

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total			27,853,289,589.064	15,060,965,118.89
ALTERNATIVE INVESTMENTS			15,000,000.000	15,000,000.00
MKP OPPORTUNITY OFFSHORE LTD			15,000,000.000	15,000,000.00
CASH & CASH EQUIVALENTS			588,746,207.730	596,306,385.82
AUD BALANCE AT PRIOR			1,666,957.170	1,558,688.31
BANK OF AMERICA (BOA) 01/01/2049 DD 07/01/08			292,000.000	292,000.00
BARCLAYS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			-167,000.000	-167,000.00
BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97			24,685,790.190	24,685,790.19
CAD BALANCE AT PRIOR			987.080	960.29
CAD/AUD SPOT OPTION 2013 CALL OCT 13 000.970 ED 101013			-4,035,000.000	-14,314.48
CAD/NZD SPOT OPTION 2013 CALL OCT 13 000.835 ED 100913			-2,995,000.000	-134.70
CANTOR REPO A REPO 0.180% 10/01/2013 DD 09/30/13			194,200,000.000	194,200,000.00
CASH COLLATERAL HELD AT CITIGROUP			451,000.000	451,000.00
CASH HELD AS COLLATERAL AT DEUTSCHE			147,000.000	147,000.00
CITI CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			-460,000.000	-460,000.00
CITIGROUP CAT 2MM REPO 0.130% 10/01/2013 DD 09/30/13			5,500,000.000	5,500,000.00
CME CCP COLL HELD AT GSC			100,000.000	100,000.00
CSFB CCP COLLATERAL 0.010% 01/01/2049 DD 07/01/08			1,061,000.000	1,061,000.00
DEUTSCHE BANK VAR RT 01/01/2049 DD 07/01/08			1,021,000.000	1,021,000.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			160,673,696.720	160,673,696.72
EUR BALANCE AT PRIOR			1,941,992.550	2,628,778.22
FEDERAL HOME LN BK CONS DISC			4,400,000.000	4,399,653.50
FEDERAL HOME LN BK CONS DISC MAT 10/04/2005			3,800,000.000	3,799,221.95
FEDERAL HOME LN BK CONS DISC MAT 10/16/2013			31,200,000.000	31,195,268.00
FEDERAL HOME LN BK CONS DISC MAT 10/23/2013			600,000.000	599,925.00
FEDERAL HOME LN BK CONS DISC MAT 10/25/2013			1,900,000.000	1,899,770.42
FEDERAL HOME LN BK CONS DISC MAT 12/04/2013			900,000.000	899,903.25
FEDERAL HOME LN BK CONS DISC MAT 12/11/2013			3,900,000.000	3,899,654.69
FEDERAL HOME LN BK CONS DISC MAT 12/19/2005			500,000.000	499,970.49
FEDERAL HOME LN MTG CORP DISC 0.000% 11/05/2013 DD 11/05/201			8,837,000.000	8,828,479.66
FEDERAL NATL MTG ASSN DISC 0.000% 10/23/2013 DD 10/29/201			1,800,000.000	1,799,788.63
FEDERAL NATL MTG ASSN DISC MAT 01/27/2010			3,100,000.000	3,097,029.17
FOB ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08			133,000.000	133,000.00
FUTURES CASH COLLATERAL HELD AT UBS			150,000.000	150,000.00
HSBC CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			344,000.000	344,000.00
INSTITUTIONAL SEC DISC 10/11/2013			50,000,000.000	49,998,245.00
INSTITUTIONAL SEC DISC 10/16/2013			50,000,000.000	49,997,065.00
JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			142,000.000	142,000.00
KENTUCKY ST HSG CORP HSG REVEN 0.500% 01/01/2014 DD 07/10/13			195,000.000	194,951.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KENTUCKY ST HSG CORP HSG REVEN 0.550% 07/01/2014 DD 07/10/13			405,000.000	404,728.65
MORGAN ST REV REPO 0.090% 10/01/2013 DD 09/30/13			18,900,000.000	18,900,000.00
RBS PLC CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			253,000.000	253,000.00
SAL ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08			145,000.000	145,000.00
SECURITIES LENDING POOL			0.000	0.00
SHORT TERM FUND AT FORMER			1,600,784.020	1,600,784.02
TBA CASH COLL DEU VAR RT 01/01/2049 DD 07/01/08			-260,000.000	-260,000.00
TBA CASH COLL GRE VAR RT 01/01/2049 DD 07/01/08			-1,060,000.000	-1,060,000.00
TBA CASH COLL SAL VAR RT 01/01/2049 DD 07/01/08			-119,000.000	-119,000.00
U S TREASURY BILL 0.000% 02/06/2014 DD 02/07/13			8,326,000.000	8,318,879.84
U S TREASURY BILL 0.000% 02/13/2014 DD 08/15/13			11,800,000.000	11,797,148.33
U S TREASURY BILL 0.000% 02/27/2014 DD 08/29/13			1,165,000.000	1,164,669.03
U S TREASURY BILL 0.000% 03/13/2014 DD 09/12/13			100,000.000	99,993.04
U S TREASURY BILL 0.000% 10/17/2013 DD 10/18/12			705,000.000	704,808.75
U S TREASURY BILL 0.000% 12/05/2013 DD 06/06/13			300,000.000	299,999.40
U S TREASURY BILL 0.000% 12/19/2013 DD 06/20/13			500,000.000	499,984.20
CONVERTIBLE SECURITIES			21,186,580.000	39,803,146.09
ALERE INC			9.000	2,340.05
ARCELORMITTAL PFD 6.000% CUMULATIVE			11,275.000	242,299.75
AXTEL SAB DE CV 144A VAR RT 01/31/2020 DD 01/31/13			632,600.000	72,328.97
BANK OF AMERICA CORP PFD 7.250% NON-CUMULATIVE			73.000	78,840.00
BEAZER HOMES USA INC			1,125.000	32,726.25
CHESAPEAKE ENERGY CORP 2.500% 05/15/2037 DD 05/15/07			570,000.000	560,025.00
CHESAPEAKE ENERGY CORP PFD 5.750% CUMULATIVE			75.000	82,734.38
CIENA CORP 3.750% 10/15/2018 DD 10/18/10			3,745,000.000	5,516,853.13
CLIFFS NATURAL RESOURCES INC PFD 7.000% CUMULATIVE			56,106.000	1,112,525.87
COBALT INTERNATIONAL ENERGY IN 2.625% 12/01/2019 DD 12/17/12			550,000.000	581,625.00
DOMINION RESOURCES INC/VA PFD 6.000% CUMULATIVE			11,505.000	616,322.85
