSON PRODUCTS INC/DE	1,742.000	40,675.70
		LAYNE CHRISTENSEN CO	2,646.000	13,917.96
		LAZARD EMERG MKT EQY-INST	5,605,444.836	75,337,178.59
		LAZARD LTD	58,995.000	2,655,364.95
		LAZARE KAPLAN INTERNATIONAL IN	4,018.000	4,118.45
		LB FOSTER CO	3,210.000	43,848.60
		LDR HOLDING CORP	3,000.000	75,330.00
		LEAP WIRELESS INTL CONTRA	5,840.000	0.00
		LEAPFROG ENTERPRISES INC	4,945.000	3,510.95
		LEAR CORP COM	10,600.000	0.00
		LEARNING TREE INTERNATIONAL IN	3,072.000	2,242.56

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		LECG CORP	659.000	3.30
		LEGACYTEXAS FINANCIAL GROUP IN	11,819.000	295,711.38
		LEGG MASON INC	12,218.000	479,312.14
		LEGGETT & PLATT INC	15,435.000	648,578.70
		LEIDOS HOLDINGS INC	7,500.000	421,950.00
		LEMAITRE VASCULAR INC	4,227.000	72,915.75
		LENDINGTREE INC	800.000	71,424.00
		LENNAR CORP	20,305.000	993,117.55
		LENNOX INTERNATIONAL INC	19,750.000	2,466,775.00
		LENOX GROUP INC COM	6,400.000	0.00
		LEUCADIA NATIONAL CORP	37,806.000	657,446.34
		LEVEL 3 COMMUNICATIONS INC	170,733.000	9,281,045.88
		LEXICON PHARMACEUTICALS INC	8,602.000	114,492.62
		LEXINGTON REALTY TRUST	98,212.000	785,696.00
		LEXMARK INTERNATIONAL INC	10,861.000	352,439.45
		LGL GROUP INC/THE	498.000	1,842.60
		LHC GROUP INC	4,819.000	218,252.51
		LIBBEY INC	3,044.000	64,745.88
		LIBERTY GLOBAL PLC	177,460.000	7,517,205.60
		LIBERTY GLOBAL PLC LILAC	173,293.000	7,169,131.41
		LIBERTY HOMES INC	1,312.000	26.24
		LIBERTY PROPERTY TRUST	326,038.000	10,123,479.90
		LIBERTY TRIPADVISOR HOLDINGS I	11,150.000	338,291.00
		LICT CORP	10.000	56,000.00
		LIFE PARTNERS HOLDINGS INC	1,668.000	3.34
		LIFEPOINT HEALTH INC	7,019.000	515,194.60
		LIFETIME BRANDS INC	2,244.000	29,755.44
		LIGAND PHARMACEUTICALS INC	7,537.000	817,161.54
		LIGHTPATH TECHNOLOGIES INC	791.000	2,238.53
		LIMELIGHT NETWORKS INC	7,422.000	10,836.12
		LINCOLN EDUCATIONAL SERVICES C	1,981.000	3,942.19
		LINCOLN NATIONAL CORP	45,566.000	2,290,147.16
		LINDSAY CORP	2,455.000	177,742.00
		LINEAR TECHNOLOGY CORP	27,121.000	1,151,828.87
		LINNCO LLC	13,796.000	14,071.92
		LINTEC CORP	181,300.000	3,856,741.13
		LION BIOTECHNOLOGIES INC	3,650.000	28,105.00
		LIONBRIDGE TECHNOLOGIES INC	4,684.000	22,998.44
		LIPID SCIENCES INC	7,118.000	0.67

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		LIQUIDITY SERVICES INC	4,565.000	29,672.50
		LIQUIDMETAL TECHNOLOGIES INC	12,923.000	814.15
		LITHIA MOTORS INC	3,392.000	361,824.64
		LITTELFUSE INC	3,499.000	374,427.99
		LIVANOVA PLC	7,662.000	454,892.94
		LIVE MICROSYSTEMS INC	1,765.000	706.00
		LIVEPERSON INC	11,373.000	76,767.75
		LLOYDS BANKING GROUP PLC	6,646,361.000	7,157,989.43
		LMI AEROSPACE INC	2,487.000	25,044.09
		LOCKHEED MARTIN CORP	29,971.000	6,508,202.65
		LOEWS CORP	31,747.000	1,219,084.80
		LOGIC DEVICES INC	306.000	1.53
		LOGMEIN INC	3,145.000	211,029.50
		LOJACK CORP	3,926.000	21,828.56
		LONDON STOCK EXCHANGE GROUP PL	130,099.000	5,261,700.02
		LOOKSMART GROUP INC COM	366.000	0.00
		LORAL SPACE & COMMUNICATIONS I	2,674.000	108,858.54
		LOUISIANA-PACIFIC CORP	24,675.000	444,396.75
		LOWE'S COS INC	160,011.000	12,167,236.44
		LRAD CORP	2,339.000	4,654.61
		LS STARRETT CO/THE	1,102.000	10,711.44
		LSB INDUSTRIES INC	3,358.000	24,345.50
		LSI INDUSTRIES INC	3,271.000	39,873.49
		LTC PROPERTIES INC	24,426.000	1,053,737.64
		LTV CORP	50,656.000	0.00
		LUBY'S INC	5,936.000	26,533.92
		LUKOIL PJSC ADR	99,800.000	3,242,003.00
		LUMBER LIQUIDATORS HOLDINGS IN	7,873.000	136,675.28
		LUMINENT MORTGAGE CAPITAL INC	17,500.000	0.00
		LUMINEX CORP	7,497.000	160,360.83
		LUMOS NETWORKS CORP	4,125.000	46,200.00
		LUNA INNOVATIONS INC	1,719.000	1,804.95
		LUXOFT HOLDING INC	2,512.000	193,750.56
		LUXOTTICA GROUP SPA	126,677.000	8,311,597.20
		LYDALL INC	3,680.000	130,566.40
		LYONDELLBASELL INDUSTRIES NV	84,377.000	7,332,361.30
		M&T BANK CORP	18,144.000	2,198,689.92
		M/I HOMES INC	3,044.000	66,724.48
		MABVAX THERAPEUTICS HOLDINGS I	23.000	15.64

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
MACATAWA BANK CORP		6,964.000	42,132.20
MACDONALD DETTWILER & ASSOC		63,420.000	3,801,273.64
MACERICH CO/THE		15,263.000	1,231,571.47
MACK-CALI REALTY CORP		14,092.000	329,048.20
MACQUARIE INFRASTRUCTURE CORP		36,919.000	2,680,319.40
MACROGENICS INC		2,964.000	91,795.08
MACY'S INC		35,653.000	1,247,141.94
MAGELLAN HEALTH INC		5,453.000	336,231.98
MAGELLAN MIDSTREAM PARTNERS LP		143,177.000	9,724,581.84
MAGELLAN PETROLEUM CORP		609.000	334.53
MAGNA ENTERTAINMENT CORP		225.000	0.00
MAGNA INTL INC		108,900.000	4,399,588.23
MAGNACHIP SEMICONDUCTOR CORP		2,963.000	15,674.27
MAGNUM HUNTER RES CORP DEL WT EXP 04/15/2016		259.000	0.00
MAGNUM HUNTER RESOURCES CORP		26,473.000	426.21
MAIDEN HOLDINGS LTD		16,559.000	246,894.69
MAINSOURCE FINANCIAL GROUP INC		3,065.000	70,127.20
MAJESCO		249.000	1,494.00
MAKITA CORP		64,500.000	3,769,358.45
MALLINCKRODT PLC		13,150.000	981,384.50
MANHATTAN ASSOCIATES INC		14,576.000	964,493.92
MANHATTAN BRIDGE CAPITAL INC		446.000	1,971.32
MANNATECH INC		282.000	5,355.18
MANNKIND CORP		38,921.000	56,435.45
MANPOWERGROUP INC		27,380.000	2,307,860.20
MANTECH INTERNATIONAL CORP/VA		3,752.000	113,460.48
MAPFRE SA		1,434,800.000	3,603,536.94
MAPLETREE GREATER CHINA COMMER		1,909,707.000	1,231,721.64
MAPLETREE LOGISTICS TRUST		275,392.000	192,181.35
MARATHON OIL CORP		76,808.000	967,012.72
MARATHON PETROLEUM CORP		64,545.000	3,346,012.80
MARCHEX INC		3,081.000	11,985.09
MARCUS & MILLICHAP INC		1,050.000	30,597.00
MARCUS CORP/THE		3,593.000	68,159.21
MARINA BIOTECH INC		38.000	10.07
MARINE HARVEST ASA		378,500.000	5,114,315.87
MARINE PRODUCTS CORP		7,720.000	46,628.80
MARINEMAX INC		2,256.000	41,555.52
MARKETAXESS HOLDINGS INC		7,024.000	783,808.16

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MARLIN BUSINESS SERVICES CORP	1,775.000	28,506.50
		MARRIOTT INTERNATIONAL	194,414.000	0.00
		MARRIOTT INTERNATIONAL INC/MD	21,871.000	1,466,231.84
		MARRIOTT VACATIONS WORLDWIDE C	4,129.000	235,146.55
		MARSH & MCLENNAN COS INC	59,160.000	3,280,422.00
		MARTEN TRANSPORT LTD	3,799.000	67,242.30
		MARTIN INDS INC DEL	9,400.000	0.00
		MARTIN MARIETTA MATERIALS INC	7,501.000	1,024,486.58
		MARTIN MIDSTREAM PARTNERS LP	12,102.000	262,613.40
		MASCO CORP	38,160.000	1,079,928.00
		MASIMO CORP	8,998.000	373,506.98
		MASTEC INC	10,449.000	181,603.62
		MASTECH HOLDINGS INC	745.000	5,445.95
		MASTERCARD INC	141,390.000	13,765,730.40
		MATADOR RESOURCES CO	8,640.000	170,812.80
		MATAHARI DEPARTMENT STORE TBK	7,797,742.000	9,955,820.13
		MATERION CORP	5,824.000	163,072.00
		MATRIX SERVICE CO	3,839.000	78,853.06
		MATSON INC	4,716.000	201,043.08
		MATTEL INC	90,537.000	2,459,890.29
		MATTERSIGHT CORP	1,398.000	9,170.88
		MATTHEWS INTERNATIONAL CORP	5,714.000	305,413.30
		MATTRESS FIRM HOLDING CORP	2,450.000	109,343.50
		MATTSON TECHNOLOGY INC	5,888.000	20,784.64
		MAUI LAND & PINEAPPLE CO INC	355.000	1,938.30
		MAXCO INC	3,300.000	0.00
		MAXIMUS INC	11,013.000	619,481.25
		MAXLINEAR INC	3,952.000	58,212.96
		MAXUS TECHNOLOGY CORP COM	94.000	0.00
		MAXWELL TECHNOLOGIES INC	3,209.000	22,912.26
		MB FINANCIAL INC	10,527.000	340,758.99
		MBIA INC	20,566.000	133,267.68
		MBT FINANCIAL CORP	2,523.000	17,232.09
		MCCLATCHY CO/THE	8,528.000	10,318.88
		MCCORMICK & CO INC/MD	13,189.000	1,128,450.84
		MCDERMOTT INTERNATIONAL INC	36,443.000	122,084.05
		MCDONALD'S CORP	104,137.000	12,302,745.18
		MCEWEN MINING INC	49,992.000	52,991.52
		MCGRATH RENTCORP	4,359.000	109,803.21

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MCGRAW HILL FINANCIAL INC	30,655.000	3,021,969.90
		MCKESSON CORP	26,097.000	5,147,111.31
		MCRAE INDUSTRIES INC	1,002.000	29,368.62
		MDC HOLDINGS INC	4,882.000	124,637.46
		MEAD JOHNSON NUTRITION CO	22,357.000	1,765,085.15
		MECHANICAL TECHNOLOGY INC	831.000	652.34
		MECKLERMEDIA CORP	970.000	4.86
		MEDASSETS INC	9,414.000	291,269.16
		MEDCATH CORP	2,594.000	0.00
		MEDIA GENERAL INC	12,649.000	204,281.35
		MEDICAL PROPERTIES TRUST INC	34,201.000	393,653.51
		MEDICAL STAFFING NETWORK HOLDI	6,387.000	0.00
		MEDICINES CO/THE	9,869.000	368,508.46
		MEDIDATA SOLUTIONS INC	9,362.000	461,452.98
		MEDIS TECHNOLOGIES LTD	7,776.000	0.00
		MEDTRONIC PLC	159,472.000	12,266,586.24
		MEETME INC	87.000	311.46
		MEGGITT PLC	771,900.000	4,262,974.68
		MEI PHARMA INC	111.000	177.60
		MELA SCIENCES INC	236.000	264.32
		MELLANOX TECHNOLOGIES LTD	48,200.000	2,031,148.00
		MEN'S WEARHOUSE INC/THE	8,167.000	119,891.56
		MENTOR GRAPHICS CORP	15,298.000	281,789.16
		MERCADOLIBRE INC	54,000.000	6,174,360.00
		MERCANTILE BANK CORP	864.000	21,202.56
		MERCHANTS BANCSHARES INC/VT	1,437.000	45,251.13
		MERCK & CO INC	375,815.000	19,850,548.30
		MERCURY GENERAL CORP	1,691.000	78,749.87
		MERCURY SYSTEMS INC	3,239.000	59,468.04
		MEREDITH CORP	4,939.000	213,611.75
		MERIDIAN BANCORP INC	2,250.000	31,725.00
		MERIDIAN BIOSCIENCE INC	7,473.000	153,345.96
		MERIT MEDICAL SYSTEMS INC	5,258.000	97,746.22
		MERITAGE HOMES CORP	5,543.000	188,406.57
		MERITOR INC	10,144.000	84,702.40
		MERRIMACK PHARMACEUTICALS INC	96,401.000	761,567.90
		MESA AIR GROUP INC	29,700.000	0.00
		MESTEK INC	2,231.000	46,962.55
		META FINANCIAL GROUP INC	3,811.000	175,039.23

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		METABOLIX INC	323.000	497.42
		METAWAVE COMMNS CORP OC-COM	17,800.000	0.00
		METHODE ELECTRONICS INC	5,896.000	187,669.68
		METLIFE INC	126,069.000	6,077,786.49
		METRO BANCORP INC	3,004.000	94,265.52
		METRO ONE TELECOMMUNICATIONS	4,577.000	45.77
		MEXCO ENERGY CORP	119.000	384.37
		MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND	1,533,663.530	34,415,409.61
		MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL	8,878,239.530	125,422,889.84
		MFRI INC	3,123.000	20,424.42
		MGE ENERGY INC	4,687.000	217,476.80
		MGIC INVESTMENT CORP	47,717.000	421,341.11
		MGM RESORTS INTERNATIONAL	294,315.000	6,686,836.80
		MGP INGREDIENTS INC	3,652.000	94,769.40
		MICHAEL KORS HOLDINGS LTD	20,873.000	836,172.38
		MICRO COMPONENT TECHNOLOGY INC	10,388.000	0.00
		MICROCHIP TECHNOLOGY INC	23,036.000	1,072,095.44
		MICROLOG CORP	831.000	0.00
		MICRON TECHNOLOGY INC	123,135.000	1,743,591.60
		MICROSEMI CORP	14,338.000	467,275.42
		MICROSOFT CORP	1,035,796.000	57,465,962.08
		MICROSTRATEGY INC	1,453.000	260,508.37
		MICROVISION INC	251.000	717.86
		MICROWAVE FILTER CO INC	1,944.000	972.00
		MIDDLEBY CORP/THE	14,240.000	1,536,068.80
		MIDDLESEX WATER CO	6,375.000	169,192.50
		MIDSOUTH BANCORP INC	471.000	4,276.68
		MILLER INDUSTRIES INC/TN	2,348.000	51,139.44
		MIMEDX GROUP INC	11,966.000	112,121.42
		MINERALS TECHNOLOGIES INC	6,561.000	300,887.46
		MIRANT CORPORATION COM	51,800.000	0.00
		MIRATI THERAPEUTICS INC	950.000	30,020.00
		MISONIX INC	1,644.000	15,437.16
		MISSISSIPPI CHEM CORP NEW COM	25,140.000	0.00
		MITCHAM INDUSTRIES INC	2,140.000	6,441.40
		MITEK SYSTEMS INC	1,742.000	7,159.62
		MITSUBISHI GAS CHEMICAL CO INC	896,000.000	4,632,877.25
		MITSUBISHI UFJ FINANCIAL GROUP	710,100.000	4,469,152.34
		MKS INSTRUMENTS INC	7,391.000	266,076.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MOBILE MINI INC	6,969.000	216,944.97
		MOCON INC	1,941.000	28,222.14
		MODINE MANUFACTURING CO	2,520.000	22,806.00
		MODUSLINK GLOBAL SOLUTIONS INC	21,561.000	53,471.28
		MOHAWK INDUSTRIES INC	7,210.000	1,365,501.90
		MOLECULAR INSIGHT PHARMACEUTIC	3,910.000	0.00
		MOLINA HEALTHCARE INC	6,102.000	366,913.26
		MOLSON COORS BREWING CO	26,984.000	2,534,337.28
		MOMENTA PHARMACEUTICALS INC	8,318.000	123,439.12
		MONARCH CASINO & RESORT INC	2,559.000	58,140.48
		MONARCH SERVICES INC	350.000	10.85
		MONDELEZ INTERNATIONAL INC	180,228.000	8,081,423.52
		MONEYGRAM INTERNATIONAL INC	239.000	1,498.53
		MONMOUTH REAL ESTATE INVESTMEN	35,643.000	372,825.78
		MONOLITHIC POWER SYSTEMS INC	4,987.000	317,721.77
		MONOTYPE IMAGING HOLDINGS INC	4,266.000	100,848.24
		MONRO MUFFLER BRAKE INC	4,810.000	318,518.20
		MONSANTO CO	49,882.000	4,914,374.64
		MONSTER BEVERAGE CORP	18,263.000	2,720,456.48
		MONSTER WORLDWIDE INC	11,188.000	64,107.24
		MOODY'S CORP	19,506.000	1,957,232.04
		MOOG INC	7,389.000	447,773.40
		MOORE HANDLEY INC	612.000	0.06
		MORGAN GROUP HOLDING CO	481.000	72.15
		MORGAN STANLEY	171,278.000	5,448,353.18
		MORGANS HOTEL GROUP CO	1,735.000	5,846.95
		MOSAIC CO/THE	38,031.000	1,049,275.29
		MOSSIMO INC	12,487.000	85,286.21
		MOSYS INC	6,895.000	7,515.55
		MOTORCAR PARTS OF AMERICA INC	600.000	20,286.00
		MOTOROLA SOLUTIONS INC	32,850.000	2,248,582.50
		MOVADO GROUP INC	4,874.000	125,310.54
		MOVIE GALLERY INC COM	15,125.000	0.00
		MPLX LP	145,500.740	5,722,544.10
		MRC GLOBAL INC	10,900.000	140,610.00
		MRV COMMUNICATIONS INC	1,131.000	13,775.58
		MSA SAFETY INC	6,609.000	287,293.23
		MSC INDUSTRIAL DIRECT CO INC	7,026.000	395,353.02
		MSCI EMERGE MARKET FREE B	1,472,995.940	40,447,039.71

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		MSCI EMERGING MARKETS FREE	2,434,819.730	86,614,438.79
		MSG NETWORKS INC	8,526.000	177,340.80
		MTR CORP LTD	39,072.000	193,591.71
		MTS SYSTEMS CORP	3,850.000	244,128.50
		MTU AERO ENGINES AG	71,215.000	6,970,212.99
		MUELLER INDUSTRIES INC	13,058.000	353,871.80
		MUELLER WATER PRODUCTS INC	19,850.000	170,710.00
		MUENCHENER RUECKVERSICHERUNGS-	23,800.000	4,771,344.62
		MULTI-COLOR CORP	1,427.000	85,348.87
		MULTI-FINELINE ELECTRONIX INC	4,311.000	89,151.48
		MURPHY OIL CORP	18,339.000	411,710.55
		MURPHY USA INC	2,400.000	145,776.00
		MUTUALFIRST FINANCIAL INC	2,401.000	59,832.92
		MYERS INDUSTRIES INC	5,472.000	72,887.04
		MYLAN NV	46,846.000	2,532,963.22
		MYR GROUP INC	3,927.000	80,935.47
		MYREXIS INC	3,666.000	329.94
		MYRIAD GENETICS INC	12,475.000	538,421.00
		N-VIRO INTERNATIONAL CORP	846.000	600.66
		NABORS INDUSTRIES LTD	128,420.000	1,092,854.20
		NACCO INDUSTRIES INC	892.000	37,642.40
		NANOGEN INC	7,205.000	0.00
		NANOMETRICS INC	4,270.000	64,647.80
		NANOPHASE TECHNOLOGIES CORP	2,437.000	974.80
		NANOSPHERE INC	100.000	61.20
		NANOSTRING TECHNOLOGIES INC	1,850.000	27,213.50
		NAPCO SECURITY TECHNOLOGIES IN	3,942.000	23,257.80
		NASB FINANCIAL INC	2,121.000	67,872.00
		NASDAQ INC	13,038.000	758,420.46
		NATIONAL BANK HOLDINGS CORP	7,538.000	161,087.06
		NATIONAL BEVERAGE CORP	12,622.000	573,543.68
		NATIONAL CINEMEDIA INC	30,377.000	477,222.67
		NATIONAL FUEL GAS CO	13,881.000	593,412.75
		NATIONAL GRID PLC ADR	66,551.000	4,627,956.54
		NATIONAL HEALTH INVESTORS INC	4,925.000	299,784.75
		NATIONAL HEALTHCARE CORP	2,575.000	158,877.50
		NATIONAL HOLDINGS CORP	83.000	231.57
		NATIONAL INTERSTATE CORP	2,264.000	60,448.80
		NATIONAL OILWELL VARCO INC	42,614.000	1,427,142.86

Asset Detail

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As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NATIONAL PENN BANCSHARES INC	71,597.000	266,291.01
		NATIONAL PRESTO INDUSTRIES INC	1,392.000	115,341.12
		NATIONAL RECORD MART INC	8,200.000	0.00
		NATIONAL RESEARCH CORP	5,698.000	106,725.42
		NATIONAL STORAGE AFFILIATES TR	18,210.000	311,937.30
		NATIONAL WESTERN LIFE GROUP IN	453.000	114,128.82
		NATURAL ALTERNATIVES INTERNATI	2,932.000	30,316.88
		NATURAL GAS SERVICES GROUP INC	1,866.000	41,611.80
		NATURE'S SUNSHINE PRODUCTS INC	3,183.000	32,211.96
		NATUS MEDICAL INC	9,822.000	471,947.10
		NAUTILUS INC	4,597.000	76,861.84
		NAVIDEA BIOPHARMACEUTICALS INC	525.000	698.25
		NAVIENT CORP	41,089.000	470,469.05
		NAVIGANT CONSULTING INC	6,654.000	106,863.24
		NAVIGATORS GROUP INC/THE	1,658.000	142,239.82
		NAVISTAR INTERNATIONAL CORP	7,547.000	66,715.48
		NBT BANCORP INC	7,668.000	213,783.84
		NCI BUILDING SYSTEMS INC	863.000	10,709.83
		NCI INC	1,747.000	23,846.55
		NEENAH PAPER INC	4,139.000	258,397.77
		NEKTAR THERAPEUTICS	19,923.000	335,702.55
		NELNET INC	6,699.000	224,885.43
		NEOGEN CORP	5,083.000	287,291.16
		NEOMAGIC CORP	1,790.000	9.49
		NEOPHOTONICS CORP	5,100.000	55,386.00
		NEOSE TECHNOLOGIES INC	9,800.000	0.00
		NESCO INC COM	5,500.000	0.00
		NET 1 UEPS TECHNOLOGIES INC	5,845.000	78,965.95
		NETAPP INC	189,455.000	5,026,241.15
		NETBANK INC COM	43,611.000	0.00
		NETFLIX INC	48,470.000	5,543,998.60
		NETGEAR INC	4,300.000	180,213.00
		NETLIST INC	1,400.000	1,232.00
		NETSCOUT SYSTEMS INC	6,951.000	213,395.70
		NETSOL TECHNOLOGIES INC	6,463.000	50,152.88
		NETWORK-1 TECHNOLOGIES INC	1,870.000	3,870.90
		NEUROBIOLOGICAL TECHNOLOGIES I	936.000	16.85
		NEUROCRINE BIOSCIENCES INC	12,123.000	685,798.11
		NEUROMETRIX INC	13.000	25.74

Asset Detail

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As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NEUSTAR INC	10,497.000	251,613.09
		NEW GENERATION BIOFUELS HOLDIN	569.000	191,821.00
		NEW JERSEY RESOURCES CORP	12,836.000	423,074.56
		NEW MEDIA INVESTMENT GROUP INC	1,850.000	36,001.00
		NEW RESIDENTIAL INVESTMENT COR	33,602.000	408,600.32
		NEW SENIOR INVESTMENT GROUP IN	34,442.000	339,598.12
		NEW YORK & CO INC	4,667.000	10,687.43
		NEW YORK REIT INC	11,317.000	130,145.50
		NEW YORK TIMES CO/THE	21,367.000	286,745.14
		NEWBRIDGE BANCORP	1,366.000	16,637.88
		NEWCASTLE INVESTMENT CORP	5,605.000	22,868.40
		NEWELL RUBBERMAID INC	131,921.000	5,815,077.68
		NEWFIELD EXPLORATION CO	140,702.000	4,581,257.12
		NEWLINK GENETICS CORP	2,623.000	95,450.97
		NEWMONT MINING CORP	239,007.000	4,299,735.93
		NEWPARK RESOURCES INC	15,962.000	84,279.36
		NEWPORT CORP	4,542.000	72,081.54
		NEWS CORP	55,497.000	748,775.52
		NEWSTAR FINANCIAL INC	1,398.000	12,554.04
		NEWTEK BUSINESS SERVICES CORP	944.000	13,518.08
		NEXPRISE INC	1,644.000	8.22
		NEXSTAR BROADCASTING GROUP INC	4,576.000	268,611.20
		NEXTERA ENERGY INC	54,771.000	5,690,159.19
		NEXTERA ENTERPRISES INC	29,140.000	2.75
		NIC INC	10,942.000	215,338.56
		NIDEC CORP	171,600.000	12,605,919.74
		NIELSEN HOLDINGS PLC	41,288.000	1,924,020.80
		NIKE INC	153,042.000	9,565,125.00
		NIMBLE STORAGE INC	3,800.000	34,960.00
		NIPPON TELEGRAPH & TELEPHONE C	144,500.000	5,809,069.05
		NISOURCE INC	36,141.000	705,110.91
		NITCHES INC	1,080.000	2.16
		NL INDUSTRIES INC	7,395.000	22,480.80
		NMT MEDICAL INC	2,641.000	0.24
		NN INC	2,646.000	42,177.24
		NOBILITY HOMES INC	1,411.000	17,087.21
		NOBLE CORP PLC	216,200.000	2,280,910.00
		NOBLE ENERGY INC	48,269.000	1,589,498.17
		NOBLE GROUP LTD	25,000,000.000	7,048,954.99

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NOBLE INTL LTD	5,650.000	0.00
		NORD RESOURCES CORP	1,694.000	1.02
		NORDIC AMERICAN OFFSHORE LTD	87.000	458.49
		NORDIC AMERICAN TANKERS LTD	8,857.000	137,637.78
		NORDSTROM INC	15,431.000	768,618.11
		NORFOLK SOUTHERN CORP	33,861.000	2,864,301.99
		NORTECH SYSTEMS INC	1,018.000	3,929.48
		NORTHEAST INDIANA BANCORP INC	1,075.000	28,487.50
		NORTHERN OIL AND GAS INC	8,489.000	32,767.54
		NORTHERN STATES FINANCIAL CORP	144.000	83.52
		NORTHERN TECHNOLOGIES INTERNAT	184.000	2,552.08
		NORTHERN TRUST CORP	24,650.000	1,777,018.50
		NORTHFIELD BANCORP INC	11,221.000	178,638.32
		NORTHRIM BANCORP INC	1,204.000	32,026.40
		NORTHROP GRUMMAN CORP	20,684.000	3,905,346.04
		NORTHSTAR ASSET MANAGEMENT GRO	14,575.000	176,940.50
		NORTHWEST BANCSHARES INC	14,176.000	189,816.64
		NORTHWEST BIOTHERAPEUTICS INC	6,550.000	20,960.00
		NORTHWEST NATURAL GAS CO	4,780.000	241,915.80
		NORTHWEST PIPE CO	1,703.000	19,056.57
		NORTHWESTERN CORP	7,250.000	393,312.50
		NOVARTIS AG	90,629.000	7,858,738.46
		NOVATEL WIRELESS INC	3,627.000	6,057.09
		NOVATION COS INC	1,726.000	219.20
		NOVAVAX INC	41,307.000	346,565.73
		NRG ENERGY INC	176,006.000	2,071,590.62
		NRG YIELD INC	5,746.000	82,368.91
		NTELOS HOLDINGS CORP	3,114.000	28,461.96
		NTN BUZZTIME INC	8,299.000	1,327.84
		NUANCE COMMUNICATIONS INC	11,500.000	228,735.00
		NUCOR CORP	109,032.000	4,393,989.60
		NUMEREX CORP	5,000.000	32,100.00
		NUTRACEUTICAL INTERNATIONAL CO	3,692.000	95,327.44
		NUTRISYSTEM INC	5,077.000	109,866.28
		NUTROGANICS INC	831.000	224.37
		NUVASIVE INC	7,561.000	409,125.71
		NVE CORP	2,021.000	113,539.78
		NVIDIA CORP	151,863.000	5,005,404.48
		NXP SEMICONDUCTORS NV	126,726.000	10,676,665.50

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NXSTAGE MEDICAL INC	10,416.000	228,214.56
		NXXI INC	11,261.000	0.00
		O'REILLY AUTOMOTIVE INC	11,187.000	2,835,009.54
		OCCIDENTAL PETROLEUM CORP	129,668.000	8,766,853.48
		OCEANFIRST FINANCIAL CORP	4,165.000	83,424.95
		OCLARO INC	2,354.000	8,191.92
		OCULAR THERAPEUTIX INC	1,831.000	17,156.47
		OCWEN FINANCIAL CORP	10,650.000	74,230.50
		ODYSSEY MARINE EXPLORATION INC	745.000	201.15
		OESTERREICHISCHE POST AG	14,389.000	525,662.82
		OFFICE DEPOT INC	28,412.000	160,243.68
		OFG BANCORP	3,913.000	28,643.16
		OHIO VALLEY BANC CORP	1,573.000	37,752.00
		OIL STATES INTERNATIONAL INC	6,500.000	177,125.00
		OIL-DRI CORP OF AMERICA	2,168.000	79,847.44
		OILSANDS QUEST INC	6,899.000	0.00
		OLD NATIONAL BANCORP/IN	22,024.000	298,645.44
		OLD SECOND BANCORP INC	471.000	3,692.64
		OLIN CORP	14,270.000	246,300.20
		OLYMPIC STEEL INC	2,176.000	25,198.08
		OMEGA FLEX INC	1,297.000	42,813.97
		OMEGA HEALTHCARE INVESTORS INC	19,786.000	692,114.28
		OMEGA PROTEIN CORP	5,036.000	111,799.20
		OMEROS CORP	7,550.000	118,761.50
		OMNICELL INC	5,514.000	171,375.12
		OMNICOM GROUP INC	40,934.000	3,097,066.44
		OMNIVISION TECHNOLOGIES INC	7,546.000	218,984.92
		OMNOVA SOLUTIONS INC	6,923.000	42,437.99
		OMTOOL LTD	2,818.000	7,185.90
		ON ASSIGNMENT INC	6,730.000	302,513.50
		ON SEMICONDUCTOR CORP	20,330.000	199,234.00
		ONCOGENEX PHARMACEUTICALS INC	4,084.000	4,941.64
		ONCOMED PHARMACEUTICALS INC	3,678.000	82,902.12
		ONE GAS INC	7,255.000	363,983.35
		ONE LIBERTY PROPERTIES INC	5,182.000	111,205.72
		ONE PRICE CLOTHING STORES INC	2,557.000	0.00
		ONEBEACON INSURANCE GROUP LTD	7,378.000	91,560.98
		ONEOK INC	148,642.000	3,665,511.72
		ONEOK PARTNERS LP	75,183.000	2,265,263.79

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ONEREIT TR UNIT	93,670.000	223,874.74
		ONVIA INC	525.000	1,953.00
		OPPENHEIMER HOLDINGS INC	1,250.000	21,725.00
		OPTI INC	5,424.000	3,145.92
		OPTICAL CABLE CORP	1,499.000	4,272.15
		ORACLE CORP	363,088.000	13,263,604.64
		ORASURE TECHNOLOGIES INC	15,563.000	100,225.72
		ORBCOMM INC	6,500.000	47,060.00
		ORBIT INTERNATIONAL CORP	645.000	2,089.80
		ORBIT/FR INC	4,350.000	14,137.50
		ORCHID ISLAND CAPITAL INC	3,910.000	38,826.30
		OREXIGEN THERAPEUTICS INC	3,356.000	5,772.32
		ORGANOVO HOLDINGS INC	11,007.000	27,407.43
		ORICA LTD	368,000.000	4,149,945.20
		ORION MARINE GROUP INC	6,213.000	25,908.21
		ORITANI FINANCIAL CORP	6,698.000	110,517.00
		ORIX CORP	1,035,400.000	14,765,606.24
		ORLEANS HOMEBUILDERS INC	2,200.000	0.00
		ORMAT TECHNOLOGIES INC	5,435.000	198,214.45
		ORTHOFIX INTERNATIONAL NV	5,403.000	211,851.63
		OSCIENT PHARMACEUTICALS CORP COM NEW	1,863.000	0.00
		OSI SYSTEMS INC	23,546.000	2,087,588.36
		OSIRIS THERAPEUTICS INC	7,086.000	73,552.68
		OTONOMY INC	1,250.000	34,687.50
		OTTER TAIL CORP	5,743.000	152,936.09
		OUTERWALL INC	5,681.000	207,583.74
		OVASCIENCE INC	2,000.000	19,600.00
		OVERSEAS SHIPHOLDING GROUP INC	3,605.000	11,775.59
		OVERSTOCK.COM INC	4,026.000	49,439.28
		OWENS & MINOR INC	25,623.000	921,915.54
		OWENS CORNING	49,670.000	2,335,980.10
		OWENS-ILLINOIS INC	109,630.000	1,909,754.60
		OXFORD INDUSTRIES INC	2,455.000	156,678.10
		OXIGENE INC	10.000	7.44
		P&F INDUSTRIES INC	2,259.000	19,969.56
		PAB BANKSHARES INC	1,304.000	1.43
		PACCAR INC	40,086.000	1,900,076.40
		PACIFIC BIOSCIENCES OF CALIFOR	4,800.000	63,024.00
		PACIFIC CONTINENTAL CORP	810.000	12,052.80

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PACIFIC ETHANOL INC	69.000	329.82
		PACIFIC MERCANTILE BANCORP	1,202.000	8,546.22
		PACIFIC SUNWEAR OF CALIFORNIA	11,226.000	2,700.97
		PACIFICNET INC	245.000	0.00
		PACIRA PHARMACEUTICALS INC/DE	6,018.000	462,122.22
		PACKAGED HOME SOLUTIONS INC	13.000	1.30
		PAIN THERAPEUTICS INC	5,473.000	9,577.75
		PALM HARBOR HOMES INC	3,688.000	0.00
		PALO ALTO NETWORKS INC	15,185.000	2,674,685.90
		PAM TRANSPORTATION SERVICES IN	1,822.000	50,268.98
		PANDORA A/S	178,432.000	22,648,796.72
		PANHANDLE OIL AND GAS INC	7,504.000	121,264.64
		PAPA JOHN'S INTERNATIONAL INC	9,307.000	519,982.09
		PAR TECHNOLOGY CORP	3,485.000	23,454.05
		PARAGON TECHNOLOGIES INC	2,194.000	4,344.12
		PARATEK PHARMACEUTICALS INC	1,134.000	21,511.98
		PAREXEL INTERNATIONAL CORP	8,843.000	602,385.16
		PARK BANCORP INC	262.000	8.12
		PARK ELECTROCHEMICAL CORP	2,845.000	42,845.70
		PARK NATIONAL CORP	1,718.000	155,444.64
		PARK-OHIO HOLDINGS CORP	1,989.000	73,155.42
		PARKER DRILLING CO	12,641.000	23,006.62
		PARKER-HANNIFIN CORP	21,011.000	2,037,646.78
		PARKERVISION INC	2,500.000	581.25
		PARKWAY LIFE REAL ESTATE INVES	457,629.000	751,612.85
		PARKWAY PROPERTIES INC/MD	8,869.000	138,622.47
		PARSLEY ENERGY INC	8,312.000	153,356.40
		PATRICK INDUSTRIES INC	4,990.000	217,065.00
		PATRIOT TRANSPORTATION HOLDING	1,149.000	26,656.80
		PATTERN ENERGY GROUP INC	19,923.000	416,589.93
		PATTERSON COS INC	9,472.000	428,229.12
		PATTERSON-UTI ENERGY INC	14,100.000	212,628.00
		PAUL MUELLER CO	119.000	3,094.00
		PAYCHEX INC	36,391.000	1,924,719.99
		PAYCOM SOFTWARE INC	4,650.000	174,979.50
		PAYLOCITY HOLDING CORP	1,200.000	48,660.00
		PAYPAL HOLDINGS INC	126,082.000	4,564,168.40
		PBF ENERGY INC	10,256.000	377,523.36
		PC CONNECTION INC	4,658.000	105,457.12

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PC-TEL INC	3,004.000	13,668.20
		PCD INC COM	12,400.000	0.00
		PCM INC	1,377.000	13,673.61
		PDC ENERGY INC	41,482.000	2,214,309.16
		PDF SOLUTIONS INC	5,076.000	55,023.84
		PDL BIOPHARMA INC	23,097.000	81,763.38
		PEAPACK GLADSTONE FINANCIAL CO	1,548.000	31,919.76
		PEBBLEBROOK HOTEL TRUST	8,437.000	236,404.74
		PEGASUS COS INC/THE	36.000	28,800.00
		PEGASYSTEMS INC	12,617.000	346,967.50
		PEGATRON CORP	1,656,000.000	3,629,920.59
		PENDRELL CORP	26,111.000	13,084.22
		PENN OCTANE CORP	5,906.000	0.00
		PENN TREATY AMERICAN CORP	5,499.000	4,315.17
		PENN VIRGINIA CORP	6,381.000	1,916.86
		PENNSYLVANIA REAL ESTATE INVES	13,230.000	289,340.10
		PENNYMAC MORTGAGE INVESTMENT T	9,338.000	142,497.88
		PENSKE AUTOMOTIVE GROUP INC	9,639.000	408,115.26
		PENSON WORLDWIDE INC	4,020.000	0.00
		PENTAIR PLC	20,442.000	1,012,492.26
		PEOPLE'S UNITED FINANCIAL INC	35,184.000	568,221.60
		PEOPLES BANCORP INC/OH	1,168.000	22,005.12
		PEOPLES FINANCIAL CORP/MS	850.000	7,650.00
		PEOPLES FINANCIAL SERVICES COR	650.000	24,713.00
		PEP BOYS-MANNY MOE & JACK/THE	6,204.000	114,215.64
		PEPCO HOLDINGS INC	28,762.000	748,099.62
		PEPSICO INC	197,570.000	19,741,194.40
		PERCEPTRON INC	2,817.000	21,944.43
		PEREGRINE PHARMACEUTICALS INC	3,720.000	4,352.40
		PERFICIENT INC	5,603.000	95,923.36
		PERFUMANIA HOLDINGS INC	2,290.000	5,404.40
		PERKINELMER INC	12,695.000	680,071.15
		PERMA-FIX ENVIRONMENTAL SERVIC	1,554.000	5,811.96
		PERMANENT TSB GROUP HOLDINGS P	476,578.000	2,381,968.44
		PERNIX THERAPEUTICS HOLDINGS I	8,800.000	25,960.00
		PERRIGO CO PLC	16,604.000	2,402,598.80
		PERRY ELLIS INTERNATIONAL INC	1,290.000	23,761.80
		PERSEON CORP	865.000	207.60
		PERVASIP CORP	276.000	0.06

Asset Detail

Acct Base Currency Code : USD

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As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PETMED EXPRESS INC	5,936.000	101,743.04
		PETROCORP INC ESCROW SHARES COM	10,574.000	0.00
		PETROQUEST ENERGY INC	6,328.000	3,164.00
		PFENEX INC	1,200.000	14,856.00
		PFF BANCORP INC	6,255.000	8.78
		PFIZER INC	765,979.000	24,725,802.12
		PFSWEB INC	1,845.000	23,745.15
		PG&E CORP	179,347.000	9,539,466.93
		PH GLATFELTER CO	5,416.000	99,871.04
		PHARMANETICS INC COM	6,690.000	0.00
		PHARMATHENE INC	494.000	938.60
		PHARMCHEM INC	1,619.000	325.42
		PHARMERICA CORP	6,374.000	223,090.00
		PHARMOS CORP	2,143.000	85.72
		PHH CORP	11,212.000	181,634.40
		PHI INC	3,137.000	51,478.17
		PHIBRO ANIMAL HEALTH CORP	2,350.000	70,805.50
		PHILIP MORRIS INTERNATIONAL IN	175,705.000	15,446,226.55
		PHILLIPS 66	53,842.000	4,404,275.60
		PHILLIPS 66 PARTNERS LP	49,949.000	3,066,868.60
		PHOENIX COS INC/THE	681.000	25,224.24
		PHOENIX FOOTWEAR GROUP INC	1,137.000	375.21
		PHOENIX GOLD INTERNATIONAL INC	200.000	0.00
		PHOTRONICS INC	6,969.000	86,764.05
		PHYSICIANS REALTY TRUST	273,183.000	4,605,865.38
		PICO HOLDINGS INC	2,009.000	20,732.88
		PIEDMONT NATURAL GAS CO INC	11,964.000	682,187.28
		PIER 1 IMPORTS INC	15,227.000	77,505.43
		PILGRIM'S PRIDE CORP	50,600.000	1,117,754.00
		PINNACLE ENTERTAINMENT INC	7,889.000	245,505.68
		PINNACLE FINANCIAL PARTNERS IN	5,295.000	271,951.20
		PINNACLE FOODS INC	99,980.000	4,245,150.80
		PINNACLE WEST CAPITAL CORP	12,572.000	810,642.56
		PIONEER ENERGY SERVICES CORP	7,884.000	17,108.28
		PIONEER NATURAL RESOURCES CO	16,941.000	2,124,062.58
		PIPER JAFFRAY COS	3,355.000	135,542.00
		PITNEY BOWES INC	178,248.000	3,680,821.20
		PIXELWORKS INC	1,840.000	4,379.20
		PJT PARTNERS INC	2,000.000	56,580.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PLA ADMINISTRADORA INDUSTRIAL	693,185.000	1,116,567.61
		PLAINS ALL AMERICAN PIPELINE L	264,071.000	6,100,040.10
		PLANTRONICS INC	6,949.000	329,521.58
		PLAZA RETAIL REIT TRUST UNIT	375,876.000	1,271,771.07
		PLEXUS CORP	6,133.000	214,164.36
		PLUG POWER INC	770.000	1,624.70
		PLUM CREEK TIMBER CO INC	19,688.000	939,511.36
		PMC-SIERRA INC	34,536.000	401,308.32
		PNC FINANCIAL SERVICES GROUP I	71,391.000	6,804,276.21
		PNM RESOURCES INC	12,724.000	388,972.68
		POINT BLANK SOLUTIONS INC	5,587.000	670.44
		POINT.360	3,662.000	3,152.98
		POLYCOM INC	25,959.000	326,823.81
		POLYONE CORP	85,663.000	2,720,656.88
		PONIARD PHARMACEUTICALS INC	80.000	6.40
		POOL CORP	6,894.000	556,897.32
		POPEYES LOUISIANA KITCHEN INC	2,516.000	147,186.00
		POPULAR INC	14,543.000	412,148.62
		PORTER BANCORP INC	1,130.000	1,593.30
		PORTLAND GENERAL ELECTRIC CO	14,115.000	513,362.55
		POST HOLDINGS INC	4,105.000	253,278.50
		POST PROPERTIES INC	8,135.000	481,266.60
		POTLATCH CORP	5,238.000	158,397.12
		POWELL INDUSTRIES INC	1,742.000	45,344.26
		POWER INTEGRATIONS INC	4,004.000	194,714.52
		POWERSECURE INTERNATIONAL INC	1,989.000	29,934.45
		POWERWAVE TECHNOLOGIES INC	3,664.000	1.47
		POZEN INC	8,381.000	57,242.23
		PPG INDUSTRIES INC	30,538.000	3,017,765.16
		PPL CORP	99,362.000	3,391,225.06
		PRA GROUP INC	9,798.000	339,892.62
		PRA HEALTH SCIENCES INC	3,050.000	138,073.50
		PRAXAIR INC	37,490.000	3,838,976.00
		PRECISION AUTO CARE INC	1,312.000	644.19
		PRECISION CASTPARTS CORP	15,603.000	3,620,052.03
		PRECISION DRILLING CORP	781,925.000	3,080,784.50
		PREFERRED APARTMENT COMMUNITIE	8,350.000	109,218.00
		PREFERRED BANK/LOS ANGELES CA	572.000	18,887.44
		PREMIER FINANCIAL BANCORP INC	391.000	6,428.04

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PREMIER INC	4,950.000	174,586.50
		PREMIER LASER SYS INC CL A COM	15,000.000	1.50
		PRESTIGE BRANDS HOLDINGS INC	8,486.000	436,859.28
		PRGX GLOBAL INC	913.000	3,396.36
		PRICELINE GROUP INC/THE	8,888.000	11,331,755.60
		PRICESMART INC	2,719.000	225,649.81
		PRIMECARE SYSTEMS INC	1,444.000	0.43
		PRIMEENERGY CORP	3,214.000	164,717.50
		PRIMERICA INC	7,947.000	375,336.81
		PRIMORIS SERVICES CORP	3,934.000	86,666.02
		PRIMUS GUARANTY LTD	5,606.000	995.07
		PRINCETON NATIONAL BANCORP INC	3,531.000	10.95
		PRINCIPAL FINANCIAL GROUP INC	30,876.000	1,388,802.48
		PRISM TECHNOLOGIES GROUP INC	294.000	294.00
		PRIVATEBANCORP INC	10,960.000	449,579.20
		PROCTER & GAMBLE CO/THE	308,540.000	24,501,161.40
		PROGENICS PHARMACEUTICALS INC	13,026.000	79,849.38
		PROGRESS SOFTWARE CORP	9,814.000	235,536.00
		PROGRESSIVE CORP/THE	66,288.000	2,107,958.40
		PROLIANCE INTERNATIONAL INC	4,794.000	0.48
		PROLOGIS INC	59,462.000	2,552,109.04
		PROOFPOINT INC	5,108.000	332,071.08
		PROS HOLDINGS INC	3,163.000	72,875.52
		PROSOFT LEARNING CORP COM	3,150.000	0.32
		PROSPERITY BANCSHARES INC	8,974.000	429,495.64
		PROTALIX BIOTHERAPEUTICS INC	18,692.000	19,065.84
		PROTEON THERAPEUTICS INC	1,600.000	24,816.00
		PROTO LABS INC	3,794.000	241,639.86
		PROVIDENCE AND WORCESTER RAILR	657.000	9,092.88
		PROVIDENCE SERVICE CORP/THE	2,069.000	97,077.48
		PROVIDENT FINANCIAL HOLDINGS I	1,239.000	23,404.71
		PROVIDENT FINANCIAL SERVICES I	9,819.000	197,852.85
		PRUDENTIAL FINANCIAL INC	50,921.000	4,145,478.61
		PRUDENTIAL PLC	409,553.000	9,241,730.96
		PS BUSINESS PARKS INC	2,849.000	249,088.07
		PSYCHEMEDICS CORP	1,457.000	14,773.98
		PTC INC	12,016.000	416,114.08
		PTC THERAPEUTICS INC	44,961.000	1,456,736.40
		PUBLIC SERVICE ENTERPRISE GROU	57,381.000	2,220,070.89

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		PUBLIC STORAGE	26,142.000	6,475,373.40
		PULTEGROUP INC	36,032.000	642,090.24
		PURCHASEPRO COM INC COM NEW	44.000	0.00
		PURE BIOSCIENCE INC	247.000	237.12
		PURE INDUSTRIAL REAL ESTATE TR UNIT	279,207.000	878,363.39
		PVH CORP	51,707.000	3,808,220.55
		PYXIS TANKERS INC	222.000	277.50
		PZENA INVESTMENT MANAGEMENT IN	7,248.000	62,332.80
		QAD INC	2,758.000	55,522.96
		QC HOLDINGS INC	1,838.000	2,683.48
		QEP CO INC	538.000	8,839.34
		QLIK TECHNOLOGIES INC	13,681.000	433,140.46
		QLOGIC CORP	10,808.000	131,857.60
		QLT INC	2,570.000	6,836.20
		QORVO INC	16,030.000	815,927.00
		QTS REALTY TRUST INC	364.000	16,420.04
		QUAD SYSTEMS CORP	8,400.000	0.00
		QUAKER CHEMICAL CORP	4,164.000	321,710.64
		QUAKER FABRIC CORP NEW	8,200.000	0.00
		QUALCOMM INC	240,998.000	12,046,285.05
		QUALITY SYSTEMS INC	11,179.000	180,205.48
		QUALSTAR CORP	2,216.000	1,684.16
		QUALYS INC	2,600.000	86,034.00
		QUANEX BUILDING PRODUCTS CORP	5,874.000	122,472.90
		QUANTA SERVICES INC	18,118.000	366,889.50
		QUANTUM CORP	16,330.000	15,186.90
		QUEST DIAGNOSTICS INC	29,365.000	2,089,026.10
		QUICKLOGIC CORP	3,405.000	3,847.65
		QUIDEL CORP	6,373.000	135,107.60
		QUIKSILVER INC	16,839.000	207.12
		QUMU CORP	2,850.000	7,723.50
		RACKSPACE HOSTING INC	3,600.000	91,152.00
		RADIAN GROUP INC	32,801.000	439,205.39
		RADIO ONE INC	14,184.000	23,545.44
		RADIOIO INC	9.000	0.05
		RADISYS CORP	2,932.000	8,121.64
		RADNET INC	10,870.000	67,176.60
		RAINMAKER SYSTEMS INC	1,456.000	1.74
		RAIT FINANCIAL TRUST	14,772.000	39,884.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		RALPH LAUREN CORP	6,670.000	743,571.60
		RAMBUS INC	15,057.000	174,510.63
		RAMCO-GERSHENSON PROPERTIES TR	9,802.000	162,811.22
		RAND WORLDWIDE INC	442.000	941.46
		RANGE RESOURCES CORP	19,208.000	472,708.88
		RAPTOR PHARMACEUTICAL CORP	9,250.000	48,100.00
		RASER TECHNOLOGIES INC	6,049.000	0.00
		RAVEN INDUSTRIES INC	8,485.000	132,366.00
		RAYTHEON CO	57,388.000	7,146,527.64
		RBC BEARINGS INC	2,622.000	169,354.98
		RCM TECHNOLOGIES INC	3,612.000	19,866.00
		READING INTERNATIONAL INC	5,338.000	69,981.18
		REALNETWORKS INC	5,194.000	22,074.50
		REALPAGE INC	6,969.000	156,454.05
		REALTY INCOME CORP	28,307.000	1,461,490.41
		RECKITT BENCKISER GROUP PLC	269,413.000	24,941,086.03
		RED HAT INC	53,642.000	4,442,094.02
		RED LION HOTELS CORP	2,411.000	16,901.11
		RED ROBIN GOURMET BURGERS INC	4,096.000	252,887.04
		REDWOOD TRUST INC	11,256.000	148,579.20
		REGENCY CENTERS CORP	5,500.000	374,660.00
		REGENERON PHARMACEUTICALS INC	14,865.000	8,069,762.55
		REGENT ASSISTED LIVING INC	2,362.000	0.00
		REGIONS FINANCIAL CORP	148,053.000	1,421,308.80
		REGIS CORP	10,769.000	152,381.35
		REGULUS THERAPEUTICS INC	2,100.000	18,312.00
		REIS INC	5,167.000	122,612.91
		RELIV INTERNATIONAL INC	1,432.000	876.53
		RELM WIRELESS CORP	1,450.000	5,713.00
		RELYPSA INC	2,976.000	84,339.84
		REN - REDES ENERGETICAS NACION	535,112.000	1,617,154.80
		RENAISSANCERE HOLDINGS LTD	20,930.000	2,369,066.70
		RENASANT CORP	4,442.000	152,849.22
		RENEWABLE ENERGY GROUP INC	1,412.000	13,117.48
		RENEWABLES INFRASTRUCTURE GROU	801,299.000	1,208,198.40
		RENOVA HEALTH INC	19.000	25.84
		RENT-A-CENTER INC/TX	7,859.000	117,649.23
		RENTRAK CORP	4,742.000	225,387.26
		REPLIGEN CORP	8,587.000	242,926.23

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		REPROS THERAPEUTICS INC	10,444.000	12,637.24
		REPUBLIC AIRWAYS HOLDINGS INC	2,567.000	10,088.31
		REPUBLIC BANCORP INC/KY	3,717.000	98,165.97
		REPUBLIC SERVICES INC	96,132.000	4,228,846.68
		RESEARCH FRONTIERS INC	2,567.000	13,374.07
		RESOLUTE ENERGY CORP	5,901.000	5,133.87
		RESOLUTE FOREST PRODUCTS INC	10,422.000	78,894.54
		RESONA HOLDINGS INC	815,100.000	4,005,877.99
		RESOURCE AMERICA INC	5,780.000	35,431.40
		RESOURCE CAPITAL CORP	3,799.000	48,475.24
		RESOURCES CONNECTION INC	6,964.000	113,791.76
		RESTORATION HARDWARE HOLDINGS	5,412.000	429,983.40
		RETAIL OPPORTUNITY INVESTMENTS	11,402.000	204,095.80
		REUNION INDUSTRIES INC	1,969.000	196.90
		REVANCE THERAPEUTICS INC	950.000	32,452.00
		REVLON INC	1,411.000	39,282.24
		REX AMERICAN RESOURCES CORP	3,877.000	209,629.39
		REX ENERGY CORP	5,431.000	5,702.55
		REXAHN PHARMACEUTICALS INC	4,700.000	1,706.10
		REXAM PLC	160,388.000	1,429,013.05
		REXFORD INDUSTRIAL REALTY INC	5,693.000	93,137.48
		REXNORD CORP	11,066.000	200,515.92
		REYNOLDS AMERICAN INC	94,003.000	4,338,238.45
		RF INDUSTRIES LTD	1,822.000	7,998.58
		RICHARDSON ELECTRONICS LTD/UNI	1,742.000	9,877.14
		RICHTER GEDEON NYRT	143,262.000	2,707,643.39
		RICOH CO LTD	370,900.000	3,857,150.13
		RIGEL PHARMACEUTICALS INC	8,415.000	25,497.45
		RIGNET INC	1,110.000	22,965.90
		RING ENERGY INC	2,088.000	14,720.40
		RIVERVIEW BANCORP INC	4,432.000	20,786.08
		RLI CORP	8,158.000	503,756.50
		RLJ ENTERTAINMENT INC	63.000	34.65
		RLJ LODGING TRUST	19,800.000	428,274.00
		RMR GROUP INC/THE	162.405	2,340.26
		ROADHOUSE GRILL INC COM CASH MERGER	5,534.000	0.00
		ROBERT HALF INTERNATIONAL INC	15,048.000	709,362.72
		ROCHE HOLDING AG	106,880.000	29,512,119.87
		ROCK CREEK PHARMACEUTICALS INC	413.000	301.49

Asset Detail

Acct Base Currency Code : USD

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ROCKFORD CORP/ARIZONA	4,168.000	31,468.40
		ROCKWELL AUTOMATION INC	14,972.000	1,536,276.92
		ROCKWELL COLLINS INC	14,907.000	1,375,916.10
		ROCKWELL MEDICAL INC	7,888.000	80,773.12
		ROCKY BRANDS INC	492.000	5,687.52
		ROCKY MOUNTAIN CHOCOLATE FACTO	4,004.000	43,043.00
		ROFIN-SINAR TECHNOLOGIES INC	4,153.000	111,217.34
		ROGERS COMMUNICATIONS INC	11,970.000	412,486.20
		ROGERS CORP	5,039.000	259,861.23
		RONA INC	383,148.000	3,406,434.24
		ROPER TECHNOLOGIES INC	11,433.000	2,169,869.07
		ROSETTA STONE INC	5,320.000	35,590.80
		ROSS STORES INC	45,932.000	2,471,600.92
		ROUSE PROPERTIES INC	3,839.000	55,895.84
		ROVI CORP	17,021.000	283,569.86
		ROWAN COS PLC	11,950.000	202,552.50
		ROWE COS/THE	5,035.000	0.00
		ROYAL BANCSHARES OF PENNSYLVAN	2,235.000	4,671.15
		ROYAL CARIBBEAN CRUISES LTD	19,461.000	1,969,647.81
		ROYALE ENERGY INC	2,193.000	789.48
		RR DONNELLEY & SONS CO	4,984.000	73,364.48
		RSP PERMIAN INC	69,800.000	1,702,422.00
		RTI SURGICAL INC	9,846.000	39,088.62
		RUBICON TECHNOLOGY INC	3,820.000	4,354.80
		RUBY TUESDAY INC	9,273.000	51,094.23
		RUCKUS WIRELESS INC	4,700.000	50,337.00
		RUDOLPH TECHNOLOGIES INC	9,418.000	133,923.96
		RURAL ELECTRIFICATION CORP LTD	1,172,300.000	4,014,504.58
		RUSH ENTERPRISES INC	72,065.000	1,577,516.82
		RUTH'S HOSPITALITY GROUP INC	3,321.000	52,870.32
		RXI PHARMACEUTICALS CORP	13.000	4.97
		RYDER SYSTEM INC	6,059.000	344,332.97
		RYMAN HOSPITALITY PROPERTIES I	6,862.000	354,353.68
		RYOHIN KEIKAKU CO LTD	68,800.000	14,092,289.01
		S FOODS INC	199,600.000	3,515,959.73
		S&T BANCORP INC	7,069.000	217,866.58
		SABINE OIL & GAS CORP	12,549.000	81.57
		SABMILLER PLC	75,982.000	4,557,427.77
		SABRA HEALTH CARE REIT INC	20,121.000	407,047.83

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
		SAETA YIELD SA	121,932.000	1,139,110.70
		SAFEGUARD SCIENTIFICS INC	2,264.000	32,850.64
		SAFETY INSURANCE GROUP INC	1,855.000	104,584.90
		SAFEWAY CASA LEY CVR	25,314.000	25,691.18
		SAFEWAY PDC LLC CVR	25,314.000	1,235.33
		SAGA COMMUNICATIONS INC	927.000	35,643.15
		SAGE GROUP PLC/THE	860,000.000	7,649,688.39
		SAGENT PHARMACEUTICALS INC	7,332.000	116,652.12
		SAIA INC	3,647.000	81,145.75
		SALEM MEDIA GROUP INC	2,817.000	14,028.66
		SALESFORCE.COM INC	110,976.000	8,700,518.40
		SAMPO OYJ	243,869.000	12,451,000.05
		SAMSUNG ELECTRONICS CO LTD	6,500.000	6,984,775.98
		SANCHEZ ENERGY CORP	8,720.000	37,583.20
		SANDERSON FARMS INC	4,777.000	370,313.04
		SANDISK CORP	22,760.000	1,729,532.40
		SANDY SPRING BANCORP INC	2,267.000	61,118.32
		SANGAMO BIOSCIENCES INC	12,891.000	117,694.83
		SANMINA CORP	11,761.000	242,041.38
		SANOFI	66,692.000	5,694,375.04
		SANTANDER CONSUMER USA HOLDING	33,400.000	529,390.00
		SANTEN PHARMACEUTICAL CO LTD	530,000.000	8,838,105.84
		SAREPTA THERAPEUTICS INC	3,970.000	153,162.60
		SAS AB	1,714,800.000	4,963,006.20
		SATCON TECHNOLOGY CORP	1,198.000	1.55
		SAUL CENTERS INC	2,465.000	126,380.55
		SAVIENT PHARMACEUTICALS INC	19,061.000	0.00
		SBA COMMUNICATIONS CORP	29,610.000	3,111,122.70
		SCAN OPTICS	8,600.000	0.00
		SCANA CORP	16,208.000	980,421.92
		SCANSOURCE INC	3,637.000	117,184.14
		SCENTRE GROUP	391,913.000	1,194,721.11
		SCHEID VINEYARDS INC	660.000	19,206.00
		SCHLOTZSKY'S INC	2,581.000	0.00
		SCHLUMBERGER LTD	143,022.000	9,975,784.50
		SCHNITZER STEEL INDUSTRIES INC	5,012.000	72,022.44
		SCHOLASTIC CORP	5,382.000	207,529.92
		SCHWEITZER-MAUDUIT INTERNATION	6,674.000	280,241.26
		SCICLONE PHARMACEUTICALS INC	7,577.000	69,708.40

Asset Detail

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As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SCIENCE APPLICATIONS INTERNATI	5,271.000	241,306.38
		SCIENTIFIC GAMES CORP	10,503.000	94,211.91
		SCIQUEST INC	3,934.000	51,023.98
		SCO GROUP INC/THE	6,400.000	0.00
		SCOPE INDUSTRIES	304.000	46,512.00
		SCORPIO TANKERS INC	6,900.000	55,338.00
		SCRIPPS NETWORKS INTERACTIVE I	10,731.000	592,458.51
		SEABOARD CORP	75.000	217,105.50
		SEACHANGE INTERNATIONAL INC	4,185.000	28,206.90
		SEACOAST BANKING CORP OF FLORI	401.000	6,006.98
		SEACOR HOLDINGS INC	3,182.000	167,245.92
		SEAGATE TECHNOLOGY PLC	100,813.000	3,695,804.58
		SEALED AIR CORP	47,340.000	2,111,364.00
		SEASPINE HOLDINGS CORP	1,176.000	20,203.68
		SEAWORLD ENTERTAINMENT INC	10,400.000	204,776.00
		SECURE ENERGY SERVICES INC 144A	6,800.000	56,334.12
		SECURITY NATIONAL FINANCIAL CO	1,321.000	8,652.55
		SED INTERNATIONAL HOLDINGS INC	2,356.000	0.00
		SELECT COMFORT CORP	8,777.000	187,915.57
		SELECT INCOME REIT	3,884.000	76,980.88
		SELECT MEDICAL HOLDINGS CORP	13,623.000	162,249.93
		SELECTIVE INSURANCE GROUP INC	8,421.000	282,777.18
		SEMGROUP CORP	6,554.000	189,148.44
		SEMPRA ENERGY	26,742.000	2,514,015.42
		SEMTECH CORP	10,703.000	202,500.76
		SENOMYX INC	2,464.000	9,289.28
		SENSIENT TECHNOLOGIES CORP	8,664.000	544,272.48
		SEQUENOM INC	8,895.000	14,587.80
		SEQUENTIAL BRANDS GROUP INC	571.000	4,516.61
		SERVICE CORP INTERNATIONAL/US	81,110.000	2,110,482.20
		SERVICEMASTER GLOBAL HOLDINGS	144,065.000	5,653,110.60
		SERVISFIRST BANCSHARES INC	2,798.000	132,988.94
		SERVOTRONICS INC	280.000	2,268.00
		SEVCON INC	896.000	9,390.08
		SEVERN BANCORP INC	1,190.000	6,842.50
		SGS SA	4,524.000	8,636,727.27
		SHANGHAI PHARMACEUTICALS HOLDI	1,989,300.000	4,307,072.01
		SHARPER IMAGE CORP	2,100.000	0.00
		SHELL MIDSTREAM PARTNERS LP	66,365.000	2,755,474.80

Asset Detail

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Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SHELLS SEAFOOD RESTAURANTS	44.000	0.00
		SHENANDOAH TELECOMMUNICATIONS	4,744.000	204,229.20
		SHERWIN-WILLIAMS CO/THE	19,375.000	5,029,750.00
		SHILOH INDUSTRIES INC	3,998.000	20,949.52
		SHIP FINANCE INTERNATIONAL LTD	6,849.000	113,487.93
		SHIRE PLC	271,363.000	18,790,211.28
		SHOE CARNIVAL INC	2,615.000	60,668.00
		SHOLODGE INC	1,650.000	7.75
		SHORE BANCSHARES INC	1,976.000	21,498.88
		SHORETEL INC	1,820.000	16,107.00
		SHUTTERFLY INC	5,890.000	262,458.40
		SHUTTERSTOCK INC	3,550.000	114,807.00
		SIEBERT FINANCIAL CORP	5,735.000	7,168.75
		SIEMENS AG	56,900.000	5,555,525.04
		SIENTRA INC	1,100.000	6,512.00
		SIERRA BANCORP	424.000	7,483.60
		SIFCO INDUSTRIES INC	1,221.000	11,599.50
		SIGA TECHNOLOGIES INC	1,413.000	593.46
		SIGHT RESOURCE CORP	200.000	0.00
		SIGMA DESIGNS INC	3,926.000	24,812.32
		SIGMATRON INTERNATIONAL INC	585.000	4,405.05
		SIGNET JEWELERS LTD	49,653.000	6,054,107.30
		SILICON GRAPHICS INC COM	11,800.000	0.00
		SILICON GRAPHICS INTERNATIONAL	3,512.000	20,720.80
		SILICON LABORATORIES INC	7,380.000	358,225.20
		SILVER BAY REALTY TRUST CORP	4,724.000	73,977.84
		SILVER SPRING NETWORKS INC	3,400.000	48,994.00
		SIMCLAR INC	700.000	2.38
		SIMMONS FIRST NATIONAL CORP	4,171.000	214,222.56
		SIMON PROPERTY GROUP INC	63,590.000	12,364,439.60
		SIMPSON MANUFACTURING CO INC	7,475.000	255,271.25
		SINCLAIR BROADCAST GROUP INC	8,756.000	284,920.24
		SINGAPORE TELECOMMUNICATIONS L	325,374.000	841,731.64
		SISTEMA JSFC GDR	291,400.000	1,719,260.00
		SIZMEK INC	7,253.000	26,473.45
		SJW CORP	3,793.000	112,462.45
		SK TELECOM CO LTD	21,300.000	3,914,672.71
		SKY NETWORK TELEVISION LTD	1,143,600.000	3,593,550.29
		SKYLINE CORP	3,554.000	12,723.32

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SKYWEST INC	9,361.000	178,046.22
		SKYWORKS SOLUTIONS INC	60,694.000	4,663,120.02
		SL GREEN REALTY CORP	56,832.000	6,420,879.36
		SM ENERGY CO	8,800.000	173,008.00
		SMART REIT VARIABLE VTG UNIT	29,680.000	645,050.17
		SMF ENERGY CORP	441.000	32.80
		SMITH & WESSON HOLDING CORP	8,156.000	179,268.88
		SMITH MICRO SOFTWARE INC	3,286.000	2,395.50
		SMURFIT-STONE CONTAINER CORP CONTRA	9,700.000	0.00
		SNAM SPA	820,010.000	4,302,452.25
		SNAP-ON INC	6,586.000	1,129,037.98
		SNYDER'S-LANCE INC	7,257.000	248,915.10
		SOCKET MOBILE INC	564.000	1,331.04
		SOFTBANK GROUP CORP	106,000.000	5,409,484.71
		SOFTECH INC	157.000	188.40
		SOJITZ CORP	2,215,200.000	4,714,170.73
		SOLAREEDGE TECHNOLOGIES INC	2,200.000	61,974.00
		SOLIGENIX INC	57.000	11.40
		SOLITARIO EXPLORATION & ROYALT	40.000	19.76
		SONIC AUTOMOTIVE INC	12,483.000	284,113.08
		SONIC CORP	8,633.000	278,932.23
		SONUS NETWORKS INC	6,109.000	43,557.17
		SORRENTO THERAPEUTICS INC	4,100.000	35,711.00
		SOTHEY'S	10,907.000	280,964.32
		SOUTH JERSEY INDUSTRIES INC	10,620.000	249,782.40
		SOUTH STATE CORP	4,114.000	296,002.30
		SOUTHERN CO/THE	103,083.000	4,823,253.57
		SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP	211.000	0.00
		SOUTHSIDE BANCSHARES INC	3,075.000	73,861.50
		SOUTHWEST AIRLINES CO	73,756.000	3,175,933.36
		SOUTHWEST BANCORP INC	2,049.000	35,816.52
		SOUTHWEST GAS CORP	8,039.000	443,431.24
		SOUTHWESTERN ENERGY CO	43,598.000	309,981.78
		SOVRAN SELF STORAGE INC	5,819.000	624,436.89
		SP PLUS CORP	2,487.000	59,439.30
		SPAN-AMERICA MEDICAL SYSTEMS I	1,742.000	34,578.70
		SPANISH BROADCASTING SYSTEM IN	375.000	1,215.00
		SPARK ENERGY INC	1,100.000	22,792.00
		SPARK INFRASTRUCTURE GROUP	1,611,644.000	2,251,299.06

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SPARK INFRASTRUCTURE GROUP RTS	124,763.000	3,630.85
		SPARTAN MOTORS INC	5,691.000	17,699.01
		SPARTANNASH CO	11,187.000	242,086.68
		SPARTON CORP	4,534.000	90,634.66
		SPECIAL DIVERSIFIED OPPORTUNIT	4,862.000	4,716.14
		SPECTRA ENERGY CORP	76,145.000	1,822,911.30
		SPECTRA ENERGY PARTNERS LP	105,799.000	5,046,612.30
		SPECTRANETICS CORP/THE	6,687.000	100,706.22
		SPECTRUM GROUP INTERNATIONAL I	1.456	873.60
		SPECTRUM PHARMACEUTICALS INC	15,587.000	93,989.61
		SPEED COMMERCE INC	4,862.000	291.72
		SPEEDUS CORP	1,690.000	37.18
		SPEEDWAY MOTORSPORTS INC	6,051.000	125,376.72
		SPHERE 3D CORP	73.000	110.23
		SPHERIX INC	12.000	1.75
		SPIRE CORP	3,525.000	42.30
		SPIRE HEALTHCARE GROUP PLC	794,249.000	3,662,943.83
		SPIRIT AEROSYSTEMS HOLDINGS IN	7,200.000	360,504.00
		SPOK HOLDINGS INC	6,270.000	114,866.40
		SPORT-HALEY HOLDINGS INC	1,950.000	39.00
		SPS COMMERCE INC	2,364.000	165,976.44
		SPS TECHNOLOGIES INC	6,300.000	0.00
		SPX FLOW INC	38,350.000	1,070,348.50
		SSE PLC	115,823.000	2,608,472.03
		ST JAMES'S PLACE PLC	766,521.000	11,388,135.04
		ST JOE CO/THE	7,700.000	142,527.00
		ST JUDE MEDICAL INC	32,056.000	1,980,099.12
		STAAR SURGICAL CO	8,700.000	62,118.00
		STADA ARZNEIMITTEL AG	114,300.000	4,636,287.12
		STAG INDUSTRIAL INC	137,041.000	2,528,406.45
		STAGE STORES INC	7,601.000	69,245.11
		STAMPS.COM INC	3,422.000	375,085.42
		STANDARD MOTOR PRODUCTS INC	1,989.000	75,681.45
		STANDARD REGISTER CO/THE	927.000	3.62
		STANDEX INTERNATIONAL CORP	5,390.000	448,178.50
		STANLEY BLACK & DECKER INC	49,690.000	5,303,413.70
		STANLEY FURNITURE CO INC	2,848.000	7,945.92
		STANTEC INC	1,059.000	26,252.61
		STAPLES INC	72,993.000	691,243.71

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		STAR BUFFET INC	762.000	533.40
		STAR STRUCK LTD	262.000	13.10
		STARBUCKS CORP	194,731.000	11,689,701.93
		START TODAY CO LTD	245,000.000	8,004,072.88
		STARTEK INC	1,532.000	5,484.56
		STARWOOD EUROPEAN REAL ESTAT	641,202.000	1,017,129.04
		STARWOOD HOTELS & RESORTS WORL	19,132.000	1,325,464.96
		STARWOOD PROPERTY TRUST INC	48,485.000	996,851.60
		STARWOOD WAYPOINT RESIDENTIAL	736.000	16,663.04
		STATE AUTO FINANCIAL CORP	5,820.000	119,833.80
		STATE STREET CORP	45,760.000	3,036,633.60
		STATOIL ASA	716,588.000	10,014,510.24
		STEELCASE INC	186,804.000	2,783,379.60
		STEELCLOUD INC	3,106.000	0.00
		STEIN MART INC	6,186.000	41,631.78
		STEMCELLS INC	735.000	306.13
		STEMLINE THERAPEUTICS INC	2,880.000	18,172.80
		STEPAN CO	2,716.000	134,958.04
		STEPHAN CO/THE	1,912.000	2,313.52
		STEREOTAXIS INC	158.000	117.45
		STERICYCLE INC	9,638.000	1,162,342.80
		STERIS PLC	63,438.000	4,779,418.92
		STERLING BANCORP/DE	23,850.000	386,847.00
		STERLING CONSTRUCTION CO INC	582.000	3,538.56
		STEVEN MADDEN LTD	9,989.000	301,867.58
		STEWART INFORMATION SERVICES C	6,508.000	242,943.64
		STIFEL FINANCIAL CORP	9,717.000	411,612.12
		STILLWATER MINING CO	15,550.000	133,263.50
		STOCK YARDS BANCORP INC	11,793.000	445,657.47
		STONE ENERGY CORP	9,377.000	40,227.33
		STONERIDGE INC	3,919.000	58,001.20
		STORAGE ENGINE INC COM	1,650.000	0.00
		STORE CAPITAL CORP	55,538.000	1,288,481.60
		STRAIGHT PATH COMMUNICATIONS I	2,890.000	49,534.60
		STRASBAUGH INC	204.000	1.22
		STRATASYS LTD	7,100.000	166,708.00
		STRATTEC SECURITY CORP	664.000	37,509.36
		STRATUS PROPERTIES INC	2,106.000	43,004.52
		STRAYER EDUCATION INC	1,796.000	107,975.52

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		STREAMLINE HEALTH SOLUTIONS IN	2,646.000	3,730.86
		STRYKER CORP	35,820.000	3,329,110.80
		STURM RUGER & CO INC	4,191.000	249,825.51
		STYLECLICK INC	3,762.000	0.38
		SUCAMPO PHARMACEUTICALS INC	6,060.000	104,777.40
		SUFFOLK BANCORP	1,655.000	46,919.25
		SUGARMADE INC	80.000	2.69
		SUGGESTION BOX INC	208.000	1.21
		SULPHCO INC	2,843.000	0.00
		SUMITOMO MITSUI FINANCIAL GROU	129,300.000	4,950,794.03
		SUMMIT HOTEL PROPERTIES INC	7,451.000	89,039.45
		SUN BANCORP INC/NJ	512.000	10,567.68
		SUN COMMUNITIES INC	6,573.000	450,447.69
		SUN HYDRAULICS CORP	4,406.000	139,802.38
		SUN LIFE FINANCIAL INC	5,900.000	184,080.00
		SUNCOKE ENERGY INC	5,399.000	18,734.53
		SUNCOR ENERGY INC	143,820.000	3,710,556.00
		SUNLINK HEALTH SYSTEMS INC	1,775.000	1,615.25
		SUNOCO LOGISTICS PARTNERS LP	223,124.000	5,734,286.80
		SUNPOWER CORP	5,283.000	158,542.83
		SUNRISE TELECOM INC	8,049.000	201.23
		SUNSTONE HOTEL INVESTORS INC	289,471.000	3,615,492.79
		SUNTRUST BANKS INC	262,105.000	11,228,578.20
		SUPER MICRO COMPUTER INC	4,600.000	112,746.00
		SUPERCONDUCTOR TECHNOLOGIES IN	79.000	16.59
		SUPERIOR BANCORP	1,987.000	1.97
		SUPERIOR ENERGY SERVICES INC	55,900.000	752,973.00
		SUPERIOR INDUSTRIES INTERNATIO	4,165.000	76,719.30
		SUPERIOR UNIFORM GROUP INC	1,792.000	30,428.16
		SUPERNUS PHARMACEUTICALS INC	7,450.000	100,128.00
		SUPERVALU INC	25,369.000	172,001.82
		SUPPORT.COM INC	3,641.000	3,677.41
		SUPREME INDUSTRIES INC	2,404.000	16,467.40
		SURGICAL CARE AFFILIATES INC	2,900.000	115,449.00
		SURMODICS INC	3,899.000	79,032.73
		SWEDBANK AB	334,335.000	7,419,884.55
		SWIFT ENERGY CO	7,937.000	722.27
		SWIFT TRANSPORTATION CO	11,792.000	162,965.44
		SWISS LIFE HOLDING AG	17,600.000	4,770,109.89

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SWK HOLDINGS CORP	713.000	7,878.65
		SYCAMORE NETWORKS INC	3,701.000	1,887.51
		SYDNEY AIRPORT	885,547.000	4,091,176.23
		SYKES ENTERPRISES INC	11,973.000	368,528.94
		SYMANTEC CORP	76,611.000	1,608,831.00
		SYMETRA FINANCIAL CORP	11,939.000	379,302.03
		SYMMETRY SURGICAL INC	2,603.000	23,947.60
		SYMRISE AG	426,151.000	28,391,363.90
		SYNALLOY CORP	2,020.000	13,897.60
		SYNAPTICS INC	5,513.000	442,914.42
		SYNCHRONOSS TECHNOLOGIES INC	12,177.000	428,995.71
		SYNCHRONY FINANCIAL	320,284.000	9,739,836.44
		SYNERGETICS USA INC COM	2,498.000	0.00
		SYNERGY PHARMACEUTICALS INC	2,800.000	15,876.00
		SYNERGY RESOURCES CORP	6,400.000	54,528.00
		SYNERON MEDICAL LTD	1,640.000	12,644.40
		SYNNEX CORP	3,654.000	328,604.22
		SYNOVUS FINANCIAL CORP	4,715.000	152,671.70
		SYNTA PHARMACEUTICALS CORP	3,281.000	1,154.92
		SYNTEL INC	6,395.000	289,373.75
		SYNTHESIS ENERGY SYSTEMS INC	5,399.000	5,177.64
		SYNTROLEUM CORP	1,138.000	0.00
		SYNUTRA INTERNATIONAL INC	555.000	2,614.05
		SYPRIS SOLUTIONS INC	3,998.000	4,357.82
		SYSCO CORP	81,488.000	3,341,008.00
		SYSTEMAX INC	5,289.000	45,485.40
		T ROWE PRICE GROUP INC	28,477.000	2,035,820.73
		T2 BIOSYSTEMS INC	1,950.000	21,333.00
		TAITRON COMPONENTS INC	3,971.000	3,931.29
		TAKE-TWO INTERACTIVE SOFTWARE	10,413.000	362,788.92
		TAL EDUCATION GROUP ADR	124,000.000	5,762,280.00
		TAL INTERNATIONAL GROUP INC	7,264.000	115,497.60
		TALANX AG	160,200.000	4,967,551.04
		TALEN ENERGY CORP	16,800.000	104,664.00
		TALMER BANCORP INC	2,800.000	50,708.00
		TALON INTERNATIONAL INC	3,150.000	535.82
		TANDY BRANDS ACCESSORIES INC	1,325.000	1.59
		TANGOE INC	2,694.000	22,602.66
		TARGA RESOURCES CORP	38,900.000	1,052,634.00

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		TARGANTA THERAPEUTICS ESCROW	1,200.000	0.00
		TARGET CORP	159,391.000	11,573,380.51
		TARRAGON CORP	10,464.000	0.00
		TASER INTERNATIONAL INC	6,418.000	110,967.22
		TASSAL GROUP LTD	1,417,000.000	4,845,410.24
		TAXUS CARDIUM PHARMACEUTICALS	65.000	21.44
		TAYLOR DEVICES INC	545.000	8,834.45
		TC PIPELINES LP	3,214.000	159,767.94
		TCF FINANCIAL CORP	23,968.000	338,428.16
		TCL COMMUNICATION TECHNOLOGY H	5,052,000.000	3,722,111.19
		TE CONNECTIVITY LTD	43,811.000	2,830,628.71
		TEAM FINANCIAL INC	4,300.000	0.00
		TEAM HEALTH HOLDINGS INC	10,868.000	476,996.52
		TEAM INC	2,228.000	71,206.88
		TECH DATA CORP	5,921.000	393,035.98
		TECHNICAL COMMUNICATIONS CORP	144.000	430.56
		TECHNOLOGY SOLUTIONS CO	920.000	8.28
		TECO ENERGY INC	26,678.000	710,968.70
		TEEKAY TANKERS LTD	1,941.000	13,354.08
		TEGNA INC	182,843.000	4,666,153.36
		TEJON RANCH CO	4,276.000	81,885.40
		TEKNOWLEDGE CORP	2,012.000	0.00
		TELECOMMUNICATION SYSTEMS INC	2,288.000	11,371.36
		TELEDYNE TECHNOLOGIES INC	5,936.000	526,523.20
		TELENOR ASA	298,861.000	5,007,268.51
		TELEPHONE & DATA SYSTEMS INC	2,637.000	68,271.93
		TELETECH HOLDINGS INC	8,609.000	240,277.19
		TELETOUCH COMMUNICATIONS INC	3,106.000	0.62
		TELEVIDEO INC/CA	2,143.000	0.00
		TELIGENT INC	657.000	5,847.30
		TENAGA NASIONAL BHD	229,000.000	710,441.37
		TENCENT HOLDINGS LTD	566,800.000	11,152,945.45
		TENET HEALTHCARE CORP	11,303.000	342,480.90
		TENGASCO INC	3,400.000	408.00
		TENNANT CO	2,218.000	124,784.68
		TENNECO INC	8,953.000	411,032.23
		TERADATA CORP	15,084.000	398,519.28
		TERRAFORM POWER INC	5,600.000	70,448.00
		TERRENO REALTY CORP	4,770.000	107,897.40

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TESARO INC			4,430.000	231,777.60
TESORO CORP			76,013.000	8,009,489.81
TESORO LOGISTICS LP			86,935.000	4,374,569.20
TESSCO TECHNOLOGIES INC			6,872.000	133,797.84
TESSERA TECHNOLOGIES INC			6,602.000	198,126.02
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			10,228.000	266,132.56
TETRA TECHNOLOGIES INC			10,885.000	81,855.20
TETRAPHASE PHARMACEUTICALS INC			6,689.000	67,090.67
TEVA PHARMACEUTICAL INDUSTRIES			47,700.000	3,119,890.53
TEVA PHARMACEUTICAL INDUSTRIES ADR			216,335.000	14,200,229.40
TEXAS CAPITAL BANCSHARES INC			6,117.000	302,302.14
TEXAS INSTRUMENTS INC			115,044.000	6,305,561.64
TEXAS ROADHOUSE INC			8,895.000	318,174.15
TEXTAINER GROUP HOLDINGS LTD			7,799.000	110,043.89
TEXTMUNICATION HOLDINGS INC			167.000	3.46
TEXTRON INC			31,036.000	1,303,822.36
TG THERAPEUTICS INC			3,950.000	47,123.50
TGS NOPEC GEOPHYSICAL CO ASA			217,200.000	3,469,762.23
THERAPEUTICSMD INC			10,930.000	112,906.90
THERAVANCE INC			11,499.000	121,199.46
THERMO FISHER SCIENTIFIC INC			45,261.000	6,420,272.85
THESTREET INC			7,824.000	11,736.00
THIRD POINT REINSURANCE LTD			4,236.000	56,804.76
THOMAS GROUP INC			367.000	1.87
THOMSON REUTERS CORP			18,670.000	706,659.50
THOR INDUSTRIES INC			4,944.000	277,605.60
THQ INC			896.000	12.32
TIDEWATER INC			273.000	1,900.08
TIFFANY & CO			12,650.000	965,068.50
TIMBERLAND BANCORP INC/WA			3,633.000	45,085.53
TIME INC			129,578.000	2,030,487.26
TIME WARNER CABLE INC			32,117.000	5,960,594.03
TIME WARNER INC			126,369.000	8,172,283.23
TIMKENSTEEL CORP			2,700.000	22,626.00
TITAN INTERNATIONAL INC			7,743.000	30,507.42
TITAN MACHINERY INC			2,137.000	23,357.41
TITAN PHARMACEUTICALS INC			1,907.000	8,467.08
TIVO INC			16,791.000	144,906.33

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TJX COS INC/THE	119,071.000	8,443,324.61
		TL ADMIN CORP COM	29,100.000	0.00
		TOMPKINS FINANCIAL CORP	1,534.000	86,149.44
		TONGDA GROUP HOLDINGS LTD	18,660,000.000	3,298,542.62
		TONIX PHARMACEUTICALS HOLDING	3,200.000	24,416.00
		TOOTSIE ROLL INDUSTRIES INC	7,230.000	228,395.70
		TOPBUILD CORP	1,700.000	52,309.00
		TOR MINERALS INTERNATIONAL INC	260.000	1,170.00
		TORCHMARK CORP	13,008.000	743,537.28
		TOROTEL INC	525.000	456.75
		TOTAL SA	388,738.000	17,425,635.49
		TOTAL SYSTEM SERVICES INC	19,197.000	956,010.60
		TOWA PHARMACEUTICAL CO LTD	63,700.000	4,003,258.43
		TOWER AUTOMOTIVE INC	33,100.000	0.00
		TOWNE BANK/PORTSMOUTH VA	4,127.000	86,130.49
		TRACTOR SUPPLY CO	15,235.000	1,302,592.50
		TRANS WORLD ENTERTAINMENT CORP	7,403.000	26,502.74
		TRANS-INDUSTRIES INC	1,700.000	1.70
		TRANSACT TECHNOLOGIES INC	2,916.000	25,019.28
		TRANSALTA RENEWABLES INC	131,224.000	979,621.98
		TRANSCAT INC	3,210.000	31,907.40
		TRANSCOASTAL CORP	23.000	0.35
		TRANSDIGM GROUP INC	10,720.000	2,448,984.00
		TRANSENERIX INC	166.000	411.68
		TRANSGENOMIC INC	619.000	662.33
		TRANSMISSORA ALIANCA DE ENERGI	223,604.000	946,696.24
		TRANSMONTAIGNE PARTNERS LP	7,336.000	196,311.36
		TRANSNET CORP	481.000	0.00
		TRANSOCEAN LTD	269,976.000	3,342,302.88
		TRANSURBAN GROUP	1,078,725.000	7,818,729.82
		TRANSWITCH CORP	1,935.000	1.74
		TRAVELERS COS INC/THE	49,402.000	5,575,509.72
		TRAVELPORT WORLDWIDE LTD	15,900.000	205,110.00
		TRAVELZOO INC	5,804.000	48,579.48
		TRC COS INC	2,128.000	19,684.00
		TRECORA RESOURCES	1,290.000	15,983.10
		TREDEGAR CORP	6,011.000	81,869.82
		TREEHOUSE FOODS INC	5,676.000	445,338.96
		TREX CO INC	77,332.000	2,941,709.28

Asset Detail

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Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRI POINTE GROUP INC		13,546.000	171,627.82
TRI-VALLEY CORP		1,094.000	0.10
TRIAD GUARANTY INC		2,231.000	69.16
TRIAN ACQUISITION I		7,030.000	0.00
TRIANGLE PETROLEUM CORP		7,001.000	5,390.77
TRICO BANCSHARES		833.000	22,857.52
TRICO MARINE SERVICES INC/UNIT		1,890.000	0.00
TRINITY INDUSTRIES INC		114,690.000	2,754,853.80
TRINITY PLACE HOLDINGS INC		2,476.000	15,078.84
TRINITY PLACE HOLDINGS INC RIGHTS		173.108	25.97
TRINSEO SA		785.000	22,137.00
TRIO-TECH INTERNATIONAL		859.000	2,345.07
TRIPADVISOR INC		12,814.000	1,092,393.50
TRIPLE CROWN MEDIA INC		983.000	0.00
TRIPLE-S MANAGEMENT CORP		9,959.000	238,119.69
TRIUMPH GROUP INC		7,400.000	294,150.00
TROPICAL SPORTSWEAR INTL CORP COM		10,340.000	0.00
TROVAGENE INC		4,400.000	23,760.00
TRUEBLUE INC		6,337.000	163,241.12
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	66,625.14
TRUSTMARK CORP		11,001.000	253,463.04
TS TECH CO LTD		169,900.000	4,455,999.59
TSR INC		795.000	3,442.35
TSUMURA & CO		91,300.000	2,557,720.46
TTM TECHNOLOGIES INC		20,667.000	134,542.17
TUESDAY MORNING CORP		4,703.000	30,569.50
TUMI HOLDINGS INC		7,273.000	120,949.99
TURKIYE SINAI KALKINMA BANKASI		6,243,600.000	3,251,373.66
TURTLE BEACH CORP		1,960.000	3,939.60
TUTOR PERINI CORP		4,799.000	80,335.26
TWENTY-FIRST CENTURY FOX INC		362,068.000	9,837,190.09
TWIN DISC INC		1,688.000	17,757.76
TWO RIVERS WATER & FARMING CO		199.000	129.35
TYCO INTERNATIONAL PLC		47,944.000	1,528,934.16
TYLER TECHNOLOGIES INC		7,024.000	1,224,423.68
TYSON FOODS INC		53,029.000	2,828,036.57

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		UBIQUITI NETWORKS INC	4,673.000	148,087.37
		UFP TECHNOLOGIES INC	2,624.000	62,503.68
		ULTIMATE LIFESTYLE CORP	20.000	0.01
		ULTRA CLEAN HOLDINGS INC	2,674.000	13,690.88
		ULTRA PETROLEUM CORP	12,934.000	32,335.00
		ULTRAGENYX PHARMACEUTICAL INC	909.000	101,971.62
		ULTRALIFE CORP	2,108.000	13,617.68
		ULTRAPETROL BAHAMAS LTD	1,582.000	166.11
		ULTRATECH INC	4,192.000	83,085.44
		UMB FINANCIAL CORP	7,179.000	334,182.45
		UMH PROPERTIES INC	2,915.000	29,499.80
		UMICORE SA	196,794.000	8,265,700.16
		UMPQUA HOLDINGS CORP	31,028.000	493,345.20
		UNDER ARMOUR INC	20,427.000	1,646,620.47
		UNICO AMERICAN CORP	844.000	8,001.12
		UNICORP INC COMPAR \$0.01 NEW	7,800.000	0.00
		UNIFIRST CORP/MA	3,376.000	351,779.20
		UNIGENE LABORATORIES INC	9,893.000	2.97
		UNILEVER PLC ADR	14,975.000	645,722.00
		UNION BANKSHARES CORP	5,452.000	137,608.48
		UNION PACIFIC CORP	125,965.000	9,850,463.00
		UNISYS CORP	6,641.000	73,383.05
		UNIT CORP	4,200.000	51,240.00
		UNITED AMERICAN HEALTHCARE COR	1,094.000	7.66
		UNITED ARROWS LTD	76,500.000	3,319,589.16
		UNITED BANKSHARES INC/WV	9,400.000	347,706.00
		UNITED COMMUNITY BANKS INC/GA	7,453.000	145,258.97
		UNITED COMMUNITY FINANCIAL COR	6,947.000	40,987.30
		UNITED CONTINENTAL HOLDINGS IN	69,251.000	3,968,082.30
		UNITED FINANCIAL BANCORP INC	5,075.000	65,366.00
		UNITED FIRE GROUP INC	4,204.000	161,055.24
		UNITED NATURAL FOODS INC	7,622.000	300,001.92
		UNITED ONLINE INC	2,030.000	23,933.70
		UNITED OVERSEAS BANK LTD	321,600.000	4,445,477.03
		UNITED PARCEL SERVICE INC	87,250.000	8,396,067.50
		UNITED RENTALS INC	10,528.000	763,701.12
		UNITED SECURITY BANCSHARES/FRE	981.719	5,242.37
		UNITED STATES LIME & MINERALS	2,339.000	128,551.44
		UNITED STATES STEEL CORP	21,600.000	172,368.00