FORD MOTOR CO 4.250% 11/15/2016 DD 11/09/09			1,170,000.000	2,311,481.26
GENERAL MOTORS CO PFD 4.750% CUMULATIVE			75,480.000	3,783,435.01
GILEAD SCIENCES INC 1.625% 05/01/2016 DD 07/30/10			345,000.000	955,218.75
GOODYEAR TIRE & RUBBER CO/THE PFD 5.875% CUMULATIVE			8,000.000	509,249.60
HOLOGIC INC VAR RT 12/15/2037 DD 11/23/10			375,000.000	421,875.00
HORNBECK OFFSHORE SVCS INC 1.500% 09/01/2019 DD 08/13/12			600,000.000	775,500.00
ICONIX BRAND GROUP INC 2.500% 06/01/2016 DD 05/23/11			1,045,000.000	1,286,003.13
ISTAR FINANCIAL INC PFD 4.500% CUMULATIVE			8,180.000	456,354.02
JEFFERIES GROUP INC 3.875% 11/01/2029 DD 10/26/09			20,000.000	20,962.51
KB HOME 1.375% 02/01/2019 DD 01/29/13			570,000.000	578,906.25
LENNAR CORP 2.750% 12/15/2020 DD 11/10/10			645,000.000	1,093,275.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LENNAR CORP 3.250% 11/15/2021 DD 11/29/11			970,000.000	1,610,200.00
MICRON TECHNOLOGY INC 2.375% 05/01/2032 DD 04/18/12			1,360,000.000	2,601,000.00
MICRON TECHNOLOGY INC 3.125% 05/01/2032 DD 04/18/12			710,000.000	1,346,337.50
MYLAN INC/PA 3.750% 09/15/2015 DD 09/15/08			285,000.000	825,965.63
NEXTERA ENERGY INC PFD 5.799% NOT APPLICABLE			2,345.000	112,395.85
PEABODY ENERGY CORP 4.750% 12/15/2066 DD 12/20/06			1,380,000.000	1,107,450.00
PPL CORP PFD 8.750%			14,800.000	795,204.00
PRICELINE.COM INC 1.000% 03/15/2018 DD 03/12/12			246,000.000	316,110.00
PRICELINE.COM INC 144A 0.350% 06/15/2020 DD 06/04/13			806,000.000	843,781.25
REDWOOD TRUST INC 4.625% 04/15/2018 DD 03/06/13			475,000.000	500,531.25
RYLAND GROUP 1.625% 05/15/2018 DD 05/16/12			775,000.000	1,126,171.88
SANDRIDGE ENERGY INC PERP PFD CONV 7.00%			2,519.000	251,270.25
STANDARD PACIFIC CORP 1.250% 08/01/2032 DD 08/06/12			965,000.000	1,190,568.75
TRINITY INDUSTRIES INC 3.875% 06/01/2036 DD 06/07/06			1,720,000.000	2,086,575.00
UNITED STATES STEEL CORP 2.750% 04/01/2019 DD 03/26/13			410,000.000	453,818.75
UNITED TECHNOLOGIES CORP PFD 7.500%			10,350.000	670,576.50
WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE			625.000	710,943.75
WEYERHAEUSER CO PFD 6.375% CUMULATIVE			19,477.000	1,031,673.32
WINTRUST FINL PFD 5.000% SERIES C			36.000	40,725.00
XILINX INC 2.625% 06/15/2017 DD 06/09/10			360,000.000	584,100.00
XM SATELLITE RADIO INC 7.000% 12/01/2014 DD 08/01/08			235,000.000	506,865.63
EQUITY			464,814,820.393	6,673,582,326.43
1-800-FLOWERS.COM INC			4,996.000	24,630.28
1ST SOURCE CORP			3,986.000	107,303.12
3M CO			77,065.000	9,202,331.65
4LICENSING CORP			2,012.000	985.88
8X8 INC			9,822.000	98,907.54
A SCHULMAN INC			6,713.000	197,764.98
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00
AAC TECHNOLOGIES HOLDINGS INC			357,500.000	1,624,968.57
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			14,671.000	389,661.76
AAR CORP			5,906.000	161,410.98
AARON'S INC			800.000	22,160.00
AASTROM BIOSCIENCES INC			2,010.000	556.77
ABAXIS INC			3,737.000	157,327.70
ABBOTT LABORATORIES			259,260.000	8,604,839.40
ABBVIE INC			188,175.000	8,417,067.75
ABC-MART INC NPV			19,700.000	960,657.34

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ABERCROMBIE & FITCH CO			9,299.000	328,905.63
ABIOMED INC			8,534.000	162,743.38
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			29,595.000	787,818.90
ABRAXAS PETROLEUM CORP			1,325.000	3,405.25
ACACIA RESEARCH - ACACIA TECHN			8,780.000	202,466.80
ACADIA HEALTHCARE CO INC			6,500.000	256,295.00
ACADIA PHARMACEUTICALS INC			6,821.000	187,372.87
ACADIA REALTY TRUST			8,847.000	218,343.96
ACCELRY S INC			9,083.000	89,558.38
ACCENTURE PLC			76,538.000	5,636,258.32
ACCEPTANCE INSURANCE COS INC			9,099.000	11.83
ACCESS MIDSTREAM PARTNERS L P UNIT			74,330.000	3,590,882.30
ACCESS WORLDWIDE COMMUNICATION			4,593.000	10.10
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	249.90
ACCO BRANDS CORP			14,025.000	93,126.00
ACCOM INC			306.000	0.00
ACCOR SAR			41,030.000	1,707,307.58
ACCRETIVE HEALTH INC			8,878.000	80,967.36
ACCURAY INC			16,513.000	122,031.07
ACE LIMITED SHS			40,369.000	3,776,923.64
ACETO CORP			5,727.000	89,455.74
ACHILLION PHARMACEUTICALS INC			5,426.000	16,386.52
ACI WORLDWIDE INC			7,266.000	392,799.96
ACMAT CORP			2,100.000	51,450.00
ACME COMMUNICATIONS INC			3,612.000	220.69
ACME UNITED CORP			394.000	5,772.10
ACORDA THERAPEUTICS INC			7,199.000	246,781.72
ACORN ENERGY INC			2,443.000	14,413.70
ACTAVIS INC			40,445.000	5,824,080.00
ACTIVE POWER INC			1,969.000	5,729.79
ACTIVISION BLIZZARD INC			67,700.000	1,128,559.00
ACTUANT CORP			11,708.000	454,738.72
ACTUATE CORP			3,647.000	26,805.45
ACUITY BRANDS INC			7,199.000	662,451.98
ACURA PHARMACEUTICALS INC			10,156.000	19,296.40
ACXIOM CORP			13,617.000	386,586.63
ADAMIS PHARMACEUTICALS CORP			450.000	149.00
ADAMS RESOURCES & ENERGY INC			4,581.000	254,291.31

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ADDUS HOMECARE CORP			6,528.000	189,116.16