Asset Detail

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED TECHNOLOGIES CORP		93,555.000	8,987,828.85
UNITED THERAPEUTICS CORP		14,650.000	2,294,336.50
UNITED WESTERN BANCORP INC		2,275.000	79.63
UNITED-GUARDIAN INC		657.000	12,581.55
UNITEDHEALTH GROUP INC		108,092.000	12,715,942.88
UNITIL CORP		3,869.000	138,819.72
UNITY BANCORP INC		1,662.000	20,775.00
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW		3,380.000	0.00
UNIVERSAL AMERICAN CORP/NY		11,220.000	78,540.00
UNIVERSAL CORP/VA		3,395.000	190,391.60
UNIVERSAL DISPLAY CORP		9,878.000	537,758.32
UNIVERSAL ELECTRONICS INC		2,292.000	117,694.20
UNIVERSAL FOREST PRODUCTS INC		2,975.000	203,400.75
UNIVERSAL HEALTH INTERNATIONAL		10,460,000.000	4,048,953.90
UNIVERSAL HEALTH REALTY INCOME		13,702.000	685,237.02
UNIVERSAL HEALTH SERVICES INC		10,342.000	1,235,765.58
UNIVERSAL STAINLESS & ALLOY PR		2,436.000	22,630.44
UNIVERSAL TECHNICAL INSTITUTE		5,737.000	26,734.42
UNIVERSAL TRUCKLOAD SERVICES I		2,085.000	29,273.40
UNIVEST CORP OF PENNSYLVANIA		354.000	7,384.44
UNUM GROUP		27,609.000	919,103.61
UNWIRED PLANET INC		11,980.000	10,338.74
UQM TECHNOLOGIES INC		3,665.000	2,437.23
URANIUM ENERGY CORP		2,205.000	2,337.30
URANIUM RESOURCES INC		1,178.000	612.56
URBAN OUTFITTERS INC		9,846.000	223,996.50
UROLOGIX INC		2,793.000	24.02
URSTADT BIDDLE PROPERTIES INC		26,536.000	510,552.64
US BANCORP		273,646.000	11,676,474.82
US CONCRETE INC		400.000	21,060.00
US ECOLOGY INC		2,995.000	109,137.80
US ENERGY CORP WYOMING		2,411.000	391.79
US GEOTHERMAL INC		6,387.000	3,991.88
US GLOBAL INVESTORS INC		475.000	555.75
US PHYSICAL THERAPY INC		4,821.000	258,791.28
US PLASTIC LMBR CORP COM		29,600.000	0.00
US SILICA HOLDINGS INC		8,731.000	163,531.63
USA TRUCK INC		1,742.000	30,397.90
USANA HEALTH SCIENCES INC		3,348.000	427,707.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		USG CORP	72,280.000	1,755,681.20
		UTAH MEDICAL PRODUCTS INC	1,837.000	107,537.98
		UTG INC	513.000	7,566.75
		UTI WORLDWIDE INC	15,971.000	112,276.13
		UTSTARCOM HOLDINGS CORP	5,646.000	14,002.08
		V ONE CORP COM	2,000.000	0.00
		VAALCO ENERGY INC	7,924.000	12,678.40
		VAIL RESORTS INC	5,112.000	654,284.88
		VALENCE TECHNOLOGY INC	14,867.000	0.00
		VALEO SA	132,601.000	20,533,538.68
		VALERO ENERGY CORP	180,587.000	12,769,306.77
		VALERO ENERGY PARTNERS LP	44,414.000	2,292,206.54
		VALLEY MEDIA INC COM	11,100.000	0.00
		VALLEY NATIONAL BANCORP	29,026.000	285,906.10
		VALUE AMER INC COM	290.000	0.00
		VALUE LINE INC	2,953.000	39,658.79
		VANDA PHARMACEUTICALS INC	6,151.000	57,265.81
		VARIAN MEDICAL SYSTEMS INC	10,988.000	887,830.40
		VASCO DATA SECURITY INTERNATIO	3,525.000	58,973.25
		VASCULAR SOLUTIONS INC	2,792.000	96,016.88
		VASOMEDICAL INC	17,910.000	3,474.54
		VCA INC	87,775.000	4,827,625.00
		VCAMPUS CORP	271.000	0.02
		VECTOR GROUP LTD	11,712.000	276,286.08
		VECTOR LTD	727,121.000	1,577,984.91
		VECTREN CORP	14,197.000	602,236.74
		VEECO INSTRUMENTS INC	8,569.000	176,178.64
		VENAXIS INC	43.000	13.10
		VENTAS INC	65,631.000	3,703,557.33
		VEREIT INC	73,862.000	584,987.04
		VERESEN INC	139,605.000	890,432.87
		VERICEL CORP	101.000	260.58
		VERINT SYSTEMS INC	8,073.000	327,440.88
		VERISIGN INC	32,128.000	2,806,702.08
		VERISK ANALYTICS INC	17,677.000	1,359,007.76
		VERIZON COMMUNICATIONS INC	565,301.000	26,128,212.22
		VERSAR INC	1,098.000	3,392.82
		VERSARTIS INC	3,150.000	39,028.50
		VERSO CORP	6,614.000	131.62

Asset Detail

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	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		VERTEX PHARMACEUTICALS INC	27,866.000	3,506,378.78
		VESTIN REALTY MORTGAGE II INC	400.000	1,040.00
		VF CORP	63,451.000	3,949,824.75
		VIACOM INC	39,372.000	1,620,551.52
		VIAD CORP	6,386.000	180,276.78
		VIASAT INC	6,186.000	377,407.86
		VIAVI SOLUTIONS INC	18,489.000	112,598.01
		VICAL INC	4,057.000	1,663.37
		VICON INDUSTRIES INC	1,318.000	2,359.22
		VICOR CORP	5,955.000	54,309.60
		VIDEO DISPLAY CORP	2,455.000	2,479.55
		VIEWCAST.COM INC	6,812.000	6.13
		VIEWTRAN GROUP INC	2,440.000	1,891.00
		VILLAGE SUPER MARKET INC	1,377.000	36,283.95
		VIRCO MANUFACTURING CORP	4,459.000	14,848.47
		VIRGIN AMERICA INC	3,800.000	136,838.00
		VIRNETX HOLDING CORP	5,367.000	13,793.19
		VIRTUS INVESTMENT PARTNERS INC	888.000	104,304.48
		VIRTUSA CORP	3,626.000	149,898.84
		VISA INC	261,545.000	20,282,814.75
		VISHAY INTERTECHNOLOGY INC	20,512.000	247,169.60
		VISHAY PRECISION GROUP INC	913.000	10,335.16
		VISTA OUTDOOR INC	3,600.000	160,236.00
		VITAL THERAPIES INC	2,810.000	32,371.20
		VITAMIN SHOPPE INC	3,851.000	125,927.70
		VIVENDI SA	188,283.000	4,062,002.01
		VIVUS INC	9,029.000	9,209.58
		VL DISSOLUTION CORP COM	1,293.000	0.00
		VOCERA COMMUNICATIONS INC	6,768.000	82,569.60
		VOESTALPINE AG	129,800.000	3,996,694.32
		VOLT INFORMATION SCIENCES INC	5,852.000	47,635.28
		VONAGE HOLDINGS CORP	21,367.000	122,646.58
		VORNADO REALTY TRUST	20,099.000	2,009,096.04
		VOXX INTERNATIONAL CORP	5,219.000	27,451.94
		VOYA FINANCIAL INC	132,460.000	4,889,098.60
		VULCAN INTERNATIONAL CORP	583.000	32,648.00
		VULCAN MATERIALS CO	36,939.000	3,508,096.83
		W&T OFFSHORE INC	8,422.000	19,454.82
		WABASH NATIONAL CORP	10,834.000	128,166.22

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		WAGWORKS INC	4,259.000	193,230.83
		WAL-MART STORES INC	248,816.000	15,252,420.80
		WALGREENS BOOTS ALLIANCE INC	98,784.000	8,411,951.53
		WALKER & DUNLOP INC	1,700.000	48,977.00
		WALKING CO HOLDINGS INC/THE	3,656.000	18,280.00
		WALT DISNEY CO/THE	183,888.000	19,322,951.04
		WALTER ENERGY INC	11,600.000	129.92
		WALTER INVESTMENT MANAGEMENT C	5,119.000	72,792.18
		WANDERPORT CORP	82.000	0.07
		WARREN RESOURCES INC	7,704.000	1,617.84
		WASHINGTON FEDERAL INC	15,260.000	363,645.80
		WASHINGTON REAL ESTATE INVESTM	10,641.000	287,945.46
		WASHINGTON TRUST BANCORP INC	5,285.000	208,863.20
		WASTE MANAGEMENT INC	53,892.000	2,876,216.04
		WATERS CORP	28,722.000	3,865,406.76
		WATERSTONE FINANCIAL INC	3,036.000	42,807.60
		WATSCO INC	1,306.000	152,971.78
		WATTS WATER TECHNOLOGIES INC	4,777.000	237,273.59
		WAUSAU PAPER CORP	5,587.000	57,155.01
		WAVE SYSTEMS CORP	137.000	190.43
		WAXMAN INDUSTRIES INC	400.000	860.00
		WAYNE SAVINGS BANCSHARES INC	4,204.000	55,534.84
		WAYSIDE TECHNOLOGY GROUP INC	3,017.000	55,331.78
		WD-40 CO	2,579.000	254,418.35
		WEB.COM GROUP INC	9,124.000	182,571.24
		WEBCO INDUSTRIES INC	241.000	10,170.20
		WEBMD HEALTH CORP	3,971.000	191,799.30
		WEBSTER FINANCIAL CORP	132,398.000	4,923,881.62
		WEC ENERGY GROUP INC	35,802.000	1,837,000.62
		WEGENER CORP	4,812.000	55.34
		WEIGHT WATCHERS INTERNATIONAL	4,129.000	94,141.20
		WEIR GROUP PLC/THE	550,000.000	8,106,450.00
		WEIS MARKETS INC	3,622.000	160,454.60
		WELLCARE HEALTH PLANS INC	6,660.000	520,878.60
		WELLMAN INC COM	15,700.000	0.00
		WELLS FARGO & CO	598,238.000	32,520,217.68
		WELLS FINANCIAL CORP	141.000	4,512.00
		WELLTOWER INC	40,134.000	2,730,316.02
		WENDY'S CO/THE	43,445.000	467,902.65

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		WERELDHAVE NV	22,176.000	1,245,442.08
		WERNER ENTERPRISES INC	9,936.000	232,403.04
		WESBANCO INC	7,713.000	231,544.26
		WEST BANCORPORATION INC	571.000	11,277.25
		WEST CORP	7,092.000	152,974.44
		WEST MARINE INC	2,176.000	18,474.24
		WEST PHARMACEUTICAL SERVICES I	12,894.000	776,476.68
		WESTAMERICA BANCORPORATION	4,706.000	220,005.50
		WESTELL TECHNOLOGIES INC	11,276.000	14,207.76
		WESTERN ALLIANCE BANCORP	11,102.000	398,117.72
		WESTERN ASSET MORTGAGE CAPITAL	7,117.000	72,735.74
		WESTERN DIGITAL CORP	84,734.000	5,088,276.70
		WESTERN GAS EQUITY PARTNERS LP	32,257.000	1,170,606.53
		WESTERN GAS PARTNERS LP	81,451.000	3,871,366.03
		WESTERN METALS CORP	3,193.000	510.88
		WESTERN REFINING INC	12,858.000	458,001.96
		WESTERN UNION CO/THE	124,681.000	2,233,036.71
		WESTERN WTR CO	9,200.000	0.00
		WESTFIELD FINANCIAL INC	4,806.000	40,370.40
		WESTMORELAND COAL CO	2,715.000	15,964.20
		WESTROCK CO	51,705.000	2,358,782.10
		WESTWOOD HOLDINGS GROUP INC	2,685.000	139,861.65
		WET SEAL INC/THE	24,433.000	109.95
		WEX INC	6,585.000	582,114.00
		WEYCO GROUP INC	2,049.000	54,831.24
		WEYERHAEUSER CO	160,877.000	4,823,092.46
		WGL HOLDINGS INC	9,106.000	573,586.94
		WHIRLPOOL CORP	8,868.000	1,302,443.16
		WHITBREAD PLC	132,738.000	8,610,228.11
		WHITESTONE REIT	5,738.000	68,913.38
		WHOLE FOODS MARKET INC	38,703.000	1,296,550.50
		WHX CORP COM NEW	6,933.000	0.00
		WICKES INC COM	7,200.000	0.00
		WILAND INC	58.672	0.00
		WILHELMINA INTERNATIONAL INC	1,196.000	8,108.88
		WILLBROS GROUP INC	6,106.000	16,425.14
		WILLIAMS COS INC/THE	143,974.000	3,700,131.80
		WILLIS LEASE FINANCE CORP	2,343.000	47,094.30
		WILSHIRE BANCORP INC	1,911.000	22,072.05

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		WINDSTREAM HOLDINGS INC	38,200.000	246,008.00
		WINLAND ELECTRONICS INC	1,099.000	2,208.99
		WINMARK CORP	538.000	50,039.38
		WINNEBAGO INDUSTRIES INC	6,146.000	122,305.40
		WINTHROP REALTY TRUST	7,990.000	103,630.30
		WINTRUST FINANCIAL CORP	6,285.000	304,948.20
		WIRELESS TELECOM GROUP INC	4,135.000	7,112.20
		WIRELESS XCESSORIES GROUP	1,262.000	181.73
		WISDOMTREE INVESTMENTS INC	14,543.000	228,034.24
		WOLSELEY PLC	372,560.000	20,267,878.35
		WOLTERS KLUWER NV	95,849.000	3,224,099.61
		WOLVERINE WORLD WIDE INC	17,709.000	295,917.39
		WOODWARD INC	9,992.000	496,202.72
		WORLD ACCEPTANCE CORP	4,737.000	175,742.70
		WORLD FUEL SERVICES CORP	11,131.000	428,098.26
		WORLD WRESTLING ENTERTAINMENT	8,264.000	147,429.76
		WORLDGATE COMMUNICATIONS	6,943.000	0.82
		WORLDPAY GROUP PLC	5,547,810.000	25,127,666.43
		WORLDTEX INC	47.000	0.00
		WORTHINGTON INDUSTRIES INC	13,195.000	397,697.30
		WP CAREY INC	15,755.000	929,545.00
		WP GLIMCHER INC	65,395.000	693,840.95
		WPT INDUSTRIAL REIT TRUST UNIT	49,151.000	587,354.45
		WPX ENERGY INC	343,830.000	1,973,584.20
		WQN INC	656.000	2.30
		WRIGHT INVESTORS' SERVICE HOLD	2,575.000	4,660.75
		WRIGHT MEDICAL GROUP NV	6,794.000	164,278.92
		WSFS FINANCIAL CORP	8,855.000	286,547.80
		WSI INDUSTRIES INC	545.000	2,354.40
		WW GRAINGER INC	18,152.000	3,677,413.68
		WYNDHAM WORLDWIDE CORP	13,168.000	956,655.20
		WYNN RESORTS LTD	9,215.000	637,585.85
		XBIOTECH INC	1,350.000	14,674.50
		XCEL ENERGY INC	57,555.000	2,066,800.05
		XCERRA CORP	3,595.000	21,749.75
		XENCOR INC	2,900.000	42,398.00
		XENOPORT INC	2,560.000	14,054.40
		XEROX CORP	107,928.000	1,147,274.64
		XILINX INC	29,143.000	1,368,846.71

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		XL GROUP PLC	102,099.000	4,000,238.82
		XO GROUP INC	3,767.000	60,498.02
		XPO LOGISTICS INC	4,729.000	128,865.25
		XURA INC	2,528.000	62,138.24
		XYLEM INC/NY	20,342.000	742,483.00
		YAHOO! INC	98,531.000	3,277,141.06
		YARA INTERNATIONAL ASA	100,600.000	4,351,849.13
		YASKAWA ELECTRIC CORP	506,800.000	7,006,179.42
		YOKOHAMA RUBBER CO LTD/THE	231,700.000	3,603,729.80
		YORK WATER CO/THE	538.000	13,417.72
		YOUR COMMUNITY BANKSHARES INC	33.000	1,040.16
		YUE YUEN INDUSTRIAL HOLDINGS L	1,224,500.000	4,163,219.43
		YUM! BRANDS INC	48,907.000	3,572,656.35
		YUMA ENERGY INC	425.000	80.75
		Z ENERGY LTD	1,292,290.000	5,980,583.72
		ZAFGEN INC	1,700.000	10,693.00
		ZALANDO SE	396,800.000	15,689,995.78
		ZANETT INC	154.000	0.00
		ZAP.COM CORP	330.000	10.23
		ZAZA ENERGY CORP	342.000	27.54
		ZELTIQ AESTHETICS INC	5,046.000	143,962.38
		ZHONE TECHNOLOGIES INC	1,438.000	1,438.00
		ZIMMER BIOMET HOLDINGS INC	19,413.000	1,991,579.67
		ZION OIL & GAS INC	527.000	980.22
		ZION OIL & GAS INC RTS	5.000	0.00
		ZIONS BANCORPORATION	23,167.000	632,459.10
		ZIOPHARM ONCOLOGY INC	12,928.000	107,431.68
		ZIX CORP	3,171.000	16,108.68
		ZOETIS INC	56,252.000	2,695,595.84
		ZOGENIX INC	4,849.000	71,474.26
		ZUMIEZ INC	2,361.000	35,698.32
		ZYNGA INC	88,859.000	238,142.12
		TOTAL EQUITY	895,536,300.301	6,556,266,477.22
		FIXED INCOME SECURITIES		
		1011778 BC ULC / NEW RED 144A 4.625% 01/15/2022 DD 05/22/15	3,186,000.000	3,193,965.00
		1011778 BC ULC / NEW RED 144A 6.000% 04/01/2022 DD 10/08/14	204,000.000	210,120.00
		21ST CENTURY FOX AMERICA 144A 4.950% 10/15/2045 DD 10/21/15	1,990,000.000	1,959,785.83
		21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	1,205,000.000	1,354,091.04
		21ST CENTURY FOX AMERICA INC 6.200% 12/15/2034 DD 12/03/04	1,090,000.000	1,237,633.96

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
3M CO 3.000% 08/07/2025 DD 08/07/15		1,710,000.000	1,744,495.83
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04		1,351,202.490	254,194.97
AASET 1 B VAR RT 12/15/2029 DD 12/02/14		2,548,166.680	2,529,055.43
ABBOTT LABORATORIES 2.950% 03/15/2025 DD 03/10/15		3,850,000.000	3,801,705.60
ABBVIE INC 1.800% 05/14/2018 DD 05/14/15		1,575,000.000	1,567,748.70
ABBVIE INC 3.600% 05/14/2025 DD 05/14/15		2,205,000.000	2,176,191.68
ACADIA HEALTHCARE CO INC 5.625% 02/15/2023 DD 08/15/15		1,090,000.000	1,030,050.00
ACCESS CIG 10/14 TL		698,741.030	690,006.77
ACE INA HOLDINGS INC 2.300% 11/03/2020 DD 11/03/15		4,200,000.000	4,169,797.80
ACE INA HOLDINGS INC 5.700% 02/15/2017 DD 02/08/07		1,575,000.000	1,648,002.83
ACTAVIS FUNDING SCS 1.850% 03/01/2017 DD 03/12/15		1,885,000.000	1,888,379.81
ACTAVIS FUNDING SCS 3.450% 03/15/2022 DD 03/12/15		3,425,000.000	3,428,736.68
ACTAVIS FUNDING SCS 3.800% 03/15/2025 DD 03/12/15		815,000.000	810,837.80
ACTAVIS FUNDING SCS 3.850% 06/15/2024 DD 06/19/14		4,575,000.000	4,583,148.08
ACTIVISION BLIZZARD INC 144A 5.625% 09/15/2021 DD 09/19/13		2,620,000.000	2,744,450.00
ACTIVISION BLIZZARD INC 144A 6.125% 09/15/2023 DD 09/19/13		208,000.000	220,480.00
ADS WASTE HOLDINGS INC 8.250% 10/01/2020 DD 10/01/13		855,000.000	861,412.50
ADT CORP/THE 3.500% 07/15/2022 DD 01/15/13		410,000.000	366,950.00
ADVANCED DISPOSAL 2/14 COV-LITE TLB		1,286,040.020	1,242,636.17
ADVANTAGE SALES 7/14 TL		938,125.000	900,337.33
AECOM 5.750% 10/15/2022 DD 10/15/15		3,158,000.000	3,252,740.00
AECOM 5.875% 10/15/2024 DD 10/15/15		795,000.000	810,900.00
AERCAP IRELAND CAPITAL LTD / A 4.500% 05/15/2021 DD 05/15/15		1,840,000.000	1,869,900.00
AERCAP IRELAND CAPITAL LTD / A 4.625% 07/01/2022 DD 06/25/15		300,000.000	303,375.00
AERCAP IRELAND CAPITAL LTD / A 4.625% 10/30/2020 DD 10/21/15		235,000.000	240,581.25
AERCAP IRELAND CAPITAL LTD / A 5.000% 10/01/2021 DD 04/01/15		696,000.000	716,880.00
AEROJET ROCKETDYNE HOLDINGS IN 7.125% 03/15/2021 DD 09/15/13		50,000.000	52,000.00
AES CORP/VA 7.375% 07/01/2021 DD 07/01/12		669,000.000	682,380.00
AES GENER SA 144A VAR RT 12/18/2073 DD 12/18/13		1,660,000.000	1,660,000.00
AFFINIA 4/13 TLB2 0.000% 04/27/2020 DD 04/11/13		332,632.980	331,179.37
AGRIUM INC 3.375% 03/15/2025 DD 03/02/15		460,000.000	419,684.23
AIM AVIATION FINANC 1A B1 144A STEP 02/15/2040 DD 02/20/15		235,119.000	228,342.87
AIR MEDICAL 4/15 COV-LITE TLB		572,500.000	552,823.18
AIRCASTLE LTD 5.125% 03/15/2021 DD 03/26/14		330,000.000	339,075.00
AIRCASTLE LTD 5.500% 02/15/2022 DD 01/15/15		151,000.000	154,775.00
ALBERTSON'S 12/15 COV-LITE B5 TL		248,181.810	246,444.54
ALBERTSON'S 8/14 COV-LITE TLB4		1,341,398.160	1,328,493.92
ALCATEL 1/13 (USD) TLC 0.000% 01/29/2019 DD 01/09/13		0.020	0.00
ALCATEL-LUCENT USA INC 144A 6.750% 11/15/2020 DD 11/15/13		200,000.000	210,750.00

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ALCATEL-LUCENT USA INC 6.500% 01/15/2028 DD 01/09/98		2,160,000.000	2,170,800.00
ALCOA INC 5.900% 02/01/2027 DD 01/25/07		865,000.000	793,637.50
ALERE INC 144A 6.375% 07/01/2023 DD 06/24/15		326,000.000	304,810.00
ALESCO PREFERRED F 12A C1 144A VAR RT 07/15/2037 DD 10/12/06		572,434.220	259,026.48
ALESCO PREFERRED F 14A A2 144A VAR RT 09/23/2037 DD 12/21/06		755,000.000	394,487.50
ALESCO PREFERRED F 15A A1 144A VAR RT 12/23/2037 DD 03/29/07		134,639.946	100,643.36
ALESCO PREFERRED FU 3A B2 144A VAR RT 05/01/2034 DD 03/25/04		357,388.240	142,304.13
ALESCO PREFERRED FU 5A C2 144A VAR RT 12/23/2034 DD 09/14/04		859,016.135	418,770.37
ALESCO PREFERRED FU 8A C1 144A VAR RT 12/23/2035 DD 08/04/05		275,576.078	109,541.49
ALIXPARTNERS 7/15 TLB		947,625.000	938,745.75
ALLEGION PLC 5.875% 09/15/2023 DD 09/16/15		514,000.000	524,280.00
ALLEGION US HOLDING CO INC 5.750% 10/01/2021 DD 04/01/14		92,000.000	93,150.00
ALLFLEX 7/13 TL		1,029,000.000	1,006,701.57
ALLIANCE DATA SYSTEMS COR 144A 5.375% 08/01/2022 DD 07/29/14		970,000.000	923,925.00
ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12		888,000.000	896,880.00
ALLIEDBARTON 2/14 COV-LITE TL		145,511.910	141,025.78
ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02		965,000.000	1,187,296.44
ALLY FINANCIAL INC 4.125% 02/13/2022 DD 02/13/15		472,000.000	467,280.00
ALLY FINANCIAL INC 4.125% 03/30/2020 DD 03/30/15		350,000.000	348,250.00
ALLY FINANCIAL INC 4.625% 03/30/2025 DD 03/30/15		389,000.000	384,137.50
ALLY FINANCIAL INC 4.625% 05/19/2022 DD 05/19/15		1,349,000.000	1,355,745.00
ALLY FINANCIAL INC 5.125% 09/30/2024 DD 09/29/14		268,000.000	274,365.00
ALLY FINANCIAL INC SUBORDINATED		1,686,000.000	1,707,075.00
ALPHABET HOLDING CO INC 7.750% 11/01/2017 DD 05/01/13		450,000.000	438,750.00
ALTICE FINANCING SA 144A 6.625% 02/15/2023 DD 02/04/15		200,000.000	197,500.00
ALTICE LUXEMBOURG SA 144A 7.250% 05/15/2022		100,000.000	101,569.05
ALTICE LUXEMBOURG SA 144A 7.625% 02/15/2025 DD 02/04/15		505,000.000	435,562.50
ALTICE LUXEMBOURG SA 144A 7.750% 05/15/2022 DD 05/08/14		435,000.000	392,587.50
ALTICE US FINANCE I CORP 144A 5.375% 07/15/2023 DD 06/12/15		302,000.000	302,755.00
ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13		1,740,000.000	1,651,691.52
AMAYA 7/14 (USD) COV-LITE TL		1,383,047.520	1,293,149.43
AMAZON.COM INC 2.600% 12/05/2019 DD 12/05/14		3,340,000.000	3,392,377.88
AMC ENTERTAINMENT INC 5.875% 02/15/2022 DD 02/07/14		473,000.000	480,095.00
AMC NETWORKS INC 4.750% 12/15/2022 DD 12/17/12		725,000.000	725,000.00
AMERICA MOVIL SAB DE CV 7.125% 12/09/2024		24,720,000.000	1,388,349.93
AMERICA MOVIL SAB DE CV 8.460% 12/18/2036		16,300,000.000	899,427.34
AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2021 DD 02/28/13		248,000.000	256,680.00
AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13		874,000.000	884,925.00
AMERICAN BUILDERS & CONTR 144A 5.750% 12/15/2023 DD 11/24/15		123,000.000	123,922.50

Asset Detail

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As Of Date : 12/31/2015

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
	AMERICAN ENERGY MARCELLUS 7/14 TL	745,000.000	195,562.50
	AMERICAN EXPRESS CREDIT AC 3 A 1.490% 04/15/2020 DD 09/22/14	1,010,000.000	1,010,357.95
	AMERICAN EXPRESS CREDIT AC 4 A 1.430% 06/15/2020 DD 11/19/14	1,090,000.000	1,088,101.11
	AMERICAN EXPRESS CREDIT CORP 1.125% 06/05/2017 DD 06/05/14	1,495,000.000	1,488,106.56
	AMERICAN HONDA FINANCE CO 144A 1.600% 02/16/2018 DD 02/19/13	2,415,000.000	2,396,665.32
	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	440,000.000	378,085.84
	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	980,000.000	1,131,762.80
	AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09	3,804,000.000	5,002,260.00
	AMERICAN RENAL 2/13 2ND LIEN COV-LITE TL	811,000.000	782,615.00
	AMERICAN TOWER CORP 4.000% 06/01/2025 DD 05/07/15	450,000.000	442,326.60
	AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12	785,000.000	825,055.41
	AMERICAN WATER CAPITAL CORP 3.400% 03/01/2025 DD 08/14/14	2,377,000.000	2,414,929.79
	AMERIGAS FINANCE LLC / AMERIGA 7.000% 05/20/2022 DD 01/12/12	670,000.000	648,225.00
	AMGEN INC 2.700% 05/01/2022 DD 05/01/15	795,000.000	771,467.21
	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	1,790,000.000	1,817,268.86
	AMHERST COLLEGE 4.100% 11/01/2045 DD 12/16/15	1,290,000.000	1,292,338.77
	AMRESKO INDEPENDENCE 1A A 144A VAR RT 07/15/2026 DD 09/29/99	308,379.210	281,457.09
	AMSTED INDUSTRIES INC 144A 5.000% 03/15/2022 DD 03/17/14	22,000.000	22,000.00
	AMSTED INDUSTRIES INC 144A 5.375% 09/15/2024 DD 09/09/14	406,000.000	397,880.00
	AMSURG CORP 5.625% 07/15/2022 DD 01/15/15	108,000.000	106,920.00
	AMSURG CORP 5.625% 11/30/2020 DD 05/30/13	473,000.000	480,095.00
	ANALECT FUNDING CO LL A A 144A 7.415% 11/10/2036 DD 11/21/06	5,525,187.960	1,167,195.96
	ANCESTRY.COM 8/15 COV-LITE TLB	723,187.500	715,955.63
	ANCESTRY.COM INC 11.000% 12/15/2020 DD 06/15/13	155,000.000	165,462.50
	ANTERO RESOURCES CORP 144A 5.625% 06/01/2023 DD 03/17/15	290,000.000	226,200.00
	ANTERO RESOURCES CORP 5.125% 12/01/2022 DD 12/01/14	979,000.000	744,040.00
	ANTERO RESOURCES CORP 5.375% 11/01/2021 DD 05/01/14	65,000.000	52,000.00
	ANTHEM INC 3.300% 01/15/2023 DD 09/10/12	1,965,000.000	1,909,626.30
	ANTHEM INC 3.500% 08/15/2024 DD 08/12/14	755,000.000	737,168.41
	ANTHEM INC 4.350% 08/15/2020 DD 08/12/10	2,210,000.000	2,340,728.14
	AOA 2015-1177 MORT 1177 C 144A VAR RT 12/13/2029 DD 01/01/15	435,000.000	414,722.61
	AON CORP 6.250% 09/30/2040 DD 09/10/10	1,225,000.000	1,465,146.55
	AON PLC 4.600% 06/14/2044 DD 05/28/14	730,000.000	702,815.53
	APIDOS CLO XVI 16A D 144A VAR RT 01/19/2025 DD 01/09/14	100,000.000	78,540.00
	APPLE INC 0.450% 05/03/2016 DD 05/03/13	3,155,000.000	3,153,895.75
	APPLE INC 3.200% 05/13/2025 DD 05/13/15	5,665,000.000	5,733,563.50
	APPLEBEE'S FUNDING L 1 A2 144A 4.277% 09/05/2044 DD 09/30/14	3,433,000.000	3,476,406.85
	APPLIED SYSTEMS 1/14 COV-LITE 2ND LIEN TL	74,000.000	67,710.00
	APT PIPELINES LTD VAR RT 09/30/2072	8,332.000	633,473.42

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APX GROUP INC 6.375% 12/01/2019 DD 06/01/13		790,000.000	756,425.00
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13		645,000.000	524,062.50
ARAMARK 2/14 (USD) TLF		1,748,009.190	1,728,344.09
ARAMARK SERVICES INC 144A 5.125% 01/15/2024 DD 12/17/15		410,000.000	417,687.50
ARCELORMITTAL VAR RT 02/25/2022 DD 02/28/12		250,000.000	201,250.00
ARCELORMITTAL VAR RT 03/01/2021 DD 03/07/11		394,000.000	317,126.66
ARCELORMITTAL VAR RT 03/01/2041 DD 03/07/11		1,400,000.000	946,750.00
ARCELORMITTAL VAR RT 10/15/2039 DD 10/08/09		35,000.000	23,887.50
ARCH COAL (5/12) TLB		0.010	0.00
ARCHROCK PARTNERS LP / ARCHROC 6.000% 10/01/2022 DD 10/01/14		415,000.000	338,225.00
ARDAGH PACKAGING FINANCE 144A 6.750% 01/31/2021 DD 02/05/14		376,000.000	360,960.00
ARISTOCRAT LEISURE 9/14 (USD) COV LITE TL		1,195,984.260	1,189,155.19
ARUBA INVESTMENTS INC 144A 8.750% 02/15/2023 DD 02/02/15		446,000.000	430,390.00
ASBURY AUTOMOTIVE GROUP I 144A 6.000% 12/15/2024 DD 06/15/15		170,000.000	175,525.00
ASBURY AUTOMOTIVE GROUP INC 6.000% 12/15/2024 DD 12/04/14		248,000.000	256,060.00
ASCENA RETAIL 7/15 COV-LITE TLB		675,000.000	629,437.50
ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13		200,000.000	215,681.60
ASIAN DEVELOPMENT BANK 3.250% 07/20/2017		2,250,000.000	1,544,250.17
ASIAN DEVELOPMENT BANK 4.625% 03/06/2019		830,000.000	589,255.14
ASIAN DEVELOPMENT BANK 5.000% 03/09/2022		1,400,000.000	1,126,565.93
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98		690,000.000	755,158.78
ASSUREDPARTNERS 10/15 TL		365,250.000	362,207.47
ASURION 2/13 COV-LITE TLB1 0.000% 05/24/2019 DD 02/05/13		858,809.770	802,720.90
ASURION 7/15 COV-LITE TLB4		798,000.000	727,776.00
AT&T INC 144A 0.000% 11/27/2022 DD 11/27/07		13,000,000.000	10,122,502.00
ATKORE 4/14 COV-LITE 2ND LN TL		450,000.000	391,500.00
ATRIUM WINDOWS & DOORS IN 144A 7.750% 05/01/2019 DD 04/17/14		1,085,000.000	802,900.00
ATTENTUS CDO III LT 3A A2 144A VAR RT 10/11/2042 DD 01/18/07		190,000.000	106,875.00
ATTENTUS CDO III LTD 3A B 144A VAR RT 10/11/2042 DD 01/18/07		1,219,000.000	557,692.50
AUTHENTIC BRANDS 5/14 COV-LITE TL		1,034,250.110	1,015,292.30
AVAGO 10/15 TLB 0.000% 11/11/2022 DD 10/30/15		1,450,000.000	1,432,788.50
AVAGO 4/14 COV-LITE TLB		984,419.330	981,141.21
AXALTA COATING SYSTEMS US 144A 7.375% 05/01/2021 DD 02/01/13		588,000.000	619,972.51
AZURE 11/13 COV-LITE TL		248,689.490	141,753.01
B&G FOODS 10/15 TLB		580,000.000	578,729.80
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13		279,000.000	276,210.00
BABSON CLO LTD 2011- 1A D 144A VAR RT 09/28/2021 DD 08/09/11		3,750,000.000	3,463,155.00
BALL CORP 4.000% 11/15/2023 DD 05/16/13		2,545,000.000	2,427,293.75
BALL CORP 4.375% 12/15/2020 DD 12/14/15		357,000.000	362,578.13

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BAMLL COMMERCIAL M 200P F 144A VAR RT 04/14/2033 DD 04/01/15		935,000.000	811,677.90
BANC OF AMERICA COMMERCIA 2 AM VAR RT 05/10/2045 DD 06/01/06		325,000.000	328,703.70
BANC OF AMERICA COMMERCIA 4 AM 5.675% 07/10/2046 DD 08/01/06		330,000.000	336,882.91
BANC OF AMERICA COMMERCIA 5 AM 5.448% 09/10/2047 DD 10/01/06		130,000.000	132,429.54
BANC OF AMERICA COMMERCIAL 6 C 5.510% 10/10/2045 DD 11/01/06		673,000.000	643,177.96
BANCO NACIONAL DE COMERCI 144A 4.375% 10/14/2025 DD 10/14/15		1,455,000.000	1,436,812.50
BANCO SANTANDER BRASIL SA 144A 8.000% 03/18/2016		600,000.000	148,830.33
BANK OF AMERICA CORP 2.250% 04/21/2020 DD 04/21/15		1,800,000.000	1,756,557.00
BANK OF AMERICA CORP 2.625% 10/19/2020 DD 10/19/15		4,100,000.000	4,048,426.11
BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14		1,415,000.000	1,447,141.73
BANK OF AMERICA CORP 5.000% 05/13/2021 DD 05/13/11		1,070,000.000	1,169,028.50
BANK OF AMERICA CORP 5.875% 01/05/2021 DD 12/21/10		925,000.000	1,046,862.28
BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12		215,000.000	250,921.77
BANK OF AMERICA CORP VAR RT 12/01/2026 DD 11/27/06		805,000.000	682,332.49
BANK OF MONTREAL 1.400% 09/11/2017 DD 09/11/12		1,070,000.000	1,069,573.08
BANK OF NOVA SCOTIA/THE 1.250% 04/11/2017 DD 04/11/14		1,540,000.000	1,537,284.99
BANK OF NOVA SCOTIA/THE 2.900% 03/29/2016 DD 03/29/11		1,485,000.000	1,491,545.88
BANK OF NOVA SCOTIA/THE VAR RT 07/15/2016 DD 07/17/13		785,000.000	785,821.11
BANK OF TOKYO-MITSUBISHI 144A 1.700% 03/05/2018 DD 03/05/15		4,060,000.000	4,026,204.56
BANK OF TOKYO-MITSUBISHI 144A 2.150% 09/14/2018 DD 09/14/15		550,000.000	548,425.35
BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15		1,940,000.000	1,908,065.66
BAPTIST HEALTH SOUTH FLORIDA I 4.590% 08/15/2021 DD 05/25/11		1,270,000.000	1,374,313.99
BARCLAYS PLC 2.750% 11/08/2019 DD 11/10/14		1,255,000.000	1,250,415.49
BAXALTA INC 144A 3.600% 06/23/2022 DD 06/23/15		1,485,000.000	1,484,603.51
BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/2050 DD 07/01/10		345,000.000	475,882.65
BAYER US FINANCE LLC 144A 1.500% 10/06/2017 DD 10/08/14		1,130,000.000	1,129,534.44
BAYTEX ENERGY CORP 144A 5.125% 06/01/2021 DD 06/06/14		110,000.000	73,975.00
BAYTEX ENERGY CORP 144A 5.625% 06/01/2024 DD 06/06/14		1,345,000.000	901,150.00
BBCMS TRUST 2015- RRMZ M2 144A VAR RT 05/15/2020 DD 06/04/15		1,700,000.000	1,691,500.00
BBCMS TRUST 2015-ST STP A 144A 3.323% 09/10/2028 DD 10/06/15		1,255,000.000	1,269,511.07
BE AEROSPACE 12/14 COV-LITE TL		2,223,957.300	2,218,953.40
BEACON ROOFING SUPPLY INC 144A 6.375% 10/01/2023 DD 10/01/15		244,000.000	248,575.00
BEAL CAP TR IX VAR RT 06/01/2037 DD 03/28/07		816,000.000	489,600.00
BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05		137,618.330	131,213.44
BEAR STEARNS ALT-A TRUST 7 1A1 VAR RT 08/25/2034 DD 07/01/04		247,050.470	251,476.92
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04		21,525.440	20,888.57
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04		959,827.830	949,384.04
BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05		91,737.570	91,919.84
BEAR STEARNS ARM TRUST 20 5 A2 VAR RT 08/25/2035 DD 07/01/05		1,077,763.560	1,080,299.11

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEAR STEARNS ASSET BACK AC5 A1 VAR RT 10/25/2034 DD 09/01/04		464,136.560	471,438.96
BEAR STEARNS COMME PW14 B 144A 5.333% 12/11/2038 DD 12/01/06		1,070,000.000	997,214.32
BEAR STEARNS COMMERCIA PW10 AJ VAR RT 12/11/2040 DD 12/01/05		4,323,994.000	4,296,670.68
BEAR STEARNS COS LLC/THE 7.250% 02/01/2018 DD 02/01/08		650,000.000	717,007.20
BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14		360,000.000	304,925.04
BENEFIT STREET PART IIA D 144A VAR RT 07/15/2024 DD 06/13/13		736,000.000	575,256.86
BERKSHIRE HATHAWAY ENERGY CO 2.400% 02/01/2020 DD 12/04/14		800,000.000	792,537.60
BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14		1,725,000.000	1,657,366.20
BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13		405,000.000	427,368.96
BERKSHIRE HATHAWAY ENERGY CO 5.750% 04/01/2018 DD 03/28/08		2,043,000.000	2,207,118.28
BERMUDA GOVERNMENT INTERN 144A 4.854% 02/06/2024 DD 08/06/13		417,000.000	429,927.00
BERRY PLASTICS 2/13 COV-LT TLD 0.000% 02/08/2020 DD 02/04/13		380,000.000	372,141.60
BERRY PLASTICS 9/15 TLF 0.000% 10/03/2022 DD 09/09/15		375,000.000	371,250.00
BERRY PLASTICS CORP 144A 6.000% 10/15/2022 DD 10/01/15		333,000.000	338,827.50
BERRY PLASTICS CORP 5.125% 07/15/2023 DD 06/05/15		688,000.000	669,080.00
BERRY PLASTICS CORP 5.500% 05/15/2022 DD 05/12/14		255,000.000	254,043.75
BEVERAGE PACKAGING HOLDIN 144A 6.000% 06/15/2017 DD 12/10/13		100,000.000	96,750.00
BIOGEN INC 2.900% 09/15/2020 DD 09/15/15		1,615,000.000	1,610,754.17
BIOGEN INC 4.050% 09/15/2025 DD 09/15/15		1,455,000.000	1,461,602.79
BIOGEN INC 6.875% 03/01/2018 DD 03/04/08		725,000.000	794,178.78
BJ'S WHOLESALE CLUB 11/13 COV-LITE TL		1,603,596.730	1,532,765.86
BLACKBOARD INC 144A 7.750% 11/15/2019 DD 10/29/13		706,000.000	610,690.00
BLUE RACER MIDSTREAM LLC 144A 6.125% 11/15/2022 DD 11/13/14		720,000.000	496,800.00
BMC SOFTWARE 8/13 (US 0.000% 09/10/2020 DD 08/09/13		710,838.040	583,391.89
BOARD OF TRUSTEES OF THE LELAN 3.460% 05/01/2047 DD 04/28/15		1,575,000.000	1,486,907.10
BOARDWALK PIPELINES LP 5.875% 11/15/2016 DD 11/21/06		1,345,000.000	1,358,042.47
BONANZA CREEK ENERGY INC 5.750% 02/01/2023 DD 07/18/14		360,000.000	187,200.00
BONANZA CREEK ENERGY INC 6.750% 04/15/2021 DD 04/09/13		395,000.000	238,975.00
BOYD GAMING CORP 6.875% 05/15/2023 DD 05/21/15		277,000.000	284,617.50
BRAND ENERGY 11/13 COV-LITE TL		872,001.730	822,131.95
BRF SA 144A 7.750% 05/22/2018		1,500,000.000	315,829.39
BRICKMAN GROUP 12/13 COV-LITE TL		1,522,941.410	1,471,892.41
BROADCOM CORP 2.500% 08/15/2022 DD 02/15/13		2,090,000.000	2,076,734.77
BROADSPECTRUM LTD 144A 8.375% 05/15/2020 DD 05/13/14		410,000.000	424,350.00
BUCKEYE PARTNERS LP 5.600% 10/15/2044 DD 09/12/14		1,820,000.000	1,358,897.55
BUILDERS FIRSTSOURCE INC 144A 7.625% 06/01/2021 DD 05/29/13		570,000.000	599,925.00
BURGER KING 5/15 TLB		1,435,061.380	1,420,710.77
BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13		705,000.000	743,547.99
BURLINGTON NORTHERN SANTA FE L 7.000% 12/15/2025 DD 12/11/95		1,340,000.000	1,672,586.66

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
BUSH BUSINESS ENTE AA A 144A 5.000% 02/25/2016 DD 02/28/11		41,481.040	30,955.23
BUSH BUSINESS ENTE AA B 144A 5.000% 02/25/2016 DD 02/28/11		143,377.930	60,300.03
BUSH TRUCK LEASING L AA C 144A 5.000% 09/25/2018 DD 02/28/11		506,040.400	494,224.66
BWAY 2013-1515 MOR 1515 F 144A VAR RT 03/10/2033 DD 03/01/13		264,000.000	242,118.97
BWAY 8/14 COV-LITE TLB		369,375.000	353,447.55
BXG RECEIVABLES NOTE A F 144A 9.680% 10/02/2022 DD 09/28/07		4,886.060	4,886.06
CABLE ONE INC 144A 5.750% 06/15/2022 DD 06/17/15		207,000.000	205,965.00
CABLEVISION SYSTEMS 9/15 COV-LITE TL		575,000.000	573,384.25
CALATLANTIC GROUP INC 5.875% 11/15/2024 DD 11/06/14		168,000.000	175,560.00
CALATLANTIC GROUP INC 6.250% 12/15/2021 DD 08/06/13		539,000.000	575,382.50
CALIFORNIA RESOURCES CORP 5.000% 01/15/2020 DD 10/01/14		90,000.000	32,062.50
CALIFORNIA RESOURCES CORP 5.500% 09/15/2021 DD 03/15/15		960,000.000	302,400.00
CALIFORNIA RESOURCES CORP 6.000% 11/15/2024 DD 10/01/14		305,000.000	93,025.00
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09		410,000.000	581,154.50
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09		897,000.000	1,252,543.89
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09		60,000.000	87,210.60
CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10		430,000.000	638,657.50
CALIFORNIA ST 7.700% 11/01/2030 DD 12/01/10		1,600,000.000	1,946,240.00
CALPINE 5/15 B5 COV-LITE TL		1,022,437.500	972,849.28
CALPINE CORP 144A 5.875% 01/15/2024 DD 10/31/13		1,156,000.000	1,184,900.00
CALPINE CORP 144A 6.000% 01/15/2022 DD 10/31/13		904,000.000	933,099.76
CALPINE CORP 5.500% 02/01/2024 DD 02/03/15		466,000.000	411,245.00
CALUMET SPECIALTY PRODUCTS PAR 7.625% 01/15/2022 DD 11/26/13		1,065,000.000	905,250.00
CAMERON INTERNATIONAL CORP 1.150% 12/15/2016 DD 12/16/13		740,000.000	732,638.48
CAMPING WORLD 11/13 COV-LT TL		675,000.000	664,591.50
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15		1,720,000.000	1,742,301.52
CAPITAL ONE BANK USA NA 2.250% 02/13/2019 DD 02/13/14		1,295,000.000	1,289,308.48
CAPITAL ONE FINANCIAL CORP 4.200% 10/29/2025 DD 10/29/15		1,445,000.000	1,426,722.20
CAPITAL ONE MULTI-ASSET A1 A1 1.390% 01/15/2021 DD 03/31/15		3,585,000.000	3,564,715.36
CAPITAL ONE MULTI-ASSET A2 A2 1.260% 01/15/2020 DD 04/10/14		4,005,000.000	4,003,835.74
CAPITAL ONE MULTI-ASSET A5 A5 1.480% 07/15/2020 DD 10/14/14		2,365,000.000	2,365,440.13
CAPITAL ONE NA/MCLEAN VA 2.350% 08/17/2018 DD 08/18/15		2,395,000.000	2,399,500.21
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	227,175.00
CARDINAL HEALTH INC 3.750% 09/15/2025 DD 06/23/15		2,010,000.000	2,040,568.08
CARMAX AUTO OWNER TRUST 2 3 A3 0.970% 04/16/2018 DD 08/08/13		801,981.390	800,587.14
CARRIZO OIL & GAS INC 6.250% 04/15/2023 DD 04/28/15		899,000.000	728,190.00
CASELLA WASTE SYSTEMS INC 7.750% 02/15/2019 DD 08/15/11		975,000.000	967,687.50
CATALENT PHARMA 5/14 (USD) TLB		0.050	0.05

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CATALINA MARKETING 4/14 COV-LITE 2ND LIEN TL		250,000.000	138,437.50
CATALINA MARKETING 4/14 COV-LITE TL		886,500.000	704,767.50
CBC INSURANCE REVENUE A C 144A 8.880% 02/15/2023 DD 11/26/02		827,000.000	828,074.69
CBRE SERVICES INC 5.000% 03/15/2023 DD 03/14/13		36,000.000	36,183.20
CBRE SERVICES INC 5.250% 03/15/2025 DD 09/26/14		336,000.000	340,343.81
CBS CORP 3.500% 01/15/2025 DD 01/12/15		3,765,000.000	3,589,291.22
CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2023 DD 04/21/15		69,000.000	69,000.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 05/01/2025 DD 04/21/15		549,000.000	546,255.00
CCO HOLDINGS LLC / CCO HO 144A 5.875% 05/01/2027 DD 04/21/15		211,000.000	209,945.00
CCO HOLDINGS LLC / CCO HOLDING 5.125% 02/15/2023 DD 12/17/12		665,000.000	665,831.25
CCO HOLDINGS LLC / CCO HOLDING 5.250% 03/15/2021 DD 09/15/13		572,000.000	594,165.00
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12		501,000.000	506,010.00
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13		3,137,000.000	3,223,267.50
CCO HOLDINGS LLC / CCO HOLDING 7.000% 01/15/2019 DD 01/11/11		127,000.000	129,698.75
CCO SAFARI II LLC 144A 4.908% 07/23/2025 DD 07/23/15		460,000.000	459,552.43
CCOH SAFARI LLC 144A 5.750% 02/15/2026 DD 11/20/15		546,000.000	547,365.00
CD 2007-CD4 COMMERCIAL CD4 AJ VAR RT 12/11/2049 DD 03/01/07		2,985,000.000	2,494,713.75
CEDAR FAIR LP / CANADA'S WONDE 5.250% 03/15/2021 DD 09/15/13		340,000.000	350,200.00
CELANESE US HOLDINGS LLC 5.875% 06/15/2021 DD 05/06/11		884,000.000	932,620.00
CEMEX FINANCE LLC 144A 9.375% 10/12/2022 DD 10/12/12		2,085,000.000	2,194,462.50
CEMEX SAB DE CV 144A 6.125% 05/05/2025 DD 03/05/15		3,405,000.000	2,911,275.00
CENT CLO 19 LTD 19A D 144A VAR RT 10/29/2025 DD 10/29/13		2,197,000.000	1,576,347.50
CENTENE CORP 4.750% 05/15/2022 DD 04/29/14		469,000.000	453,757.50
CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13		673,000.000	665,428.75
CENTURYLINK INC 5.625% 04/01/2025 DD 10/01/15		483,000.000	408,135.00
CENTURYLINK INC 5.800% 03/15/2022 DD 03/12/12		205,000.000	187,882.50
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11		288,000.000	280,800.00
CENTURYLINK INC 7.600% 09/15/2039 DD 09/21/09		360,000.000	275,400.00
CEQUEL COMMUNICATIONS HOL 144A 5.125% 12/15/2021 DD 05/16/13		455,000.000	409,500.00
CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12		657,000.000	642,217.50
CEQUEL COMMUNICATIONS HOL 144A 7.750% 07/15/2025 DD 06/12/15		404,000.000	369,660.00
CF BLACKROCK EX US SUPERFUND B FD		16,300,326.240	383,968,528.87
CF INDUSTRIES INC 4.950% 06/01/2043 DD 05/23/13		1,275,000.000	1,084,098.08
CHARTER COMM OPERATING 7/15 TLI		850,000.000	848,232.00
CHASE ISSUANCE TRUST A2 A2 1.590% 02/18/2020 DD 03/13/15		9,410,000.000	9,408,689.19
CHASE ISSUANCE TRUST A5 A5 1.360% 04/15/2020 DD 05/06/15		575,000.000	571,711.52
CHEMOURS CO/THE 144A 6.625% 05/15/2023 DD 05/12/15		714,000.000	499,800.00
CHEMOURS CO/THE 144A 7.000% 05/15/2025 DD 05/12/15		700,000.000	477,750.00
CHESAPEAKE ENERGY CORP 4.875% 04/15/2022 DD 04/24/14		1,880,000.000	521,812.80

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CHESAPEAKE ENERGY CORP 5.375% 06/15/2021 DD 04/01/13		25,000.000	6,750.00
CHESAPEAKE ENERGY CORP 5.750% 03/15/2023 DD 04/01/13		105,000.000	30,450.00
CHESAPEAKE ENERGY CORP 6.125% 02/15/2021 DD 02/11/11		160,000.000	45,120.00
CHESAPEAKE ENERGY CORP 6.625% 08/15/2020 DD 08/17/10		50,000.000	14,500.00
CHEVRON CORP 1.365% 03/02/2018 DD 03/03/15		5,065,000.000	5,024,469.87
CHEVRON CORP 2.419% 11/17/2020 DD 11/17/15		175,000.000	174,015.63
CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12		676,000.000	723,320.00
CHRYSLER CAPITAL AUT AA R 144A 0.000% 01/18/2022 DD 04/15/15		1,283,000.000	667,160.00
CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/01/2021 DD 08/01/14		155,000.000	154,225.00
CHS/COMMUNITY HEALTH SYSTEMS I 6.875% 02/01/2022 DD 08/01/14		3,826,000.000	3,629,917.50
CHS/COMMUNITY HEALTH SYSTEMS I 7.125% 07/15/2020 DD 07/18/12		1,020,000.000	1,016,175.00
CIFC FUNDING 2007-II 3A D 144A VAR RT 07/26/2021 DD 07/31/07		1,000,000.000	982,423.01
CIFC FUNDING 2012- 3A B3L 144A VAR RT 01/29/2025 DD 01/08/13		544,000.000	452,256.57
CIFC FUNDING 2013-II 3A D 144A VAR RT 10/24/2025 DD 09/12/13		684,000.000	554,226.05
CINCINNATI BELL 9/13 TLB		955,500.000	920,070.06
CINEMARK USA INC 5.125% 12/15/2022 DD 12/18/12		188,000.000	186,590.00
CINTAS CORP NO 2 2.850% 06/01/2016 DD 05/23/11		200,000.000	200,790.20
CIRQUE DU SOLEIL 6/15 COV-LITE TL		698,250.000	656,934.55
CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12		121,000.000	126,445.00
CIT GROUP INC 144A 6.625% 04/01/2018 DD 03/30/11		575,000.000	606,625.00
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12		365,000.000	374,811.20
CIT GROUP INC 5.250% 03/15/2018 DD 03/15/12		335,000.000	345,887.50
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	41,355.21
CITIBANK CREDIT CARD ISS A6 A6 1.320% 09/07/2018 DD 09/20/13		2,595,000.000	2,600,061.29
CITIBANK CREDIT CARD ISS A8 A8 1.730% 04/09/2020 DD 09/24/14		1,865,000.000	1,869,363.55
CITIBANK CREDIT CARD ISS A8 A8 5.650% 09/20/2019 DD 09/20/07		2,965,000.000	3,167,388.82
CITIGROUP INC 1.700% 04/27/2018 DD 04/27/15		3,410,000.000	3,376,196.68
CITIGROUP INC 1.800% 02/05/2018 DD 02/05/15		4,977,000.000	4,957,948.04
CITIGROUP INC 2.050% 12/07/2018 DD 12/07/15		1,275,000.000	1,268,264.18
CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15		955,000.000	948,676.95
CITIGROUP INC 6.250% 06/29/2017		1,870,000.000	1,326,486.42
CKE RESTAURANT HOLD 1A A2 144A 4.474% 03/20/2043 DD 04/01/13		3,269,337.500	3,250,648.33
CLEAR CHANNEL 12/13 EXTENDED TLE		0.020	0.01
CLEAR CHANNEL WORLDWIDE HOLDIN 6.500% 11/15/2022 DD 05/15/13		918,000.000	895,050.00
CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12		1,115,000.000	1,029,981.25
CNA FINANCIAL CORP 3.950% 05/15/2024 DD 02/27/14		120,000.000	119,459.76
CNA FINANCIAL CORP 5.875% 08/15/2020 DD 08/10/10		1,700,000.000	1,884,087.91
CNO FINANCIAL GROUP INC 5.250% 05/30/2025 DD 05/19/15		450,000.000	457,875.00

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COBALT CMBS COMMERCIAL M C1 AJ 5.289% 08/15/2048 DD 12/01/06		591,493.637	340,980.82
COBALT CMBS COMMERCIAL MO C3 C VAR RT 05/15/2046 DD 08/01/07		121,000.000	110,633.78
COBB-MARIETTA COLISEUM & EXHIB 4.500% 01/01/2047 DD 09/09/15		1,120,000.000	1,133,574.40
COCA-COLA CO/THE 1.150% 04/01/2018 DD 03/05/13		1,345,000.000	1,341,223.24
COCA-COLA CO/THE 1.800% 09/01/2016 DD 08/10/11		1,547,000.000	1,556,927.10
COINMACH 5/13 COV-LITE TLB		1,222,674.750	1,171,933.74
COLUMBIA PIPELINE GROUP I 144A 4.500% 06/01/2025 DD 05/22/15		1,145,000.000	1,037,644.80
COMCAST CORP 4.650% 07/15/2042 DD 07/02/12		825,000.000	839,520.00
COMM 2006-C7 MORTGAGE TR C7 AJ VAR RT 06/10/2046 DD 06/01/06		184,000.000	170,681.11
COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07		299,841.540	311,017.51
COMM 2013-WWP MORTG WWP D 144A 3.898% 03/10/2031 DD 03/01/13		1,555,000.000	1,537,335.98
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06		1,210,000.000	1,223,323.31
COMMERZBANK AG 144A 8.125% 09/19/2023 DD 09/19/13		970,000.000	1,113,278.70
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15		1,370,000.000	1,232,250.61
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15		1,070,000.000	1,077,034.18
COMMSCOPE 8/15 TRANCHE 5 TL		700,000.000	694,316.00
COMMSCOPE INC 144A 4.375% 06/15/2020 DD 06/11/15		75,000.000	75,562.50
COMMSCOPE TECHNOLOGIES FI 144A 6.000% 06/15/2025 DD 06/11/15		180,000.000	173,250.00
COMMUNICATIONS SALES & LEASING 8.250% 10/15/2023 DD 04/24/15		845,000.000	714,025.00
COMMUNICATIONS SALES 4/15 COV-LITE TLB		748,125.000	689,442.08
COMPASS BANK 2.750% 09/29/2019 DD 09/29/14		1,175,000.000	1,163,245.30
COMPASS BANK 3.875% 04/10/2025 DD 04/10/15		1,370,000.000	1,255,700.90
CONCHO RESOURCES INC 5.500% 04/01/2023 DD 08/17/12		947,000.000	875,975.00
CONCHO RESOURCES INC 5.500% 10/01/2022 DD 03/12/12		187,000.000	170,170.00
CONCHO RESOURCES INC 6.500% 01/15/2022 DD 05/23/11		1,267,000.000	1,216,320.00
CONCORDIA 10/15 (USD) TL		853,000.000	817,284.89
CONCORDIA HEALTHCARE CORP 144A 7.000% 04/15/2023 DD 04/21/15		255,000.000	221,212.50
CONNECTICUT ST 5.090% 10/01/2030 DD 10/19/10		910,000.000	1,004,230.50
CONSOL ENERGY INC 5.875% 04/15/2022 DD 10/15/14		1,020,000.000	632,400.00
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	758,997.56
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15		885,000.000	895,866.92
CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13		1,470,000.000	1,473,675.00
CONSTELLATION BRANDS INC 3.875% 11/15/2019 DD 11/03/14		144,000.000	147,960.00
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13		3,109,000.000	3,109,000.00
CONSTELLATION BRANDS INC 4.750% 11/15/2024 DD 11/03/14		482,000.000	491,640.00
CONSTELLATION BRANDS INC 4.750% 12/01/2025 DD 12/04/15		98,000.000	99,837.50
CONTIMORTGAGE HOME EQUIT 4 B1F 7.330% 10/15/2028 DD 09/13/97		102,048.190	103,044.31
CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14		540,000.000	380,390.59

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13		190,000.000	136,507.22
CONVATEC FINANCE INTERNAT 144A 8.250% 01/15/2019 DD 08/12/13		362,000.000	336,660.00
COOPERATIEVE RABOBANK UA 4.375% 08/04/2025 DD 08/04/15		1,190,000.000	1,210,293.08
COOPERATIEVE RABOBANK UA 5.250% 08/04/2045 DD 08/04/15		375,000.000	392,958.75
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12		1,200,000.000	24,000.00
CORPORATE OFFICE PROPERTIES LP 5.000% 07/01/2025 DD 06/29/15		845,000.000	830,431.36
CORRECTIONS CORP OF AMERICA 5.000% 10/15/2022 DD 09/25/15		892,000.000	887,540.00
COSAN LUXEMBOURG SA 144A 9.500% 03/14/2018 DD 03/14/13		600,000.000	118,862.56
COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04		443,419.581	426,667.50
COVANTA HOLDING CORP 5.875% 03/01/2024 DD 03/06/14		995,000.000	900,475.00
COVENANT SURGICAL PARTNER 144A 8.750% 08/01/2019 DD 07/16/14		675,000.000	658,125.00
CPG INTERNATIONAL 9/13 COV-LITE TLB		1,222,500.000	1,143,037.50
CPS AUTO RECEIVABLES C D 144A 10.000% 03/15/2019 DD 12/14/11		40,643.620	41,131.69
CREDIT SUISSE COMMER C2 C 144A VAR RT 01/15/2049 DD 05/01/07		529,000.000	310,433.07
CREDIT SUISSE COMMERC C1 AMFL VAR RT 02/15/2040 DD 03/16/07		3,197,426.000	3,034,159.03
CREDIT SUISSE COMMERCIAL C1 AJ VAR RT 02/15/2040 DD 03/01/07		4,723,000.000	2,785,700.03
CREDIT SUISSE COMMERCIAL C2 AJ VAR RT 01/15/2049 DD 05/01/07		298,000.000	288,390.54
CREDIT SUISSE COMMERCIAL C3 AJ VAR RT 06/15/2039 DD 06/01/07		1,259,000.000	1,149,444.59
CREDIT SUISSE FIRS CKN5 H 144A VAR RT 09/15/2034 DD 11/01/01		1,837.240	1,837.04
CREDIT SUISSE FIRS CPN1 G 144A VAR RT 03/15/2035 DD 03/01/03		339,730.960	207,709.94
CREDIT SUISSE GROUP FUNDI 144A 3.125% 12/10/2020 DD 12/10/15		2,420,000.000	2,409,008.36
CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01		199,750.060	172,843.73
CRESTWOOD MIDSTREAM PARTN 144A 6.250% 04/01/2023 DD 03/23/15		298,000.000	207,855.00
CRESTWOOD MIDSTREAM PARTNERS L 6.125% 03/01/2022 DD 03/01/14		690,000.000	479,550.00
CROWN AMERICAS LLC / CROWN AME 4.500% 01/15/2023 DD 07/15/13		1,505,000.000	1,471,137.50
CROWN CASTLE 12/13 EXTENDED INCREMENTAL TLB2		876,763.370	871,835.96
CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12		654,000.000	687,517.50
CROWN CASTLE TOWERS LLC 144A 4.883% 08/15/2040 DD 08/16/10		990,000.000	1,058,331.28
CROWN CORK & SEAL CO INC 7.375% 12/15/2026 DD 12/17/96		968,000.000	1,040,600.00
CROWNROCK LP / CROWNROCK 144A 7.125% 04/15/2021 DD 04/15/13		66,000.000	61,875.00
CROWNROCK LP / CROWNROCK 144A 7.750% 02/15/2023 DD 02/06/15		528,000.000	496,320.00
CSC HOLDINGS LLC 5.250% 06/01/2024 DD 05/23/14		700,000.000	614,250.00
CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11		527,000.000	517,777.50
CSI COMPRESSCO LP / COMPRESSCO 7.250% 08/15/2022 DD 02/15/15		975,000.000	721,500.00
CSMC TRUST 2014-ICE ICE D 144A VAR RT 04/15/2027 DD 06/16/14		1,130,000.000	1,118,936.17
CSMC TRUST 2015-GL GLPB A 144A 3.639% 11/15/2034 DD 12/01/15		1,810,000.000	1,857,791.78
CUMULUS MEDIA 12/13 TLB		963,012.280	725,466.04
CURO HEALTH 2/15 TLB		497,500.000	491,281.25
CUTWATER 2015-I LTD 1A E 144A VAR RT 07/15/2027 DD 06/03/15		272,000.000	221,426.22

Mellon Security ID	Security Description	Shares/Par	Base Market Value
CVS HEALTH CORP 144A 4.750% 12/01/2022 DD 06/01/15		1,245,000.000	1,334,028.71
CVS HEALTH CORP 3.875% 07/20/2025 DD 07/20/15		3,295,000.000	3,362,811.10
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04		492,598.479	451,594.19
CWABS REVOLVING HOME EQUI P 2A VAR RT 03/15/2034 DD 10/29/04		42,322.669	37,187.87
CWABS REVOLVING HOME EQUI U 2A VAR RT 03/15/2034 DD 12/30/04		187,730.702	156,271.44
CWABS REVOLVING HOME EQUIT I A VAR RT 02/15/2034 DD 09/29/04		509,349.445	464,671.60
CWHEQ REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05		123,518.290	105,793.76
CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06		1,570,559.810	1,325,873.98
CWHEQ REVOLVING HOME EQUI G 2A VAR RT 12/15/2035 DD 09/30/05		806,076.176	699,016.13
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 01/15/2037 DD 12/29/06		432,236.612	393,134.85
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05		45,101.590	39,252.26
CYRUSONE LP / CYRUSONE FINANCE 6.375% 11/15/2022 DD 05/15/13		1,248,000.000	1,285,440.00
DAIMLER FINANCE NORTH AME 144A 1.650% 05/18/2018 DD 05/18/15		1,035,000.000	1,020,408.57
DAIMLER FINANCE NORTH AME 144A 2.000% 08/03/2018 DD 08/03/15		1,480,000.000	1,470,129.88
DANA HOLDING CORP 5.500% 12/15/2024 DD 12/09/14		224,000.000	217,280.00
DAVITA 6/14 TLB		1,034,250.000	1,028,644.37
DAVITA HEALTHCARE PARTNERS INC 5.125% 07/15/2024 DD 06/13/14		4,453,000.000	4,453,000.00
DAVITA HEALTHCARE PARTNERS INC 5.750% 08/15/2022 DD 08/28/12		1,133,000.000	1,166,990.00
DAYTON POWER & LIGHT CO/THE 1.875% 09/15/2016 DD 03/15/14		1,085,000.000	1,085,947.21
DB MASTER FINANCE 1A A2II 144A 3.980% 02/20/2045 DD 01/26/15		4,151,627.500	4,138,916.88
DCP MIDSTREAM LLC 144A VAR RT 05/21/2043 DD 05/21/13		1,135,000.000	868,275.00
DEALER TIRE 12/14 TLB 0.000% 12/22/2021 DD 12/02/14		297,750.010	297,377.82
DELL 6/15 (USD) COV-LITE TLB2		1,228,203.120	1,218,328.37
DELTA AIR LINES (4/11) TLB 0.000% 04/20/2017 DD 04/15/11		0.010	0.01
DENVER CO PUBLIC SCHS COPS 3.098% 12/15/2024 DD 04/23/13		1,940,000.000	1,967,606.20
DIAMOND FOODS INC 144A 7.000% 03/15/2019 DD 02/19/14		375,000.000	387,187.50
DIAMOND OFFSHORE DRILLING INC 4.875% 11/01/2043 DD 11/05/13		40,000.000	24,283.52
DIAMONDBACK ENERGY INC 7.625% 10/01/2021 DD 10/01/14		126,000.000	127,260.00
DIGITAL DELTA HOLDINGS LL 144A 4.750% 10/01/2025 DD 10/01/15		2,250,000.000	2,269,930.50
DIGITALGLOBE INC 144A 5.250% 02/01/2021 DD 01/31/13		440,000.000	369,600.00
DIGNITY HEALTH 2.637% 11/01/2019 DD 10/15/14		905,000.000	908,615.48
DILLARD'S INC 7.000% 12/01/2028 DD 12/07/98		130,000.000	143,995.94
DILLARD'S INC 7.750% 05/15/2027 DD 05/15/97		20,000.000	23,260.51
DILLARD'S INC 7.750% 07/15/2026 DD 07/17/96		390,000.000	450,847.02
DILLARD'S INC 7.875% 01/01/2023 DD 01/01/93		15,000.000	17,671.08
DIRECTV HOLDINGS LLC / DIRECTV 4.450% 04/01/2024 DD 03/20/14		795,000.000	816,538.14
DIRECTV HOLDINGS LLC / DIRECTV 4.600% 02/15/2021 DD 08/17/10		760,000.000	804,969.97
DISCOVER CARD EXECUTION A3 A3 1.220% 10/15/2019 DD 05/05/14		8,385,000.000	8,375,729.55
DISCOVER FINANCIAL SERVICES 5.200% 04/27/2022 DD 10/27/12		730,000.000	780,618.93

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
	DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12		975,000.000	845,812.50
	DISH DBS CORP 5.125% 05/01/2020 DD 04/05/13		250,000.000	247,500.00
	DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12		737,000.000	687,252.50
	DISH DBS CORP 5.875% 11/15/2024 DD 11/20/14		185,000.000	164,650.00
	DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11		716,000.000	721,370.00
	DISH DBS CORP 7.875% 09/01/2019 DD 08/17/09		629,000.000	684,037.50
	DISTRIBUTION FINANCIAL SER 1 D 7.730% 11/15/2022 DD 11/27/01		1,133,918.513	229,618.50
	DOLLAR TREE 6/15 TLB1 0.000% 07/06/2022 DD 05/26/15		462,527.500	460,506.25
	DOLLAR TREE INC 144A 5.750% 03/01/2023 DD 02/23/15		519,000.000	537,165.00
	DOMINION GAS HOLDINGS LLC 3.600% 12/15/2024 DD 12/08/14		595,000.000	588,816.17
	DOMINION RESOURCES INC/VA 3.625% 12/01/2024 DD 11/25/14		1,805,000.000	1,787,670.20
	DOMINION RESOURCES INC/VA VAR RT 10/01/2054 DD 10/03/14		1,195,000.000	1,170,861.00
	DOOSAN INFRACORE 5/14 COV-LITE TLB		1,001,634.610	989,114.18
	DR HORTON INC 3.750% 03/01/2019 DD 02/24/14		115,000.000	115,000.00
	DR HORTON INC 4.000% 02/15/2020 DD 02/09/15		253,000.000	254,442.10
	DR HORTON INC 4.375% 09/15/2022 DD 09/14/12		127,000.000	126,206.25
	DR HORTON INC 5.750% 08/15/2023 DD 08/05/13		25,000.000	26,650.00
	DR PEPPER SNAPPLE GROUP INC 3.400% 11/15/2025 DD 11/09/15		2,905,000.000	2,853,404.30
	DREAMWORKS ANIMATION SKG 144A 6.875% 08/15/2020 DD 08/14/13		445,000.000	438,325.00
	DS SERVICES OF AMERICA IN 144A 10.000% 09/01/2021 DD 03/01/14		180,000.000	204,300.00
	DUKE ENERGY PROGRESS LLC 3.250% 08/15/2025 DD 08/13/15		4,350,000.000	4,380,254.25
	DUKE UNIVERSITY 4.077% 10/01/2048 DD 10/27/15		1,045,000.000	1,030,579.00
	DUPONT (E.I.) DE NEMOURS 5/15 COV-LITE TLB		349,125.000	318,866.34
	DUPONT FABROS TECHNOLOGY LP 5.625% 06/15/2023 DD 06/09/15		885,000.000	893,850.00
	DYNEGY 4/13 TLB2		0.040	0.04
	DYNEGY INC 5.875% 06/01/2023 DD 12/01/13		85,000.000	68,212.50
	DYNEGY INC 7.625% 11/01/2024 DD 05/01/15		2,930,000.000	2,504,564.00
	E*TRADE FINANCIAL CORP 4.625% 09/15/2023 DD 03/05/15		715,000.000	726,618.75
	E*TRADE FINANCIAL CORP 5.375% 11/15/2022 DD 11/17/14		654,000.000	685,065.00
	E.ON INTERNATIONAL FINANCE BV 6.000% 10/30/2019		100,000.000	164,706.70
	ECLIPSE RESOURCES CORP 144A 8.875% 07/15/2023 DD 07/06/15		650,000.000	310,375.00
	ECO SERVICES OPERATIONS L 144A 8.500% 11/01/2022 DD 10/24/14		371,000.000	315,350.00
	EDUCATIONAL FUNDING 1A A2 144A VAR RT 10/25/2029 DD 11/14/06		149,146.740	139,223.39
	EDWARDS LIFESCIENCES CORP 2.875% 10/15/2018 DD 10/03/13		1,120,000.000	1,132,994.24
	EFIH 6/14 DIP TL 0.000% 06/19/2016 DD 04/29/14		1,300,000.000	1,293,825.00
	ELECTRICITE DE FRANCE SA 144A VAR RT 01/29/2049 DD 01/29/13		390,000.000	366,600.00
	ELECTRICITE DE FRANCE SA REGS VAR RT 12/29/2049		700,000.000	987,716.40
	ELI LILLY & CO 2.750% 06/01/2025 DD 03/05/15		2,560,000.000	2,527,388.16
	EMAC OWNER TRUST 199 1 A3 144A 6.630% 01/15/2025 DD 07/07/98		787,651.590	569,078.27

Mellon Security ID	Security Description	Shares/Par	Base Market Value
EMAC OWNER TRUST 200 1 A1 144A VAR RT 001/15/2027 DD 02/01/00		75,493.050	62,093.04
EMAC OWNER TRUST 200 1 A2 144A VAR RT 001/15/2027 DD 02/01/00		478,317.710	393,416.32
EMDEON INC 11.000% 12/31/2019 DD 06/30/12		560,000.000	583,800.00
EMDEON INC 144A 6.000% 02/15/2021 DD 08/12/15		281,000.000	261,330.00
EMI MUSIC PUBLISHING 8/15 TL		573,562.500	562,664.81
ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2024 DD 11/15/15		500,000.000	382,219.00
ENDO LTD / ENDO FINANCE L 144A 6.000% 02/01/2025 DD 01/27/15		541,000.000	532,885.00
ENDO LTD / ENDO FINANCE L 144A 6.000% 07/15/2023 DD 07/09/15		601,000.000	597,995.00
ENDO PHARMACEUTICALS 6/15 TLB		1,000,000.000	985,420.00
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13		3,063,000.000	3,487,991.25
ENERGIZER 5/15 TLB 0.000% 06/30/2022 DD 05/06/15		249,375.000	242,517.19
ENERGY N W WA ELEC REVENUE 2.814% 07/01/2024 DD 05/06/15		2,205,000.000	2,187,073.35
ENERGY TRANSFER EQUITY LP 5.500% 06/01/2027 DD 05/22/15		2,361,000.000	1,794,360.00
ENERGY TRANSFER EQUITY LP 5.875% 01/15/2024 DD 12/02/13		633,000.000	515,895.00
ENTEGRIS 4/14 COV-LITE TLB		805,695.620	795,624.43
ENTEGRIS INC 144A 6.000% 04/01/2022 DD 04/01/14		515,000.000	521,437.50
ENTERGY MISSISSIPPI INC 3.100% 07/01/2023 DD 12/11/12		740,000.000	725,661.76
ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15		515,000.000	420,851.82
ENVISION HEALTHCARE 11/15 COV-LITE TLB2		290,000.000	287,825.00
EQUIFIRST MORTGAGE LOAN T 1 M2 VAR RT 04/25/2035 DD 03/17/05		1,480,000.000	1,439,317.61
EQUINIX 11/15 (USD) TLB 0.000% 12/07/2022 DD 11/20/15		230,000.000	230,575.00
EQUINIX INC 4.875% 04/01/2020 DD 03/05/13		631,000.000	655,924.50
EQUINIX INC 5.375% 01/01/2022 DD 11/20/14		155,000.000	158,875.00
EQUINIX INC 5.375% 04/01/2023 DD 03/05/13		105,000.000	107,100.00
EQUINIX INC 5.750% 01/01/2025 DD 11/20/14		1,020,000.000	1,042,950.00
EQUINIX INC 5.875% 01/15/2026 DD 12/04/15		1,407,000.000	1,449,210.00
ERP OPERATING LP 4.500% 06/01/2045 DD 05/14/15		890,000.000	907,880.10
ESSAR STEEL ALGOMA INC 144A 9.500% 11/15/2019 DD 11/14/14		460,000.000	27,600.00
EUROPEAN BANK FOR RECONSTRUCTI 6.000% 03/03/2016		19,650,000.000	296,578.56
EXAMWORKS GROUP INC 5.625% 04/15/2023 DD 04/16/15		371,000.000	369,145.00
EXPORT DEVELOPMENT CANADA 3.250% 08/08/2017		230,000.000	169,186.40
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018		360,000.000	248,281.50
EXPORT DEVELOPMENT CANADA 4.875% 01/24/2019		2,050,000.000	1,465,265.12
EXPRESS SCRIPTS HOLDING CO 3.500% 06/15/2024 DD 06/05/14		2,293,000.000	2,259,042.96
EXXON MOBIL CORP 2.709% 03/06/2025 DD 03/06/15		2,270,000.000	2,219,699.07
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12		4,418,320.000	4,577,379.52
FANNIE MAE CONNECTICUT C02 1M1 VAR RT 05/25/2024 DD 05/28/14		813,590.950	804,700.27
FANNIE MAE CONNECTICUT C04 1M1 VAR RT 04/25/2028 DD 10/27/15		1,145,814.740	1,147,314.49
FANNIE MAE CONNECTICUT C04 2M1 VAR RT 04/25/2028 DD 10/27/15		656,561.650	657,277.11

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FEDERAL HOME LN BK CONS BD 2.875% 09/13/2024 DD 08/15/14		3,005,000.000	3,068,681.96
FEDERAL MOGUL 4/14 TLC		543,125.000	476,364.08
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00		2,305,000.000	3,264,191.18
FEDEX CORP 4.100% 04/15/2043 DD 04/11/13		965,000.000	852,068.95
FEDEX CORP 4.750% 11/15/2045 DD 10/23/15		1,050,000.000	1,040,302.20
FEDEX CORP 5.100% 01/15/2044 DD 01/09/14		520,000.000	538,783.44
FERRELLGAS LP / FERRELLGAS FIN 6.750% 01/15/2022 DD 07/15/14		1,015,000.000	855,137.50
FFCA SECURED FRANCHI 2 B1 144A 8.270% 05/18/2026 DD 09/01/99		850,000.000	784,125.00
FHA KY MTG #4 MT TABOR APTS 7.5 02-01-2022		524,382.780	553,716.70
FHA KY MTG #9 WATTERSON LAKEVIEW 7.5 09-01		635,466.030	671,014.00
FHLMC POOL #1B-7279 VAR RT 08/01/2036 DD 02/01/07		511,747.630	544,322.84
FHLMC POOL #1J-1821 VAR RT 08/01/2038 DD 07/01/08		197,601.820	208,565.41
FHLMC POOL #A1-0573 5.500% 06/01/2033 DD 06/01/03		8,044.590	8,889.55
FHLMC POOL #A1-1229 5.500% 07/01/2033 DD 07/01/03		9,637.290	10,713.41
FHLMC POOL #A1-1348 5.500% 07/01/2033 DD 07/01/03		15,636.040	17,280.06
FHLMC POOL #A1-2547 5.500% 08/01/2033 DD 08/01/03		89,311.450	100,277.71
FHLMC POOL #A1-3483 6.500% 09/01/2033 DD 09/01/03		9,765.780	11,359.45
FHLMC POOL #A1-4440 5.500% 10/01/2033 DD 10/01/03		46,566.840	51,700.64
FHLMC POOL #A1-4797 5.500% 11/01/2033 DD 10/01/03		59,765.590	66,052.24
FHLMC POOL #A1-5086 6.500% 10/01/2033 DD 10/01/03		63,479.030	72,293.55
FHLMC POOL #A1-5676 6.500% 11/01/2033 DD 11/01/03		13,169.160	15,569.63
FHLMC POOL #A1-6908 6.500% 12/01/2033 DD 12/01/03		32,442.870	36,947.80
FHLMC POOL #A1-8187 6.500% 02/01/2034 DD 01/01/04		60,891.600	69,346.84
FHLMC POOL #A2-6079 5.500% 01/01/2034 DD 08/01/04		24,586.790	27,338.40
FHLMC POOL #A5-1893 6.000% 06/01/2036 DD 08/01/06		153,427.230	174,173.53
FHLMC POOL #A6-1562 5.500% 10/01/2036 DD 03/01/07		84,409.460	93,528.34
FHLMC POOL #A6-7374 6.000% 08/01/2037 DD 10/01/07		209,778.480	235,896.43
FHLMC POOL #A6-9589 6.500% 11/01/2037 DD 12/01/07		39,090.420	45,177.01
FHLMC POOL #A8-1050 6.500% 08/01/2038 DD 08/01/08		43,041.930	49,018.61
FHLMC POOL #A8-2880 5.500% 11/01/2038 DD 10/01/08		296,370.040	327,224.78
FHLMC POOL #A8-7441 4.000% 07/01/2039 DD 07/01/09		3,071,753.330	3,272,851.16
FHLMC POOL #A8-9850 5.000% 11/01/2039 DD 11/01/09		622,525.620	680,377.13
FHLMC POOL #A9-1518 4.500% 03/01/2040 DD 03/01/10		447,646.600	482,835.38
FHLMC POOL #A9-1818 5.000% 04/01/2040 DD 04/01/10		13,380.220	14,873.74
FHLMC POOL #A9-1927 4.500% 04/01/2040 DD 04/01/10		712,277.210	768,183.44
FHLMC POOL #A9-3101 5.000% 07/01/2040 DD 07/01/10		1,351,803.220	1,484,461.09
FHLMC POOL #A9-3990 4.000% 09/01/2040 DD 09/01/10		404,268.890	428,336.81
FHLMC POOL #A9-5825 4.000% 12/01/2040 DD 12/01/10		109,317.160	115,846.70
FHLMC POOL #A9-6337 4.000% 01/01/2041 DD 01/01/11		15,054.810	15,953.07

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #A9-7944 5.000% 04/01/2041 DD 03/01/11		112,183.840	122,505.60
FHLMC POOL #B1-0151 5.000% 10/01/2018 DD 10/01/03		9,377.640	9,698.60
FHLMC POOL #B1-0861 4.500% 11/01/2018 DD 11/01/03		24,814.220	25,620.37
FHLMC POOL #B1-3067 4.500% 03/01/2019 DD 03/01/04		3,260.680	3,369.46
FHLMC POOL #B1-3610 4.500% 05/01/2019 DD 04/01/04		7,909.220	8,169.06
FHLMC POOL #B1-3770 4.500% 05/01/2019 DD 04/01/04		66,046.930	68,221.73
FHLMC POOL #C0-0712 6.500% 02/01/2029 DD 02/01/99		10,868.870	12,378.09
FHLMC POOL #C0-0731 6.500% 03/01/2029 DD 03/01/99		9,366.200	10,666.76
FHLMC POOL #C0-0760 6.500% 05/01/2029 DD 05/01/99		4,409.040	5,021.27
FHLMC POOL #C0-0764 6.000% 05/01/2029 DD 05/01/99		2,383.740	2,722.40
FHLMC POOL #C0-0785 6.500% 06/01/2029 DD 06/01/99		9,514.740	10,835.93
FHLMC POOL #C0-0835 6.500% 07/01/2029 DD 07/01/99		13,972.530	16,096.50
FHLMC POOL #C0-1272 6.000% 12/01/2031 DD 12/01/01		18,839.000	21,473.54
FHLMC POOL #C0-1416 7.000% 09/01/2032 DD 09/01/02		68,383.000	81,937.93
FHLMC POOL #C0-1418 5.500% 10/01/2032 DD 10/01/02		332,412.140	369,466.80
FHLMC POOL #C0-1458 7.000% 11/01/2032 DD 11/01/02		36,406.460	42,182.27
FHLMC POOL #C0-1552 5.500% 05/01/2033 DD 05/01/03		5,958.240	6,617.91
FHLMC POOL #C0-1810 6.500% 02/01/2034 DD 02/01/04		127,112.610	144,763.11
FHLMC POOL #C0-1844 4.500% 04/01/2034 DD 04/01/04		94,043.340	101,683.62
FHLMC POOL #C0-2772 6.500% 04/01/2037 DD 04/01/07		89,779.260	102,245.75
FHLMC POOL #C4-8670 6.500% 03/01/2031 DD 03/01/01		4,943.950	5,630.45
FHLMC POOL #C4-8672 6.000% 03/01/2031 DD 03/01/01		336.930	378.54
FHLMC POOL #C5-1990 6.500% 05/01/2031 DD 05/01/01		63,973.730	72,856.94
FHLMC POOL #C5-3589 6.500% 06/01/2031 DD 06/01/01		12,934.860	14,730.96
FHLMC POOL #C5-5823 6.500% 02/01/2029 DD 07/01/01		10,224.180	11,643.88
FHLMC POOL #C5-6031 6.500% 12/01/2024 DD 07/01/01		8,174.900	9,310.04
FHLMC POOL #C6-8290 7.000% 06/01/2032 DD 06/01/02		18,392.920	20,333.68
FHLMC POOL #C6-8877 7.000% 07/01/2032 DD 07/01/02		21,934.510	22,589.53
FHLMC POOL #C6-9057 7.000% 07/01/2032 DD 07/01/02		3,600.740	3,708.91
FHLMC POOL #C7-0091 7.000% 08/01/2032 DD 08/01/02		17,826.040	21,304.23
FHLMC POOL #C7-5191 5.500% 01/01/2033 DD 12/01/02		8,104.490	8,995.26
FHLMC POOL #C7-5679 5.500% 01/01/2033 DD 01/01/03		35,927.800	39,918.64
FHLMC POOL #C7-6179 5.500% 01/01/2033 DD 01/01/03		25,693.410	28,377.57
FHLMC POOL #C8-0342 6.500% 09/01/2025 DD 09/01/95		3,402.930	3,875.45
FHLMC POOL #D4-7235 6.000% 01/01/2024 DD 01/01/94		812.670	912.08
FHLMC POOL #D6-0685 9.000% 06/01/2025 DD 06/01/95		732.310	735.51
FHLMC POOL #E0-1641 4.500% 05/01/2019 DD 05/01/04		53,340.130	55,203.86
FHLMC POOL #E0-2930 3.500% 07/01/2026 DD 07/01/11		60,071.110	62,968.09
FHLMC POOL #E9-0419 6.000% 07/01/2017 DD 06/01/02		1,915.810	1,952.09

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #E9-0531 6.000% 07/01/2017 DD 07/01/02		5,641.850	5,767.26
FHLMC POOL #E9-0532 6.000% 07/01/2017 DD 07/01/02		6,985.590	7,133.94
FHLMC POOL #E9-0560 6.000% 07/01/2017 DD 07/01/02		570.040	574.87
FHLMC POOL #E9-0683 6.000% 08/01/2017 DD 07/01/02		25,225.370	25,787.14
FHLMC POOL #E9-0689 6.000% 08/01/2017 DD 07/01/02		3,920.260	4,011.48
FHLMC POOL #E9-1434 6.000% 09/01/2017 DD 09/01/02		3,819.840	3,905.54
FHLMC POOL #E9-6884 4.500% 06/01/2018 DD 06/01/03		53,674.240	55,424.17
FHLMC POOL #E9-7104 4.500% 06/01/2018 DD 06/01/03		66,750.070	68,920.44
FHLMC POOL #E9-7197 5.000% 06/01/2018 DD 06/01/03		40,960.470	42,386.96
FHLMC POOL #G0-0286 8.000% 02/01/2025 DD 02/01/95		3,649.460	4,072.57
FHLMC POOL #G0-0983 6.500% 11/01/2028 DD 10/01/98		621.380	707.66
FHLMC POOL #G0-1469 5.500% 12/01/2032 DD 12/01/02		40,045.270	44,427.78
FHLMC POOL #G0-1563 5.500% 06/01/2033 DD 05/01/03		464,766.870	517,026.47
FHLMC POOL #G0-1644 5.500% 02/01/2034 DD 01/01/04		181,649.810	202,287.16
FHLMC POOL #G0-1721 6.500% 08/01/2034 DD 09/01/04		13,288.600	15,133.82
FHLMC POOL #G0-1734 6.500% 09/01/2034 DD 10/01/04		23,116.580	27,223.18
FHLMC POOL #G0-1740 5.500% 12/01/2034 DD 11/01/04		200,356.520	223,142.09
FHLMC POOL #G0-1771 5.500% 02/01/2035 DD 01/01/05		130,998.090	145,662.00
FHLMC POOL #G0-1840 5.000% 07/01/2035 DD 06/01/05		360,505.300	397,859.03
FHLMC POOL #G0-1864 5.000% 01/01/2034 DD 07/01/05		720,620.020	800,941.73
FHLMC POOL #G0-1974 5.000% 12/01/2035 DD 12/01/05		223,414.710	245,692.51
FHLMC POOL #G0-2023 5.500% 06/01/2035 DD 12/01/05		57,420.470	63,794.37
FHLMC POOL #G0-2419 6.500% 10/01/2036 DD 10/01/06		1,460.780	1,666.56
FHLMC POOL #G0-2525 6.000% 12/01/2036 DD 12/01/06		70,565.090	79,875.53
FHLMC POOL #G0-2561 5.500% 02/01/2037 DD 01/01/07		51,586.850	57,406.81
FHLMC POOL #G0-2793 5.000% 05/01/2037 DD 04/01/07		16,202.140	17,731.45
FHLMC POOL #G0-4118 6.000% 03/01/2038 DD 03/01/08		86,839.540	97,918.98
FHLMC POOL #G0-5651 5.000% 09/01/2039 DD 09/01/09		337,268.860	377,364.33
FHLMC POOL #G0-5958 5.000% 08/01/2040 DD 08/01/10		162,221.960	178,141.14
FHLMC POOL #G0-6047 4.500% 05/01/2040 DD 10/01/10		107,981.680	116,485.67
FHLMC POOL #G0-6066 6.000% 05/01/2040 DD 10/01/10		293,900.990	330,631.43
FHLMC POOL #G0-6975 4.000% 04/01/2042 DD 04/01/12		842,767.830	892,147.17
FHLMC POOL #G0-7496 4.000% 06/01/2042 DD 10/01/13		92,985.300	98,489.58
FHLMC POOL #G0-8058 5.500% 05/01/2035 DD 05/01/05		337,792.810	375,322.19
FHLMC POOL #G0-8072 5.000% 08/01/2035 DD 08/01/05		211,376.510	232,341.31
FHLMC POOL #G0-8368 4.500% 10/01/2039 DD 10/01/09		762,569.460	822,559.28
FHLMC POOL #G0-8502 3.000% 08/01/2042 DD 08/01/12		568,659.560	569,043.87
FHLMC POOL #G0-8530 3.500% 04/01/2043 DD 04/01/13		1,680,436.930	1,731,683.45
FHLMC POOL #G0-8537 3.000% 07/01/2043 DD 07/01/13		954,264.510	954,539.48

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #G0-8540 3.000% 08/01/2043 DD 08/01/13		2,444,743.100	2,445,447.31
FHLMC POOL #G0-8544 3.000% 09/01/2043 DD 09/01/13		2,049,390.830	2,049,716.54
FHLMC POOL #G0-8566 3.500% 01/01/2044 DD 01/01/14		765,783.500	788,930.20
FHLMC POOL #G0-8592 4.000% 06/01/2044 DD 06/01/14		2,204,434.190	2,330,435.86
FHLMC POOL #G0-8620 3.500% 12/01/2044 DD 12/01/14		17,747,350.180	18,283,784.61
FHLMC POOL #G0-8628 4.000% 02/01/2045 DD 02/01/15		32,687.560	34,564.94
FHLMC POOL #G0-8631 3.000% 03/01/2045 DD 03/01/15		369,206.790	368,898.06
FHLMC POOL #G0-8635 3.000% 04/01/2045 DD 04/01/15		8,258,771.950	8,251,865.88
FHLMC POOL #G0-8637 4.000% 04/01/2045 DD 04/01/15		1,670,998.500	1,766,944.11
FHLMC POOL #G0-8640 3.000% 05/01/2045 DD 05/01/15		224,406.500	224,218.85
FHLMC POOL #G0-8653 3.000% 07/01/2045 DD 07/01/15		1,066,347.400	1,065,455.71
FHLMC POOL #G0-8654 3.500% 07/01/2045 DD 07/01/15		384,362.540	395,980.35
FHLMC POOL #G0-8655 4.000% 07/01/2045 DD 07/01/15		322,499.630	340,979.73
FHLMC POOL #G0-8667 3.500% 09/01/2045 DD 09/01/15		1,916,540.320	1,974,469.99
FHLMC POOL #G0-8676 3.500% 11/01/2045 DD 11/01/15		3,802,074.510	3,916,996.66
FHLMC POOL #G1-1565 4.500% 01/01/2019 DD 05/01/04		133,737.320	138,102.35
FHLMC POOL #G1-1776 4.500% 09/01/2020 DD 09/01/05		56,200.120	58,433.57
FHLMC POOL #G1-1999 4.500% 03/01/2021 DD 05/01/06		70,567.830	73,444.83
FHLMC POOL #G1-2454 5.500% 11/01/2021 DD 11/01/06		394,517.610	423,481.74
FHLMC POOL #G1-3826 4.000% 05/01/2025 DD 04/01/10		98,328.640	103,842.20
FHLMC POOL #G1-4399 4.000% 06/01/2025 DD 02/01/12		168,549.100	177,986.34
FHLMC POOL #G1-8380 3.500% 03/01/2026 DD 03/01/11		1,239,011.140	1,298,779.64
FHLMC POOL #G1-8475 2.500% 08/01/2028 DD 08/01/13		957,964.190	974,022.09
FHLMC POOL #G1-8484 3.000% 10/01/2028 DD 10/01/13		1,194,520.560	1,233,216.11
FHLMC POOL #G1-8520 2.500% 08/01/2029 DD 08/01/14		157,880.970	159,987.90
FHLMC POOL #G1-8527 3.000% 10/01/2029 DD 10/01/14		2,590,937.770	2,672,708.62
FHLMC POOL #G1-8531 3.000% 11/01/2029 DD 11/01/14		383,936.250	396,053.40
FHLMC POOL #G1-8558 3.500% 06/01/2030 DD 06/01/15		881,579.700	923,700.88
FHLMC POOL #J0-9380 4.500% 04/01/2024 DD 03/01/09		162,601.410	172,119.85
FHLMC POOL #J1-3382 3.500% 11/01/2025 DD 10/01/10		354,369.590	371,413.74
FHLMC POOL #J1-4564 3.500% 02/01/2026 DD 02/01/11		913,296.330	957,319.15
FHLMC POOL #J1-6072 3.500% 07/01/2026 DD 07/01/11		393,668.460	412,654.41
FHLMC POOL #J1-6393 3.000% 08/01/2021 DD 08/01/11		4,977,882.090	5,140,626.73
FHLMC POOL #J1-9206 3.000% 05/01/2027 DD 05/01/12		1,198,562.980	1,237,370.32
FHLMC POOL #J2-2021 2.500% 01/01/2028 DD 01/01/13		898,293.840	913,356.86
FHLMC POOL #J2-3440 2.500% 04/01/2028 DD 04/01/13		1,070,154.800	1,088,067.37
FHLMC POOL #J2-9289 3.000% 09/01/2029 DD 09/01/14		522,439.390	538,927.75
FHLMC POOL #J3-0137 3.500% 12/01/2029 DD 12/01/14		2,328,818.270	2,439,923.84
FHLMC POOL #J3-0615 3.000% 02/01/2030 DD 02/01/15		217,487.360	224,351.33