ADECCO SA CHF1 (REGD)			137,082.000	9,762,876.19
ADEPT TECHNOLOGY INC			992.000	7,142.40
ADOBE SYSTEMS INC			55,441.000	2,879,605.54
ADT CORP/THE			23,737.000	965,146.42
ADTRAN INC			10,880.000	289,843.20
ADVANCE AUTO PARTS INC			36,700.000	3,034,356.00
ADVANCED EMISSIONS SOLUTIONS			1,800.000	76,896.00
ADVANCED ENERGY INDUSTRIES INC			6,649.000	116,490.48
ADVANCED ENVIRONMENTAL RECYCLI			4,484.000	628.21
ADVANCED PHOTONIX INC			2,075.000	1,141.25
ADVANCED SEMI ENGR TWD10 (ASE)			4,892,000.000	4,715,459.78
ADVANSOURCE BIOMATERIALS CORP			2,778.000	193.35
ADVANTA CORP			17,350.000	0.00
ADVENT SOFTWARE INC			7,561.000	240,061.75
ADVISORY BOARD CO/THE			8,370.000	497,847.60
AECOM TECHNOLOGY CORP			40,475.000	1,265,653.25
AEGION CORP			5,698.000	135,213.54
AEGON NV EUR0.12			1,269,670.000	9,401,227.71
AEHR TEST SYSTEMS			2,750.000	6,407.50
AEOLUS PHARMACEUTICALS INC			328.000	85.67
AEP INDUSTRIES INC			2,169.000	161,178.39
AEROPOSTALE INC			10,515.000	98,841.00
AES CORP/THE			432,255.000	5,744,668.95
AETNA INC			113,815.000	7,286,436.30
AETRIUM INC			2,975.000	1,160.25
AFC ENTERPRISES INC			3,000.000	130,770.00
AFFILIATED MANAGERS GROUP INC			35,632.000	6,507,828.48
AFFIRMATIVE INSURANCE HOLDINGS			1,712.000	4,194.40
AFFYMAX INC			1,106.000	1,504.16
AFFYMETRIX INC			19,977.000	123,857.40
AFLAC INC			55,202.000	3,421,971.98
AFRICAN BANK INVESTMENTS ZAR0.025			1,221,424.000	2,026,856.86
AG MORTGAGE INVESTMENT TRUST I			5,800.000	96,396.00
AGCO CORP			62,850.000	3,797,397.00
AGENUS INC			965.000	2,673.05
AGFEED INDUSTRIES INC			5,237.000	1,366.86
AGILENT TECHNOLOGIES INC			40,886.000	2,095,407.50
AGILYSYS INC			6,124.000	72,998.08

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AGIOS PHARMACEUTICALS INC			200.000	5,592.00
AGL RESOURCES INC			14,076.000	647,918.28
AGREE REALTY CORP			4,030.000	121,625.40
AH BELO CORP			2,295.000	18,015.75
AIA GROUP LTD			834,000.000	3,919,885.50
AIN PHARMACIEZ INC			8,200.000	348,056.06
AIR METHODS CORP			9,468.000	403,336.80
AIR PRODUCTS & CHEMICALS INC			24,883.000	2,651,781.31
AIR TRANSPORT SERVICES GROUP I			3,750.000	28,087.50
AIRCASTLE LTD SHS			30,220.000	526,130.20
AIRGAS INC			7,852.000	832,704.60
AIXTRON SE			435,635.000	7,365,319.50
AJINOMOTO CO INC Y50			326,000.000	4,285,758.05
AKAMAI TECHNOLOGIES INC			21,145.000	1,093,196.50
AKORN INC			14,288.000	281,187.84
AKSYS LTD			9,696.000	15.51
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	45.95
ALAMO GROUP INC			2,037.000	99,629.67
ALASKA COMMUNICATIONS SYSTEMS			4,916.000	12,634.12
ALBANY INTERNATIONAL CORP			3,731.000	133,830.97
ALBANY MOLECULAR RESEARCH INC			5,862.000	75,561.18
ALCO STORES INC			1,106.000	15,428.70
ALCOA INC			329,546.000	2,675,913.52
ALERE INC			14,500.000	443,265.00
ALEXANDER & BALDWIN INC			58,447.000	2,105,260.94
ALEXANDER'S INC			999.000	285,833.88
ALEXANDRIA REAL ESTATE EQUITIE			19,100.000	1,219,535.00
ALEXION PHARMACEUTICALS INC			23,211.000	2,696,189.76
ALEXZA PHARMACEUTICALS INC			528.000	2,703.36
ALICO INC			1,369.000	56,361.73
ALIGN TECHNOLOGY INC			113,816.000	5,476,825.92
ALIMENTATION COUCHE-TARD INC			44,900.000	2,805,212.57
ALJ REGIONAL HOLDINGS INC			738.000	616.23
ALKERMES PLC			64,260.000	2,160,421.20
ALLEGHENY TECHNOLOGIES INC			59,403.000	1,812,979.56
ALLEGIANTRAVEL CO			2,769.000	291,741.84
ALLEN ORGAN CO ESC			1,100.000	0.00
ALLERGAN INC/UNITED STATES			35,229.000	3,186,463.05
ALLETE INC			6,975.000	336,892.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLIANCE BANCORP INC OF PENNSY			3,371.000	48,879.50
ALLIANCE DATA SYSTEMS CORP			22,410.000	4,739,042.70
ALLIANCE FIBER OPTIC PRODUCTS			2,096.000	42,905.12
ALLIANCE HEALTHCARE SERVICES I			3,941.000	109,126.29
ALLIANCE ONE INTERNATIONAL INC			20,785.000	60,484.35
ALLIANCE PHARMACEUTICAL CORP			5,396.000	11.87
ALLIANCE SEMICONDUCTOR CORP			8,268.000	4,216.68
ALLIANT TECHSYSTEMS INC			5,900.000	575,604.00
ALLIED DEFENSE GROUP INC/THE			2,031.000	0.00
ALLIED HEALTHCARE PRODUCTS			350.000	791.00
ALLIED MOTION TECHNOLOGIES INC			4,042.000	32,699.78
ALLIED NEVADA GOLD CORP			7,038.000	29,418.84
ALLIN CORP			7.000	511.00
ALLSTATE CORP/THE			98,182.000	4,963,100.10
ALMOST FAMILY INC			5,631.000	109,410.33
ALNYLAM PHARMACEUTICALS INC			7,678.000	491,468.78
ALON USA ENERGY INC			9,199.000	93,921.79
ALPHA & OMEGA SEMICONDUCTOR			2,800.000	23,548.00
ALPHA NATURAL RESOURCES INC			35,440.000	211,222.40
ALPHA TECHNOLOGIES GROUP INC			4,243.000	17.40
ALPHATEC HOLDINGS INC			3,900.000	7,683.00
ALPINE GROUP INC/NJ			5,587.000	5,866.35
ALSERES PHARMACEUTICALS INC			1,461.000	14.61
ALSTOM EUR7 (POST CONSOLIDATION			207,369.000	7,390,963.89
ALTERA CORP			37,918.000	1,409,032.88
ALTEVA			700.000	5,439.00
ALTIGEN COMMUNICATIONS INC			1,737.000	277.92
ALTISOURCE ASSET MANAGEMENT CO			327.000	171,835.23
ALTISOURCE PORTFOLIO SOLUTIONS SA REG SHS			3,272.000	458,112.72
ALTISOURCE RESIDENTIAL CORP			1,090.000	25,048.20
ALTRA INDUSTRIAL MOTION CORP			3,856.000	103,764.96
ALTRIA GROUP INC			237,904.000	8,172,002.40
ALTUS PHARMACEUTICALS INC			4,112.000	0.41
AM CASTLE & CO			2,837.000	45,675.70
AMADEUS IT HLD SA-A SHS0.0100			122,100.000	4,330,353.42
AMAG PHARMACEUTICALS INC			8,200.000	176,136.00
AMAZON.COM INC			51,484.000	16,095,957.76
AMB FINANCIAL CORP			689.000	689.00
AMBAC FINANCIAL GROUP INC			900.000	16,326.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMBASSADORS GROUP INC			7,549.000	26,044.05
AMBASSADORS INTERNATIONAL INC			438.000	3.50
AMBEV CIA DE BEBID COM NPV			76,100.000	2,905,819.73
AMCAST INDL CORP COM			11,100.000	0.00
AMCOL INTERNATIONAL CORP			6,102.000	199,413.36
AMEDISYS INC			7,076.000	121,848.72
AMEN PROPERTIES INC			13.000	7,280.00
AMERCO			3,725.000	685,884.25
AMEREN CORP			125,849.000	4,384,579.16
AMERIANA BANCORP			1,644.000	21,273.36
AMERICA'S CAR-MART INC/TX			1,565.000	70,597.15
AMERICAN APPAREL INC			5,899.000	7,668.70
AMERICAN ASSETS TRUST INC			6,358.000	193,982.58
AMERICAN AXLE & MANUFACTURING			5,906.000	116,466.32
AMERICAN BILTRITE INC			15.000	6,030.00
AMERICAN CAPITAL MORTGAGE INVE INVESTMENT CORP			1,671.000	33,018.96
AMERICAN CARESOURCE HOLDINGS			275.000	481.25
AMERICAN ELECTRIC POWER CO INC			57,776.000	2,504,589.60
AMERICAN EQUITY INVESTMENT LIF			9,455.000	200,635.10
AMERICAN EXPRESS CO			110,123.000	8,316,488.96
AMERICAN HOME MORTGAGE INVESTM			7,177.000	93.30
AMERICAN INTERNATIONAL GROUP I			374,008.000	18,188,009.04
AMERICAN INTERNATIONAL GROUP INC			138,791.000	0.00
AMERICAN LEARNING CORP			1,369.000	191.66
AMERICAN LOCKER GROUP INC			669.000	1,304.55
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	0.00
AMERICAN NATIONAL BANKSHARES I			1,369.000	31,760.80
AMERICAN ORIENTAL BIOENGINEERI			11,540.000	5,193.00
AMERICAN PACIFIC CORP			3,756.000	205,678.56
AMERICAN PUBLIC EDUCATION INC			2,125.000	80,325.00
AMERICAN RAILCAR INDUSTRIES IN			3,033.000	118,984.59
AMERICAN REALTY CAPITAL PROPER			14,466.000	176,485.20
AMERICAN REALTY INVESTORS INC			1,094.000	5,010.52
AMERICAN SAFETY INS HLDGS LTD COM			831.000	25,096.20
AMERICAN SCIENCE & ENGINEERING			1,631.000	98,365.61
AMERICAN SHARED HOSPITAL SERVI			1,062.000	2,718.72
AMERICAN SKIING CO COM			20,300.000	0.00
AMERICAN SOFTWARE INC/GEORGIA			9,693.000	82,778.22

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN STATES WATER CO			5,842.000	161,005.52
AMERICAN SUPERCONDUCTOR CORP			8,218.000	19,230.12
AMERICAN TOWER CORP			46,882.000	3,475,362.66
AMERICAN VANGUARD CORP			3,958.000	106,549.36
AMERICAN VANTAGE COS			5,193.000	181.76
AMERICAN WOODMARK CORP			3,831.000	132,744.15
AMERICANWEST BANCORP			2,083.000	43.74
AMERIGAS PARTNERS LP			14,625.000	629,898.75
AMERIPRISE FINANCIAL INC			55,763.000	5,078,894.04
AMERIS BANCORP			2,627.000	48,284.26
AMERISAFE INC			1,587.000	56,354.37
AMERISERV FINANCIAL INC			5,368.000	16,909.20
AMERISOURCEBERGEN CORP			79,117.000	4,834,048.70
AMES NATIONAL CORP			767.000	17,464.59
AMETEK INC			146,538.000	6,743,678.76
AMGEN INC			89,416.000	10,009,227.04
AMICUS THERAPEUTICS INC			3,689.000	8,558.48
AMISTAR CORP			962.000	2.60
AMKOR TECHNOLOGY INC			25,803.000	110,694.87
AMN HEALTHCARE SERVICES INC			9,908.000	136,334.08
AMPAL-AMERICAN ISREAL CORP			271.000	100.27
AMPCO-PITTSBURGH CORP			1,806.000	32,363.52
AMPHENOL CORP			100,991.000	7,814,683.58
AMPLIPHI BIOSCIENCES CORP			1,299.000	584.55
AMREIT INC			3,766.000	65,340.10
AMREP CORP			1,394.000	12,113.86
AMSURG CORP			6,662.000	264,481.40
AMTECH SYSTEMS INC			1,544.000	11,271.20
AMTRUST FINANCIAL SERVICES INC			10,912.000	426,222.72
ANACOMP INC			3.000	3.45
ANACOR PHARMACEUTICALS INC			600.000	6,372.00
ANADARKO PETROLEUM CORP			121,766.000	11,323,020.34
ANADIGICS INC			7,143.000	14,071.71
ANADOLU EFES TRY1			147,000.000	1,700,472.10
ANALOG DEVICES INC			36,876.000	1,735,015.80
ANALOGIC CORP			1,894.000	156,520.16
ANALYSTS INTERNATIONAL CORP			1,731.000	11,147.64
ANAREN INC			4,887.000	124,618.50
ANC RENTAL CORP			1,750.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANCHOR BANCORP WISCONSIN INC			5,184.000	36.29
ANDERSONS INC/THE			3,900.000	272,610.00
ANDREA ELECTRONICS CORP			4,974.000	380.51
ANESIVA INC			4,789.000	0.00
ANGIODYNAMICS INC			6,873.000	90,723.60
ANGLO AMERICAN USD0.54(POST CONSOLIDATION)			265,212.000	6,519,571.87
ANHEUSER-BUSCH INBEV NV			87,611.000	8,726,192.88
ANI PHARMACEUTICALS INC			99.000	967.23
ANIKA THERAPEUTICS INC			3,414.000	81,799.44
ANN INC			24,741.000	896,119.02
ANSYS INC			76,115.000	6,585,469.80
ANTHRACITE CAPITAL INC			6,549.000	0.00
ANWORTH MORTGAGE ASSET CORP			27,929.000	134,897.07
AO SMITH CORP			50,166.000	2,267,503.20
AOL INC			45,200.000	1,563,016.00
AON CORP			36,492.000	2,716,464.48
AP PHARMA INC			1,792.000	600.32
APA GROUP NPV			43,574.000	243,240.90