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC POOL #Q0-0093 4.000% 04/01/2041 DD 04/01/11		3,270,762.890	3,466,224.99
FHLMC POOL #Q0-1537 5.000% 06/01/2041 DD 06/01/11		385,842.700	423,047.25
FHLMC POOL #Q0-1813 4.500% 07/01/2041 DD 07/01/11		1,189,365.570	1,284,409.00
FHLMC POOL #Q0-2144 4.000% 07/01/2041 DD 07/01/11		833,971.140	883,450.88
FHLMC POOL #Q0-4649 3.500% 11/01/2041 DD 11/01/11		2,917,582.320	3,008,730.74
FHLMC POOL #Q0-5377 4.000% 01/01/2042 DD 12/01/11		351,738.010	372,425.98
FHLMC POOL #Q0-6290 3.500% 02/01/2042 DD 02/01/12		915,792.680	944,155.73
FHLMC POOL #Q1-2263 3.500% 10/01/2042 DD 10/01/12		581,488.720	599,297.75
FHLMC POOL #Q1-4756 3.000% 01/01/2043 DD 01/01/13		711,537.140	712,017.90
FHLMC POOL #Q1-7638 3.000% 04/01/2043 DD 04/01/13		3,068,583.410	3,071,416.63
FHLMC POOL #Q1-8784 3.500% 06/01/2043 DD 05/01/13		922,079.270	950,064.34
FHLMC POOL #Q2-0856 3.000% 08/01/2043 DD 08/01/13		1,286,324.420	1,286,526.95
FHLMC POOL #Q2-5768 4.000% 04/01/2044 DD 04/01/14		2,334,666.650	2,469,572.23
FHLMC POOL #Q2-6048 4.000% 05/01/2044 DD 04/01/14		6,281,655.740	6,639,952.34
FHLMC POOL #Q3-5307 3.000% 08/01/2045 DD 08/01/15		63,549.920	63,496.78
FHLMC POOL #Q3-7346 4.000% 11/01/2045 DD 11/01/15		573,726.130	606,559.52
FHLMC POOL #V6-0885 2.500% 07/01/2030 DD 07/01/15		6,509,459.580	6,578,646.87
FHLMC POOL #Z4-0045 5.000% 02/01/2039 DD 07/01/12		211,735.080	231,133.17
FHLMC MULTICLASS MTG K001 A2 VAR RT 04/25/2016 DD 08/01/06		5,926.590	5,921.42
FHLMC MULTICLASS MTG K023 A2 2.307% 08/25/2022 DD 12/01/12		725,000.000	712,594.46
FHLMC MULTICLASS MTG K026 A2 2.510% 11/25/2022 DD 05/01/13		1,520,000.000	1,508,349.20
FHLMC MULTICLASS MTG K042 A2 2.670% 12/25/2024 DD 01/01/15		3,000,000.000	2,928,859.50
FHLMC MULTICLASS MTG K043 X3IO VAR RT 02/25/2043 DD 03/01/15		1,114,000.000	115,674.20
FHLMC MULTIFAMILY STRU K045 A2 3.023% 01/25/2025 DD 05/01/15		1,160,000.000	1,161,073.93
FIELDWOOD 9/13 2ND LIEN TL		325,000.000	48,750.00
FIFTH THIRD BANCORP 2.875% 07/27/2020 DD 07/27/15		3,625,000.000	3,620,976.25
FIGUEROA CLO 2013-1 1A D 144A VAR RT 03/21/2024 DD 03/21/13		812,500.000	573,562.44
FINN SQUARE CLO LTD 1A D 144A VAR RT 12/24/2023 DD 12/20/12		503,000.000	465,471.67
FIRST DATA 7/14 (USD) TL 0.000% 03/23/2018 DD 07/07/14		750,000.000	739,267.50
FIRST DATA CORP 144A 5.375% 08/15/2023 DD 08/11/15		539,000.000	541,695.00
FIRST DATA CORP 144A 5.750% 01/15/2024 DD 11/25/15		1,373,000.000	1,352,405.00
FIRST DATA CORP 144A 7.000% 12/01/2023 DD 11/18/15		2,261,000.000	2,261,000.00
FIRST NIAGARA FINANCIAL GROUP 7.250% 12/15/2021 DD 12/13/11		450,000.000	526,047.75
FIRST QUANTUM MINERALS LT 144A 7.250% 05/15/2022 DD 05/13/14		200,000.000	125,000.00
FIRSTENERGY TRANSMISSION 144A 4.350% 01/15/2025 DD 05/19/14		4,250,000.000	4,308,118.75
FIRSTMERIT CORP 4.350% 02/04/2023 DD 02/04/13		825,000.000	835,579.80
FISCAL YEAR 2005 SECURITIZATIO 4.930% 04/01/2020 DD 12/02/04		935,000.000	1,011,267.95
FLOATEL 5/14 COV-LITE TL		1,157,662.870	507,056.34
FLORIDA EAST COAST HOLDIN 144A 6.750% 05/01/2019 DD 04/23/14		297,000.000	271,755.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0129940 8.000% 11/01/2018 DD 08/01/91		454.100	455.52
FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93		16,600.710	18,802.38
FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94		24,181.220	27,531.10
FNMA POOL #0250998 7.500% 07/01/2017 DD 06/01/97		473.460	477.91
FNMA POOL #0251507 6.500% 12/01/2017 DD 11/01/97		3,156.550	3,607.45
FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98		849.370	970.70
FNMA POOL #0251613 6.500% 04/01/2028 DD 03/01/98		9,863.720	11,272.72
FNMA POOL #0251729 6.500% 05/01/2018 DD 04/01/98		2,291.930	2,619.32
FNMA POOL #0251787 6.500% 06/01/2018 DD 05/01/98		2,057.740	2,351.68
FNMA POOL #0251825 6.500% 07/01/2018 DD 06/01/98		6,032.630	6,894.37
FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98		2,069.890	2,365.57
FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98		1,168.440	1,335.35
FNMA POOL #0252023 6.500% 10/01/2018 DD 09/01/98		766.140	875.58
FNMA POOL #0252059 6.500% 08/01/2028 DD 08/01/98		7,955.440	9,091.85
FNMA POOL #0252104 6.500% 11/01/2018 DD 10/01/98		5,992.210	6,848.18
FNMA POOL #0252111 6.500% 09/01/2028 DD 09/01/98		14,065.420	16,074.62
FNMA POOL #0252180 6.500% 10/01/2028 DD 10/01/98		6,519.420	7,450.70
FNMA POOL #0252207 6.500% 01/01/2019 DD 12/01/98		2,191.260	2,504.27
FNMA POOL #0252210 6.500% 02/01/2019 DD 01/01/99		876.580	1,001.80
FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99		2,029.480	2,319.38
FNMA POOL #0252348 6.500% 03/01/2019 DD 02/01/99		4,817.530	5,505.70
FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99		7,591.970	8,676.46
FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99		2,670.510	3,051.98
FNMA POOL #0252499 6.500% 06/01/2019 DD 05/01/99		4,036.840	4,613.49
FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99		1,950.010	2,228.56
FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00		1,170.060	1,392.30
FNMA POOL #0254092 6.500% 12/01/2031 DD 11/01/01		54,475.220	63,344.04
FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02		2,449.940	2,839.93
FNMA POOL #0254305 6.500% 05/01/2022 DD 04/01/02		1,950.650	2,229.29
FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02		49,958.980	59,836.23
FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02		61,120.770	73,158.25
FNMA POOL #0254720 4.500% 05/01/2018 DD 04/01/03		37,996.400	39,258.07
FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03		198,632.040	221,157.70
FNMA POOL #0254903 5.000% 10/01/2033 DD 09/01/03		3,643,362.650	4,029,992.65
FNMA POOL #0254975 6.500% 09/01/2023 DD 09/01/03		73,912.580	84,470.73
FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04		138,750.980	154,485.89
FNMA POOL #0268416 7.000% 01/01/2024 DD 01/01/94		666.430	691.44
FNMA POOL #0299910 6.500% 04/01/2024 DD 01/01/95		21,347.780	24,397.24
FNMA POOL #0313389 7.000% 03/01/2027 DD 02/01/97		160.460	186.82

Asset Detail

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ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0313877 6.500% 12/01/2027 DD 11/01/97		948.380	1,083.85
FNMA POOL #0323003 6.500% 02/01/2018 DD 01/01/98		388.200	443.65
FNMA POOL #0323287 6.500% 09/01/2018 DD 08/01/98		639.320	730.64
FNMA POOL #0323397 6.500% 11/01/2028 DD 10/01/98		2,093.390	2,392.42
FNMA POOL #0323412 6.500% 12/01/2028 DD 11/01/98		41,918.420	48,001.49
FNMA POOL #0323422 6.500% 12/01/2028 DD 11/01/98		5,807.070	6,679.20
FNMA POOL #0323591 6.500% 03/01/2029 DD 02/01/99		16,911.040	19,326.72
FNMA POOL #0323621 6.500% 01/01/2029 DD 02/01/99		14,721.480	16,974.16
FNMA POOL #0323632 6.500% 04/01/2029 DD 03/01/99		14,848.540	16,969.60
FNMA POOL #0323809 6.500% 06/01/2019 DD 06/01/99		1,737.830	1,986.07
FNMA POOL #0333048 6.500% 01/01/2026 DD 01/01/96		7,924.890	9,056.93
FNMA POOL #0345158 9.000% 06/01/2026 DD 06/01/96		1,835.830	1,876.66
FNMA POOL #0353988 7.000% 08/01/2026 DD 08/01/96		266.560	276.31
FNMA POOL #0354869 9.000% 08/01/2026 DD 08/01/96		4,828.870	4,848.64
FNMA POOL #0357243 6.500% 06/01/2032 DD 06/01/02		626.190	733.12
FNMA POOL #0390557 7.000% 08/01/2027 DD 08/01/97		201.760	202.30
FNMA POOL #0411459 6.500% 03/01/2018 DD 03/01/98		1,749.260	1,999.14
FNMA POOL #0412557 6.500% 01/01/2018 DD 01/01/98		615.640	703.58
FNMA POOL #0420784 6.500% 06/01/2018 DD 06/01/98		1,144.930	1,308.48
FNMA POOL #0424206 6.500% 05/01/2028 DD 05/01/98		10,800.100	12,342.86
FNMA POOL #0425587 6.500% 04/01/2018 DD 04/01/98		1,315.080	1,502.93
FNMA POOL #0428002 6.500% 05/01/2018 DD 05/01/98		7,638.310	8,729.42
FNMA POOL #0428038 6.500% 06/01/2018 DD 06/01/98		558.900	638.74
FNMA POOL #0428063 6.500% 05/01/2018 DD 05/01/98		521.010	595.43
FNMA POOL #0429560 6.500% 06/01/2018 DD 06/01/98		1,517.470	1,734.24
FNMA POOL #0431072 6.500% 06/01/2028 DD 06/01/98		2,412.810	2,757.47
FNMA POOL #0434837 6.500% 07/01/2018 DD 07/01/98		1,458.940	1,667.34
FNMA POOL #0441550 6.500% 09/01/2028 DD 08/01/98		4,384.550	5,010.87
FNMA POOL #0447360 6.500% 11/01/2028 DD 11/01/98		886.510	1,013.14
FNMA POOL #0447954 6.500% 10/01/2028 DD 10/01/98		3,844.260	4,393.40
FNMA POOL #0448048 6.500% 10/01/2018 DD 10/01/98		1,395.140	1,594.43
FNMA POOL #0452026 6.500% 11/01/2028 DD 11/01/98		5,271.550	6,024.57
FNMA POOL #0456455 6.500% 01/01/2029 DD 01/01/99		6,344.850	7,251.19
FNMA POOL #0456832 6.500% 02/01/2029 DD 01/01/99		2,284.590	2,610.94
FNMA POOL #0479506 6.500% 04/01/2029 DD 04/01/99		636.500	727.42
FNMA POOL #0482668 6.500% 01/01/2029 DD 02/01/99		33,657.050	38,464.84
FNMA POOL #0484719 6.500% 03/01/2029 DD 03/01/99		508.010	580.58
FNMA POOL #0484940 6.500% 06/01/2029 DD 06/01/99		5,399.870	6,171.22
FNMA POOL #0485336 6.500% 02/01/2029 DD 02/01/99		275.650	315.03

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ALL KR2 AND KR3 - KR2GALLKRS00

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FNMA POOL #0489888 6.500% 05/01/2029 DD 06/01/99		2,240.190	2,560.19
FNMA POOL #0490102 6.500% 03/01/2029 DD 03/01/99		5,199.450	5,942.17
FNMA POOL #0490105 6.500% 03/01/2019 DD 03/01/99		1,016.130	1,161.28
FNMA POOL #0493076 7.000% 06/01/2029 DD 06/01/99		1,044.020	1,046.83
FNMA POOL #0493511 6.500% 04/01/2029 DD 04/01/99		3,604.740	4,119.66
FNMA POOL #0494356 6.500% 04/01/2029 DD 04/01/99		7,530.470	8,606.17
FNMA POOL #0495508 6.500% 04/01/2029 DD 04/01/99		8,135.750	9,297.91
FNMA POOL #0497065 6.500% 05/01/2029 DD 05/01/99		7,339.710	8,388.16
FNMA POOL #0497991 6.500% 06/01/2029 DD 06/01/99		556.080	635.51
FNMA POOL #0500965 6.500% 07/01/2029 DD 07/01/99		6,389.760	7,302.51
FNMA POOL #0503223 6.500% 07/01/2029 DD 07/01/99		2,097.930	2,397.61
FNMA POOL #0503934 6.500% 07/01/2029 DD 06/01/99		1,850.580	2,114.93
FNMA POOL #0504304 7.000% 08/01/2029 DD 07/01/99		249.630	255.79
FNMA POOL #0505049 6.500% 07/01/2016 DD 07/01/01		94.180	94.33
FNMA POOL #0507579 6.500% 07/01/2029 DD 07/01/99		38,585.020	44,096.76
FNMA POOL #0509728 6.500% 04/01/2019 DD 07/01/99		1,816.960	2,076.51
FNMA POOL #0516846 7.000% 10/01/2029 DD 10/01/99		203.330	208.54
FNMA POOL #0517675 6.500% 07/01/2029 DD 09/01/99		6,154.600	7,033.76
FNMA POOL #0517677 6.500% 07/01/2029 DD 09/01/99		6,767.650	7,734.39
FNMA POOL #0518303 6.500% 10/01/2029 DD 10/01/99		2,693.460	3,078.21
FNMA POOL #0527289 6.500% 11/01/2019 DD 12/01/99		2,964.880	3,388.40
FNMA POOL #0535701 6.500% 11/01/2030 DD 01/01/01		8,414.240	9,708.13
FNMA POOL #0535834 6.500% 02/01/2020 DD 03/01/01		11,937.710	13,642.97
FNMA POOL #0535915 7.000% 04/01/2031 DD 04/01/01		2,796.830	3,338.28
FNMA POOL #0545579 4.500% 03/01/2017 DD 03/01/02		14,167.130	14,634.08
FNMA POOL #0555254 6.500% 01/01/2033 DD 01/01/03		7,505.460	8,577.59
FNMA POOL #0555354 4.500% 03/01/2018 DD 03/01/03		26,277.950	27,151.12
FNMA POOL #0555445 5.000% 05/01/2018 DD 04/01/03		2,947.890	3,062.50
FNMA POOL #0555515 6.500% 12/01/2017 DD 05/01/03		25,323.200	25,932.00
FNMA POOL #0555783 4.500% 10/01/2033 DD 09/01/03		323,415.300	351,989.44
FNMA POOL #0555800 5.500% 10/01/2033 DD 09/01/03		114,406.110	128,630.02
FNMA POOL #0572254 6.500% 03/01/2031 DD 03/01/01		611.090	698.38
FNMA POOL #0573302 6.500% 03/01/2016 DD 03/01/01		50.500	50.53
FNMA POOL #0578052 7.000% 05/01/2031 DD 05/01/01		2,117.180	2,353.78
FNMA POOL #0580882 8.000% 05/01/2031 DD 05/01/01		44,465.010	51,370.39
FNMA POOL #0585074 6.500% 06/01/2031 DD 06/01/01		1,429.360	1,633.54
FNMA POOL #0586697 6.500% 06/01/2031 DD 06/01/01		1,091.130	1,246.99
FNMA POOL #0588938 6.500% 06/01/2031 DD 06/01/01		3,844.620	4,393.81
FNMA POOL #0589448 6.500% 07/01/2031 DD 07/01/01		861.850	984.96

Asset Detail

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Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0593152 6.500% 07/01/2031 DD 07/01/01		528.690	604.21
FNMA POOL #0599671 6.500% 09/01/2031 DD 08/01/01		3,672.810	4,197.46
FNMA POOL #0601861 6.500% 03/01/2031 DD 08/01/01		13,206.070	15,092.51
FNMA POOL #0605492 6.500% 08/01/2016 DD 09/01/01		225.200	225.61
FNMA POOL #0606552 7.000% 09/01/2031 DD 09/01/01		25,299.960	28,925.19
FNMA POOL #0607706 6.500% 11/01/2031 DD 11/01/01		160.230	183.12
FNMA POOL #0609848 6.500% 10/01/2031 DD 10/01/01		1,894.950	2,165.64
FNMA POOL #0610043 6.500% 10/01/2031 DD 10/01/01		3,955.290	4,520.29
FNMA POOL #0614359 6.500% 12/01/2031 DD 12/01/01		24,990.050	28,559.79
FNMA POOL #0619179 8.000% 11/01/2031 DD 11/01/01		6,112.340	6,473.71
FNMA POOL #0623713 6.500% 02/01/2032 DD 02/01/02		95.460	109.10
FNMA POOL #0626798 6.500% 03/01/2017 DD 03/01/02		416.650	421.69
FNMA POOL #0627130 6.500% 03/01/2032 DD 03/01/02		29,994.380	34,278.97
FNMA POOL #0628680 6.500% 03/01/2032 DD 02/01/02		68,504.290	78,289.89
FNMA POOL #0633076 6.500% 03/01/2032 DD 03/01/02		6,780.630	7,749.22
FNMA POOL #0635897 7.000% 04/01/2032 DD 03/01/02		31,412.660	33,513.40
FNMA POOL #0636389 6.500% 04/01/2032 DD 03/01/02		3,494.720	3,993.93
FNMA POOL #0637583 7.000% 03/01/2032 DD 03/01/02		4,638.790	5,170.36
FNMA POOL #0638957 6.500% 04/01/2032 DD 04/01/02		522.310	596.92
FNMA POOL #0639055 6.500% 05/01/2032 DD 05/01/02		733.760	838.58
FNMA POOL #0639722 8.000% 03/01/2032 DD 03/01/02		22,537.510	25,690.16
FNMA POOL #0641208 7.000% 06/01/2032 DD 06/01/02		20,513.500	22,010.06
FNMA POOL #0643137 7.000% 05/01/2032 DD 05/01/02		9,636.480	10,681.63
FNMA POOL #0645570 7.000% 06/01/2032 DD 05/01/02		6,027.270	6,179.50
FNMA POOL #0647313 6.500% 06/01/2032 DD 06/01/02		1,979.800	2,262.61
FNMA POOL #0647416 7.000% 09/01/2032 DD 09/01/02		8,199.920	8,484.73
FNMA POOL #0647998 7.000% 06/01/2032 DD 06/01/02		43,452.750	47,489.17
FNMA POOL #0648483 6.500% 06/01/2032 DD 06/01/02		8,177.410	9,345.52
FNMA POOL #0648754 6.500% 08/01/2032 DD 08/01/02		20,316.900	23,219.10
FNMA POOL #0649186 7.000% 07/01/2032 DD 07/01/02		13,616.790	14,344.21
FNMA POOL #0654349 7.000% 06/01/2032 DD 07/01/02		6,003.210	6,205.52
FNMA POOL #0655013 7.000% 08/01/2032 DD 08/01/02		31,860.740	35,852.35
FNMA POOL #0655083 6.500% 08/01/2032 DD 08/01/02		717.150	819.59
FNMA POOL #0656355 7.000% 08/01/2032 DD 08/01/02		8,526.470	8,684.27
FNMA POOL #0662245 6.500% 10/01/2032 DD 09/01/02		856.480	978.83
FNMA POOL #0665647 6.500% 10/01/2032 DD 10/01/02		2,760.270	3,154.56
FNMA POOL #0667788 5.000% 02/01/2018 DD 02/01/03		97,788.510	101,658.09
FNMA POOL #0669662 6.500% 05/01/2032 DD 10/01/02		80,106.190	91,549.08
FNMA POOL #0677512 6.500% 01/01/2033 DD 01/01/03		5,953.570	6,804.02

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FNMA POOL #0678392 6.500% 12/01/2032 DD 12/01/02		37,429.480	42,776.15
FNMA POOL #0683347 5.000% 02/01/2018 DD 01/01/03		5,767.320	5,972.45
FNMA POOL #0683378 5.000% 02/01/2018 DD 01/01/03		47,220.050	48,910.47
FNMA POOL #0688386 6.500% 02/01/2033 DD 02/01/03		5,529.530	6,319.40
FNMA POOL #0712121 6.500% 05/01/2033 DD 05/01/03		25,032.420	28,608.21
FNMA POOL #0725027 5.000% 11/01/2033 DD 12/01/03		224,362.150	248,198.45
FNMA POOL #0725221 5.500% 01/01/2034 DD 02/01/04		555,385.080	624,602.24
FNMA POOL #0725228 6.000% 03/01/2034 DD 02/01/04		597,785.800	682,021.05
FNMA POOL #0725231 5.000% 02/01/2034 DD 02/01/04		136,715.380	151,232.94
FNMA POOL #0725232 5.000% 03/01/2034 DD 02/01/04		1,693,428.750	1,873,328.93
FNMA POOL #0725339 5.000% 04/01/2019 DD 03/01/04		103,246.930	108,193.18
FNMA POOL #0725773 5.500% 09/01/2034 DD 08/01/04		117,451.460	132,338.83
FNMA POOL #0726938 4.500% 08/01/2033 DD 08/01/03		5,136.840	5,568.11
FNMA POOL #0727286 5.000% 10/01/2033 DD 09/01/03		3,735,124.950	4,131,299.23
FNMA POOL #0730721 4.500% 08/01/2018 DD 07/01/03		74,154.480	76,631.31
FNMA POOL #0735116 6.000% 12/01/2034 DD 12/01/04		414,066.960	470,783.33
FNMA POOL #0735224 5.500% 02/01/2035 DD 01/01/05		530,281.120	596,927.26
FNMA POOL #0735230 5.500% 02/01/2035 DD 01/01/05		1,276,496.500	1,437,777.88
FNMA POOL #0735288 5.000% 03/01/2035 DD 02/01/05		512,633.910	566,078.48
FNMA POOL #0735502 6.000% 04/01/2035 DD 04/01/05		1,189,142.330	1,351,509.80
FNMA POOL #0735503 6.000% 04/01/2035 DD 04/01/05		252,948.600	288,245.15
FNMA POOL #0738582 7.000% 10/01/2032 DD 09/01/03		3,586.690	4,077.88
FNMA POOL #0740040 7.000% 09/01/2033 DD 09/01/03		34,345.410	38,048.43
FNMA POOL #0740597 7.000% 12/01/2030 DD 09/01/03		1,421.290	1,445.60
FNMA POOL #0740944 6.500% 07/01/2033 DD 08/01/03		12,695.090	14,508.54
FNMA POOL #0743381 7.000% 08/01/2028 DD 10/01/03		9,660.790	10,381.15
FNMA POOL #0743515 7.000% 10/01/2033 DD 10/01/03		13,930.930	15,851.71
FNMA POOL #0745154 6.000% 01/01/2036 DD 12/01/05		56,843.940	64,334.04
FNMA POOL #0745168 VAR RT 09/01/2035 DD 12/01/05		167,811.110	177,150.95
FNMA POOL #0745274 5.500% 01/01/2036 DD 01/01/06		1,019,838.130	1,141,217.34
FNMA POOL #0745524 5.000% 04/01/2020 DD 04/01/06		205,291.310	215,758.83
FNMA POOL #0745729 6.000% 08/01/2036 DD 07/01/06		180,398.350	203,734.13
FNMA POOL #0745814 6.500% 07/01/2036 DD 08/01/06		71,967.920	84,095.83
FNMA POOL #0745932 6.500% 11/01/2036 DD 10/01/06		67,526.300	77,430.63
FNMA POOL #0745948 6.500% 10/01/2036 DD 10/01/06		77,824.590	88,941.56
FNMA POOL #0746378 4.500% 10/01/2018 DD 10/01/03		68,097.310	70,373.23
FNMA POOL #0750145 7.000% 10/01/2033 DD 10/01/03		3,408.440	3,523.05
FNMA POOL #0753118 4.500% 12/01/2033 DD 12/01/03		13,886.770	15,055.60
FNMA POOL #0754692 6.500% 11/01/2033 DD 11/01/03		10,380.880	11,863.75

Asset Detail

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Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0763704 5.000% 04/01/2034 DD 04/01/04		78,383.510	87,347.46
FNMA POOL #0776738 4.500% 05/01/2034 DD 05/01/04		2,299.070	2,494.12
FNMA POOL #0780962 4.500% 05/01/2019 DD 05/01/04		64,692.890	67,338.48
FNMA POOL #0783777 4.500% 06/01/2034 DD 06/01/04		17,867.910	19,327.52
FNMA POOL #0787486 6.500% 06/01/2034 DD 06/01/04		43,830.230	50,091.23
FNMA POOL #0797752 4.000% 02/01/2020 DD 02/01/05		38,577.400	40,218.20
FNMA POOL #0797765 4.000% 02/01/2020 DD 02/01/05		3,214.060	3,351.07
FNMA POOL #0807412 6.500% 01/01/2034 DD 11/01/04		34,303.530	39,203.67
FNMA POOL #0815439 4.000% 01/01/2020 DD 02/01/05		7,164.550	7,468.96
FNMA POOL #0816240 4.000% 02/01/2020 DD 03/01/05		41,742.990	43,516.58
FNMA POOL #0832609 4.000% 09/01/2020 DD 08/01/05		24,455.130	25,501.46
FNMA POOL #0833464 4.000% 09/01/2020 DD 09/01/05		19,186.200	20,006.88
FNMA POOL #0836774 4.000% 10/01/2020 DD 10/01/05		47,724.150	49,764.03
FNMA POOL #0837219 4.000% 08/01/2020 DD 08/01/05		22,853.730	23,826.16
FNMA POOL #0839286 4.000% 09/01/2020 DD 09/01/05		31,611.320	32,961.05
FNMA POOL #0839361 6.500% 09/01/2032 DD 08/01/05		53,582.010	61,236.01
FNMA POOL #0844914 4.000% 11/01/2020 DD 11/01/05		121,274.090	126,443.58
FNMA POOL #0848939 6.500% 01/01/2036 DD 12/01/05		18,322.640	20,939.97
FNMA POOL #0865312 6.500% 02/01/2036 DD 01/01/06		11,273.130	12,883.46
FNMA POOL #0870920 VAR RT 12/01/2036 DD 12/01/06		210,981.530	221,122.92
FNMA POOL #0879564 6.500% 02/01/2036 DD 02/01/06		119,670.630	136,765.16
FNMA POOL #0880087 6.000% 03/01/2036 DD 03/01/06		126,540.340	143,352.91
FNMA POOL #0888065 6.500% 07/01/2035 DD 11/01/06		272,043.440	313,076.07
FNMA POOL #0888632 5.000% 04/01/2036 DD 08/01/07		90,358.580	99,921.63
FNMA POOL #0888649 5.500% 09/01/2036 DD 08/01/07		421,596.840	472,774.77
FNMA POOL #0888743 6.000% 01/01/2036 DD 09/01/07		278,107.370	315,898.10
FNMA POOL #0888807 VAR RT 03/01/2035 DD 10/01/07		389,291.400	411,628.34
FNMA POOL #0888873 6.500% 08/01/2037 DD 10/01/07		304,933.210	348,491.85
FNMA POOL #0888890 6.500% 10/01/2037 DD 11/01/07		260,657.890	297,891.96
FNMA POOL #0890527 4.500% 09/01/2042 DD 05/01/13		2,581,088.420	2,798,716.09
FNMA POOL #0894097 6.000% 10/01/2036 DD 09/01/06		136,495.780	154,363.37
FNMA POOL #0894489 6.500% 08/01/2036 DD 08/01/06		25,321.610	28,938.71
FNMA POOL #0897827 6.500% 09/01/2036 DD 09/01/06		6,598.470	7,541.04
FNMA POOL #0909686 6.500% 02/01/2037 DD 01/01/07		3,752.370	4,288.38
FNMA POOL #0922674 VAR RT 04/01/2036 DD 03/01/07		279,995.060	295,423.58
FNMA POOL #0929412 5.500% 05/01/2038 DD 05/01/08		1,985,425.060	2,216,509.91
FNMA POOL #0931135 4.500% 05/01/2039 DD 05/01/09		149,473.710	162,465.61
FNMA POOL #0932752 5.000% 04/01/2040 DD 03/01/10		742,860.690	819,464.37
FNMA POOL #0932853 4.500% 12/01/2040 DD 11/01/10		4,528,371.300	4,898,223.58

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0946812 6.500% 09/01/2037 DD 09/01/07		27,538.470	31,635.56
FNMA POOL #0949021 VAR RT 08/01/2037 DD 08/01/07		45,916.790	48,725.72
FNMA POOL #0953548 VAR RT 10/01/2037 DD 10/01/07		89,493.830	95,230.43
FNMA POOL #0962435 4.000% 04/01/2023 DD 03/01/08		152,199.930	160,943.98
FNMA POOL #0963808 6.500% 06/01/2038 DD 05/01/08		42,941.530	49,530.36
FNMA POOL #0964876 6.500% 08/01/2038 DD 08/01/08		125,006.210	142,862.91
FNMA POOL #0982185 5.000% 07/01/2023 DD 07/01/08		240,447.270	259,181.53
FNMA POOL #0988932 5.000% 08/01/2023 DD 08/01/08		29,671.770	31,335.15
FNMA POOL #0995149 6.500% 10/01/2038 DD 12/01/08		291,329.900	332,945.36
FNMA POOL #0995174 6.500% 08/01/2036 DD 12/01/08		181,605.170	207,546.83
FNMA POOL #0AB0110 5.000% 02/01/2035 DD 05/01/09		4,226,487.050	4,674,939.01
FNMA POOL #0AB1388 4.500% 08/01/2040 DD 07/01/10		528,884.180	572,468.49
FNMA POOL #0AB5065 3.000% 05/01/2027 DD 04/01/12		1,468,071.110	1,520,199.69
FNMA POOL #0AB5716 3.000% 07/01/2027 DD 06/01/12		1,108,946.880	1,148,543.99
FNMA POOL #0AC1915 4.000% 09/01/2039 DD 09/01/09		1,285,629.130	1,360,886.58
FNMA POOL #0AC8547 4.000% 12/01/2024 DD 12/01/09		437,358.400	462,768.70
FNMA POOL #0AD2004 4.500% 03/01/2040 DD 03/01/10		619,004.030	670,026.41
FNMA POOL #0AD4775 4.000% 03/01/2025 DD 03/01/10		319,540.400	339,177.38
FNMA POOL #0AD5097 3.500% 11/01/2025 DD 11/01/10		258,764.490	271,490.44
FNMA POOL #0AD7916 4.500% 07/01/2040 DD 06/01/10		2,166,193.160	2,344,344.07
FNMA POOL #0AD9816 4.000% 07/01/2025 DD 07/01/10		115,902.330	121,770.63
FNMA POOL #0AE0289 VAR RT 05/01/2040 DD 08/01/10		265,562.050	282,929.29
FNMA POOL #0AE0828 3.500% 02/01/2041 DD 01/01/11		568,715.590	588,125.31
FNMA POOL #0AE0881 VAR RT 02/01/2041 DD 01/01/11		49,224.310	51,831.03
FNMA POOL #0AE0968 4.000% 07/01/2019 DD 02/01/11		94,584.240	98,602.96
FNMA POOL #0AE3066 3.500% 09/01/2025 DD 09/01/10		236,261.510	247,860.13
FNMA POOL #0AE7088 4.000% 12/01/2025 DD 12/01/10		211,744.950	224,681.98
FNMA POOL #0AE7743 4.000% 11/01/2040 DD 11/01/10		4,297,185.920	4,558,359.59
FNMA POOL #0AE8722 4.000% 11/01/2040 DD 11/01/10		733,824.540	778,327.74
FNMA POOL #0AH0351 4.500% 02/01/2041 DD 02/01/11		1,208,403.150	1,307,928.18
FNMA POOL #0AH3804 4.000% 02/01/2041 DD 01/01/11		1,480,707.380	1,570,694.84
FNMA POOL #0AH5849 4.500% 02/01/2041 DD 02/01/11		5,007,517.130	5,471,223.78
FNMA POOL #0AH6416 4.500% 02/01/2041 DD 02/01/11		340,256.470	367,486.27
FNMA POOL #0AH7580 4.500% 03/01/2041 DD 03/01/11		943,403.710	1,021,078.18
FNMA POOL #0AI8485 5.000% 07/01/2041 DD 07/01/11		157,660.660	174,671.46
FNMA POOL #0AJ1589 4.000% 10/01/2041 DD 09/01/11		7,295,768.200	7,740,261.35
FNMA POOL #0AJ4049 4.000% 10/01/2041 DD 10/01/11		1,262,277.860	1,339,146.70
FNMA POOL #0AJ5319 4.000% 11/01/2041 DD 11/01/11		1,073,696.330	1,138,981.76
FNMA POOL #0AJ5342 3.500% 11/01/2026 DD 11/01/11		413,712.570	434,143.24

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA POOL #0AL0414 5.500% 09/01/2040 DD 06/01/11		89,892.840	100,336.87
FNMA POOL #0AL1059 5.000% 10/01/2041 DD 11/01/11		169,162.310	186,645.42
FNMA POOL #0AL3576 4.000% 05/01/2043 DD 04/01/13		4,340,703.720	4,605,937.60
FNMA POOL #0AL4338 4.000% 10/01/2043 DD 10/01/13		1,385,995.400	1,467,128.04
FNMA POOL #0AL6847 3.500% 05/01/2045 DD 05/01/15		4,117,028.570	4,260,704.63
FNMA POOL #0AL7083 6.500% 10/01/2039 DD 07/01/15		906,297.330	1,035,758.74
FNMA POOL #0AL7366 4.500% 08/01/2042 DD 09/01/15		2,795,561.040	3,025,110.38
FNMA POOL #0AO1013 3.500% 04/01/2042 DD 04/01/12		655,417.770	677,434.69
FNMA POOL #0AO4137 3.500% 06/01/2042 DD 06/01/12		2,633,617.770	2,722,908.40
FNMA POOL #0AO4641 3.500% 06/01/2042 DD 05/01/12		892,485.530	922,815.98
FNMA POOL #0AO5540 3.000% 07/01/2042 DD 07/01/12		874,981.680	877,806.51
FNMA POOL #0AO9948 4.000% 07/01/2042 DD 07/01/12		904,065.020	959,104.15
FNMA POOL #0AP2289 3.500% 09/01/2042 DD 09/01/12		324,664.380	335,633.09
FNMA POOL #0AQ0396 3.500% 10/01/2042 DD 09/01/12		785,317.190	811,703.71
FNMA POOL #0AQ7301 VAR RT 01/01/2043 DD 12/01/12		677,998.360	689,946.77
FNMA POOL #0AQ7920 3.000% 12/01/2042 DD 12/01/12		1,461,204.170	1,465,372.77
FNMA POOL #0AR7400 3.000% 06/01/2043 DD 05/01/13		1,712,610.040	1,716,174.80
FNMA POOL #0AR7525 3.000% 03/01/2043 DD 03/01/13		2,673,256.340	2,678,949.12
FNMA POOL #0AR9198 3.000% 03/01/2043 DD 03/01/13		1,010,654.460	1,012,921.15
FNMA POOL #0AS2019 4.000% 03/01/2044 DD 02/01/14		359,416.870	380,589.47
FNMA POOL #0AS2067 4.000% 03/01/2044 DD 02/01/14		230,222.400	243,983.97
FNMA POOL #0AS2523 5.000% 05/01/2044 DD 04/01/14		1,876,182.040	2,068,296.53
FNMA POOL #0AS3153 4.000% 08/01/2044 DD 07/01/14		1,846,797.260	1,954,904.06
FNMA POOL #0AS3157 4.000% 08/01/2044 DD 07/01/14		2,260,190.850	2,392,496.66
FNMA POOL #0AS3633 4.000% 10/01/2044 DD 09/01/14		2,183,969.480	2,311,813.48
FNMA POOL #0AS3942 3.500% 12/01/2044 DD 11/01/14		9,636,836.010	9,949,889.21
FNMA POOL #0AS4315 2.500% 01/01/2030 DD 01/01/15		933,449.720	941,908.15
FNMA POOL #0AS4517 2.500% 02/01/2030 DD 02/01/15		439,720.460	443,704.97
FNMA POOL #0AS5925 2.500% 10/01/2030 DD 09/01/15		148,688.850	150,036.19
FNMA POOL #0AS5926 2.500% 10/01/2030 DD 09/01/15		196,608.840	198,390.41
FNMA POOL #0AT2015 3.000% 04/01/2043 DD 04/01/13		1,471,841.190	1,475,084.60
FNMA POOL #0AT2809 3.000% 04/01/2043 DD 04/01/13		1,629,718.910	1,633,060.19
FNMA POOL #0AT7130 3.000% 06/01/2043 DD 05/01/13		1,362,405.680	1,365,306.38
FNMA POOL #0AU1632 3.000% 07/01/2043 DD 07/01/13		569,323.610	570,513.99
FNMA POOL #0AW9201 2.500% 08/01/2029 DD 07/01/14		442,713.150	447,646.48
FNMA POOL #0AX0233 2.500% 09/01/2029 DD 09/01/14		40,728.560	41,187.18
FNMA POOL #0AX5481 2.500% 10/01/2030 DD 09/01/15		340,265.480	343,348.79
FNMA POOL #0AX7739 3.000% 03/01/2045 DD 02/01/15		9,063,876.080	9,071,740.98
FNMA POOL #0AY0978 2.500% 02/01/2030 DD 01/01/15		396,635.290	400,229.39

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
	FNMA	POOL #0AY1646 2.500% 02/01/2030 DD 01/01/15	397,453.750	401,055.27
	FNMA	POOL #0AY5322 2.500% 04/01/2030 DD 03/01/15	6,283,680.290	6,340,619.67
	FNMA	POOL #0AY6521 3.500% 04/01/2045 DD 03/01/15	4,758,400.210	4,912,977.13
	FNMA	POOL #0AY7282 2.500% 03/01/2030 DD 03/01/15	43,133.830	43,524.69
	FNMA	POOL #0AZ2268 3.500% 06/01/2045 DD 06/01/15	4,399,261.800	4,542,172.08
	FNMA	POOL #0AZ5892 2.500% 09/01/2030 DD 08/01/15	1,228,731.410	1,239,865.52
	FNMA	POOL #0AZ5963 2.500% 07/01/2030 DD 07/01/15	546,636.210	551,589.54
	FNMA	POOL #0AZ9187 3.500% 09/01/2045 DD 09/01/15	4,799,522.210	4,955,434.98
	FNMA	POOL #0BA2334 2.500% 10/01/2030 DD 10/01/15	250,107.020	252,373.36
	FNMA	POOL #0BC0330 3.000% 12/01/2045 DD 12/01/15	7,785,000.000	7,791,755.20
	FNMA	POOL #0MA0322 4.000% 02/01/2020 DD 01/01/10	1,754,137.520	1,831,130.34
	FNMA	POOL #0MA0614 4.000% 01/01/2041 DD 12/01/10	872,617.660	925,743.02
	FNMA	POOL #0MA0765 4.000% 06/01/2026 DD 05/01/11	117,715.950	124,869.81
	FNMA	POOL #0MA1208 3.000% 10/01/2042 DD 09/01/12	624,484.580	626,612.15
	FOLIO	FDG FOUR LLC0159 VAR RT 01/01/2059 DD 04/11/13	7,800,000.000	3,526,437.41
	FORD CREDIT	AUTO OWNER TR A A3 1.280% 09/15/2019 DD 03/24/15	3,155,000.000	3,149,907.83
	FORD CREDIT	AUTO OWNER TR B A3 1.160% 11/15/2019 DD 05/26/15	4,660,000.000	4,625,790.95
	FORD MOTOR	CO 4.750% 01/15/2043 DD 01/08/13	1,670,000.000	1,574,193.77
	FORD MOTOR	CO 6.625% 10/01/2028 DD 09/30/98	1,820,000.000	2,101,386.56
	FORD MOTOR	CREDIT CO LLC 1.461% 03/27/2017 DD 03/27/15	150,000.000	148,576.80
	FORD MOTOR	CREDIT CO LLC 1.500% 01/17/2017 DD 11/12/13	5,400,000.000	5,362,146.00
	FORD MOTOR	CREDIT CO LLC 3.000% 06/12/2017 DD 06/12/12	4,460,000.000	4,503,360.12
	FOREST LABORATORIES	LLC 144A 4.875% 02/15/2021 DD 01/31/14	2,195,000.000	2,376,750.39
	FOREST LABORATORIES	LLC 144A 5.000% 12/15/2021 DD 12/10/13	2,615,000.000	2,841,469.46
	FORMULA ONE	8/14 (USD) EXTENDED COV-LITE TL	2,566,474.550	2,475,441.70
	FORTESCUE	11/13 COV-LITE TL	440,255.350	325,282.66
	FOUR SEASONS	12/13 TL	23,943.100	23,464.24
	FREDDIE MAC	STRUCTURED DN2 M2 VAR RT 11/25/2023 DD 11/12/13	250,000.000	247,660.68
	FREDDIE MAC	STRUCTURED DNA1 M2 VAR RT 10/25/2027 DD 04/28/15	1,150,000.000	1,134,257.19
	FREDDIE MAC	STRUCTURED HQA1 B VAR RT 03/25/2028 DD 09/28/15	507,000.000	481,680.47
	FREEMPORT-MCMORAN	INC 4.550% 11/14/2024 DD 11/14/14	1,430,000.000	818,675.00
	FREEMPORT-MCMORAN	INC 5.450% 03/15/2043 DD 09/15/13	20,000.000	10,400.00
	FREMF 2012-K708	K708 X2A 144A 0.200% 02/25/2045 DD 06/01/12	47,959,147.000	246,510.01
	FREMF 2012-K708	K708 X2B 144A 0.200% 02/25/2045 DD 06/01/12	10,000,006.000	55,107.03
	FREMF 2012-K708	MO K708 D 144A 0.000% 02/25/2045 DD 06/01/12	4,615,391.000	3,415,559.64
	FREMF 2015-K720	MO K720 C 144A VAR RT 07/25/2022 DD 11/01/15	219,000.000	176,153.22
	FREMF 2015-KF11	MO KF11 B 144A VAR RT 09/25/2025 DD 11/24/15	1,823,340.000	1,798,724.91
	FREMF 2015-KF11	MO KF11 C 144A VAR RT 09/25/2025 DD 11/24/15	5,470,107.000	4,769,386.30
	FRESENIUS MEDICAL	CARE US 144A 4.750% 10/15/2024 DD 10/29/14	201,000.000	195,975.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
FRESENIUS MEDICAL CARE US 144A 5.625% 07/31/2019 DD 01/26/12		48,000.000	51,720.00
FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12		452,000.000	483,640.00
FRESENIUS MEDICAL CARE US 144A 6.500% 09/15/2018 DD 09/14/11		410,000.000	451,008.20
FRONTIER COMMUNICATIONS C 144A 10.500% 09/15/2022 DD 09/25/15		524,000.000	522,035.00
FRONTIER COMMUNICATIONS C 144A 11.000% 09/15/2025 DD 09/25/15		955,000.000	945,450.00
FRONTIER COMMUNICATIONS C 144A 8.875% 09/15/2020 DD 09/25/15		160,000.000	162,000.00
FRONTIER COMMUNICATIONS CORP 6.875% 01/15/2025 DD 09/17/14		405,000.000	333,618.75
FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13		507,000.000	425,880.00
FRONTIER COMMUNICATIONS CORP 8.750% 04/15/2022 DD 04/12/10		399,000.000	369,075.00
FRONTIER COMMUNICATIONS CORP 9.000% 08/15/2031 DD 02/15/02		550,000.000	462,000.00
FRONTIER COMMUNICATIONS CORP 9.250% 07/01/2021 DD 05/22/12		48,000.000	47,160.00
GAHR COMMERCIAL M NRF DFX 144A VAR RT 12/15/2019 DD 02/01/15		1,150,000.000	1,106,155.67
GARDNER DENVER 7/13 (USD) TL		1,041,405.060	934,400.69
GCB MPM ESCROW LLC / M08.875% 8.875% 10/15/2020 DD 01/09/13		100,000.000	0.11
GCI 7/15 COV-LITE TLB		1,094,500.000	1,085,382.82
GCI INC 6.750% 06/01/2021 DD 05/20/11		1,000,000.000	1,015,000.00
GE CAPITAL INTERNATIONAL 144A 4.418% 11/15/2035 DD 10/26/15		3,404,000.000	3,473,720.73
GENERAL ELECTRIC CAPITAL CORP 4.250% 01/17/2018		240,000.000	165,764.66
GENERAL ELECTRIC CAPITAL CORP 6.750% 03/15/2032 DD 03/20/02		1,151,000.000	1,503,903.51
GENERAL ELECTRIC CAPITAL REGS 6.250% 09/29/2020		520,000.000	900,653.32
GENERAL MOTORS FINANCIAL CO IN 3.100% 01/15/2019 DD 10/13/15		2,140,000.000	2,136,890.59
GENERAL MOTORS FINANCIAL CO IN 3.700% 11/24/2020 DD 11/24/15		2,450,000.000	2,456,627.25
GENERAL MOTORS FINANCIAL CO IN 4.375% 09/25/2021 DD 09/25/14		1,445,000.000	1,465,306.59
GENESYS 2/13 COV-LITE (USD) TL 0.000% 02/08/2020 DD 01/18/13		593,893.130	581,272.90
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11		1,195,000.000	965,356.85
GEO GROUP INC/THE 5.875% 10/15/2024 DD 09/25/14		710,000.000	688,700.00
GEORGIA ST 4.250% 02/01/2030 DD 07/09/15		1,085,000.000	1,133,998.60
GEORGIA ST 4.503% 11/01/2025 DD 11/24/09		1,575,000.000	1,749,368.25
GFL ENVIRONMENTAL CORP 7.500% 18-JUN-2018 144A		1,290,000.000	925,176.37
GFL ENVIRONMENTAL INC 144A 7.875% 04/01/2020 DD 03/24/15		300,000.000	297,000.00
GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13		1,120,000.000	1,072,400.00
GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15		1,580,000.000	1,599,001.08
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2042 DD 10/25/12		240,000.000	169,920.00
GLOBAL MARINE INC 7.000% 06/01/2028 DD 05/26/98		30,000.000	14,550.00
GLOBAL PARTNERS LP / GLP FINAN 6.250% 07/15/2022 DD 01/15/15		755,000.000	604,000.00
GLP CAPITAL LP / GLP FINANCING 4.875% 11/01/2020 DD 05/01/14		248,000.000	243,040.00
GLP CAPITAL LP / GLP FINANCING 5.375% 11/01/2023 DD 05/01/14		134,000.000	130,650.00
GMACM HOME EQUIT HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04		340,271.222	302,163.87
GNMA POOL #0145657 10.500% 04/15/2016 DD 04/01/86		103.720	103.87

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA POOL #0202982 10.500% 07/15/2017 DD 08/01/87		1,682.470	1,691.31
GNMA POOL #0233738 10.500% 11/15/2017 DD 11/01/87		1,704.770	1,713.87
GNMA POOL #0236244 10.500% 10/15/2017 DD 11/01/87		7,812.740	7,854.03
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93		11,596.700	12,680.10
GNMA POOL #0290358 10.500% 08/15/2020 DD 08/01/90		4,429.570	4,493.45
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92		571.170	571.02
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94		2,894.550	3,227.18
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94		643.600	714.12
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94		2,431.670	2,441.28
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93		423.490	425.15
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94		661.340	733.23
GNMA POOL #0380219 9.000% 09/15/2025 DD 09/01/95		5,294.730	5,319.38
GNMA POOL #0386052 8.000% 10/15/2024 DD 10/01/94		3,235.730	3,375.21
GNMA POOL #0390614 8.000% 03/15/2024 DD 03/01/94		13,541.220	14,083.66
GNMA POOL #0447214 8.500% 06/15/2027 DD 06/01/97		2,687.050	3,026.45
GNMA POOL #0478973 8.000% 12/15/2029 DD 12/01/99		280.910	285.11
GNMA POOL #0482086 8.000% 06/15/2030 DD 09/01/00		513.770	530.52
GNMA POOL #0506625 7.000% 03/15/2029 DD 03/01/99		9,112.000	10,064.72
GNMA POOL #0522671 8.000% 03/15/2030 DD 03/01/00		1,957.440	2,079.88
GNMA POOL #0540962 8.000% 10/15/2030 DD 10/01/00		1,345.860	1,373.44
GNMA POOL #0541446 8.000% 01/15/2031 DD 01/01/01		9,814.470	10,342.37
GNMA POOL #0543415 7.000% 11/15/2030 DD 11/01/00		11,117.010	11,579.63
GNMA POOL #0548686 7.000% 02/15/2032 DD 02/01/02		4,030.660	4,061.08
GNMA POOL #0552326 7.000% 01/15/2032 DD 01/01/02		23,791.450	27,226.80
GNMA POOL #0555979 7.000% 07/15/2031 DD 07/01/01		13,074.520	13,689.05
GNMA POOL #0560739 7.000% 06/15/2031 DD 06/01/01		1,155.250	1,187.69
GNMA POOL #0564118 7.000% 07/15/2031 DD 07/01/01		27,455.110	31,418.70
GNMA POOL #0564709 8.000% 07/15/2031 DD 07/01/01		1,389.790	1,602.52
GNMA POOL #0564933 7.000% 10/15/2031 DD 10/01/01		7,808.590	8,683.25
GNMA POOL #0568036 7.000% 08/15/2031 DD 08/01/01		11,238.480	11,562.10
GNMA POOL #0569160 7.000% 03/15/2032 DD 03/01/02		15,840.090	18,563.63
GNMA POOL #0569213 7.000% 03/15/2032 DD 03/01/02		43,415.200	49,772.07
GNMA POOL #0569357 7.000% 04/15/2032 DD 04/01/02		26,221.240	31,868.46
GNMA POOL #0569906 8.000% 06/15/2032 DD 06/01/02		2,899.460	2,910.97
GNMA POOL #0570522 7.000% 01/15/2032 DD 01/01/02		4,000.940	4,503.88
GNMA POOL #0572392 7.000% 11/15/2031 DD 11/01/01		4,540.230	4,715.58
GNMA POOL #0574456 7.000% 02/15/2032 DD 02/01/02		3,619.120	4,160.11
GNMA POOL #0579718 7.000% 08/15/2032 DD 08/01/02		5,295.110	5,647.25
GNMA POOL #0582364 7.000% 10/15/2032 DD 10/01/02		21,933.040	25,283.07

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA POOL #0594858 7.000% 08/15/2032 DD 08/01/02		25,513.440	28,126.47
GNMA POOL #0604086 5.500% 03/15/2033 DD 03/01/03		351,917.390	400,011.78
GNMA POOL #0618549 8.000% 12/15/2033 DD 12/01/03		9,013.400	9,510.98
GNMA POOL #0654454 5.500% 07/15/2038 DD 07/01/08		55,130.070	61,539.85
GNMA POOL #0658570 6.000% 08/15/2036 DD 08/01/06		89,669.250	102,996.23
GNMA POOL #0670401 5.500% 02/15/2038 DD 02/01/08		57,134.750	65,499.75
GNMA POOL #0674165 5.500% 08/15/2038 DD 08/01/08		81,403.650	90,568.98
GNMA POOL #0675063 6.000% 01/15/2038 DD 01/01/08		234,584.020	265,084.47
GNMA POOL #0677187 6.000% 06/15/2038 DD 06/01/08		180,788.910	208,601.39
GNMA POOL #0677220 5.500% 08/15/2038 DD 08/01/08		55,521.200	63,399.60
GNMA POOL #0678100 5.500% 01/15/2039 DD 01/01/09		382,738.210	426,933.63
GNMA POOL #0686342 6.000% 05/15/2038 DD 05/01/08		26,071.640	29,355.71
GNMA POOL #0687826 5.500% 08/15/2038 DD 08/01/08		48,752.060	54,331.59
GNMA POOL #0693631 5.500% 07/15/2038 DD 07/01/08		31,409.520	35,004.29
GNMA POOL #0698483 4.500% 08/15/2039 DD 08/01/09		323,078.630	349,077.08
GNMA POOL #0704185 5.500% 01/15/2039 DD 01/01/09		194,845.320	217,392.42
GNMA POOL #0714109 4.500% 08/15/2039 DD 08/01/09		560,708.130	606,852.48
GNMA POOL #0717117 4.500% 05/15/2039 DD 05/01/09		298,693.780	322,729.10
GNMA POOL #0726139 4.500% 01/15/2040 DD 01/01/10		593,944.300	641,743.94
GNMA POOL #0726323 5.000% 09/15/2039 DD 09/01/09		1,499,406.100	1,655,995.12
GNMA POOL #0738711 4.000% 09/15/2041 DD 09/01/11		190,388.330	202,073.42
GNMA POOL #0764525 5.000% 06/15/2041 DD 06/01/11		581,503.170	643,821.77
GNMA POOL #0780115 8.500% 04/15/2025 DD 04/01/95		9,870.620	11,731.77
GNMA POOL #0780397 8.000% 12/15/2022 DD 07/01/96		8,115.080	9,224.79
GNMA POOL #0781213 8.000% 12/15/2017 DD 11/01/00		18,923.800	19,534.28
GNMA POOL #0781252 8.000% 12/15/2030 DD 03/01/01		8,211.140	10,168.29
GNMA POOL #0781334 8.000% 08/15/2031 DD 10/01/01		34,307.610	43,090.94
GNMA POOL #0781430 8.000% 09/15/2031 DD 04/01/02		14,378.140	17,923.04
GNMA POOL #0782169 6.000% 06/15/2037 DD 06/01/07		84,647.900	94,955.54
GNMA POOL #0782448 6.000% 10/15/2038 DD 10/01/08		506,796.920	572,694.03
GNMA POOL #0783292 6.000% 12/15/2040 DD 04/01/11		105,230.490	118,910.04
GNMA POOL #0AA6408 3.000% 05/15/2043 DD 05/01/13		3,185,502.700	3,240,442.30
GNMA POOL #0AB0701 3.000% 06/15/2043 DD 06/01/13		877,007.800	892,092.31
GNMA POOL #0AD9648 3.000% 05/15/2043 DD 05/01/13		809,380.990	823,338.58
GNMA POOL #0AE7189 3.000% 07/15/2043 DD 07/01/13		1,480,306.200	1,505,799.10
GNMA POOL #0AE7513 3.000% 06/15/2043 DD 06/01/13		781,188.650	794,667.58
GNMA POOL #0AE7714 3.000% 08/15/2043 DD 08/01/13		794,511.150	808,219.67
GNMA POOL #0AF5074 3.000% 08/15/2043 DD 08/01/13		1,518,986.120	1,545,187.78
GNMA GTD REMIC P/T 11-121 FA VAR RT 03/16/2043 DD 09/16/11		1,652,645.230	1,638,411.98

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0003263 7.500% 07/20/2032 DD 07/01/02		195.140	223.04
GNMA II POOL #0003276 7.500% 08/20/2032 DD 08/01/02		347.640	388.49
GNMA II POOL #0003288 7.500% 09/20/2032 DD 09/01/02		231.930	254.65
GNMA II POOL #0003569 5.500% 06/20/2034 DD 06/01/04		149,825.130	166,981.65
GNMA II POOL #0004696 4.500% 05/20/2040 DD 05/01/10		985,366.510	1,073,361.80
GNMA II POOL #0004833 4.000% 10/20/2040 DD 10/01/10		409,624.480	438,733.60
GNMA II POOL #0004853 4.000% 11/20/2040 DD 11/01/10		705,106.030	755,301.90
GNMA II POOL #0004984 5.500% 03/20/2041 DD 03/01/11		412,233.210	456,926.52
GNMA II POOL #0005081 4.000% 06/20/2041 DD 06/01/11		358,373.850	383,617.21
GNMA II POOL #0005114 4.000% 07/20/2041 DD 07/01/11		1,410,092.040	1,508,985.63
GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11		623,545.940	679,237.00
GNMA II POOL #0005233 4.000% 11/20/2041 DD 11/01/11		1,652,395.700	1,767,524.49
GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11		235,434.250	256,510.35
GNMA II POOL #0005279 3.500% 01/20/2042 DD 01/01/12		788,675.750	824,654.90
GNMA II POOL #0005280 4.000% 01/20/2042 DD 01/01/12		995,749.040	1,064,769.98
GNMA II POOL #0005306 4.500% 02/20/2042 DD 02/01/12		1,943,745.110	2,117,351.99
GNMA II POOL #0A3034S 3.500% 08/20/2045 DD 08/01/15		6,442,948.810	6,726,384.44
GNMA II POOL #0MA0022 3.500% 04/20/2042 DD 04/01/12		1,213,993.620	1,269,377.34
GNMA II POOL #0MA0154 3.500% 06/20/2042 DD 06/01/12		195,765.270	204,696.46
GNMA II POOL #0MA0318 3.500% 08/20/2042 DD 08/01/12		135,997.800	142,202.36
GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12		726,572.620	739,277.04
GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12		1,617,456.910	1,645,738.98
GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12		4,636,836.760	4,848,387.33
GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13		759,242.110	772,518.01
GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13		793,988.970	806,300.16
GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13		1,125,964.420	1,145,653.67
GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13		758,657.840	771,924.32
GNMA II POOL #0MA1376 4.000% 10/20/2043 DD 10/01/13		187,650.240	200,182.01
GNMA II POOL #0MA1603 5.000% 01/20/2044 DD 01/01/14		407,380.370	447,502.73
GNMA II POOL #0MA1679 4.500% 02/20/2044 DD 02/01/14		6,346,193.150	6,827,600.00
GNMA II POOL #0MA2074 4.000% 07/20/2044 DD 07/01/14		166,861.940	177,588.83
GNMA II POOL #0MA2444 3.000% 12/20/2044 DD 12/01/14		61,977.610	62,902.35
GNMA II POOL #0MA2521 3.500% 01/20/2045 DD 01/01/15		2,096,561.760	2,188,792.87
GNMA II POOL #0MA2600 3.000% 02/20/2045 DD 02/01/15		1,125,787.500	1,142,584.83
GNMA II POOL #0MA2677 3.000% 03/20/2045 DD 03/01/15		1,594,165.760	1,617,951.54
GNMA II POOL #0MA2678 3.500% 03/20/2045 DD 03/01/15		283,098.180	295,552.12
GNMA II POOL #0MA2754 3.500% 04/20/2045 DD 04/01/15		1,868,316.350	1,950,506.58
GNMA II POOL #0MA2755 4.000% 03/20/2045 DD 04/01/15		6,242,847.960	6,633,503.04
GNMA II POOL #0MA2826 3.500% 05/20/2045 DD 05/01/15		530,722.220	554,069.54

Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA II POOL #0MA2893 4.000% 05/20/2045 DD 06/01/15		568,516.590	604,246.29
GNMA II POOL #0MA2961 3.500% 07/20/2045 DD 07/01/15		9,629,729.680	10,053,356.90
GNMA II POOL #0MA3033 3.000% 08/20/2045 DD 08/01/15		370,592.180	376,121.61
GNMA II POOL #0MA3104 3.000% 08/20/2045 DD 09/01/15		1,081,678.520	1,097,817.73
GNMA II POOL #0MA3105 3.500% 09/20/2045 DD 09/01/15		7,815,448.620	8,159,262.71
GNMA II POOL #0MA3172 3.000% 09/20/2045 DD 10/01/15		503,799.320	511,316.27
GNMA II POOL #0MA3243 3.000% 11/20/2045 DD 11/01/15		419,073.810	425,326.61
GOLDCORP INC 3.625% 06/09/2021 DD 06/09/14		580,000.000	544,639.72
GOLDMAN SACHS GROUP INC/THE 4.750% 10/21/2045 DD 10/21/15		895,000.000	889,072.42
GOODMAN NETWORKS INC VAR RT 07/01/2018 DD 01/01/14		640,000.000	172,800.00
GOODYEAR TIRE & RUBBER CO/THE 5.125% 11/15/2023 DD 11/05/15		195,000.000	199,875.00
GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10		105,000.000	124,687.50
GOVERNMENT OF CANADA 1.250% 01-FEB-2016 SER A792		9,230,000.000	6,648,045.22
GOVERNMENT OF CANADA 1.250% 01-MAR-2018 SER A875		5,315,000.000	3,889,504.07
GOVERNMENT OF CANADA 1.500% 01-FEB-2017 SER B600		5,600,000.000	4,075,772.81
GOVERNMENT OF CANADA 1.500% 01-MAR-2020 SER D929		7,135,000.000	5,317,426.68
GRAMERCY REAL ESTAT 1A A1 144A VAR RT 08/15/2056 DD 08/08/07		5,975,902.849	5,579,999.29
GRAMERCY REAL ESTATE 1A B 144A VAR RT 07/25/2041 DD 08/24/06		2,661,708.350	2,601,819.92
GRAND PACIFIC BUSINE 1A A 144A VAR RT 10/20/2033 DD 07/13/05		2,324.750	1,859.80
GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05		195,879.810	121,445.48
GRAY TELEVISION 6/14 TL		743,995.000	733,303.80
GRAY TELEVISION INC 7.500% 10/01/2020 DD 10/09/12		100,000.000	102,750.00
GREATBATCH 10/15 TLB		480,000.000	474,600.00
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98		22,986.900	14,481.75
GRIFOLS WORLDWIDE OPERATIONS L 5.250% 04/01/2022 DD 04/01/15		3,042,000.000	3,057,210.00
GROUP 1 AUTOMOTIVE INC 144A 5.250% 12/15/2023 DD 12/08/15		441,000.000	436,590.00
GRUPO TELEVISIA SAB 6.625% 01/15/2040 DD 11/30/09		120,000.000	124,485.60
GRUPO TELEVISIA SAB 7.250% 05/14/2043		2,000,000.000	96,498.15
GS MORTGAGE SECUR RR3 A1P 144A VAR RT 07/18/2056 DD 12/01/06		75,935.835	24,954.57
GS MORTGAGE SECUR RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06		2,098,683.567	673,872.68
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06		6,226,439.042	3,354,494.03
GS MORTGAGE SECURIT CC1 A 144A VAR RT 03/21/2046 DD 04/01/06		2,304,435.350	1,446,033.18
GS MORTGAGE SECURITIES C GG4 D VAR RT 07/10/2039 DD 06/01/05		399,000.000	383,855.80
GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07		435,000.000	428,201.95
GSAA HOME EQUITY TRUST MTR1 A4 VAR RT 10/25/2035 DD 10/28/05		3,067,749.950	2,942,221.61
GSR MORTGAGE LOAN TRUS AR6 4A5 VAR RT 09/25/2035 DD 09/01/05		1,164,478.870	1,172,324.20
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04		470,556.220	465,904.63
GTE CORP 8.750% 11/01/2021 DD 11/01/91		2,010,000.000	2,483,558.01
HALCON RESOURCES CORP 144A 8.625% 02/01/2020 DD 05/01/15		150,000.000	103,500.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
HALCON RESOURCES CORP 9.250% 02/15/2022 DD 02/15/14		400,000.000	116,000.00
HALCON RESOURCES CORP 9.750% 07/15/2020 DD 01/15/13		240,000.000	69,600.00
HALCYON LOAN INVESTO 1A D 144A VAR RT 11/20/2020 DD 10/25/06		1,999,999.980	1,895,189.98
HALLIBURTON CO 3.800% 11/15/2025 DD 11/13/15		1,465,000.000	1,426,502.73
HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13		222,720.440	187,864.69
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05		649,046.410	609,916.89
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05		129,338.900	118,684.37
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04		578,399.680	575,737.19
HARTFORD FINANCIAL SERVICES GR 5.125% 04/15/2022 DD 04/05/12		190,000.000	208,660.66
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06		1,150,000.000	1,334,825.70
HARVEY GULF 6/13 COV-LITE TLB		659,647.010	385,893.50
HASBRO INC 5.100% 05/15/2044 DD 05/13/14		1,600,000.000	1,520,161.60
HASHEMITE KINGDOM OF JORDAN GO 2.503% 10/30/2020 DD 10/31/13		3,345,000.000	3,428,708.63
HASHEMITE KINGDOM OF JORDAN GO 3.000% 06/30/2025 DD 06/30/15		5,505,000.000	5,660,086.86
HCA HOLDINGS INC 6.250% 02/15/2021 DD 12/06/12		1,080,000.000	1,142,100.00
HCA INC 4.750% 05/01/2023 DD 10/23/12		927,000.000	917,730.00
HCA INC 5.000% 03/15/2024 DD 03/17/14		2,270,000.000	2,264,325.00
HCA INC 5.250% 04/15/2025 DD 10/17/14		930,000.000	936,975.00
HCA INC 5.375% 02/01/2025 DD 01/16/15		2,961,000.000	2,923,987.50
HCA INC 7.050% 12/01/2027 DD 12/08/95		250,000.000	251,875.00
HCA INC 7.500% 02/15/2022 DD 08/01/11		4,340,000.000	4,806,550.00
HCA INC 7.500% 11/06/2033 DD 11/06/03		923,000.000	982,995.00
HCA INC 7.580% 09/15/2025 DD 09/14/95		305,000.000	328,637.50
HCA INC 7.690% 06/15/2025 DD 06/30/95		150,000.000	161,625.00
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	33,900.00
HCP INC 3.875% 08/15/2024 DD 08/14/14		260,000.000	251,999.28
HD SUPPLY 8/15 COV-LITE TLB		374,062.500	364,400.47
HD SUPPLY INC 11.500% 07/15/2020 DD 10/15/12		303,000.000	335,572.50
HD SUPPLY INC 144A 5.250% 12/15/2021 DD 12/04/14		317,000.000	323,340.00
HD SUPPLY INC 7.500% 07/15/2020 DD 10/15/13		847,000.000	880,880.00
HEADWATERS 3/15 COV-LITE TL		697,750.000	692,516.88
HEALOGICS 7/14 COV-LITE TL		496,240.610	388,308.28
HEALTHSOUTH CORP 144A 5.750% 09/15/2025 DD 09/16/15		100,000.000	93,000.00
HEALTHSOUTH CORP 144A 5.750% 11/01/2024 DD 05/01/15		274,000.000	261,327.50
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	30,910.67
HELLENIC REPUBLIC GOVERNMENT REGS STEP 02/24/2036		45,000.000	27,545.36
HELLENIC REPUBLIC GOVERNMENT REGS STEP 02/24/2041		20,000.000	12,377.73

Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERTZ 4/13 COV-LITE TL		422,826.080	418,200.37
HILL-ROM HOLDINGS 7/15 TLB		535,312.500	534,739.71
HILTON HOTELS 9/13 COV-LITE TL		227,818.620	227,178.45
HILTON USA TRUST HLF EFL 144A VAR RT 11/05/2030 DD 12/12/13		149,607.870	149,179.18
HILTON USA TRUST HLT DFX 144A 4.407% 11/05/2030 DD 12/01/13		1,590,000.000	1,591,175.96
HILTON WORLDWIDE FINANCE LLC / 5.625% 10/15/2021 DD 10/15/14		902,000.000	934,697.50
HOFFMASTER 5/14 COV-LITE TL		837,875.000	822,516.75
HOLOGIC INC 144A 5.250% 07/15/2022 DD 07/02/15		443,000.000	451,860.00
HOME DEPOT INC/THE 5.400% 03/01/2016 DD 03/24/06		1,523,000.000	1,533,709.73
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03		70,264.470	67,654.63
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06		255,826.690	222,950.35
HONDA AUTO RECEIVABLES 20 2 A3 1.040% 02/21/2019 DD 05/20/15		6,845,000.000	6,806,173.11
HONDA AUTO RECEIVABLES 20 3 A3 1.270% 04/18/2019 DD 08/19/15		3,925,000.000	3,906,543.87
HOSPITALITY PROPERTIES TRUST 4.500% 03/15/2025 DD 09/12/14		1,600,000.000	1,536,150.40
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12		1,420,000.000	1,524,276.28
HOUSTON TX 6.290% 03/01/2032 DD 01/08/09		1,970,000.000	2,421,642.20
HOUSTON TX UTILITY SYS REVENUE 3.828% 05/15/2028 DD 03/27/14		525,000.000	546,152.25
HSBC HOLDINGS PLC 4.250% 08/18/2025 DD 08/18/15		1,040,000.000	1,032,103.28
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97		440,000.000	556,663.36
HUB INTERNATIONAL 10/13 (USD) TL		660,977.820	622,145.38
HUB INTERNATIONAL LTD 144A 7.875% 10/01/2021 DD 10/02/13		2,527,000.000	2,274,300.00
HUBBARD RADIO 5/15 TLB		514,366.200	474,075.90
HUDSONS BAY SIMO HB10 A10 144A 4.155% 08/05/2034 DD 11/01/15		2,335,000.000	2,385,122.17
HUNT COS INC 144A 9.625% 03/01/2021 DD 02/25/14		605,000.000	547,525.00
HUNTINGTON INGALLS INDUST 144A 5.000% 11/15/2025 DD 11/17/15		90,000.000	91,350.00
HUNTINGTON INGALLS INDUST 144A 5.000% 12/15/2021 DD 12/02/14		4,066,000.000	4,142,237.50
HUNTINGTON NATIONAL BANK/THE 1.700% 02/26/2018 DD 02/26/15		3,975,000.000	3,930,762.23
HUNTINGTON NATIONAL BANK/THE 2.000% 06/30/2018 DD 06/30/15		990,000.000	983,764.98
HUNTINGTON NATIONAL BANK/THE 2.200% 11/06/2018 DD 11/06/15		2,310,000.000	2,303,615.16
HUNTSMAN INTERNATIONAL LL 144A 5.125% 11/15/2022 DD 11/13/14		492,000.000	442,800.00
HUSKY INTERNATIONAL (COV-LITE 6/11) TL		982,391.780	941,868.12
IASIS HEALTHCARE LLC / IASIS C 8.375% 05/15/2019 DD 11/15/11		580,000.000	533,600.00
ICAHN ENTERPRISES LP / ICAHN E 4.875% 03/15/2019 DD 01/21/14		220,000.000	218,020.00
ICAHN ENTERPRISES LP / ICAHN E 5.875% 02/01/2022 DD 01/29/14		376,000.000	367,540.00
ICAHN ENTERPRISES LP / ICAHN E 6.000% 08/01/2020 DD 08/01/13		730,000.000	736,132.00
ICONS LTD 1A D 144A VAR RT 09/10/2034 DD 05/26/04		423,322.042	327,016.28
IHS INC 5.000% 11/01/2022 DD 05/01/15		880,000.000	891,000.00
ILLINOIS ST SALES TAX REVENUE 4.620% 06/15/2038 DD 03/25/14		580,000.000	605,218.40
IMG WORLDWIDE 3/14 COV-LITE 0.000% 05/06/2022 DD 03/21/14		400,000.000	348,000.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMG WORLDWIDE 5/14 COV-LITE TL		1,329,750.000	1,304,404.97
INCAPS FUNDING II LTD/INC 144A VAR RT 01/15/2034 DD 12/16/03		4,433,315.520	3,989,983.97
INEOS 3/15 (USD) COV-LITE TL		298,499.240	287,305.52
INEOS GROUP HOLDINGS SA 144A 5.875% 02/15/2019 DD 02/18/14		543,000.000	526,710.00
INEOS GROUP HOLDINGS SA 144A 6.125% 08/15/2018 DD 05/14/13		235,000.000	232,650.00
INFOR (LAWSON) 1/14 B5 TLB		1,339,842.510	1,254,990.29
INFOR US INC 144A 5.750% 08/15/2020 DD 08/25/15		104,000.000	104,780.00
INFORMATICA 6/15 (USD) COV-LITE TL		325,000.000	312,117.00
INGERSOLL-RAND LUXEMBOURG FINA 4.650% 11/01/2044 DD 10/28/14		370,000.000	354,121.45
INMARSAT FINANCE PLC 144A 4.875% 05/15/2022 DD 06/04/14		810,000.000	789,750.00
INTEL CORP 1.350% 12/15/2017 DD 12/11/12		610,000.000	610,811.30
INTEL CORP 3.700% 07/29/2025 DD 07/29/15		1,620,000.000	1,675,655.11
INTELSAT JACKSON 11/13 TLB2		750,000.000	707,677.50
INTELSAT JACKSON HOLDINGS SA 5.500% 08/01/2023 DD 06/05/13		344,000.000	270,040.00
INTELSAT JACKSON HOLDINGS SA 7.250% 10/15/2020 DD 09/30/10		775,000.000	678,125.00
INTELSAT JACKSON HOLDINGS SA 7.500% 04/01/2021 DD 10/01/11		1,100,000.000	957,000.00
INTELSAT LUXEMBOURG SA 8.125% 06/01/2023 DD 04/05/13		271,000.000	122,627.50
INTER-AMERICAN DEVELOPMENT BAN 6.500% 08/20/2019		1,620,000.000	1,333,519.62
INTERGEN NV 144A 7.000% 06/30/2023 DD 06/13/13		1,135,000.000	899,487.50
INTERNATIONAL BANK FOR RECONST 2.375% 03/02/2017		8,300,000.000	953,521.73
INTERNATIONAL BANK FOR RECONST 3.625% 06/22/2020		7,450,000.000	931,119.75
INTERNATIONAL BANK FOR RECONST 3.750% 01/23/2019		560,000.000	421,292.78
INTERNATIONAL BANK FOR RECONST 4.250% 02/05/2016		618,000,000.000	871,182.64
INTERNATIONAL BANK FOR RECONST 4.500% 08/03/2017		5,450,000,000.000	1,682,468.41
INTERNATIONAL BANK FOR RECONST 4.500% 08/16/2016		670,000.000	462,995.91
INTERNATIONAL BANK FOR RECONST 4.625% 02/26/2019		1,778,000.000	1,264,998.29
INTERNATIONAL BANK FOR RECONST 4.625% 10/06/2021		2,935,000.000	2,098,037.76
INTERNATIONAL BANK FOR RECONST 5.000% 05/24/2017		500,000.000	7,373.72
INTERNATIONAL BUSINESS MACHINE 2.750% 12/21/2020		920,000.000	1,391,086.39
INTERNATIONAL BUSINESS MACHINE VAR RT 02/05/2016 DD 02/12/14		200,000.000	199,946.40
INTERNATIONAL FINANCE CORP 3.250% 07/22/2019		2,750,000.000	2,040,249.54
INTERNATIONAL FINANCE CORP 3.625% 05/20/2020		2,530,000.000	1,735,290.77
INTERNATIONAL FINANCE CORP 3.875% 02/26/2018		310,000.000	215,430.61
INTERNATIONAL FINANCE CORP 7.800% 06/03/2019 DD 03/21/14		119,320,000.000	1,849,456.64
INTERNATIONAL GAME TECHNO 144A 6.250% 02/15/2022 DD 02/13/15		425,000.000	397,375.00
INTERNATIONAL GAME TECHNO 144A 6.500% 02/15/2025 DD 02/13/15		134,000.000	117,585.00
INTERNATIONAL LEASE FINANCE CO 4.625% 04/15/2021 DD 03/11/13		461,000.000	472,525.00
INTERNATIONAL LEASE FINANCE CO 5.875% 04/01/2019 DD 03/19/12		382,000.000	404,920.00
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10		95,000.000	112,337.50

Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERNATIONAL LEASE FINANCE CO 8.625% 01/15/2022 DD 12/22/11		210,000.000	254,100.00
INTERVAL ACQUISITION CORP 144A 5.625% 04/15/2023 DD 04/10/15		1,108,000.000	1,099,690.00
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14		525,000.000	516,520.73
ION MEDIA 12/14 TLB		1,182,067.500	1,161,381.32
IPREO 7/14 COV-LITE TLB		374,062.500	358,351.88
ISLE OF CAPRI CASINOS INC 5.875% 03/15/2021 DD 03/05/13		150,000.000	153,000.00
ISLE OF CAPRI CASINOS INC 8.875% 06/15/2020 DD 08/07/12		50,000.000	52,500.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03		525,000.000	677,894.18
ISTAR FINANCIAL 10/12 TL		0.010	0.01
ISTAR INC 4.000% 11/01/2017 DD 06/13/14		360,000.000	352,980.00
ISTAR INC 5.000% 07/01/2019 DD 06/13/14		872,000.000	846,930.00
J. CREW 2/14 COV-LITE TLB 0.000% 03/05/2021 DD 02/21/14		190,550.990	122,857.75
JAGUAR HOLDING CO II / PH 144A 6.375% 08/01/2023 DD 08/18/15		773,000.000	753,675.00
JARDEN 7/15 TLB2		698,250.000	696,944.28
JARDEN CORP 144A 5.000% 11/15/2023 DD 10/30/15		163,000.000	166,667.50
JEFFERIES FINANCE LLC / J 144A 6.875% 04/15/2022 DD 03/31/14		635,000.000	533,400.00
JEFFERIES GROUP LLC 6.250% 01/15/2036 DD 01/26/06		630,000.000	581,970.70
JEFFERIES GROUP LLC 6.450% 06/08/2027 DD 06/08/07		1,010,000.000	1,067,424.56
JEFFERIES LOANCORE LLC / 144A 6.875% 06/01/2020 DD 05/31/13		880,000.000	836,000.00
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09		995,000.000	1,119,846.63
JET EQUIPMENT TRUST 1994- 144A 10.000% 12/15/2013 DD 12/20/94		99,128.280	99,128.28
JO-ANN STORES (COV-LITE 3/11) TL		184,403.000	171,955.80
JOHNSON CONTROLS INC 5.500% 01/15/2016 DD 01/17/06		580,000.000	580,628.72
JP MORGAN CHASE CO FBLU D 144A VAR RT 12/15/2028 DD 02/06/14		875,000.000	874,991.78
JP MORGAN CHASE COM INN F 144A VAR RT 06/15/2029 DD 06/27/14		150,000.000	146,701.82
JP MORGAN CHASE COM SGP A 144A VAR RT 07/15/2036 DD 09/30/15		1,420,000.000	1,414,702.12
JP MORGAN CHASE COM UES A 144A 2.933% 09/05/2032 DD 10/01/15		1,325,000.000	1,346,872.97
JP MORGAN CHASE COMME CB20 ASB 5.688% 02/12/2051 DD 09/01/07		410,517.850	419,137.12
JP MORGAN CHASE COMMER CB13 AJ VAR RT 01/12/2043 DD 11/01/05		2,981,787.990	2,904,532.54
JP MORGAN CHASE COMMER CB18 A4 5.440% 06/12/2047 DD 03/01/07		757,308.560	775,484.65
JP MORGAN CHASE COMMER LD11 AJ VAR RT 06/15/2049 DD 07/01/07		350,000.000	252,582.19
JP MORGAN CHASE COMMER LDP7 AM VAR RT 04/15/2045 DD 06/01/06		320,000.000	323,047.71
JP MORGAN CHASE COMMER LDP8 AM 5.440% 05/15/2045 DD 09/01/06		105,000.000	106,830.69
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07		1,102,419.800	1,101,135.92
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04		262,492.010	155,526.51
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06		4,056,883.168	2,121,303.53
K HOVNANIAN ENTERPRISES INC 5.000% 11/01/2021 DD 11/02/11		475,000.000	318,250.00
KANSAS ST DEV FIN AUTH REVENUE 3.491% 04/15/2023 DD 08/20/15		1,250,000.000	1,253,725.00
KANSAS ST DEV FIN AUTH REVENUE 3.641% 04/15/2024 DD 08/20/15		1,440,000.000	1,462,824.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
KENNEDY-WILSON INC 5.875% 04/01/2024 DD 03/25/14		980,000.000	945,700.00
KENTUCKY UTILITIES CO 3.300% 10/01/2025 DD 09/28/15		2,600,000.000	2,619,923.80
KFW 3.750% 05/29/2020		1,045,000.000	719,396.11
KFW 6.000% 01/19/2016		1,410,000.000	1,027,755.62
KFW 6.000% 03/28/2017		450,000.000	341,218.92
KFW 6.000% 08/20/2020		2,485,000.000	2,051,326.06
KIK CUSTOM PRODUCTS 8/15 COV-LITE TL		723,187.500	699,683.91
KINDER MORGAN ENERGY PARTNERS 3.450% 02/15/2023 DD 08/13/12		750,000.000	622,845.76
KINDER MORGAN ENERGY PARTNERS 3.500% 09/01/2023 DD 02/28/13		85,000.000	70,474.78
KINDER MORGAN ENERGY PARTNERS 4.250% 09/01/2024 DD 09/11/14		958,000.000	814,910.25
KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12		35,000.000	24,627.86
KINDER MORGAN INC/DE 4.300% 06/01/2025 DD 11/26/14		991,000.000	856,230.94
KINDRED HEALTHCARE INC 6.375% 04/15/2022 DD 10/15/14		945,000.000	784,350.00
KINDRED HEALTHCARE INC 8.000% 01/15/2020 DD 07/15/15		180,000.000	168,300.00
KINDRED HEALTHCARE INC 8.750% 01/15/2023 DD 07/15/15		480,000.000	441,600.00
KINETIC CONCEPTS INC / KCI USA VAR RT 11/01/2018 DD 11/01/12		328,000.000	319,800.00
KLX INC 144A 5.875% 12/01/2022 DD 12/08/14		630,000.000	598,500.00
KODIAK CDO I LTD 1A A2 144A VAR RT 08/07/2037 DD 09/19/06		1,721,000.000	1,221,910.00
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06		1,619,000.000	599,030.00
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13		1,080,000.000	1,095,413.76
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2016		28,750,000.000	24,448.72
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2017		28,750,000.000	24,059.45
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2018		28,750,000.000	23,658.80
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2016		28,750,000.000	24,252.41
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2017		28,750,000.000	23,861.33
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018		28,750,000.000	23,453.65
KRAFT FOODS GROUP INC 6.125% 08/23/2018 DD 08/23/12		2,065,000.000	2,267,246.10
KRAFT HEINZ FOODS CO 144A 3.950% 07/15/2025 DD 07/02/15		3,085,000.000	3,113,721.35
KRAFT HEINZ FOODS CO 144A 4.875% 02/15/2025 DD 01/30/15		1,128,000.000	1,199,035.81
KRONOS 2/13 TL		1,019,610.660	1,001,135.31
L BRANDS INC 5.625% 10/15/2023 DD 10/16/13		2,370,000.000	2,512,200.00
L BRANDS INC 6.625% 04/01/2021 DD 03/25/11		479,000.000	530,492.50
L BRANDS INC 6.950% 03/01/2033 DD 02/19/03		1,575,000.000	1,567,125.00
LABORATORY CORP OF AMERICA HOL 3.200% 02/01/2022 DD 01/30/15		550,000.000	539,784.86
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12		1,370,000.000	1,387,125.00
LAMAR MEDIA CORP 5.375% 01/15/2024 DD 07/15/14		209,000.000	215,270.00
LANDMARK IX CDO LTD 9A E 144A VAR RT 04/15/2021 DD 04/10/07		3,596,000.000	3,352,757.19
LANDWIRTSCHAFTLICHE RENTENBANK 6.500% 04/12/2017		2,425,000.000	1,852,398.93
LAREDO PETROLEUM INC 5.625% 01/15/2022 DD 01/23/14		534,000.000	464,580.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
LAREDO PETROLEUM INC 6.250% 03/15/2023 DD 03/18/15		1,052,000.000	915,240.00
LAREDO PETROLEUM INC 7.375% 05/01/2022 DD 04/27/12		439,000.000	403,880.00
LB-UBS COMMERCIAL MORTGA C6 AM 5.413% 09/15/2039 DD 09/11/06		2,145,000.000	2,184,377.06
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13		865,000.000	856,350.00
LEAF RECEIVABLES FUN 1 E2 144A 6.000% 09/15/2021 DD 09/26/13		861,000.000	862,479.41
LEARNING CARE 5/14 COV-LITE TL		938,125.000	929,916.41
LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14		750,000.000	744,980.25
LEVEL 3 5/15 TLB2		1,300,000.000	1,278,225.00
LEVEL 3 COMMUNICATIONS INC 5.750% 12/01/2022 DD 12/01/14		890,000.000	910,025.00
LEVEL 3 FINANCING INC 144A 5.125% 05/01/2023 DD 04/28/15		1,755,000.000	1,741,837.50
LEVEL 3 FINANCING INC 144A 5.375% 01/15/2024 DD 11/13/15		400,000.000	402,000.00
LEVEL 3 FINANCING INC 5.375% 08/15/2022 DD 11/15/14		400,000.000	406,000.00
LEVEL 3 FINANCING INC 6.125% 01/15/2021 DD 10/15/14		315,000.000	326,025.00
LEVEL 3 FINANCING INC 7.000% 06/01/2020 DD 12/01/12		146,000.000	152,570.00
LIBERTY CABLEVISION 6/14 TL		725,000.000	700,531.25
LIFE TIME FITNESS 6/15 COV-LITE TLB		373,125.000	363,099.14
LIFEPPOINT HEALTH INC 5.500% 12/01/2021 DD 06/01/14		599,000.000	609,482.50
LIGHTOWER 4/13 TL		790,204.080	767,683.27
LIN TELEVISION CORP 5.875% 11/15/2022 DD 11/15/15		795,000.000	791,025.00
LINEAGE LOGISTICS 3/14 0.000% 04/07/2021 DD 03/18/14		617,289.720	555,560.75
LOCKHEED MARTIN CORP 2.900% 03/01/2025 DD 02/20/15		3,650,000.000	3,501,386.60
LOCKHEED MARTIN CORP 3.100% 01/15/2023 DD 11/23/15		990,000.000	989,345.61
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02		130,919.700	139,248.37
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02		71,506.860	63,378.22
LONG BEACH MTG LN 04-1 C 0.000% 02/25/2034 DD 02/01/04		1,798,989.300	1,886,934.69
LOOMIS SAYLES FULL DISCRETION INSTITUTIONAL SECURITIZED FUND		1,315,518.042	14,668,026.16
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09		1,045,000.000	1,259,026.45
LOS ANGELES CA UNIF SCH DIST 5.755% 07/01/2029 DD 10/15/09		330,000.000	393,544.80
LTF MERGER SUB INC 144A 8.500% 06/15/2023 DD 06/10/15		476,000.000	454,580.00
LUNDIN MINING CORP 144A 7.500% 11/01/2020 DD 10/27/14		100,000.000	93,750.00
MACDERMID 1/15 COV-LITE TLB2		394,129.710	380,335.17
MACDERMID 6/13 COV-LITE TL		145,500.000	140,681.04
MACY'S RETAIL HOLDINGS INC 7.875% 08/15/2036 DD 08/15/96		1,015,000.000	1,050,106.82
MALLINCKRODT 3/14 COV-LITE TL		1,385,894.200	1,340,852.64
MALLINCKRODT INTERNATIONA 144A 5.500% 04/15/2025 DD 04/15/15		158,000.000	145,360.00
MALLINCKRODT INTERNATIONA 144A 5.625% 10/15/2023 DD 09/24/15		394,000.000	374,300.00
MALLINCKRODT INTERNATIONA 144A 5.750% 08/01/2022 DD 08/13/14		2,505,000.000	2,404,800.00
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14		1,885,000.000	1,540,791.46
MARATHON REAL ESTATE 1A B 144A VAR RT 05/25/2046 DD 05/18/06		933,000.000	895,330.13

Mellon Security ID	Security Description	Shares/Par	Base Market Value
MARATHON REAL ESTATE 1A G 144A VAR RT 05/25/2046 DD 05/18/06		685,000.000	595,093.75
MARSH & MCLENNAN COS INC 2.350% 03/06/2020 DD 03/06/15		210,000.000	208,166.07
MARSH & MCLENNAN COS INC 3.500% 06/03/2024 DD 05/30/14		795,000.000	787,776.63
MARSH & MCLENNAN COS INC 4.800% 07/15/2021 DD 07/15/11		890,000.000	968,760.55
MARTIN MIDSTREAM PARTNERS LP / 7.250% 02/15/2021 DD 02/11/13		875,000.000	770,000.00
MARYLAND ST 4.400% 03/01/2023 DD 03/09/10		890,000.000	1,007,204.10
MASCO CORP 7.750% 08/01/2029 DD 08/03/99		50,000.000	55,500.00
MASSACHUSETTS INSTITUTE OF TEC 3.308% 07/01/2026 DD 09/29/14		1,490,000.000	1,527,054.82
MASSACHUSETTS INSTITUTE OF TEC 3.959% 07/01/2038 DD 09/29/14		1,940,000.000	1,989,060.66
MATADOR RESOURCES CO 6.875% 04/15/2023 DD 10/15/15		235,000.000	218,550.00
MATCH GROUP 11/15 TLB		552,000.000	544,410.00
MAUSER 6/14 (USD) COV-LITE TL		940,000.000	916,500.00
MCDONALD'S CORP 3.375% 05/26/2025 DD 05/26/15		2,545,000.000	2,497,963.31
MCDONALD'S CORP 3.700% 01/30/2026 DD 12/09/15		1,785,000.000	1,783,532.73
MCDONALD'S CORP 4.875% 12/09/2045 DD 12/09/15		2,165,000.000	2,178,187.02
MCGRAW-HILL 4/15 TL		749,145.620	731,038.77
MDC PARTNERS INC 144A 6.750% 04/01/2020 DD 03/20/13		893,000.000	919,790.00
MECCANICA HOLDINGS USA IN 144A 7.375% 07/15/2039 DD 07/15/09		1,880,000.000	1,974,000.00
MEDCO HEALTH SOLUTIONS INC 4.125% 09/15/2020 DD 09/10/10		530,000.000	556,022.48
MEDNAX INC 144A 5.250% 12/01/2023 DD 12/08/15		550,000.000	552,750.00
MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15		280,000.000	283,035.76
MEG ENERGY CORP 144A 6.375% 01/30/2023 DD 07/19/12		740,000.000	506,900.00
MEG ENERGY CORP 144A 6.500% 03/15/2021 DD 03/18/11		90,000.000	63,000.00
MEG ENERGY CORP 144A 7.000% 03/31/2024 DD 10/01/13		275,000.000	195,250.00
MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15		450,000.000	433,211.86
MERCK & CO INC 2.250% 01/15/2016 DD 12/10/10		1,645,000.000	1,645,741.90
MERCK & CO INC 2.750% 02/10/2025 DD 02/10/15		2,870,000.000	2,793,967.96
MERCK & CO INC VAR RT 05/18/2016 DD 05/20/13		720,000.000	719,664.48
MERITAGE HOMES CORP 4.500% 03/01/2018 DD 03/13/13		491,000.000	491,000.00
MERITAGE HOMES CORP 6.000% 06/01/2025 DD 06/02/15		453,000.000	451,867.50
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12		300,000.000	314,250.00
MERITAGE HOMES CORP 7.150% 04/15/2020 DD 04/13/10		110,000.000	115,775.00
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04		61,143.480	61,369.32
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06		79,660.280	78,091.02
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05		123,597.350	124,003.81
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05		919,279.210	891,331.56
MERRILL LYNCH MORTGAGE T C1 A4 VAR RT 05/12/2039 DD 05/01/06		240,098.710	240,349.90
METHANOL HOLDINGS 6/15 TLB		374,062.500	344,137.50
METLIFE INC 4.600% 05/13/2046 DD 11/13/15		1,505,000.000	1,514,954.07

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		METLIFE INC 4.875% 11/13/2043 DD 11/13/13	415,000.000	435,378.58
		METLIFE INC 6.400% 12/15/2066 DD 12/21/06	1,225,000.000	1,338,312.50
		METLIFE INC VAR RT 12/15/2017 DD 09/15/14	2,670,000.000	2,685,707.61
		MEXICAN BONOS 10.000% 12/05/2024	54,270,000.000	3,955,585.94
		MEXICAN BONOS 4.750% 06/14/2018	20,376,600.000	1,185,446.28
		MEXICAN BONOS 5.000% 06/15/2017	41,964,800.000	2,464,569.28
		MEXICAN BONOS 6.500% 06/10/2021	14,177,800.000	849,235.54
		MEXICAN BONOS 7.750% 11/13/2042	2,680,000.000	169,557.91
		MEXICAN BONOS 8.000% 12/07/2023	39,565,500.000	2,564,053.97
		MEXICAN BONOS 8.500% 11/18/2038	13,500,000.000	918,325.79
		MEXICO GOVERNMENT INTERNATIONA 4.600% 01/23/2046 DD 01/23/15	3,120,000.000	2,761,200.00
		MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12	830,000.000	756,130.00
		MGM RESORTS INTERNATIONAL 11.375% 03/01/2018 DD 09/22/09	995,000.000	1,139,891.90
		MGM RESORTS INTERNATIONAL 5.250% 03/31/2020 DD 12/19/13	720,000.000	712,800.00
		MGM RESORTS INTERNATIONAL 6.000% 03/15/2023 DD 11/25/14	1,105,000.000	1,096,712.50
		MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12	406,000.000	415,642.50
		MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13	352,000.000	361,680.00
		MICHAELS STORES 1/13 COV-LITE TLB	172,844.580	171,116.13
		MICROCONNECTIONS 7/15 (USD) COV-LITE TL	300,000.000	291,750.00
		MICRON TECHNOLOGY INC 144A 5.250% 01/15/2024 DD 04/30/15	55,000.000	48,400.00
		MICRON TECHNOLOGY INC 144A 5.250% 08/01/2023 DD 02/03/15	795,000.000	713,512.50
		MICRON TECHNOLOGY INC 144A 5.625% 01/15/2026 DD 04/30/15	35,000.000	30,275.00
		MICRON TECHNOLOGY INC 5.875% 02/15/2022 DD 02/10/14	2,585,000.000	2,513,912.50
		MICROSEMI 3/14 TLB1	320,000.000	319,600.00
		MICROSOFT CORP 3.125% 11/03/2025 DD 11/03/15	2,580,000.000	2,593,686.90
		MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	2,420,000.000	2,495,559.67
		MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01	1,762,243.000	178,427.10
		MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01	637,000.000	155,549.03
		MIDAMERICAN ENERGY CO 3.500% 10/15/2024 DD 04/03/14	1,645,000.000	1,681,120.91
		MIDAS INTERMEDIATE HOLDCO 144A 7.875% 10/01/2022 DD 09/24/14	565,000.000	505,675.00
		MIDOCEAN CREDIT CLO 2A E 144A VAR RT 01/29/2025 DD 01/29/14	583,000.000	440,165.00
		MILACRON 4/15 COV-LITE TLB	132,054.790	129,743.83
		MITEL NETWORKS 4/15 TL	398,250.000	392,941.33
		ML-CFC COMMERCIAL 5 AJFL 144A VAR RT 08/12/2048 DD 03/14/07	2,135,089.000	2,011,390.70
		ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07	2,386,000.000	2,267,592.60
		ML-CFC COMMERCIAL MOR 3 F 144A VAR RT 07/12/2046 DD 09/01/06	81,335.205	2,013.06
		ML-CFC COMMERCIAL MORTGAG 3 A4 VAR RT 07/12/2046 DD 09/01/06	924,292.240	936,782.48
		ML-CFC COMMERCIAL MORTGAG 8 AJ VAR RT 08/12/2049 DD 08/01/07	1,267,000.000	790,608.00
		ML-CFC COMMERCIAL MORTGAGE 4 C VAR RT 12/12/2049 DD 12/01/06	666,000.000	563,958.68