APACHE CORP			47,930.000	4,080,760.20
APARTMENT INVESTMENT & MANAGEM			17,317.000	483,836.98
APCO OIL & GAS INTERNATIONAL			1,222.000	17,425.72
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	0.00
APOGEE ENTERPRISES INC			89,281.000	2,649,860.08
APOLLO COMMERCIAL REAL ESTATE			9,248.000	141,216.96
APOLLO EDUCATION GROUP INC			17,709.000	368,524.29
APOLLO INVESTMENT CORP			38,509.000	313,848.35
APOLLO RESIDENTIAL MORTGAGE IN			4,241.000	61,876.19
APPLE INC			130,458.000	62,195,851.50
APPLIED ENERGETICS INC			7,099.000	113.58
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			8,166.000	420,549.00
APPLIED MATERIALS INC			142,764.000	2,504,080.56
APPLIED MICRO CIRCUITS CORP			8,185.000	105,586.50
APPLIEDTHEORY CORP			5,601.000	0.00
APPROACH RESOURCES INC			4,088.000	107,432.64
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARABIAN AMERICAN DEVELOPMENT C			1,631.000	14,842.10
ARADIGM CORP			4,698.000	944.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARBOR REALTY TRUST INC			1,019.000	6,908.82
ARC DOCUMENT SOLUTIONS INC			6,793.000	31,179.87
ARCA BIOPHARMA INC			27.000	42.93
ARCH COAL INC			38,600.000	158,646.00
ARCHER-DANIELS-MIDLAND CO			141,739.000	5,221,664.76
ARCTIC CAT INC			3,506.000	200,017.30
ARDEN GROUP INC			668.000	86,840.00
ARDMORE SHIPPING CORP			500.000	6,070.00
ARENA PHARMACEUTICALS INC			39,915.000	210,352.05
ARGO GROUP INTERNATIONAL HOLDINGS LTD COM			7,777.000	333,477.76
ARI NETWORK SERVICES INC			981.000	3,139.20
ARK RESTAURANTS CORP			1,150.000	24,633.00
ARKANSAS BEST CORP			1,950.000	50,056.50
ARKEMA EUR10			40,000.000	4,458,923.10
ARLINGTON ASSET INVESTMENT COR			1,070.000	25,444.60
ARMOUR RESIDENTIAL REIT INC			61,296.000	257,443.20
AROTECH CORP			593.000	1,037.75
ARQULE INC			4,306.000	10,032.98
ARRAY BIOPHARMA INC			13,157.000	81,836.54
ARRHYTHMIA RESEARCH TECHNOLOGY			2,025.000	5,467.50
ARRIS GROUP INC			23,169.000	395,263.14
ARROW FINANCIAL CORP			3,172.200	80,922.82
ARROW RESOURCES DEVELOPMENT IN			2,800.000	30.80
ART'S-WAY MANUFACTURING CO INC			162.000	1,129.14
ARTESIAN RESOURCES CORP			4,843.000	107,756.75
ARTHROCARE CORP			94,529.000	3,363,341.82
ARUBA NETWORKS INC			19,799.000	329,455.36
ASAHI KASEI CORP JPY50			266,000.000	2,003,301.95
ASB FINANCIAL CORP			1,237.000	17,021.12
ASBURY AUTOMOTIVE GROUP INC			9,774.000	519,976.80
ASCENT CAPITAL GROUP INC			1,985.000	160,030.70
ASFG INC			44.000	0.00
ASHFORD HOSPITALITY TRUST INC			14,048.000	173,352.32
ASIAINFO-LINKAGE INC			13,785.000	159,078.90
ASML HOLDING NV EUR0.09 (POST SPLIT)			54,193.000	5,355,159.87
ASPEN TECHNOLOGY INC			17,322.000	598,475.10
ASSA ABLOY SER B NPV			78,000.000	3,582,382.33
ASSICURAZIONI GENERALI EUR1			236,456.000	4,721,160.30
ASSOCIATED ESTATES REALTY CORP			9,637.000	143,687.67

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASSURANT INC			11,498.000	622,041.80
ASTA FUNDING INC			1,935.000	17,202.15
ASTEA INTERNATIONAL INC			2,080.000	6,011.20
ASTEC INDUSTRIES INC			2,837.000	102,018.52
ASTEX PHARMACEUTICALS			7,099.000	60,199.52
ASTORIA FINANCIAL CORP			20,244.000	251,835.36
ASTRO-MED INC			1,478.000	16,198.88
ASTRONICS CORP			4,667.000	231,707.27
ASTROTECH CORP			537.000	402.75
ASURE SOFTWARE INC			1,958.000	8,458.56
AT&T INC			896,264.000	30,311,648.48
AT&T LATIN AMER CORP COM			30,700.000	0.00
ATHENAHEALTH INC			7,977.000	865,983.12
ATLANTIC AMERICAN CORP			11,149.000	44,930.47
ATLANTIC COAST FINANCIAL CORP			248.000	977.12
ATLANTIC PREMIUM BRANDS LTD			3,850.000	1,193.50
ATLANTIC TELE-NETWORK INC			7,710.000	401,922.30
ATLANTICUS HLDGS CORP COM			2,184.000	8,080.80
ATLANTIS PLASTICS INC			1,094.000	109.40
ATLAS AIR WORLDWIDE HOLDINGS I			5,556.000	256,187.16
ATMI INC			6,967.000	184,764.84
ATMOS ENERGY CORP			112,175.000	4,777,533.25
ATNA RESOURCES LTD			1,222.000	201.39
ATP OIL & GAS CORP/UNITED STAT			4,974.000	199.46
ATRICURE INC			2,577.000	28,295.46
ATRINSIC INC			1,592.000	1.59
ATRION CORP			816.000	211,164.48
AUSTRALAND PROPERTY GROUP NPV			18,598.000	63,473.72
AUSTRALIA & NEW ZEALAND BANK GROUP NPV			313,127.000	9,012,057.77
AUTHENTIDATE HOLDING CORP			1,618.000	1,440.02
AUTOBYTEL INC			1,283.000	9,199.11
AUTOCANADA INC			15,800.000	567,963.81
AUTODESK INC			26,468.000	1,089,687.56
AUTOIMMUNE INC			7,162.000	19.34
AUTOMATIC DATA PROCESSING INC			57,306.000	4,147,808.28
AUTONATION INC			7,633.000	398,213.61
AUTOZONE INC			4,216.000	1,782,229.68
AUXILIUM PHARMACEUTICALS INC			6,938.000	126,479.74
AV HOMES INC			3,812.000	66,557.52

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVADO BRANDS INC COM			40,600.000	0.00
AVALONBAY COMMUNITIES INC			14,438.000	1,834,925.42
AVANIR PHARMACEUTICALS INC			3,003.000	12,732.72
AVAX TECHNOLOGIES INC			1,969.000	7.68
AVERY DENNISON CORP			40,641.000	1,768,696.32
AVG TECHNOLOGIES			2,100.000	50,274.00
AVIAT NETWORKS INC			17,519.000	45,199.02