Mellon Security ID	Security Description	Shares/Par	Base Market Value
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	844,612.86
MOLINA HEALTHCARE INC 144A 5.375% 11/15/2022 DD 11/10/15		458,000.000	458,000.00
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13		391,025.060	356,157.36
MONITRONICS INTERNATIONAL INC 9.125% 04/01/2020 DD 03/23/12		192,000.000	152,160.00
MONSANTO CO 3.375% 07/15/2024 DD 07/01/14		185,000.000	176,379.37
MONSANTO CO 5.500% 08/15/2025 DD 08/25/05		1,562,000.000	1,711,153.82
MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15		755,000.000	720,351.54
MORGAN STANLEY 8.000% 05/09/2017		1,050,000.000	811,002.24
MORGAN STANLEY CAPITAL HQ10 C VAR RT 11/12/2041		705,000.000	672,270.16
MORGAN STANLEY CAPITAL I HQ7 E VAR RT 11/14/2042 DD 11/01/05		392,000.000	389,860.74
MORGAN STANLEY CAPITAL IQ13 A4 5.364% 03/15/2044 DD 03/01/07		765,000.000	785,252.92
MORGAN STANLEY R GG10 A4A 144A VAR RT 08/12/2045 DD 06/01/09		2,379,297.860	2,444,284.34
MORGAN STANLEY R GG10 A4A 144A VAR RT 08/15/2045 DD 06/01/10		512,595.610	526,022.23
MOTIVA ENTERPRISES LLC 144A 5.750% 01/15/2020 DD 01/11/10		3,870,000.000	4,166,120.80
MOTORSPORT AFTERMARKET 5/14 COV-LITE TL		640,625.000	432,421.88
MPH ACQUISITION HOLDINGS 144A 6.625% 04/01/2022 DD 03/31/14		581,000.000	582,452.50
MPLX LP 144A 4.500% 07/15/2023 DD 07/15/15		137,000.000	122,573.90
MPLX LP 144A 4.875% 12/01/2024 DD 12/01/15		1,942,000.000	1,742,945.00
MPLX LP 144A 5.500% 02/15/2023 DD 08/15/15		875,000.000	765,625.00
MRC 11/13 COV-LITE TL		405,004.410	370,579.04
MSCI INC 144A 5.250% 11/15/2024 DD 11/20/14		544,000.000	552,160.00
MSCI INC 144A 5.750% 08/15/2025 DD 08/13/15		422,000.000	432,550.00
MSIM PECONIC BAY LTD 1A E 144A VAR RT 07/20/2019 DD 08/16/07		208,996.804	207,541.14
MT SPOKANE 2004-A LL AA C 144A VAR RT 11/15/2026 DD 06/10/04		22,635.160	20,665.90
MT SPOKANE 2007-A AA CERT 144A VAR RT 12/15/2034 DD 08/31/07		183,169.050	183,169.05
MT SPOKANE 2007-A LL AA E 144A VAR RT 12/15/2034 DD 08/31/07		788,110.490	784,761.02
MUFG UNION BANK NA 2.125% 06/16/2017 DD 06/18/12		220,000.000	221,361.14
MULTIPLAN 3/14 SENIOR TL 0.000% 03/31/2021 DD 03/21/14		1,243,647.720	1,208,415.18
N-STAR REAL ESTATE 5A A2 144A VAR RT 09/22/2045 DD 09/22/05		431,105.645	64,396.41
NATIONAL AUSTRALIA BANK L REGS 6.000% 02/15/2017		1,820,000.000	1,371,602.19
NATIONAL COLLEGIATE 1 B2 144A VAR RT 08/25/2037 DD 12/11/03		3,170,000.000	1,288,944.19
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04		344,248.000	138,990.14
NATIONAL COLLEGIATE STUDE 1 B2 VAR RT 06/01/2039 DD 06/10/04		1,020,000.000	418,200.00
NATIONAL COLLEGIATE STUDENT LO VAR RT 08/25/2037 DD 12/11/03		1,709,000.000	700,690.00
NATIONAL FINANCIAL 7/14 TLB		933,202.490	894,315.94
NATIONAL FINANCIAL PARTNE 144A 9.000% 07/15/2021 DD 07/01/13		132,000.000	120,780.00
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	3,811,573.87

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NATIONAL VISION 3/14 COV-LITE TL	380,699.460	364,995.61
		NAVIENT CORP 5.000% 10/26/2020 DD 11/06/14	248,000.000	217,620.00
		NAVIENT CORP 5.500% 01/15/2019 DD 09/20/13	63,000.000	58,905.00
		NAVIENT CORP 5.875% 03/25/2021 DD 03/27/15	930,000.000	827,700.00
		NAVIENT CORP 5.875% 10/25/2024 DD 11/06/14	575,000.000	460,000.00
		NAVIENT CORP 6.125% 03/25/2024 DD 03/27/14	416,000.000	339,040.00
		NAVIENT CORP 7.250% 01/25/2022 DD 01/27/12	401,000.000	374,935.00
		NAVIOS SOUTH AMERICAN LOG 144A 7.250% 05/01/2022 DD 04/22/14	1,145,000.000	749,975.00
		NAVISTAR INTERNATIONAL 8/12	460,000.000	403,268.20
		NBTY 3/13 COV-LITE TLB2	568,021.170	558,080.80
		NCI BUILDING SYSTEMS INC 144A 8.250% 01/15/2023 DD 01/16/15	250,000.000	262,500.00
		NCR CORP 5.875% 12/15/2021 DD 06/15/14	167,000.000	164,495.00
		NCR CORP 6.375% 12/15/2023 DD 06/15/14	119,000.000	117,215.00
		NCUA GUARANTEED NOTES 2.350% 06/12/2017 DD 06/16/11	2,000,000.000	2,044,280.00
		NCUA GUARANTEED NOTES 3.000% 06/12/2019 DD 06/16/11	335,000.000	349,689.75
		NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11	4,740,000.000	5,139,771.60
		NCUA GUARANTEED NOTES T C1 APT 2.650% 10/29/2020 DD 11/10/10	8,370,664.030	8,386,022.52
		NCUA GUARANTEED NOTES TR C1 A2 2.900% 10/29/2020 DD 11/10/10	3,472,865.310	3,464,392.21
		NCUA GUARANTEED NOTES TR R1 1A VAR RT 10/07/2020 DD 10/27/10	7,761,286.410	7,797,852.93
		NCUA GUARANTEED NOTES TR R2 1A VAR RT 11/06/2017 DD 11/17/10	2,043,038.470	2,046,279.35
		NEIMAN MARCUS 3/14 COV-LITE TL	771,123.190	680,516.21
		NEPTUNE FINCO CORP 144A 10.125% 01/15/2023 DD 10/09/15	337,000.000	351,322.50
		NEPTUNE FINCO CORP 144A 10.875% 10/15/2025 DD 10/09/15	881,000.000	922,847.50
		NEPTUNE FINCO CORP 144A 6.625% 10/15/2025 DD 10/09/15	856,000.000	890,240.00
		NETFLIX INC 144A 5.500% 02/15/2022 DD 02/05/15	670,000.000	686,750.00
		NETFLIX INC 144A 5.875% 02/15/2025 DD 02/05/15	1,107,000.000	1,134,675.00
		NEW ALBERTSONS INC 6.625% 06/01/2028 DD 06/03/98	340,000.000	273,700.00
		NEW ALBERTSONS INC 7.450% 08/01/2029 DD 07/27/99	350,000.000	309,750.00
		NEW ALBERTSONS INC 8.700% 05/01/2030 DD 05/09/00	60,000.000	56,700.00
		NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01	1,166,000.000	1,607,051.16
		NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	865,000.000	1,189,772.90
		NEW SOUTH WALES TREASURY CORP 6.000% 03/01/2022	1,110,000.000	959,882.11
		NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020	8,255,000.000	6,904,826.08
		NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10	980,000.000	1,197,040.60
		NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/2038 DD 11/03/10	130,000.000	157,734.20
		NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/2033 DD 10/14/10	400,000.000	466,896.00
		NEW YORK ST DORM AUTH ST PERSO 5.389% 03/15/2040 DD 10/14/10	140,000.000	167,090.00
		NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09	215,000.000	258,991.15
		NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	805,000.000	970,363.10

Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10		820,000.000	996,447.60
NEW ZEALAND GOVERNMENT BO REGS 3.000% 04/15/2020		4,715,000.000	3,239,389.97
NEW ZEALAND GOVERNMENT BO REGS 5.000% 03/15/2019		10,970,000.000	8,012,500.17
NEW ZEALAND GOVERNMENT BO REGS 6.000% 05/15/2021		10,610,000.000	8,328,181.90
NEW ZEALAND GOVERNMENT BO REGS 6.000% 12/15/2017		11,590,000.000	8,430,722.64
NEW ZEALAND LOCAL GOVERNMENT F 6.000% 12/15/2017		3,190,000.000	2,302,921.34
NEWPAGE 2/14 TLB		829,608.360	296,070.63
NEXEO 10/12 ADD-ON TLB		473,469.650	449,502.62
NGG FINANCE PLC REGS VAR RT 06/18/2073		360,000.000	546,962.52
NGL ENERGY PARTNERS LP / NGL E 5.125% 07/15/2019 DD 01/15/15		1,318,000.000	1,041,220.00
NGL ENERGY PARTNERS LP / NGL E 6.875% 10/15/2021 DD 10/15/14		595,000.000	446,250.00
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13		365,000.000	374,125.00
NINE WEST HOLDINGS INC 6.125% 11/15/2034 DD 05/15/05		325,000.000	45,500.00
NISKA GAS STORAGE CANADA ULC / 6.500% 04/01/2019 DD 10/01/14		505,000.000	435,562.50
NISOURCE FINANCE CORP 5.650% 02/01/2045 DD 10/10/13		2,050,000.000	2,356,212.60
NISSAN AUTO RECEIVABLES 2 A A3 1.050% 10/15/2019 DD 04/14/15		6,785,000.000	6,738,271.71
NOBLE ENERGY INC 5.625% 05/01/2021 DD 05/01/15		295,000.000	288,565.17
NOBLE ENERGY INC 5.875% 06/01/2022 DD 06/01/15		30,000.000	28,539.00
NOBLE HOLDING INTERNATIONAL LT 5.250% 03/15/2042 DD 02/10/12		120,000.000	66,535.09
NORDIC INVESTMENT BANK 1.375% 07/15/2020		8,630,000.000	982,796.35
NORFOLK SOUTHERN CORP 5.750% 01/15/2016 DD 07/15/09		920,000.000	921,112.28
NORTEK INC 8.500% 04/15/2021 DD 10/15/11		744,000.000	771,974.40
NORTHERN STATES POWER CO/MN 2.150% 08/15/2022 DD 08/13/12		1,460,000.000	1,408,111.60
NORTHERN STATES POWER CO/MN 2.200% 08/15/2020 DD 08/11/15		1,990,000.000	1,976,358.56
NORTHERN TIER ENERGY LLC / NOR 7.125% 11/15/2020 DD 05/15/13		535,000.000	540,350.00
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15		510,000.000	512,681.58
NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13		445,000.000	500,107.02
NORWAY GOVERNMENT BOND 144A 3.750% 05/25/2021		15,110,000.000	1,949,865.74
NORWAY GOVERNMENT BOND 144A 4.250% 05/19/2017		21,500,000.000	2,547,300.68
NORWAY GOVERNMENT BOND 144A 4.500% 05/22/2019		36,650,000.000	4,660,672.09
NOVA CHEMICALS CORP 144A 5.000% 05/01/2025 DD 10/28/14		385,000.000	371,525.00
NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13		57,000.000	56,430.00
NOVARTIS CAPITAL CORP 3.000% 11/20/2025 DD 11/20/15		2,905,000.000	2,864,443.30
NOVELIS 5/15 COV-LITE TLB		373,250.000	355,121.25
NRG ENERGY INC 6.250% 05/01/2024 DD 11/01/14		70,000.000	58,814.00
NRG ENERGY INC 6.250% 07/15/2022 DD 07/15/14		969,000.000	825,588.00
NRG YIELD OPERATING LLC 5.375% 08/15/2024 DD 02/15/15		1,079,000.000	894,221.25
NUMERICABLE / YPSO 4/14 (USD) TLB1		822,728.070	790,641.67
NUMERICABLE / YPSO 4/14 (USD) TLB2		711,771.930	684,012.83

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
NUMERICABLE-SFR SAS 144A 4.875% 05/15/2019 DD 05/08/14		282,000.000	279,532.50
NUMERICABLE-SFR SAS 144A 5.375% 05/15/2022		155,000.000	171,744.03
NUMERICABLE-SFR SAS 144A 6.000% 05/15/2022 DD 05/08/14		922,000.000	894,340.00
NXP BV / NXP FUNDING LLC 144A 4.625% 06/15/2022 DD 06/09/15		372,000.000	365,490.00
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	327,080.00
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99		310,370.290	318,623.16
OASIS PETROLEUM INC 6.500% 11/01/2021 DD 11/10/11		851,000.000	563,787.50
OASIS PETROLEUM INC 6.875% 01/15/2023 DD 07/02/12		88,000.000	54,560.00
OASIS PETROLEUM INC 6.875% 03/15/2022 DD 03/15/14		732,000.000	468,480.00
OASIS PETROLEUM INC 7.250% 02/01/2019 DD 08/01/11		410,000.000	294,175.00
OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15		1,185,000.000	1,273,062.09
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12		2,400,000.000	24.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11		2,145,000.000	21.45
OI SA 144A 9.750% 09/15/2016 DD 09/15/11		6,540,000.000	1,160,462.56
OMAHA LLC 1A CTF5 144A VAR RT 05/15/2040 DD 02/12/08		952,444.490	952,063.52
OMAHA LLC 1A D 144A VAR RT 05/15/2040 DD 02/12/08		26,025.560	26,220.75
ONCOR ELECTRIC DELIVERY CO LLC 2.150% 06/01/2019 DD 12/01/14		2,210,000.000	2,174,441.10
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 06/01/2022 DD 05/18/12		1,760,000.000	1,829,023.68
ONEMAIN FINANCIAL HOLDING 144A 6.750% 12/15/2019 DD 12/11/14		307,000.000	311,221.25
ONEMAIN FINANCIAL HOLDING 144A 7.250% 12/15/2021 DD 12/11/14		347,000.000	347,867.50
OPEN TEXT CORP 144A 5.625% 01/15/2023 DD 01/15/15		130,000.000	128,700.00
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05		113,599.420	106,801.95
ORACLE CORP 2.950% 05/15/2025 DD 05/05/15		1,930,000.000	1,880,186.70
ORACLE CORP 5.250% 01/15/2016 DD 01/13/06		1,657,000.000	1,659,430.82
ORACLE CORP 5.375% 07/15/2040 DD 07/15/11		1,380,000.000	1,535,179.63
OREGON ST 5.742% 08/01/2024 DD 06/26/08		1,125,000.000	1,337,152.50
OREGON ST 5.892% 06/01/2027 DD 10/31/03		235,000.000	281,553.50
OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/2034 DD 04/08/10		120,000.000	152,497.20
ORION ENGINEERED 7/14 (USD) COV-LITE TL		982,945.640	979,259.59
OUTFRONT MEDIA CAPITAL LLC / O 5.250% 02/15/2022 DD 11/15/14		50,000.000	51,125.00
OUTFRONT MEDIA CAPITAL LLC / O 5.625% 02/15/2024 DD 11/15/14		2,149,000.000	2,208,097.50
OUTFRONT MEDIA CAPITAL LLC / O 5.875% 03/15/2025 DD 10/01/14		742,000.000	753,130.00
OVERSEA-CHINESE BANKING C 144A VAR RT 10/15/2024 DD 04/15/14		480,000.000	488,330.40
OVERSEAS SHIPHOLDING (OBS) 7/14 EXIT COV-LITE TL		118,500.000	113,463.75
OWENS-BROCKWAY GLASS CONT 144A 5.875% 08/15/2023 DD 08/24/15		254,000.000	257,810.00
PACIFIC EXPLORATION AND P 144A 5.375% 01/26/2019 DD 11/26/13		1,100,000.000	209,000.00
PACIFIC EXPLORATION AND P 144A 5.625% 01/19/2025 DD 09/19/14		200,000.000	40,000.00
PARAGON OFFSHORE PLC 144A 6.750% 07/15/2022 DD 07/18/14		395,000.000	55,300.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARAGON OFFSHORE PLC 144A 7.250% 08/15/2024 DD 07/18/14		970,000.000	135,800.00
PARKER DRILLING CO 6.750% 07/15/2022 DD 07/15/14		50,000.000	34,250.00
PARSLEY ENERGY LLC / PARS 144A 7.500% 02/15/2022 DD 02/05/14		1,114,000.000	1,063,870.00
PATHEON 1/14 (USD) TL		1,600,625.000	1,540,601.56
PBF HOLDING CO LLC / PBF FINAN 8.250% 02/15/2020 DD 02/15/13		315,000.000	326,025.00
PENN NATIONAL GAMING INC 5.875% 11/01/2021 DD 05/01/14		135,000.000	130,950.00
PENN PRODUCTS TERMINALS 4/15 TLB		397,000.000	371,195.00
PENNON GROUP PLC REGS VAR RT 03/08/2049		680,000.000	1,037,474.16
PENSKE AUTOMOTIVE GROUP INC 5.375% 12/01/2024 DD 11/21/14		152,000.000	153,520.00
PERRIGO CO PLC 1.300% 11/08/2016 DD 05/08/14		1,015,000.000	1,007,821.92
PERRIGO CO PLC 2.300% 11/08/2018 DD 05/08/14		1,060,000.000	1,044,953.31
PERRIGO FINANCE UNLIMITED CO 3.500% 12/15/2021 DD 12/02/14		1,605,000.000	1,560,042.35
PERUVIAN GOVERNMENT INTERNATIO 6.550% 03/14/2037 DD 03/14/07		610,000.000	704,550.00
PETROBRAS GLOBAL FINANCE BV 5.625% 05/20/2043 DD 05/20/13		230,000.000	139,725.00
PETROBRAS GLOBAL FINANCE BV 6.250% 03/17/2024 DD 03/17/14		715,000.000	513,012.50
PETROBRAS GLOBAL FINANCE BV 6.750% 01/27/2041 DD 01/27/11		380,000.000	243,200.00
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	64,125.00
PETROLEOS MEXICANOS 144A 7.650% 11/24/2021 DD 12/07/11		16,783,000.000	949,230.69
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10		345,000.000	358,455.00
PETROLEOS MEXICANOS 6.625% 06/15/2035 DD 12/15/05		300,000.000	268,125.00
PETROLEOS MEXICANOS 7.470% 11/12/2026		13,535,000.000	700,701.12
PETSMART 5/15 COV-LITE TLB		696,500.000	677,172.13
PFIZER INC 1.500% 06/15/2018 DD 06/03/13		1,238,000.000	1,236,245.76
PHARMACEUTICAL PRODUCT 8/15 COV-LITE TL		522,375.000	506,703.75
PHIBRO ANIMAL HEALTH 4/14 TLB		1,234,375.000	1,209,687.50
PHILIP MORRIS INTERNATIONAL IN 2.500% 05/16/2016 DD 05/16/11		985,000.000	991,050.86
PHILIP MORRIS INTERNATIONAL IN 3.375% 08/11/2025 DD 08/11/15		1,330,000.000	1,345,901.48
PHILIPPINE GOVERNMENT BOND 4.125% 08/20/2024		37,000,000.000	781,375.85
PHILIPPINE GOVERNMENT BOND 4.625% 09/09/2040		25,761,000.000	522,873.58
PHILIPPINE GOVERNMENT BOND 6.500% 04/28/2021		10,700,000.000	249,235.76
PHILIPPINE GOVERNMENT BOND 7.375% 03/03/2021		2,800,000.000	68,462.34
PHILIPPINE GOVERNMENT BOND 8.000% 07/19/2031		328,240,000.000	9,586,526.44
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021 DD 09/17/10		75,000,000.000	1,619,780.07
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11		53,000,000.000	1,243,199.47
PHILIPPINE GOVERNMENT INTERNAT 9.500% 02/02/2030 DD 02/02/05		5,000.000	7,874.78
PINNACLE ENTERTAINMENT INC 6.375% 08/01/2021 DD 02/01/14		529,000.000	556,111.25
PIONEER ENERGY SERVICES CORP 6.125% 03/15/2022 DD 09/15/14		210,000.000	97,650.00
PLAINS ALL AMERICAN PIPELINE L 2.600% 12/15/2019 DD 12/09/14		1,745,000.000	1,547,452.04

Mellon Security ID	Security Description	Shares/Par	Base Market Value
PLAINS ALL AMERICAN PIPELINE L 3.850% 10/15/2023 DD 08/15/13		1,170,000.000	984,464.92
PLAINS ALL AMERICAN PIPELINE L 4.650% 10/15/2025 DD 08/24/15		5,585,000.000	4,875,431.34
PLANTRONICS INC 144A 5.500% 05/31/2023 DD 05/27/15		261,000.000	259,695.00
PLASTIPAK HOLDINGS INC 144A 6.500% 10/01/2021 DD 10/07/13		827,000.000	798,055.00
PLATFORM SPECIALTY PRODUC 144A 10.375% 05/01/2021 DD 11/10/15		223,000.000	222,442.50
PLATFORM SPECIALTY PRODUC 144A 6.500% 02/01/2022 DD 02/02/15		258,000.000	223,170.00
PLAYA RESORTS HOLDING BV 144A 8.000% 08/15/2020 DD 08/09/13		915,000.000	928,725.00
PNC BANK NA 2.200% 01/28/2019 DD 01/28/14		1,440,000.000	1,444,701.61
PORT OF MORROW OR TRANSMISSION 3.097% 09/01/2023 DD 08/26/15		2,620,000.000	2,696,923.20
POST HOLDINGS INC 144A 6.000% 12/15/2022 DD 06/02/14		86,000.000	84,280.00
POST HOLDINGS INC 144A 6.750% 12/01/2021 DD 11/18/13		1,535,000.000	1,565,700.00
POST HOLDINGS INC 144A 7.750% 03/15/2024 DD 08/18/15		679,000.000	711,252.50
POST HOLDINGS INC 7.375% 02/15/2022 DD 08/15/12		111,000.000	115,717.50
PQ CORP 144A 8.750% 11/01/2018 DD 11/08/12		2,162,000.000	2,097,140.00
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2037 DD 12/14/06		1,205,995.192	618,850.40
PREFERRED TERM SECURITIES 144A VAR RT 03/22/2038 DD 11/08/07		375,538.961	168,992.53
PREFERRED TERM SECURITIES 144A VAR RT 03/24/2034 DD 03/17/04		629,000.000	369,537.50
PREFERRED TERM SECURITIES 144A VAR RT 04/03/2033 DD 03/26/03		534,000.000	351,000.00
PREFERRED TERM SECURITIES 144A VAR RT 06/22/2037 DD 03/22/07		430,599.731	221,636.74
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04		1,055,000.008	623,247.15
PREFERRED TERM SECURITIES 144A VAR RT 07/03/2033 DD 06/26/03		448,000.000	225,411.20
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2036 DD 06/15/06		820,599.267	413,735.91
PREFERRED TERM SECURITIES 144A VAR RT 09/22/2037 DD 06/21/07		5,665,838.426	2,816,276.13
PREFERRED TERM SECURITIES 144A VAR RT 09/23/2035 DD 06/15/05		2,017,274.563	1,090,414.94
PREFERRED TERM SECURITIES 144A VAR RT 09/26/2034 DD 09/20/04		719,999.991	370,800.00
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2035 DD 09/15/05		1,341,170.068	755,986.08
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2036 DD 09/21/06		92,372.572	47,571.87
PREFERRED TERM SECURITIES 144A VAR RT 12/22/2037 DD 09/20/07		383,344.673	192,428.92
PRESTIGE BRANDS 5/15 TLB3		101,920.820	101,177.81
PRINCETON UNIVERSITY 5.700% 03/01/2039 DD 01/21/09		1,260,000.000	1,660,964.76
PRINCIPAL FINANCIAL GROUP INC 1.850% 11/15/2017 DD 11/16/12		405,000.000	405,336.15
PRIVATE EXPORT FUNDING CORP 3.550% 01/15/2024 DD 01/14/14		2,285,000.000	2,409,904.96
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90		643,440.000	767,979.10
PROVIDENT FUNDING ASSOCIA 144A 6.750% 06/15/2021 DD 06/04/13		1,455,000.000	1,407,712.50
PROVINCE OF ONTARIO CANADA 1.875% 05/21/2020 DD 05/21/15		2,105,000.000	2,085,010.92
PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020		425,000.000	349,858.89
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94		1,245,000.000	1,598,423.13
PRUDENTIAL FINANCIAL INC 5.100% 08/15/2043 DD 08/15/13		1,645,000.000	1,714,256.15
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2042 DD 08/09/12		1,390,000.000	1,444,905.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
PVH CORP 4.500% 12/15/2022 DD 12/20/12		1,480,000.000	1,446,700.00
QEP RESOURCES INC 5.250% 05/01/2023 DD 09/12/12		500,000.000	355,000.00
QEP RESOURCES INC 5.375% 10/01/2022 DD 03/01/12		635,000.000	457,200.00
QORVO INC 144A 6.750% 12/01/2023 DD 11/19/15		350,000.000	357,000.00
QUALITYTECH LP/QTS FINANCE COR 5.875% 08/01/2022 DD 02/01/15		1,037,000.000	1,057,740.00
QUEBECOR MEDIA 8/13 COV-LITE TLB		835,574.210	807,114.55
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12		788,000.000	793,910.00
QUEENSLAND TREASURY CORP 144A 4.000% 06/21/2019		8,365,000.000	6,405,170.21
QUEENSLAND TREASURY CORP REGS 5.500% 06/21/2021		4,045,000.000	3,350,033.66
QUEENSLAND TREASURY CORP REGS 6.000% 04/21/2016		7,744,000.000	5,698,556.77
QUEENSLAND TREASURY CORP REGS 6.250% 02/21/2020		4,050,000.000	3,374,352.78
QUEST DIAGNOSTICS INC 4.250% 04/01/2024 DD 03/17/14		1,945,000.000	2,003,085.48
QUICKEN LOANS INC 144A 5.750% 05/01/2025 DD 05/06/15		1,579,000.000	1,503,997.50
QUINCY NEWSPAPERS 10/15 TLB		408,940.000	402,466.48
QUINTILES TRANSNATIONAL 5/15 TLB		703,379.540	700,446.44
QUINTILES TRANSNATIONAL C 144A 4.875% 05/15/2023 DD 05/12/15		379,000.000	380,895.00
QVC INC 4.450% 02/15/2025 DD 08/21/14		1,635,000.000	1,516,352.96
QVC INC 5.950% 03/15/2043 DD 03/18/13		1,550,000.000	1,314,883.60
RAAC SERIES 2005-R RP2 M5 144A VAR RT 06/25/2035 DD 08/09/05		325,000.000	280,519.85
RAIT PREFERRED FUND 2A A2 144A VAR RT 06/25/2045 DD 06/07/07		905,000.000	808,466.36
RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03		36,716.140	32,757.48
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03		24,372.970	21,539.37
RAMPART CLO 2007 LTD 1A E 144A VAR RT 10/25/2021 DD 10/31/07		3,658,000.000	3,665,085.55
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 03/18/13		603,000.000	449,235.00
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 03/09/12		534,000.000	399,165.00
RCN CABLE (8/10) TL 0.000% 03/01/2020 DD 05/07/10		493,329.050	485,465.39
RCS CAP 3/14 TL		827,052.570	686,453.63
REGENCY ENERGY PARTNERS LP / R 4.500% 11/01/2023 DD 11/01/13		2,390,000.000	2,067,684.60
REGENCY ENERGY PARTNERS LP / R 5.000% 10/01/2022 DD 07/25/14		2,145,000.000	1,900,206.17
REGENCY ENERGY PARTNERS LP / R 5.875% 03/01/2022 DD 02/10/14		390,000.000	367,598.80
REGIONS BANK/BIRMINGHAM AL 2.250% 09/14/2018 DD 07/31/15		3,685,000.000	3,681,127.07
REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07		1,450,000.000	1,821,282.65
RENAISSANCE LEARNING 4/14 COV-LITE TL		738,750.000	705,506.25
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03		21,768.020	27,141.46
REX ENERGY CORP 6.250% 08/01/2022 DD 02/01/15		1,160,000.000	232,000.00
REYNOLDS GROUP 11/13 (USD) TL 0.000% 12/01/2018 DD 11/14/13		325,000.000	321,412.00
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12		430,000.000	437,391.70
REYNOLDS GROUP ISSUER INC / RE VAR RT 02/15/2021 DD 02/15/12		586,000.000	564,025.00
RHP HOTEL PROPERTIES LP / RHP 5.000% 04/15/2023 DD 04/14/15		108,000.000	108,000.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
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	86,400.00
RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08		1,145,000.000	1,350,059.20
RIO TINTO FINANCE USA LTD 9.000% 05/01/2019 DD 04/17/09		540,000.000	630,401.94
RIO TINTO FINANCE USA PLC 1.375% 06/17/2016 DD 06/19/13		165,000.000	164,903.81
RITE AID 2/13 2ND LIEN TL		428,000.000	428,214.00
RITE AID CORP 144A 6.125% 04/01/2023 DD 04/02/15		925,000.000	957,375.00
RITE AID CORP 6.750% 06/15/2021 DD 07/02/13		400,000.000	419,000.00
RITE AID CORP 7.700% 02/15/2027 DD 12/20/96		220,000.000	256,300.00
RIVERBED TECHNOLOGY 2/15 COVLT TL		439,198.670	436,611.79
RIVERBED TECHNOLOGY INC 144A 8.875% 03/01/2023 DD 03/09/15		595,000.000	550,375.00
ROSE ROCK MIDSTREAM LP / 144A 5.625% 11/15/2023 DD 05/14/15		286,000.000	203,060.00
ROSE ROCK MIDSTREAM LP / ROSE 5.625% 07/15/2022 DD 07/02/14		1,165,000.000	827,150.00
ROYAL BANK OF CANADA 1.200% 01/23/2017 DD 01/23/14		2,435,000.000	2,434,254.89
ROYAL BANK OF CANADA VAR RT 03/08/2016 DD 03/08/13		845,000.000	844,792.98
ROYAL BANK OF SCOTLAND GROUP P 5.125% 05/28/2024 DD 05/28/14		787,000.000	797,352.99
ROYAL BANK OF SCOTLAND GROUP P 5.500% 11/29/2049		190,000.000	205,519.81
ROYAL BANK OF SCOTLAND GROUP P 6.000% 12/19/2023 DD 12/19/13		550,000.000	592,358.25
ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12		1,185,000.000	1,290,107.13
ROYAL BK CANADA NY INSTL C/D VAR RT 06/21/2016 DD 06/21/13		465,000.000	465,146.48
ROYALTY PHARMA 12/14 TLB4		347,375.000	345,530.44
RSI HOME PRODUCTS INC 144A 6.500% 03/15/2023 DD 03/16/15		255,000.000	262,650.00
RSP PERMIAN INC 144A 6.625% 10/01/2022 DD 04/01/15		317,000.000	291,640.00
RSP PERMIAN INC 6.625% 10/01/2022 DD 04/01/15		650,000.000	598,000.00
RWE AG REGS VAR RT 03/29/2049		900,000.000	1,296,663.53
SABINE PASS LIQUEFACTION 144A 5.625% 03/01/2025 DD 03/03/15		1,625,000.000	1,375,156.25
SABINE PASS LIQUEFACTION LLC 5.750% 05/15/2024 DD 11/15/14		185,000.000	160,950.00
SABINE PASS LIQUEFACTION LLC 6.250% 03/15/2022 DD 09/15/14		595,000.000	550,375.00
SABINE PASS LIQUEFACTION LLC VAR RT 02/01/2021 DD 02/01/14		940,000.000	864,800.00
SABRE GLBL INC 144A 5.250% 11/15/2023 DD 11/09/15		195,000.000	192,806.25
SABRE GLBL INC 144A 5.375% 04/15/2023 DD 04/14/15		350,000.000	348,250.00
SALIX PHARMACEUTICALS 12/13 TL		0.010	0.01
SALLY HOLDINGS LLC / SALLY CAP 5.625% 12/01/2025 DD 12/03/15		133,000.000	134,330.00
SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12		327,000.000	338,445.00
SAM FINANCE 11/13 (USD) COV-LITE TL		482,418.880	481,010.22
SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12		590,000.000	616,697.50
SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10		470,000.000	578,532.40
SAN DIEGO GAS & ELECTRIC CO 1.914% 02/01/2022 DD 03/12/15		923,929.140	907,731.74
SANCHEZ ENERGY CORP 6.125% 01/15/2023 DD 01/15/15		370,000.000	199,800.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SANCHEZ ENERGY CORP 7.750% 06/15/2021 DD 06/15/14		65,000.000	39,650.00
SANDY CREEK ENERGY 11/13 TL		771,279.380	527,555.09
SBA COMMUNICATIONS CORP 4.875% 07/15/2022 DD 01/15/15		975,000.000	960,375.00
SBA TELECOMMUNICATIONS INC 5.750% 07/15/2020 DD 01/15/13		443,000.000	460,720.00
SBA TOWER TRUST 144A 5.101% 04/15/2042 DD 04/16/10		240,000.000	242,971.71
SCHAEFFLER FINANCE BV 144A 4.250% 05/15/2021 DD 05/14/14		444,000.000	440,670.00
SCHAEFFLER FINANCE BV 144A 4.750% 05/15/2021 DD 04/29/13		651,000.000	654,255.00
SCHAEFFLER HOLDING FINANC 144A 6.250% 11/15/2019 DD 10/28/14		281,000.000	293,645.00
SCHAEFFLER HOLDING FINANC 144A 6.875% 08/15/2018 DD 07/24/13		112,000.000	115,360.00
SCIENTIFIC GAMES 10/13 COV-LITE TLB		1,222,170.450	1,115,230.54
SCIENTIFIC GAMES INTERNAT 144A 7.000% 01/01/2022 DD 11/21/14		917,000.000	875,735.00
SCIENTIFIC GAMES INTERNATIONAL 10.000% 12/01/2022 DD 11/21/14		1,214,000.000	861,940.00
SCOTTS MIRACLE-GRO CO/THE 144A 6.000% 10/15/2023 DD 10/13/15		509,000.000	530,632.50
SCRIPPS NETWORKS INTERACTIVE I 3.950% 06/15/2025 DD 06/02/15		1,705,000.000	1,633,159.83
SEADRILL PARTNERS 2/14 TL		979,603.520	404,899.52
SEALED AIR CORP 144A 4.875% 12/01/2022 DD 11/24/14		1,455,000.000	1,458,637.50
SEALED AIR CORP 144A 5.125% 12/01/2024 DD 11/24/14		1,295,000.000	1,295,000.00
SEALED AIR CORP 144A 6.500% 12/01/2020 DD 11/28/12		2,050,000.000	2,260,125.00
SEAWORLD 5/13 TLB		350,000.000	325,500.00
SEDGWICK CMS 2/14 TL		1,154,199.810	1,105,146.32
SELECT MEDICAL CORP 6.375% 06/01/2021 DD 05/28/13		845,000.000	739,375.00
SEMINOLE TRIBE OF FLORIDA 144A 7.804% 10/01/2020 DD 09/28/07		122,000.000	126,270.00
SENSATA TECHNOLOGIES UK F 144A 6.250% 02/15/2026 DD 11/27/15		229,000.000	238,160.00
SEQUA 12/12 COV-LITE TLB 0.000% 06/19/2017 DD 11/28/12		1,265,468.640	872,123.02
SERTA SIMMONS BEDDING LLC 144A 8.125% 10/01/2020 DD 10/01/12		722,000.000	754,490.00
SERVICE KING (MIDAS INT) 9/14 0.000% 08/18/2021 DD 08/18/14		989,999.970	978,040.77
SERVICEMASTER 7/14 COV-LITE TLB		990,413.840	978,033.67
SERVICEMASTER CO LLC/THE 7.450% 08/15/2027 DD 08/19/97		1,100,000.000	1,094,500.00
SFA COLLATERALIZED 1A B1 144A VAR RT 06/15/2035 DD 06/22/00		557,175.000	16,993.84
SFAVE COMMERCIAL M 5AVE D 144A VAR RT 01/05/2035 DD 02/01/15		1,165,000.000	987,411.59
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07		5,519,968.128	1,054,470.13
SIERRA TIMESHARE 201 3A C 144A 9.310% 07/20/2028 DD 11/10/11		146,413.400	155,502.66
SIGNODE 5/14 (USD) COV-LITE TL		552,022.430	531,321.59
SIGNODE INDUSTRIAL GROUP 144A 6.375% 05/01/2022 DD 04/29/14		201,000.000	170,850.00
SINGAPORE GOVERNMENT BOND 2.375% 04/01/2017		11,175,000.000	8,025,298.70
SINGAPORE GOVERNMENT BOND 2.500% 06/01/2019		2,840,000.000	2,065,964.12
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020		11,750,000.000	8,762,908.40
SINGTEL GROUP TREASURY PT REGS 4.500% 09/08/2021		755,000.000	819,721.62
SIRIUS XM RADIO INC 144A 5.250% 08/15/2022 DD 08/13/12		430,000.000	453,650.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIRIUS XM RADIO INC 144A 5.375% 04/15/2025 DD 03/06/15		678,000.000	682,237.50
SIRIUS XM RADIO INC 144A 5.750% 08/01/2021 DD 08/01/13		65,000.000	66,950.00
SIRIUS XM RADIO INC 144A 5.875% 10/01/2020 DD 09/24/13		1,180,000.000	1,236,050.00
SIXSIGMA NETWORKS MEXICO 144A 8.250% 11/07/2021 DD 11/07/14		985,000.000	940,675.00
SM ENERGY CO 5.000% 01/15/2024 DD 01/15/14		321,000.000	208,650.00
SM ENERGY CO 5.625% 06/01/2025 DD 05/21/15		203,000.000	133,980.00
SM ENERGY CO 6.125% 11/15/2022 DD 05/15/15		499,000.000	366,765.00
SM ENERGY CO 6.500% 01/01/2023 DD 06/29/12		25,000.000	18,375.00
SM ENERGY CO 6.500% 11/15/2021 DD 11/08/11		5,000.000	3,725.00
SMB PRIVATE EDUCATION A R 144A 0.000% 10/15/2048 DD 04/23/15		1,168.000	1,769,520.00
SMB PRIVATE EDUCATION C R 144A 0.000% 09/18/2046 DD 10/27/15		284.000	389,080.00
SOLENIS 7/14 (USD) COV-LITE TL		590,515.090	565,052.08
SONIC CAPITAL LLC 1A A2 144A 5.438% 05/20/2041 DD 05/20/11		1,055,410.950	1,076,996.96
SOURCEHOV 10/14 TLB		490,625.000	431,750.00
SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15		1,630,000.000	1,698,922.92
SOUTHCROSS HOLDINGS 8/14 COV-L 0.000% 08/04/2021 DD 07/10/14		1,108,875.000	606,188.70
SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15		1,115,000.000	1,151,880.86
SOUTHERN CALIFORNIA EDISON CO 1.845% 02/01/2022 DD 01/16/15		3,899,999.960	3,863,924.96
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13		2,065,000.000	1,970,247.48
SOUTHWESTERN ENERGY CO 4.950% 01/23/2025 DD 01/23/15		410,000.000	258,300.00
SPECTRUM BRANDS 6/15 (USD) COV-LITE TL		715,001.120	711,833.66
SPECTRUM BRANDS INC 144A 5.750% 07/15/2025 DD 05/20/15		699,000.000	716,475.00
SPECTRUM BRANDS INC 6.375% 11/15/2020 DD 11/15/13		401,000.000	426,062.50
SPECTRUM BRANDS INC 6.625% 11/15/2022 DD 11/15/13		165,000.000	174,075.00
SPRINGLEAF FINANCE CORP 6.000% 06/01/2020 DD 12/01/13		195,000.000	185,250.00
SPRINGLEAF FINANCE CORP 6.900% 12/15/2017 DD 12/17/07		364,000.000	376,740.00
SPRINGLEAF FINANCE CORP 7.750% 10/01/2021 DD 09/24/13		1,386,000.000	1,365,210.00
SPRINGLEAF FINANCE CORP 8.250% 10/01/2023 DD 09/24/13		291,000.000	293,910.00
SPRINGS INDUSTRIES INC 6.250% 06/01/2021 DD 06/04/13		414,000.000	409,860.00
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98		815,000.000	568,462.50
SPRINT COMMUNICATIONS INC 11.500% 11/15/2021 DD 05/15/12		139,000.000	127,880.00
SPRINT COMMUNICATIONS INC 144A 7.000% 03/01/2020 DD 03/01/12		608,000.000	609,520.00
SPRINT COMMUNICATIONS INC 144A 9.000% 11/15/2018 DD 11/09/11		1,281,000.000	1,348,252.50
SPRINT CORP 7.125% 06/15/2024 DD 06/15/14		1,293,000.000	932,576.25
SPRINT CORP 7.875% 09/15/2023 DD 09/15/14		987,000.000	741,237.00
STATOIL ASA 7.150% 11/15/2025 DD 11/15/95		510,000.000	638,445.54
STEARNS HOLDINGS LLC 144A 9.375% 08/15/2020 DD 08/08/13		305,000.000	301,950.00
STERIGENICS-NORDION HOLDI 144A 6.500% 05/15/2023 DD 05/15/15		422,000.000	403,010.00
STHRN CALIFORNIA ST PUBLIC PWR 6.930% 05/15/2017 DD 09/15/97		2,040,000.000	2,194,897.20

Mellon Security ID	Security Description	Shares/Par	Base Market Value
STRUCTURED ADJUSTABLE RA 10 2A VAR RT 08/25/2034 DD 07/01/04		1,301,879.000	1,306,067.66
STRUCTURED ASSET INVESTME 2 M2 VAR RT 03/25/2035 DD 02/25/05		1,545,000.000	1,446,165.74
STRUCTURED ASSET S RM1 A1 144A VAR RT 03/25/2045 DD 03/31/05		56,146.972	49,751.83
STRUCTURED ASSET S RM1 A1 144A VAR RT 05/25/2047 DD 05/30/07		3,297,882.346	2,651,497.41
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06		895,180.600	592,161.97
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03		96,784.610	95,213.88
STYROLUTION 10/14 (USD) COV-LITE TLB		741,879.680	735,699.82
SUBURBAN PROPANE PARTNERS LP/S 5.750% 03/01/2025 DD 02/25/15		675,000.000	546,750.00
SUGARHOUSE HSP GAMING PRO 144A 6.375% 06/01/2021 DD 05/24/13		426,000.000	396,180.00
SUMITOMO MITSUI BANKING CORP 1.750% 01/16/2018 DD 01/16/15		3,460,000.000	3,446,820.87
SUMMIT MATERIALS 6/15 COV-LITE TLB		708,225.000	697,013.80
SUMMIT MIDSTREAM HOLDINGS LLC 7.500% 07/01/2021 DD 01/01/14		490,000.000	416,500.00
SUNOCO LOGISTICS PARTNERS OPER 3.450% 01/15/2023 DD 01/10/13		2,145,000.000	1,810,465.80
SUNOCO LOGISTICS PARTNERS OPER 5.950% 12/01/2025 DD 11/17/15		620,000.000	590,653.54
SUNTORY HOLDINGS LTD 144A 1.650% 09/29/2017 DD 10/01/14		1,505,000.000	1,494,574.87
SUPERVALU INC 7.750% 11/15/2022 DD 11/14/14		137,000.000	124,327.50
SURGICAL CARE 3/15 TLB		1,043,000.000	1,029,962.51
SURGICAL CARE AFFILIATES 144A 6.000% 04/01/2023 DD 03/17/15		1,158,000.000	1,129,050.00
SWEDEN GOVERNMENT BOND 1.500% 11/13/2023		30,965,000.000	3,859,881.69
SWEDEN GOVERNMENT BOND 3.500% 06/01/2022		35,030,000.000	4,906,510.25
SWEDEN GOVERNMENT BOND 5.000% 12/01/2020		23,700,000.000	3,453,853.47
SYNCHRONY FINANCIAL 2.600% 01/15/2019 DD 12/04/15		1,765,000.000	1,758,658.36
SYNCHRONY FINANCIAL 4.500% 07/23/2025 DD 07/23/15		1,830,000.000	1,825,666.56
SYNCREON HOLDINGS 10/13 COV-LITE TL		736,875.000	594,105.47
SYNOVUS FINANCIAL CORP 5.125% 06/15/2017 DD 06/20/05		1,352,000.000	1,385,800.00
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	2,229,147.27
SYSCO CORP 2.600% 10/01/2020 DD 09/28/15		915,000.000	916,447.53
T-MOBILE 11/15 COV-LITE TLB		260,000.000	259,716.60
T-MOBILE USA INC 6.000% 03/01/2023 DD 09/05/14		399,000.000	403,987.50
T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13		2,038,000.000	2,094,045.00
T-MOBILE USA INC 6.250% 04/01/2021 DD 10/01/13		742,000.000	764,260.00
T-MOBILE USA INC 6.375% 03/01/2025 DD 09/05/14		134,000.000	135,340.00
T-MOBILE USA INC 6.500% 01/15/2024 DD 11/21/13		600,000.000	612,000.00
T-MOBILE USA INC 6.500% 01/15/2026 DD 11/05/15		733,000.000	739,956.17
T-MOBILE USA INC 6.625% 04/01/2023 DD 10/01/13		696,000.000	709,920.00
T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13		464,000.000	481,400.00
T-MOBILE USA INC 6.731% 04/28/2022 DD 07/28/13		372,000.000	387,810.00
T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13		140,000.000	144,900.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
TABERNA PREFERRED 1A A1A 144A VAR RT 07/05/2035 DD 03/15/05		353,150.177	260,742.43
TABERNA PREFERRED 1A A1B 144A 5.092% 07/05/2035 DD 03/15/05		229,017.298	168,900.26
TABERNA PREFERRED 5A A1A 144A VAR RT 08/05/2036 DD 03/29/06		1,663,236.807	1,174,660.99
TABERNA PREFERRED 5A A1AD 144A VAR RT 08/05/2036 DD 03/29/06		639,979.959	455,185.75
TABERNA PREFERRED 6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06		8,787,775.981	6,832,495.82
TABERNA PREFERRED 8A A1B 144A VAR RT 11/07/2037 DD 03/29/07		3,311,363.171	2,985,746.90
TABERNA PREFERRED F 2A A2 144A VAR RT 11/05/2035 DD 06/28/05		332,000.000	148,985.00
TABERNA PREFERRED F 8A A2 144A VAR RT 11/07/2037 DD 03/29/07		880,000.000	506,733.04
TALEN ENERGY SUPPLY LLC 144A 6.500% 06/01/2025 DD 05/19/15		2,427,000.000	1,601,820.00
TARGA RESOURCES PARTNERS 144A 5.000% 01/15/2018 DD 01/30/15		1,006,000.000	930,550.00
TARGA RESOURCES PARTNERS 144A 6.750% 03/15/2024 DD 09/14/15		411,000.000	350,377.50
TARGA RESOURCES PARTNERS LP / 4.125% 11/15/2019 DD 10/28/14		976,000.000	812,520.00
TARGA RESOURCES PARTNERS LP / 4.250% 11/15/2023 DD 05/14/13		676,000.000	520,520.00
TARGA RESOURCES PARTNERS LP / 5.250% 05/01/2023 DD 10/25/12		425,000.000	344,250.00
TARGA RESOURCES PARTNERS LP / 6.375% 08/01/2022 DD 01/31/12		130,000.000	112,125.00
TARGA RESOURCES PARTNERS LP / 6.875% 02/01/2021 DD 02/02/11		145,000.000	131,225.00
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13		406,000.000	406,000.00
TAYLOR MORRISON COMMUNITI 144A 5.625% 03/01/2024 DD 03/05/14		117,000.000	112,320.00
TAYLOR MORRISON COMMUNITI 144A 5.875% 04/15/2023 DD 04/16/15		82,000.000	80,975.00
TCW GLOBAL PROJECT 1A B2 144A 5.793% 09/01/2017 DD 06/22/05		1,975,000.000	1,962,656.25
TEAM HEALTH 11/15 TLB		300,000.000	298,689.00
TEKNI-PLEX 4/15 (USD) COV-LITE TL		437,800.000	430,138.51
TELECOM ITALIA CAPITAL SA 6.375% 11/15/2033 DD 05/15/04		1,235,000.000	1,179,425.00
TELECOM ITALIA SPA 144A 5.303% 05/30/2024 DD 05/30/14		518,000.000	511,525.00
TEMPUR SEALY INTERNATIONA 144A 5.625% 10/15/2023 DD 09/24/15		495,000.000	499,950.00
TENET HEALTHCARE CORP 4.375% 10/01/2021 DD 05/30/13		2,080,000.000	2,007,200.00
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13		515,000.000	502,125.00
TENET HEALTHCARE CORP 6.000% 10/01/2020 DD 09/27/13		1,743,000.000	1,834,507.50
TENET HEALTHCARE CORP 6.250% 11/01/2018 DD 11/21/11		433,000.000	455,732.50
TENET HEALTHCARE CORP 6.750% 02/01/2020 DD 10/16/12		545,000.000	517,750.00
TENET HEALTHCARE CORP 6.750% 06/15/2023 DD 06/16/15		407,000.000	377,492.50
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01		1,555,000.000	1,259,550.00
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13		953,000.000	950,617.50
TESORO LOGISTICS LP / TES 144A 5.500% 10/15/2019 DD 10/29/14		512,000.000	496,640.00
TESORO LOGISTICS LP / TES 144A 6.250% 10/15/2022 DD 10/29/14		1,146,000.000	1,085,835.00
TEXAS CHILDREN'S HOSPITAL 3.368% 10/01/2029 DD 12/16/14		660,000.000	663,746.16
TEXAS ST 2.831% 10/01/2025 DD 10/29/15		230,000.000	226,964.00
TEXAS ST 3.011% 10/01/2026 DD 10/29/15		310,000.000	307,151.10
TEXAS ST 3.311% 10/01/2028 DD 10/29/15		645,000.000	631,938.75

Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEXAS ST TRANSPRTN COMMISSION 5.028% 04/01/2026 DD 08/05/10		1,870,000.000	2,140,252.40
THOMSON REUTERS CORP 0.875% 05/23/2016 DD 05/23/13		1,215,000.000	1,214,052.30
TIAA ASSET MANAGEMENT FIN 144A 2.950% 11/01/2019 DD 10/30/14		4,900,000.000	4,909,765.70
TICP CLO I LTD 1A E 144A VAR RT 07/20/2027 DD 05/13/15		300,000.000	231,750.00
TIME WARNER CABLE INC 5.500% 09/01/2041 DD 09/12/11		575,000.000	519,595.88
TIME WARNER CABLE INC 5.850% 05/01/2017 DD 04/09/07		1,415,000.000	1,480,266.88
TIME WARNER INC 3.875% 01/15/2026 DD 11/20/15		1,868,000.000	1,851,923.99
TNT CRANE 11/13 2ND LIEN COV-LITE TL		500,000.000	370,000.00
TNT CRANE 11/13 COV-LITE TL		833,325.790	598,602.92
TOLL BROTHERS FINANCE CORP 4.875% 11/15/2025 DD 10/30/15		232,000.000	227,940.00
TORONTO-DOMINION BANK/THE VAR RT 07/13/2016 DD 07/21/14		750,000.000	749,531.25
TOWER INTERNATIONAL 1/14 TLB		690,002.950	658,952.82
TOYOTA AUTO RECEIVABLES 2 B A3 0.760% 03/15/2018 DD 06/18/14		1,250,000.000	1,246,869.75
TOYOTA AUTO RECEIVABLES 2 B A3 1.270% 05/15/2019 DD 06/17/15		9,885,000.000	9,842,377.86
TPF 9/14 COV-LITE TL		984,271.960	960,895.50
TRADE MAPS 1 LTD 1A D 144A VAR RT 12/10/2018 DD 12/12/13		2,000,000.000	2,000,000.00
TRANS DIGM INC TLE 0.000% 05/16/2022 DD 05/07/15		695,953.200	672,590.05
TRANSALTA CORP 1.900% 06/03/2017 DD 06/03/14		3,585,000.000	3,481,730.49
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12		995,000.000	864,402.27
TRANSCANADA TRUST VAR RT 05/20/2075 DD 05/20/15		3,835,000.000	3,545,779.64
TRANSDIGM INC 144A 6.500% 05/15/2025 DD 05/14/15		402,000.000	389,437.50
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13		41,000.000	39,667.50
TRANSDIGM INC 6.000% 07/15/2022 DD 06/04/14		425,000.000	415,437.50
TRANSDIGM INC 6.500% 07/15/2024 DD 06/04/14		440,000.000	437,580.00
TRANSOCEAN INC 6.500% 11/15/2020 DD 09/21/10		10,000.000	6,900.00
TRANSOCEAN INC 6.800% 03/15/2038 DD 12/11/07		5,000.000	2,693.75
TRANSOCEAN INC VAR RT 10/15/2022 DD 09/13/12		270,000.000	143,100.00
TRANSUNION 5/15 TLB2		1,326,996.840	1,286,629.60
TRAPEZA CDO XIII 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07		1,270,000.000	633,158.50
TRAPEZA CDO XIII L 13A A3 144A VAR RT 11/09/2042 DD 08/15/07		376,000.000	184,772.80
TRAPEZA CDO XIII L 13A C1 144A VAR RT 11/09/2042 DD 08/15/07		407,932.141	183,824.42
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07		535,000.000	676,484.50
TRIBUNE 6/15 TL		970,125.000	954,059.73
TRIBUNE PUBLISHING 7/14 COV-LITE TL		702,437.350	643,608.22
TROPIC CDO II LTD 2A A4 144A VAR RT 04/15/2034 DD 10/15/03		603,000.000	235,444.37
TROPIC CDO II LTD 2A A4L 144A VAR RT 04/15/2034 DD 10/15/03		434,000.000	168,040.46
TROPIC CDO II LTD 2A B1L 144A VAR RT 04/15/2034 DD 10/15/03		314,000.000	65,940.00
TROPIC CDO IV LTD 4A A4 144A VAR RT 04/15/2035 DD 11/18/04		709,000.000	290,690.00
TTM TECHNOLOGIES 5/15 COV-LITE 0.000% 05/31/2021 DD 04/21/15		364,087.500	328,588.97

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

Mellon Security ID	Security Description	Shares/Par	Base Market Value
TYSON FOODS INC VAR RT 04/01/2016 DD 03/22/06		695,000.000	704,195.55
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12		1,495,000.000	1,425,448.12
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13		14,700,000.000	14,332,500.00
U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15		8,150,000.000	7,915,369.65
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15		3,290,000.000	3,274,964.70
U S TREASURY BOND 3.125% 02/15/2042 DD 02/15/12		965,000.000	996,400.14
U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14		7,215,000.000	7,373,672.28
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14		3,105,000.000	3,332,295.32
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14		7,680,000.000	8,639,400.96
U S TREASURY BOND 4.500% 08/15/2039 DD 08/15/09		9,580,000.000	12,260,531.91
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10		11,155,000.000	14,529,822.55
U S TREASURY BOND 5.500% 08/15/2028 DD 08/15/98		2,430,000.000	3,233,513.52
U S TREASURY NOTE 0.500% 01/31/2017 DD 01/31/15		12,340,000.000	12,294,687.52
U S TREASURY NOTE 0.500% 02/28/2017 DD 02/28/15		17,665,000.000	17,593,933.71
U S TREASURY NOTE 0.500% 03/31/2017 DD 03/31/15		4,545,000.000	4,524,229.35
U S TREASURY NOTE 0.500% 04/30/2017 DD 04/30/15		3,090,000.000	3,073,826.94
U S TREASURY NOTE 0.625% 02/15/2017 DD 02/15/14		2,835,000.000	2,827,801.94
U S TREASURY NOTE 0.625% 05/31/2017 DD 05/31/12		16,765,000.000	16,690,999.29
U S TREASURY NOTE 0.625% 09/30/2017 DD 09/30/12		7,065,000.000	7,016,152.59
U S TREASURY NOTE 0.750% 04/15/2018 DD 04/15/15		9,215,000.000	9,125,725.08
U S TREASURY NOTE 0.875% 10/15/2018 DD 10/15/15		11,765,000.000	11,635,396.76
U S TREASURY NOTE 0.875% 12/31/2016 DD 12/31/11		8,120,000.000	8,125,075.00
U S TREASURY NOTE 1.000% 08/15/2018 DD 08/15/15		1,590,000.000	1,579,690.44
U S TREASURY NOTE 1.000% 09/15/2018 DD 09/15/15		345,000.000	342,547.40
U S TREASURY NOTE 1.000% 12/15/2017 DD 12/15/14		930,000.000	928,728.69
U S TREASURY NOTE 1.250% 11/15/2018 DD 11/15/15		30,885,000.000	30,836,757.63
U S TREASURY NOTE 1.250% 12/15/2018 DD 12/15/15		1,040,000.000	1,037,806.64
U S TREASURY NOTE 1.375% 04/30/2020 DD 04/30/15		12,965,000.000	12,797,362.55
U S TREASURY NOTE 1.375% 10/31/2020 DD 10/31/15		8,095,000.000	7,952,074.68
U S TREASURY NOTE 1.500% 01/31/2022 DD 01/31/15		19,450,000.000	18,907,520.06
U S TREASURY NOTE 1.500% 05/31/2019 DD 05/31/14		20,965,000.000	20,984,665.17
U S TREASURY NOTE 1.500% 10/31/2019 DD 10/31/14		18,670,000.000	18,611,656.25
U S TREASURY NOTE 1.500% 11/30/2019 DD 11/30/14		20,030,000.000	19,950,200.48
U S TREASURY NOTE 1.625% 04/30/2019 DD 04/30/14		9,750,000.000	9,806,745.00
U S TREASURY NOTE 1.625% 07/31/2019 DD 07/31/14		16,875,000.000	16,933,674.38
U S TREASURY NOTE 1.625% 07/31/2020 DD 07/31/15		7,215,000.000	7,180,613.31
U S TREASURY NOTE 1.625% 11/30/2020 DD 11/30/15		3,510,000.000	3,489,157.62
U S TREASURY NOTE 1.750% 09/30/2022 DD 09/30/15		8,950,000.000	8,772,396.20
U S TREASURY NOTE 2.000% 02/15/2025 DD 02/15/15		800,000.000	782,031.20

Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 2.000% 02/28/2021 DD 02/28/14		1,475,000.000	1,487,272.00
U S TREASURY NOTE 2.000% 07/31/2020 DD 07/31/13		11,220,000.000	11,348,850.48
U S TREASURY NOTE 2.000% 08/15/2025 DD 08/15/15		10,610,000.000	10,345,163.79
U S TREASURY NOTE 2.000% 08/31/2021 DD 08/31/14		29,850,000.000	29,980,593.76
U S TREASURY NOTE 2.000% 10/31/2021 DD 10/31/14		7,605,000.000	7,626,088.67
U S TREASURY NOTE 2.000% 11/30/2022 DD 11/30/15		5,635,000.000	5,604,182.19
U S TREASURY NOTE 2.125% 06/30/2022 DD 06/30/15		15,640,000.000	15,720,639.84
U S TREASURY NOTE 2.250% 03/31/2021 DD 03/31/14		9,215,000.000	9,402,175.08
U S TREASURY NOTE 2.250% 11/15/2024 DD 11/15/14		16,000,000.000	15,991,872.00
U S TREASURY NOTE 2.250% 11/15/2025 DD 11/15/15		11,535,000.000	11,509,311.56
U S TREASURY NOTE 2.375% 08/15/2024 DD 08/15/14		19,425,000.000	19,627,602.75
U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL		53,564.000	52,559.68
U.S.I. 12/13 COV-LITE TLB		717,180.010	692,616.60
UNION PACIFIC CORP 4.375% 11/15/2065 DD 10/29/15		830,000.000	769,389.25
UNITED RENTALS NORTH AMERICA I 7.625% 04/15/2022 DD 10/15/12		591,000.000	631,601.70
UNITED SURGICAL (ADD-ON) TL		0.070	0.07
UNITEDHEALTH GROUP INC 1.900% 07/16/2018 DD 07/23/15		1,890,000.000	1,895,685.12
UNITEDHEALTH GROUP INC 3.750% 07/15/2025 DD 07/23/15		3,585,000.000	3,695,690.46
UNITEDHEALTH GROUP INC 6.000% 02/15/2018 DD 02/07/08		1,215,000.000	1,321,449.80
UNITYMEDIA GMBH 144A 6.125% 01/15/2025 DD 10/22/14		451,000.000	445,655.65
UNITYMEDIA HESSEN GMBH & 144A 5.000% 01/15/2025 DD 12/17/14		852,000.000	813,660.00
UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12		63,000.000	62,842.50
UNIV OF TEXAS TX 5.094% 08/15/2030 DD 06/30/10		745,000.000	876,783.05
UNIV OF TEXAS TX PERMANENT UNI 3.780% 07/01/2045 DD 12/09/15		1,740,000.000	1,718,632.80
UNIVAR 6/15 (USD) COV-LITE TLB		370,000.000	357,408.90
UNIVISION 1/14 TLC4		1,457,071.370	1,423,558.73
UNIVISION COMMUNICATIONS 144A 5.125% 02/15/2025 DD 02/19/15		872,000.000	828,400.00
UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13		837,000.000	805,612.50
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12		353,000.000	365,796.25
UPC FINANCING 4/13 (USD) AH TL		450,000.000	441,139.50
UPCB FINANCE IV LTD 144A 5.375% 01/15/2025 DD 04/15/15		473,000.000	445,802.50
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10		200,000.000	200.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12		1,000,000.000	1,000.00
US RENAL CARE 7/12 2ND LIEN COV-LITE TL		101,000.000	101,000.00
US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12		27,059,129.995	26,221,622.86
US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13		27,563,467.500	26,427,549.44
US TREAS-CPI INFLAT 0.125% 04/15/2017 DD 04/15/12		16,492,769.997	16,459,916.40
US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12		2,844,215.000	2,757,776.46
US TREAS-CPI INFLAT 0.250% 01/15/2025 DD 01/15/15		17,572,975.000	16,773,264.06

Mellon Security ID	Security Description	Shares/Par	Base Market Value
US TREAS-CPI INFLAT 0.375% 07/15/2023 DD 07/15/13		28,872,064.997	28,205,149.17
US TREAS-CPI INFLAT 0.625% 01/15/2024 DD 01/15/14		28,796,072.498	28,469,496.24
US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11		23,376,090.000	24,099,603.36
US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10		21,266,505.000	22,115,229.94
US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10		11,823,495.000	12,290,582.17
US TREAS-CPI INFLAT 1.375% 07/15/2018 DD 07/15/08		3,033,139.999	3,140,206.81
US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08		9,763,580.000	10,069,072.65
US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09		10,470,848.000	11,102,920.74
US TREAS-CPI INFLAT 2.000% 01/15/2016 DD 01/15/06		84,482.261	84,469.08
US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09		9,914,720.500	10,491,529.19
US TREAS-CPI INFLAT 2.375% 01/15/2017 DD 01/15/07		11,947,810.398	12,242,933.26
US TREAS-CPI INFLAT 2.625% 07/15/2017 DD 07/15/07		2,696,789.497	2,816,704.94
UTAH ST 4.554% 07/01/2024 DD 09/29/09		1,010,000.000	1,136,270.20
VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09		235,000.000	163,303.85
VALEANT 3/15 F1 TLB		1,191,000.000	1,143,062.25
VALEANT 6/13 TLE 0.000% 08/05/2020 DD 06/06/13		696,672.040	667,063.48
VALEANT 9/13 SERIES D TLB		127,599.240	122,814.27
VALEANT PHARMACEUTICALS I 144A 5.375% 03/15/2020 DD 03/27/15		225,000.000	211,500.00
VALEANT PHARMACEUTICALS I 144A 5.500% 03/01/2023 DD 01/30/15		533,000.000	469,040.00
VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13		396,000.000	364,320.00
VALEANT PHARMACEUTICALS I 144A 5.875% 05/15/2023 DD 03/27/15		1,954,000.000	1,743,945.00
VALEANT PHARMACEUTICALS I 144A 6.125% 04/15/2025 DD 03/27/15		557,000.000	497,122.50
VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12		1,147,000.000	1,106,855.00
VALEANT PHARMACEUTICALS I 144A 7.250% 07/15/2022 DD 03/08/11		1,875,000.000	1,832,812.50
VALEANT PHARMACEUTICALS I 144A 7.500% 07/15/2021 DD 07/12/13		839,000.000	836,902.50
VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15		340,000.000	283,517.51
VANTAGE DRILLING 11/13 TL		0.010	0.00
VANTIV 6/14 TLB		168,428.570	167,482.00
VENTAS REALTY LP 4.375% 02/01/2045 DD 01/14/15		810,000.000	741,964.86
VENTURE IX CDO LTD 9A E 144A VAR RT 10/12/2021 DD 09/27/07		3,873,000.000	3,859,018.47
VENTURE XV CLO LTD 15A E 144A VAR RT 07/15/2025 DD 12/12/13		736,000.000	553,840.00
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13		428,000.000	414,411.00
VERISIGN INC 5.250% 04/01/2025 DD 03/27/15		405,000.000	407,025.00
VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15		1,684,000.000	1,520,311.83
VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15		35,000.000	31,300.40
VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15		695,000.000	636,335.75
VERIZON COMMUNICATIONS INC 5.150% 09/15/2023 DD 09/18/13		1,375,000.000	1,511,573.25
VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05		1,325,000.000	1,416,990.78
VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11		3,254,000.000	3,514,905.72

Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIACOM INC 4.375% 03/15/2043 DD 03/15/13		989,000.000	724,463.27
VIACOM INC 4.850% 12/15/2034 DD 12/10/14		95,000.000	77,585.65
VIBRANT CLO LTD 2015 3A D 144A VAR RT 04/20/2026 DD 03/12/15		250,000.000	198,357.50
VIDEOTRON LTD 144A 5.375% 06/15/2024 DD 04/09/14		56,000.000	56,280.00
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12		1,079,000.000	1,079,000.00
VIRGIN MEDIA 5/15 (USD) TLF		625,662.430	611,879.09
VIRGIN MEDIA FINANCE PLC 144A 5.750% 01/15/2025 DD 01/28/15		1,093,000.000	1,052,012.50
VIRGIN MEDIA FINANCE PLC 144A 6.000% 10/15/2024 DD 10/07/14		400,000.000	399,000.00
VIRGIN MEDIA SECURED FINA 144A 5.250% 01/15/2026 DD 03/30/15		1,132,000.000	1,100,870.00
VIRGINIA ST HSG DEV AUTH CMWLT 3.250% 06/25/2042 DD 11/01/15		1,145,229.770	1,137,190.26
VISA INC 2.200% 12/14/2020 DD 12/14/15		4,005,000.000	3,997,546.70
VISA INC 2.800% 12/14/2022 DD 12/14/15		2,660,000.000	2,670,993.78
VISA INC 3.150% 12/14/2025 DD 12/14/15		6,465,000.000	6,472,990.74
VODAFONE GROUP PLC 5.625% 02/27/2017 DD 02/27/07		1,190,000.000	1,242,405.22
VODAFONE GROUP PLC VAR RT 02/19/2016 DD 02/19/13		795,000.000	794,542.08
VULCAN MATERIALS CO 4.500% 04/01/2025 DD 03/30/15		125,000.000	123,750.00
VV HOLDING AS 144A VAR RT 07/10/2019		10,000,000.000	1,084,614.20
WACHOVIA BANK COMMERCIA C31 AM VAR RT 04/15/2047 DD 05/01/07		105,000.000	108,837.73
WACHOVIA BANK COMMERCIAL C29 B VAR RT 11/15/2048 DD 12/01/06		1,301,000.000	1,217,503.38
WACHOVIA BANK COMMERCIAL C29 C VAR RT 11/15/2048 DD 12/01/06		1,122,000.000	743,252.86
WACHOVIA CORP STEP 08/01/2026 DD 08/01/1996		310,000.000	392,043.36
WALGREENS BOOTS ALLIANCE INC 3.800% 11/18/2024 DD 11/18/14		2,520,000.000	2,444,823.36
WALGREENS BOOTS ALLIANCE INC 4.800% 11/18/2044 DD 11/18/14		1,885,000.000	1,705,142.73
WALGREENS INFUSION 4/15 TL		359,100.000	356,406.75
WALT DISNEY CO/THE 1.350% 08/16/2016 DD 08/22/11		2,345,000.000	2,351,352.61
WALTER INVESTMENT 12/13 COV-LITE TL		640,687.510	548,992.31
WALTER INVESTMENT MANAGEMENT C 7.875% 12/15/2021 DD 06/15/14		675,000.000	533,250.00
WAMU MORTGAGE PASS-T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05		172,152.700	158,215.56
WAMU MORTGAGE PASS-TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05		394,286.400	367,017.98
WAMU MORTGAGE PASS-THR AR11 A6 VAR RT 10/25/2033 DD 10/01/03		1,802,706.210	1,823,781.29
WAMU MORTGAGE PASS-THR AR19 2A VAR RT 01/25/2047 DD 12/01/06		321,821.400	289,568.11
WARNER MUSIC 5/13 COV-LITE TL		1,176,638.930	1,111,429.60
WASHINGTON REAL ESTATE INVESTM 3.950% 10/15/2022 DD 09/17/12		285,000.000	279,873.42
WASHINGTON ST 1.430% 08/01/2019 DD 10/08/15		1,085,000.000	1,079,748.60
WASTE ITALIA SPA 144A 10.500% 11/15/2019		475,000.000	196,335.15
WATCO COS LLC / WATCO FIN 144A 6.375% 04/01/2023 DD 03/22/13		935,000.000	920,975.00
WAVEDIVISION 8/12 TLB		333,793.560	327,952.17
WAYNE MERGER SUB LLC 144A 8.250% 08/01/2023 DD 08/13/15		38,000.000	35,720.00
WEATHER CHANNEL 6/13 2ND LIEN COV-LITE TL		700,000.000	697,158.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
WEC ENERGY GROUP INC 2.450% 06/15/2020 DD 06/10/15		1,910,000.000	1,900,302.93
WELLCARE HEALTH PLANS INC 5.750% 11/15/2020 DD 11/14/13		1,407,000.000	1,449,210.00
WELLS FARGO & CO 2.550% 12/07/2020 DD 12/07/15		8,950,000.000	8,906,001.80
WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15		2,665,000.000	2,688,766.47
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04		690,492.230	689,857.53
WENDYS FUNDING LL 1A A2II 144A 4.080% 06/15/2045 DD 06/01/15		2,488,762.500	2,468,260.57
WEST CORP 1/14 B10 TLB		725,000.000	712,051.50
WESTERN REFINING INC 6.250% 04/01/2021 DD 03/25/13		124,000.000	119,040.00
WESTERN REFINING LOGISTICS LP 7.500% 02/15/2023 DD 02/11/15		180,000.000	171,900.00
WESTMORELAND COAL 12/14 TLB		400,303.970	242,183.90
WESTPAC BANKING CORP 7.250% 02/11/2020		1,400,000.000	1,172,495.28
WESTPAC BANKING CORP REGS 5.000% 10/21/2019		615,000.000	1,002,597.30
WG HORIZONS CLO I 1A D 144A VAR RT 05/24/2019 DD 05/24/06		2,000,000.000	1,990,000.00
WHEELABRATOR TECHNOLOGIES 10/14 2ND LIEN COV-LITE TL		350,000.000	266,000.00
WHEELABRATOR TECHNOLOGIES 10/14 TLB		1,065,555.400	948,344.30
WHEELABRATOR TECHNOLOGIES 10/14 TLC		47,358.020	42,148.64
WHITEHORSE VI LTD 1A B2L 144A VAR RT 02/03/2025 DD 01/18/13		893,000.000	723,479.88
WHITEWAVE FOODS CO/THE 5.375% 10/01/2022 DD 09/17/14		427,000.000	451,552.50
WHITING PETROLEUM CORP 5.000% 03/15/2019 DD 09/12/13		90,000.000	67,950.00
WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13		1,164,000.000	848,556.00
WHITING PETROLEUM CORP 6.250% 04/01/2023 DD 03/27/15		625,000.000	450,000.00
WIDOPENWEST 5/15 TLB		1,005,859.090	967,827.55
WILLIAM MARSH RICE UNIVERSITY 3.774% 05/15/2055 DD 04/22/15		755,000.000	710,851.38
WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14		60,000.000	35,625.36
WILLIAMS PARTNERS LP / ACMP FI 4.875% 03/15/2024 DD 03/07/14		210,000.000	168,260.40
WILLIAMS PARTNERS LP 3.900% 01/15/2025 DD 06/27/14		750,000.000	563,588.25
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	514,755.00
WIND ACQUISITION FINANCE 144A 7.375% 04/23/2021 DD 04/23/14		510,000.000	481,950.00
WIND ACQUISITION FINANCE 144A VAR RT 07/15/2020		270,000.000	291,101.25
WINDSTREAM SERVICES LLC 7.750% 10/15/2020 DD 10/06/10		268,000.000	225,790.00
WR BERKLEY CORP 6.250% 02/15/2037 DD 02/14/07		45,000.000	52,268.45
WR GRACE & CO-CONN 144A 5.125% 10/01/2021 DD 09/16/14		542,000.000	547,420.00
WTG HOLDINGS 12/13 COV-LITE TL		1,176,500.000	1,151,499.38
XPO LOGISTICS 10/15 COV-LITE TLB		330,000.000	328,211.40
XPO LOGISTICS INC 144A 6.500% 06/15/2022 DD 06/09/15		1,975,000.000	1,826,875.00
ZAYO (6/12) TL 0.000% 07/02/2019 DD 06/15/12		1,216,886.560	1,194,933.93
ZAYO GROUP LLC / ZAYO CAPITAL 10.125% 07/01/2020 DD 06/28/12		187,000.000	201,492.50
ZAYO GROUP LLC / ZAYO CAPITAL 6.000% 04/01/2023 DD 10/01/15		1,672,000.000	1,580,040.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZAYO GROUP LLC / ZAYO CAPITAL 6.375% 05/15/2025 DD 11/15/15		82,000.000	76,260.00
ZEBRA 10/14 TL		832,499.990	832,499.99
ZEBRA TECHNOLOGIES CORP 7.250% 10/15/2022 DD 10/15/14		4,113,000.000	4,298,085.00
ZF NORTH AMERICA CAPITAL 144A 4.500% 04/29/2022 DD 04/29/15		229,000.000	223,847.50
ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15		1,052,000.000	1,002,030.00
ZIGGO 2/14 (USD) TLB1		313,872.340	304,412.23
ZIGGO 2/14 (USD) TLB2		202,978.720	196,860.94
ZIGGO 2/14 (USD) TLB3		333,148.940	323,107.83
ZIMMER BIOMET HOLDINGS INC 2.700% 04/01/2020 DD 03/19/15		1,485,000.000	1,466,336.52
ZIONS BANCORPORATION VAR RT 12/29/2049 DD 05/21/13		1,990,000.000	1,905,425.00
TOTAL FIXED INCOME SECURITIES		10,293,015,293.656	3,187,461,319.72
FUTURES CONTRACTS			
RUSSELL 2000 MINI IND FUT NYF EXP MAR 16		46.000	54,255.46
US 5YR TREAS NTS FUTURE (CBT) EXP MAR 16		-55.000	16,094.08
US TREAS BD FUTURE (CBT) EXP MAR 16		-69.000	-11,840.26
TOTAL FUTURES CONTRACTS		-78.000	58,509.28
NATURAL RESOURCES			
BTG PACTUAL BRAZIL TIMBERLAND IB LP		9,207,343.140	9,207,343.14
TAURUS MINING FINANCE FD LLC		11,302,773.000	11,302,773.00
TOTAL NATURAL RESOURCES		20,510,116.140	20,510,116.14
OTHER			
PIMCO ALL ASSET FUND-INST		38,148,684.107	389,116,577.89
TOTAL OTHER		38,148,684.107	389,116,577.89
PREFERRED SECURITIES			
AMERICAN HOMES 4 RENT PFD 5.000% CUMULATIVE		54,670.000	1,418,577.29
APARTMENT INVESTMENT & MANAGEM PFD 6.875% CUMULATIVE		11,489.000	294,577.96
APOLLO COMMERCIAL REAL ESTATE PFD 8.625% CUMULATIVE		28,642.000	740,968.54
ARBOR REALTY TRUST INC PFD 7.375%		33,872.000	833,251.20
BAC CAPITAL TRUST XIV VAR RT 09/29/2049 DD 02/16/07		3,190,000.000	2,355,974.50
CBL & ASSOCIATES PROPERTIES IN PFD 6.625% CUMULATIVE		98,424.000	2,455,678.80
CBL & ASSOCIATES PROPERTIES IN PFD 7.375% CUMULATIVE		30,191.000	763,530.39
CEDAR REALTY TRUST INC PFD 7.250% CUMULATIVE		129,088.000	3,188,473.60
CHESAPEAKE LODGING TRUST PFD 7.750% CUMULATIVE		4,336.000	111,738.72
CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12		100,000.000	97,850.00
CITIGROUP INC VAR RT 12/29/2049 DD 12/13/12		1,070,000.000	1,051,275.00
COLONY CAPITAL INC PFD 7.125% CUMULATIVE		90,576.000	1,984,520.16
COLONY CAPITAL INC PFD 7.500% CUMULATIVE		21,808.000	533,423.68
COLONY CAPITAL INC PFD 8.500% CUMULATIVE		24,028.000	599,979.16
CORESITE REALTY CORP PFD 7.250% CUMULATIVE		31,550.000	835,759.50

Mellon Security ID	Security Description	Shares/Par	Base Market Value
	CORPORATE OFFICE PROPERTIES TR PFD 7.375% CUMULATIVE	18,617.000	478,643.07
	DDR CORP PFD 6.500% CUMULATIVE	17,532.000	441,806.40
	DIGITAL REALTY TRUST INC PFD 6.350% CUMULATIVE	96,398.000	2,475,500.64
	ELECTRICITE DE FRANCE SA 144A VAR RT 12/29/2049 DD 01/22/14	450,000.000	427,950.00
	ENTERGY ARKANSAS INC PFD 6.450% CUMULATIVE	16,772.000	429,782.51
	ENTERGY TEXAS INC PFD 5.625%	41,813.000	1,094,664.34
	EPR PROPERTIES PFD 6.625% CUMULATIVE	14,465.000	366,109.15
	EQUITY COMMONWEALTH PFD 7.250% CUMULATIVE	18,446.000	472,033.14
	FIFTH THIRD BANCORP VAR RT 12/29/2049 DD 05/16/13	2,990,000.000	2,672,312.50
	FIRST NIAGARA FINANCIAL GROUP PFD 8.625% NON-CUMULATIVE	70,773.000	1,929,271.98
	FIRST TENNESSEE BANK NA 144A PFD 3.750% NON-CUMULATIVE	1,920.000	1,215,000.00
	GENERAL ELECTRIC CO VAR RT 12/29/2049 DD 12/03/15	3,691,155.000	3,691,155.00
	GENERAL GROWTH PROPERTIES INC PFD 6.375% CUMULATIVE	54,838.000	1,359,982.40
	GRAMERCY PROPERTY TRUST PFD 7.125% CUMULATIVE	50,293.000	1,267,383.60
	HARTFORD FINANCIAL SERVICES GR PFD 7.875% CUMULATIVE	88,207.000	2,787,341.20
	HERCULES INC 6.500% 06/30/2029 DD 09/30/04	1,525,000.000	1,288,625.00
	HERSHA HOSPITALITY TRUST PFD 6.875% CUMULATIVE	61,611.000	1,545,943.21
	HERSHA HOSPITALITY TRUST PFD 8.000% CUMULATIVE	8,573.000	217,154.09
	INLAND REAL ESTATE CORP PFD 6.950% CUMULATIVE	89,093.000	2,246,034.53
	INLAND REAL ESTATE CORP PFD 8.125% CUMULATIVE	560.000	14,156.80
	INTEGRYS HOLDING INC PFD 6.000%	28,766.000	741,616.25
	INVESTORS REAL ESTATE TRUST PFD 7.950% CUMULATIVE	55,271.000	1,408,857.79
	ISTAR INC PFD 7.650% CUMULATIVE	575.000	13,081.25
	ISTAR INC PFD 7.800% CUMULATIVE	7,575.000	174,982.50
	ISTAR INC PFD 7.875% CUMULATIVE	13,050.000	298,927.22
	KIMCO REALTY CORP PFD 5.500% CUMULATIVE	1,978.000	48,817.04
	LASALLE HOTEL PROPERTIES PFD 6.375% CUMULATIVE	26,578.000	676,941.66
	LASALLE HOTEL PROPERTIES PFD 7.500% CUMULATIVE	356.000	8,953.40
	M&T BANK CORP PFD 6.375% CUMULATIVE	743.000	793,595.00
	MONMOUTH REAL ESTATE INVESTMEN PFD 7.875% CUMULATIVE	9,641.000	250,473.18
	NATIONAL RETAIL PROPERTIES INC PFD 5.700% CUMULATIVE	4,833.000	119,906.73
	NEXTERA ENERGY CAPITAL HOLDING PFD 5.000% CUMULATIVE	47,416.000	1,174,494.32
	NEXTERA ENERGY CAPITAL HOLDING PFD 5.625% CUMULATIVE	32,519.000	825,982.60
	NEXTERA ENERGY CAPITAL HOLDING PFD 5.700% CUMULATIVE	22,486.000	575,641.60
	NEXTERA ENERGY CAPITAL HOLDING VAR RT 10/01/2066 DD 09/19/06	720,000.000	515,160.00
	NORTHSTAR REALTY FINANCE CORP PFD 8.750% CUMULATIVE	72,113.000	1,703,309.06
	NORTHSTAR REALTY FINANCE CORP PFD 8.875% CUMULATIVE	4,682.000	111,103.86
	NUSTAR LOGISTICS LP PFD 7.625% CUMULATIVE	19,153.000	396,850.16
	O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD	24,700.000	0.00

Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORIGIN ENERGY FINANCE LTD REGS VAR RT 06/16/2071		1,120,000.000	1,174,803.03
PACIFIC GAS & ELECTRIC CO PFD 6.000% CUMULATIVE		51,614.000	1,496,806.00
PEBBLEBROOK HOTEL TRUST PFD 6.500% CUMULATIVE		100,924.000	2,552,367.96
PEBBLEBROOK HOTEL TRUST PFD 8.000% CUMULATIVE		13,640.000	352,184.80
PHBS LTD 6.625% 09/29/2049		2,140,000.000	2,143,317.00
POST PROPERTIES INC PFD 8.500% CUMULATIVE		1,519.000	98,735.00
PPL CAPITAL FUNDING INC PFD 5.900% CUMULATIVE		132,302.000	3,413,391.60
PREFERRED TERM SECURITIES 144A VAR RT 09/24/2033 DD 09/17/03		559,000.000	318,630.00
PS BUSINESS PARKS INC PFD 5.750% CUMULATIVE		6,927.000	173,867.70
RAIT FINANCIAL TRUST PFD 7.125%		17,991.000	390,764.52
REGENCY CENTERS CORP PFD 6.000% CUMULATIVE		9,852.000	251,817.12
REGIONS FINANCIAL CORP PFD 6.375% NON-CUMULATIVE		61,173.000	1,612,520.28
RETAIL PROPERTIES OF AMERICA I PFD 7.000% CUMULATIVE		44,951.000	1,152,993.15
SABRA HEALTH CARE REIT INC PFD 7.125% CUMULATIVE		13,225.000	333,931.25
SAUL CENTERS INC PFD 6.875% CUMULATIVE		28,171.000	736,671.65
SCE TRUST I PFD 5.625% CUMULATIVE		50,453.000	1,276,965.43
SL GREEN REALTY CORP PFD 6.500% CUMULATIVE		37,358.000	951,134.68
SUMMIT HOTEL PROPERTIES INC PFD 7.125% CUMULATIVE		75,895.000	1,973,573.58
SUMMIT HOTEL PROPERTIES INC PFD 7.875% CUMULATIVE		38,423.000	991,313.40
SUMMIT HOTEL PROPERTIES INC PFD 9.250% CUMULATIVE		11,931.000	308,893.59
SUN COMMUNITIES INC PFD 7.125% CUMULATIVE		684.000	17,920.80
SUNSTONE HOTEL INVESTORS INC PFD 8.000% CUMULATIVE		53,804.000	1,359,089.04
SUNTRUST PREFERRED CAPITAL I VAR RT 06/29/2049 DD 10/25/06		52,000.000	39,260.00
SYNOVUS FINANCIAL CORP PFD 7.875% NON-CUMULATIVE		66,332.000	1,851,525.12
TAUBMAN CENTERS INC PFD 6.250% CUMULATIVE		46,648.000	1,188,124.56
TAUBMAN CENTERS INC PFD 6.500% CUMULATIVE		64,090.000	1,635,576.80
TERRENO REALTY CORP PFD 7.750% CUMULATIVE		9,643.000	245,510.78
URSTADT BIDDLE PROPERTIES INC PFD 6.750% CUMULATIVE		82,758.000	2,163,294.12
URSTADT BIDDLE PROPERTIES INC PFD 7.125% CUMULATIVE		41,890.000	1,083,275.40
US BANCORP PFD 3.500% NON-CUMULATIVE		2,090.000	1,661,612.70
US BANCORP PFD 6.500% NON-CUMULATIVE		54,032.000	1,550,718.40
USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06		4,425,000.000	3,407,250.00
VEREIT INC PFD 6.700% CUMULATIVE		4,564.000	112,274.40
WACHOVIA CAPITAL TRUST III VAR RT 03/29/2049 DD 02/01/06		4,530,000.000	4,363,522.50
WELLS FARGO & CO PFD 5.850% NON-CUMULATIVE		86,049.000	2,247,599.88
WELLS FARGO & CO PFD 6.625% NON-CUMULATIVE		77,563.000	2,228,384.99
WELLS FARGO REAL ESTATE INVEST PFD 6.375% CUMULATIVE		16,321.000	427,120.57
WP GLIMCHER INC PFD 6.875% CUMULATIVE		58,021.000	1,460,388.57
WP GLIMCHER INC PFD 7.500% CUMULATIVE		28,171.000	718,360.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		ZIONS BANCORPORATION PFD 6.950%	47,900.000	1,377,604.00
		TOTAL PREFERRED SECURITIES	29,580,084.000	104,368,216.55
		PRIVATE EQUITY		
		AMERRA AGRI FUND II	48,448,981.300	48,448,981.30
		AMERRA-KRS AGRI HOLDING CO LP	22,311,213.870	22,311,213.87
		ARBOR INVESTMENTS II LP	3,320,389.800	3,320,389.80
		ARCANO FUND LP	25,386,134.720	25,386,134.72
		ARES SPECIAL SIT IV LP	10,310,262.020	10,310,262.02
		AVENUE SPECIAL SITUATIONS V	34,218.000	34,218.00
		BAY HILLS EMERGING PARTNERS I LP	57,085,543.760	57,085,543.76
		BAY HILLS EMERGING PARTNERS II LP	90,231,980.920	90,231,980.92
		BAY HILLS EMERGING PARTNERS III LP	18,130,695.230	18,130,695.23
		BDCM OPPORTUNITY FD IV LP	7,567,557.000	7,567,557.00
		BLACKSTONE CAPITAL PARTNERS VI	87,394,085.900	87,394,085.90
		BLACKSTONE CAPITAL V LP	30,950,450.750	30,950,450.75
		BLACKSTONE HENRY CLAY FUND LLC	480,858,783.000	480,858,783.00
		CAMELOT ACQUISITIONS SECONDARY OPP LP	13,790,309.000	13,790,309.00
		CERBERUS KRS LEVERED LOAN OPP	106,533,260.620	106,533,260.62
		COATUE QUAL PARTNERS	21,174,280.480	21,174,280.48
		COLUMBIA CAP EQUITY PTRS IV	27,936,181.580	27,936,181.58
		CRESTVIEW CAPITAL PARTNERS II LP	58,970,738.000	58,970,738.00
		CRESTVIEW PARTNERS III LP	13,124,921.000	13,124,921.00
		CVC CAPITAL PARTNERS VI LP	11,796,606.380	12,814,653.51
		DAG VENTURE II	12,723,767.500	12,723,767.50
		DAG VENTURES III LP	9,538,394.240	9,538,394.24
		DAG VENTURES IV LP	101,509,197.150	101,509,197.15
		DAG VENTURES V LP	44,257,867.360	44,257,867.36
		DANIEL BOONE LLC	467,075,950.850	467,075,950.85
		DCM VI LP	17,304,409.000	17,304,409.00
		ESSEX WOODLANDS HEALTH VENT FD VIII LP	25,552,676.000	25,552,676.00
		GLENVIEW INSTITUTION	19,325,671.000	19,325,671.00
		GREEN EQUITY INVESTORS IV LP	18,742,766.000	18,742,766.00
		GREEN EQUITY INVESTORS V LP	69,814,954.000	69,814,954.00
		GREEN EQUITY INVESTORS VI LP	44,731,455.000	44,731,455.00
		GREENFIELD ACQUISITION VI	40,590,713.000	40,590,713.00
		GTCR FUND IX	7,509,799.000	7,509,799.00
		HARVEST PARTNERS V LP	15,887,712.000	15,887,712.00
		HARVEST PARTNERS VI LP	33,906,147.000	33,906,147.00
		HBK FUND II LP	20,678,989.000	20,678,989.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HELLMAN & FRIEDMAN VI L P	6,175,837.120	6,175,837.12
		HIG BIOVENTURES II	7,366,979.000	7,366,979.00
		HIG CAPITAL PARTNERS V L P	3,060,091.000	3,060,091.00
		HIG VENTURE PARTNERS II LP	9,446,346.000	9,446,346.00
		HORSLEY BRIDGE INTERNATIONAL V	48,245,918.000	48,245,918.00
		INSTITUTIONAL VENTURE PARTNERS XI LP	32,319.000	32,319.00
		INSTITUTIONAL VENTURE PARTNERS XII LP	12,411,330.000	12,411,330.00
		JANA PARTNERS L P	18,678,780.000	18,678,780.00
		JW CHILDS EQUITY PARTNERS III L P	1,105.000	1,105.00
		KEYHAVEN CAPITAL PARTNERS III GP LP	11,355,115.680	12,335,062.16
		KNIGHTHEAD DOMESTIC FUND L P	18,960,078.000	18,960,078.00
		LEVINE LEICHTMAN V CAPITAL PARTNERS LP	42,087,669.990	42,087,669.99
		MAGNETAR MTP	89,032,485.000	89,032,485.00
		MAGNETAR MTP EOF II	11,131,178.510	11,131,178.51
		MATLIN PATTERSON GLOB PTRS III	33,235,391.830	33,235,391.83
		MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II	2,018,029.000	2,018,029.00
		MATLINPATTERSON GLOBAL OPP INVESTMENTS LP	25,351.000	25,351.00
		MERIT MEZZANINE FUND IV LP	12,207,626.190	12,207,626.19
		MHR INSTITUTIONAL PARTNERS III	1,804,660.000	1,804,660.00
		MILL ROAD CAPITAL I LP	26,908,118.320	26,908,118.32
		NEW MOUNTAIN PARTNERS II LP	728,338.000	728,338.00
		NEW MOUNTAIN PARTNERS III	35,558,412.000	35,558,412.00
		NEW MOUNTAIN PARTNERS IV LP	20,623,149.000	20,623,149.00
		NEWPORT COLONELS LLC	422,264,779.000	422,264,779.00
		OAK HILL CAP PT II	7,262,953.300	7,262,953.30
		OAK HILL III	32,992,733.180	32,992,733.18
		OBERLAND CAP HEALTHCARE LP	3,606,598.880	3,606,598.88
		OCM OPP FUND VIIB (CAYMAN) LTD	700,446.000	700,446.00
		PINE RIVER FUND LTD	20,119,192.650	20,119,192.65
		QMS DIVERSIFIED	20,155,362.530	20,155,362.53
		RIVERSIDE CAPITAL APPREC FUND VI LP	30,357,374.000	30,357,374.00
		SCOPIA VII	21,071,812.190	21,071,812.19
		SECONDARY OPP FUND III LP	16,094,878.600	16,094,878.60
		SUN CAPITAL PARTNERS IV LP	1,321,803.000	1,321,803.00
		TCV VI LP	663,517.000	663,517.00
		TOURBILLON GLOBAL EQ	40,280,747.000	40,280,747.00
		TPF II LP	11,102,292.000	11,102,292.00
		TRITON FUND IV LP	15,815,676.610	17,180,569.50
		VANTAGE POINT VENTURE PARTNER 2006(Q) LP	14,139,342.000	14,139,342.00

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2015

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		VANTAGEPOINT VENTURE PART IV-Q	7,214,334.000	7,214,334.00
		VISTA EQUITY PARTNERS FUND III	22,734,984.000	22,734,984.00
		VISTA EQUITY PARTNERS FUND IV LP	54,793,534.000	54,793,534.00
		WARBURG PINCUS PE IX LP	9,725,283.000	9,725,283.00
		WARBURG PINCUS PRIVATE EQUITY X LP	25,218,310.410	25,218,310.41
		WAYZATA OPP FUND OFFSHORE LP	9,910,554.000	9,910,554.00
		WAYZATA OPPORTUNITIES FUND II	18,113,177.000	18,113,177.00
		WAYZATA OPPORTUNITIES FUND III	17,691,110.000	17,691,110.00
		TOTAL PRIVATE EQUITY	3,318,952,163.420	3,322,315,049.92
		REAL ESTATE		
		DIVCOWEST FUND IV REIT LLC	25,980,878.250	25,980,878.25
		GREENFIELD ACQUISITION PARTNERS VII	24,709,270.000	24,709,270.00
		H/2 CORE RE DEBT	29,318,799.890	29,318,799.89
		H/2 CREDIT PARTNERS LP	128,106,181.480	128,106,181.48
		HARRISON STREET CORE PROPERTY FUND LP	145,322,374.000	145,322,374.00
		LUBERT-ADLER RE FD VII LP	18,859,192.090	18,859,192.09
		MESA WEST CORE LENDING FUND LP	86,373,565.000	86,373,565.00
		PERIMETER PARK WEST 1260 LOUISVILLE	7,300,000.000	7,300,000.00
		PRIMA MORTGAGE INVESTMENT TRUST LLC	18,325,217.000	76,568,492.42
		PROLOGIS TARGETED US LOGISTICS HOLDINGS LP	75,249,574.750	75,249,574.75
		RUBENSTEIN PROPERTIES FUND II LP	12,405,179.000	12,405,179.00
		STOCKBRIDGE FUND LP	105,646,536.910	105,646,536.91
		WALTON STREET RE FD VII-Q LP	49,030,695.110	49,030,695.11
		WALTON STREET REAL ESTATE FUND VI LP	24,158,043.980	24,158,043.98
		TOTAL REAL ESTATE	750,785,507.460	809,028,782.88
		Grand Total	15,790,420,118.184	14,875,278,176.87