AVID TECHNOLOGY INC			5,635.000	33,810.00
AVINCI MEDIA CORP			4,781.000	8.13
AVISTA CORP			30,803.000	813,199.20
AVNET INC			84,200.000	3,511,982.00
AVON PRODUCTS INC			97,601.000	2,010,580.60
AVX CORP			5,900.000	77,467.00
AWARE INC			6,606.000	36,068.76
AXCELIS TECHNOLOGIES INC			12,871.000	27,157.81
AXCESS INTERNATIONAL INC			2,712.000	135.60
AXIALL CORP			13,874.000	524,298.46
AXIATA GROUP BERHAD MYR1			869,900.000	1,836,144.19
AXION INTERNATIONAL HOLDINGS I			122.000	19.52
AXOGEN INC COM			569.000	2,458.08
AXT INC			6,837.000	15,998.58
AZ ELECTRONIC MATERIALS SA			702,784.000	3,357,360.81
AZZ INC			5,674.000	237,513.64
B&G FOODS INC			85,169.000	2,942,588.95
B/E AEROSPACE INC			33,360.000	2,462,635.20
BADGER METER INC			4,931.000	229,291.50
BADGER PAPER MILLS INC			2,800.000	7.00
BAKER HUGHES INC			52,585.000	2,581,923.50
BALCHEM CORP			5,127.000	265,322.25
BALDWIN & LYONS INC			3,934.000	95,910.92
BALL CORP			45,631.000	2,047,919.28
BALLANTYNE STRONG INC			1,325.000	5,644.50
BANCFIRST CORP			3,331.000	180,107.17
BANCO BILBAO VIZCAYA ARGENTARIA RTS 14-OCT-2013			733,227.000	100,245.81
BANCO BILBAO VIZCAYA ARGENTARIA SA EURO.49			733,227.000	8,198,320.34
BANCO BRADESCO SA			201,960.000	3,149,997.17
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR			3,484.000	86,821.28
BANCO POPULAR ESPANOL SA			573,000.000	3,078,520.91
BANCO SANTANDER BRASIL SA/BRAZ ADR			1,070,270.000	7,438,376.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANCORP INC/DE			2,449.000	43,396.28
BANCORPSOUTH INC			18,400.000	366,896.00
BANK MUTUAL CORP			11,837.000	74,217.99
BANK OF AMERICA CORP			1,275,104.000	17,596,435.20
BANK OF FLORIDA CORP			1,663.000	0.00
BANK OF HAWAII CORP			7,700.000	419,265.00
BANK OF MARIN BANCORP			712.000	29,583.60
BANK OF MONTREAL			34,500.000	2,307,495.87
BANK OF NEW YORK MELLON CORP/T			136,551.000	4,122,474.69
BANK OF SOUTH CAROLINA CORP			1,804.000	25,941.52
BANK OF THE OZARKS INC			7,362.000	353,302.38
BANK RAKYAT INDONESIA PERSERO			2,112,500.000	1,322,596.11
BANKFINANCIAL CORP			3,444.000	30,720.48
BANKRATE INC			6,261.000	128,788.77
BANKUNITED FINANCIAL CORP			4,941.000	0.00
BANKUNITED INC			53,500.000	1,668,665.00
BANNER CORP			1,183.000	45,143.28
BAR HARBOR BANKSHARES			1,096.000	40,321.84
BARCLAYS ORD GBP0.25			2,423,871.000	10,421,450.34
BARCLAYS PLC NIL PD RTS 02-OCT-2013			311,237.000	406,993.89
BARNES & NOBLE INC			3,096.000	40,062.24
BARNES GROUP INC			9,597.000	335,127.24
BARNWELL INDUSTRIES INC			2,900.000	10,005.00
BARRETT BUSINESS SERVICES INC			5,490.000	369,531.90
BARRICK GOLD CORP			106,500.000	1,983,030.00
BASIC ENERGY SERVICES INC			8,176.000	103,344.64
BASSETT FURNITURE INDUSTRIES INC			2,750.000	44,522.50
BAUER PERFORMANCE SPORTS LTD			31,200.000	389,127.35
BAUER PERFORMANCE SPORTS LTD SHS 144A			6,400.000	77,071.70
BAXANO SURGICAL INC			2,475.000	3,440.25
BAXTER INTERNATIONAL INC			64,423.000	4,231,946.87
BAYER AG ORD NPV			77,431.000	9,135,629.48
BAYERISCHE MOTOREN WERKE (BMW) AG EUR1			57,894.000	6,227,921.89
BB LIQUIDATING INC CL A			31,721.000	222.05
BB&T CORP			83,542.000	2,819,542.50
BBCN BANCORP INC			10,730.000	147,644.80
BBX CAP CORP			231.000	3,319.47
BCB BANCORP INC			1,587.000	17,012.64
BCSB BANCORP INC			1,028.000	24,826.20

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEACON POWER CORPORATION			2,067.000	82.68
BEACON ROOFING SUPPLY INC			98,175.000	3,619,712.25
BEAM INC			54,318.000	3,511,658.70
BEARD CO			1,181.000	11.81
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCASTING GROUP INC			745.000	6,474.05
BEAZER HOMES USA INC			986.000	17,748.00
BEBE STORES INC			5,368.000	32,691.12
BECTON DICKINSON AND CO			29,081.000	2,908,681.62
BED BATH & BEYOND INC			25,847.000	1,999,523.92
BEIJING CAP INTL ARPT CO H CNY1			8,446,000.000	5,532,540.31
BEL FUSE INC			9,327.000	162,377.16
BELDEN INC			8,622.000	552,239.10
BELIEVING TODAY INC			3,700.000	0.00
BELO CORP			12,295.000	168,441.50
BEMIS CO INC			26,101.000	1,018,200.01
BENCHMARK ELECTRONICS INC			11,249.000	257,489.61
BENEFICIAL MUTUAL BANCORP INC			10,982.000	109,490.54
BERKSHIRE BANCORP INC/NY			2,837.000	22,752.74
BERKSHIRE HATHAWAY INC			240,433.000	27,291,549.83
BERKSHIRE HILLS BANCORP INC			3,161.000	79,372.71
BERRY PETROLEUM CO			9,324.000	402,144.12
BERRY PLASTICS GROUP INC			11,000.000	219,670.00
BEST BUY CO INC			219,291.000	8,223,412.50
BETTER ENVIRONMENT CONCEPTS IN			42.000	39.06
BFC FINANCIAL CORP			992.000	2,549.44
BG GROUP PLC ORD GBP0.10			355,391.000	6,794,015.80
BGC PARTNERS INC			6,206.000	35,063.90
BHARAT HEAVY ELECTRICALS LTD			531,620.000	1,166,753.25
BHP BILLITON LIMITED			162,154.000	5,418,973.77
BHP BILLITON PLC USD0.50			259,205.000	7,639,569.70
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIDVEST GROUP ORD RO.05			85,400.000	2,135,901.62
BIG 5 SPORTING GOODS CORP			1,434.000	23,058.72
BIG LOTS INC			63,154.000	2,342,381.86
BIGLARI HOLDINGS INC			393.000	162,179.31
BILL BARRETT CORP			8,531.000	214,213.41
BIO-REFERENCE LABS INC			5,062.000	151,252.56
BIOANALYTICAL SYSTEMS INC			1,062.000	1,433.70

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BIOCRIST PHARMACEUTICALS INC			4,306.000	31,347.68
BIODEL INC			884.000	2,784.60
BIOFUEL ENERGY CORP COM NEW			305.000	1,113.25
BIOGEN IDEC INC			45,760.000	11,017,177.60
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	276.40
BIOLASE INC			4,813.000	9,192.83
BIOMED REALTY TRUST INC			237,500.000	4,415,125.00
BIOPURE CORP			374.000	0.00
BIOSCRIP INC			12,664.000	111,189.92
BIOSPECIFICS TECHNOLOGIES CORP			6,363.000	123,887.61
BIOTA PHARMACEUTICALS INC			1,354.000	5,659.72
BIOTELEMETRY INC			3,506.000	34,744.46
BIOTIME INC			3,375.000	12,791.25
BIRKS & MAYORS INC			473.000	841.94
BJ'S RESTAURANTS INC			5,516.000	158,419.52
BKF CAPITAL GROUP INC			175.000	192.50
BLACK BOX CORP			7,565.000	231,791.60
BLACK DIAMOND INC			2,981.000	36,248.96
BLACK HILLS CORP			8,025.000	400,126.50
BLACKBAUD INC			8,284.000	323,407.36
BLACKROCK EMERGING MARKETS SMALL CAP			957,515.030	10,915,769.01
BLACKROCK INC			17,578.000	4,756,958.36
BLACKROCK KELSO CAPITAL CORP			12,789.000	121,367.61
BLACKROCK MSCI CANADA SMALL CAP			342,522.970	4,536,607.47
BLACKROCK MSCI EAFE SMALL CAP			3,331,209.040	37,563,322.75
BLACKSTONE MORTGAGE TRUST INC			1,872.000	47,155.68
BLONDER TONGUE LABORATORIES			3,056.000	2,872.64
BLOOMIN' BRANDS INC			6,900.000	162,909.00
BLOUNT INTERNATIONAL INC			10,925.000	132,301.75
BLUCORA INC COM			4,717.000	108,396.66
BLUE NILE INC			2,719.000	111,288.67
BLUE RIVER BANCSHARES INC			962.000	4.91
BLUEBIRD BIO INC			100.000	2,696.00
BLUELINX HOLDINGS INC			237.000	462.15
BLYTH INC			1,662.000	22,985.46
BM&F BOVESPA SA BOLSA DE COM NPV			404,800.000	2,262,173.80
BMB MUNAI INC			7,468.000	82.15
BMC INDS INC MINN COM			26,300.000	0.00
BNCCORP INC			1,106.000	15,262.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BNP PARIBAS EUR2			248,240.000	16,801,503.81
BNS HOLDING INC			94.000	0.00
BOB EVANS FARMS INC/DE			22,008.000	1,260,398.16
BOC HONG KONG HLDG HKD5			2,430,000.000	7,802,170.17
BOEING CO/THE			117,382.000	13,792,385.00
BOFI HOLDING INC			800.000	51,888.00
BOINGO WIRELESS INC			100.000	700.00
BOISE CASCADE LLC			112,601.000	3,034,596.95
BOISE INC			3,929.000	49,505.40
BOLT TECHNOLOGY CORP			2,346.000	42,345.30
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			2,475.000	26,111.25
BONANZA CREEK ENERGY INC			5,300.000	255,778.00
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	15.75
BOOKS-A-MILLION INC			3,725.000	8,940.00
BORDERS GROUP INC			7,555.000	0.00
BORGWARNER INC			61,258.000	6,210,948.62
BOSTON BEER CO INC			4,603.000	1,124,098.63
BOSTON PRIVATE FINANCIAL HOLDI			7,167.000	79,553.70
BOSTON PROPERTIES INC			18,087.000	1,933,500.30
BOSTON SCIENTIFIC CORP			500,486.000	5,875,705.64
BOTTOMLINE TECHNOLOGIES INC			4,484.000	125,013.92
BOULDER BRANDS INC			8,612.000	138,136.48
BOUYGUES EUR1			122,155.000	4,460,454.25
BOVIE MEDICAL CORP			1,631.000	4,599.42
BOWL AMERICA INC			5,072.000	68,877.76
BOYD GAMING CORP			8,700.000	123,105.00
BOYDS COLLECTION LTD			833.000	0.00
BOYDS COLLECTION LTD COM			52,800.000	0.00
BP PLC ORD USD.25			2,267,621.000	15,904,235.19
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPZ RESOURCES INC			6,992.000	13,634.40
BRADY CORP			9,774.000	298,107.00
BRANDYWINE REALTY TRUST			414,310.000	5,460,605.80
BREEZE-EASTERN CORP			1,944.000	19,148.40
BRIDGE BANCORP INC			175.000	3,762.50
BRIDGESTONE CO Y50			87,500.000	3,187,898.15
BRIDGFORD FOODS CORP			4,337.000	41,028.02

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRIGGS & STRATTON CORP			8,976.000	180,597.12
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	16.21
BRINK'S CO/THE			11,286.000	319,393.80
BRISTOL-MYERS SQUIBB CO			284,153.000	13,150,600.84
BRISTOW GROUP INC			6,568.000	477,887.68
BRITISH AMERICAN TOBACCO ORD GBP0.25			147,300.000	7,815,685.12
BROADCOM CORP			65,286.000	1,698,088.86
BROADSOFT INC			4,959.000	178,672.77
BROADVISION INC			2,914.000	27,683.00
BROOKFIELD RESIDENTIAL PROPERTIES INC			16,196.000	372,831.92
BROOKLINE BANCORP INC			20,228.000	190,345.48
BROOKLYN FEDERAL BANC ESCROW			787.000	0.00
BROOKS AUTOMATION INC			10,803.000	100,575.93
BROWN & BROWN INC			86,952.000	2,791,159.20
BROWN SHOE CO INC			15,627.000	366,765.69
BROWN-FORMAN CORP			19,286.000	1,313,955.18
BRP INC SUB VTG			18,400.000	484,210.52
BRT REALTY TRUST			1,253.000	8,971.48
BRUKER CORP			25,446.000	525,459.90
BRUNSWICK CORP/DE			24,347.000	971,688.77
BRYN MAWR BANK CORP			1,296.000	34,953.12
BSD MEDICAL CORP			9,150.000	12,535.50
BSML INC			1,459.000	0.00
BSQUARE CORP			2,179.000	5,992.25
BTU INTERNATIONAL INC			1,806.000	5,399.94
BUCKEYE PARTNERS LP			73,577.000	4,821,500.81
BUCKLE INC/THE			6,744.000	364,513.20
BUFFALO WILD WINGS INC			3,708.000	412,403.76
BUILDERS FIRSTSOURCE INC			5,375.000	31,605.00
BUILDING MATLS HLDG CORP COM			12,400.000	0.00
BUTLER INTERNATIONAL INC			4,024.000	2.82
C&J ENERGY SERVICES INC			3,692.000	74,135.36
CA INC			62,117.000	1,843,011.39
CABLEVISION SYSTEMS CORP			25,390.000	427,567.60
CABOT CORP			800.000	34,168.00
CABOT OIL & GAS CORP			49,935.000	1,863,574.20
CACHE INC			3,262.000	19,441.52
CACI INTERNATIONAL INC			4,887.000	337,740.57
CADENCE PHARMACEUTICALS INC			2,796.000	17,642.76

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CADIZ INC			378.000	1,931.58
CADUS CORP			3,143.000	4,683.07
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			2,475.000	57,593.25
CAIXABANK			464,500.000	2,039,731.26
CAL DIVE INTERNATIONAL INC			9,401.000	19,272.05
CAL-MAINE FOODS INC			119.000	5,723.90
CALAMOS ASSET MANAGEMENT INC			8,574.000	85,654.26
CALAMP CORP			7,059.000	124,450.17
CALAVO GROWERS INC			44.000	1,330.56
CALBEE INC			39,200.000	1,136,949.83
CALFRAC WELL SERVICES LTD			18,100.000	551,152.83
CALGON CARBON CORP			11,494.000	218,271.06
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00
CALIFORNIA FIRST NATIONAL BANC			3,637.000	62,083.59
CALIFORNIA WATER SERVICE GROUP			6,368.000	129,397.76
CALIX INC			6,000.000	76,380.00
CALLAWAY GOLF CO			16,974.000	120,854.88
CALLON PETROLEUM CO			3,637.000	19,894.39
CAMBEX CORP			5,237.000	79.08
CAMBIUM LEARNING GROUP INC			2,243.000	3,454.22
CAMBREX CORP			14,719.000	194,290.80
CAMBRIDGE HEART INC			5,193.000	57.12
CAMCO FINANCIAL CORP			2,841.000	11,449.23
CAMDEN NATIONAL CORP			1,631.000	66,707.90
CAMERON INTERNATIONAL CORP			29,212.000	1,705,104.44
CAMPBELL SOUP CO			21,185.000	862,441.35
CANADIAN IMPERIAL BK OF COMM			144,101.000	11,503,967.37
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			7,633.000	243,111.05
CANTERBURY PARK HOLDING CORP			1,062.000	12,032.46
CAPELLA EDUCATION CO			2,019.000	114,194.64
CAPITAL BANK FINANCIAL CORP			554.000	12,160.30
CAPITAL CITY BANK GROUP INC			2,413.000	28,425.14
CAPITAL ONE FINANCIAL CORP			113,074.000	7,772,706.76
CAPITAL SENIOR LIVING CORP			4,075.000	86,186.25
CAPITAL SOUTHWEST CORP			4,564.000	156,134.44
CAPITALAND SGD1			306,000.000	753,568.44
CAPITALSOURCE INC			21,774.000	258,675.12

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAPITOL BANCORP LTD			1,356.000	11.53
CAPITOL FEDERAL FINANCIAL INC			25,618.000	318,431.74
CAPLEASE INC			10,524.000	89,348.76
CAPSTEAD MORTGAGE CORP			19,958.000	234,905.66
CAPSTONE THERAPEUTICS CORP			6,299.000	1,952.69
CAPSTONE TURBINE CORP			21,485.000	25,352.30
CARBO CERAMICS INC			3,600.000	356,796.00
CARDICA INC			1,665.000	2,164.50
CARDINAL FINANCIAL CORP			3,856.000	63,739.68
CARDINAL HEALTH INC			102,865.000	5,364,409.75
CARDIOVASCULAR SYSTEMS INC			2,625.000	52,631.25
CARDIUM THERAPEUTICS INC			65.000	70.20
CARDTRONICS INC			6,310.000	234,101.00
CAREER EDUCATION CORP			6,472.000	17,862.72
CAREFUSION CORP			25,445.000	938,920.50
CARLSBERG A/S			62,740.000	6,467,982.53
CARMAX INC			26,535.000	1,286,151.45
CARMIKE CINEMAS INC			1,576.000	34,798.08
CARNIVAL CORP			51,958.000	1,695,909.12
CARPENTER TECHNOLOGY CORP			3,943.000	229,127.73
CARREFOUR EUR2.5			381,870.000	13,116,802.53
CARRIAGE SERVICES INC			6,531.000	126,701.40
CARRIZO OIL & GAS INC			8,520.000	317,881.20
CARROLLTON BANCORP			951.000	5,392.17
CASCADE BANCORP			467.000	2,722.61
CASCADE MICROTECH INC			729.000	6,539.13
CASELLA WASTE SYSTEMS INC			5,627.000	32,355.25
CASEY'S GENERAL STORES INC			8,534.000	627,249.00
CASH AMERICA INTERNATIONAL INC			5,468.000	247,591.04
CASH TECHNOLOGIES INC			787.000	3.07
CASS INFORMATION SYSTEMS INC			2,953.000	157,601.61
CATALINA LIGHTING INC			910.000	2.18
CATAMARAN CORP			79,434.000	3,649,992.30
CATASYS INC			19.000	16.91
CATERPILLAR INC			75,513.000	6,295,518.81
CATHAY GENERAL BANCORP			11,899.000	278,079.63
CATO CORP/THE			7,516.000	210,297.68
CATSKILL LITIGATION TR UNITS COM			3,760.000	0.00
CAVCO INDUSTRIES INC			1,706.000	97,156.70

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAVIUM INC			5,949.000	245,098.80
CBEYOND INC			3,684.000	23,614.44
CBIZ INC			21,629.000	160,919.76
CBL & ASSOCIATES PROPERTIES IN			228,575.000	4,365,782.50
CBRE GROUP INC			329,429.000	7,619,692.77
CBS CORP			66,760.000	3,682,481.60
CDI CORP			3,431.000	52,528.61
CEC ENTERTAINMENT INC			7,624.000	349,636.64
CECO ENVIRONMENTAL CORP			915.000	12,883.20
CEDAR REALTY TRUST INC			35,315.000	182,931.70
CEL-SCI CORP			643.000	1,093.10
CELADON GROUP INC			4,370.000	81,587.90
CELESIO AG			322,570.000	7,265,804.10
CELESTICA INC SUB-VTG			340,130.000	3,752,382.72
CELGENE CORP			139,025.000	21,400,118.25
CELL THERAPEUTICS INC			5.000	8.20
CELLDEX THERAPEUTICS INC			3,056.000	108,274.08
CENCOSUD SA COM NPV			351,540.000	1,564,844.64
CENTENE CORP			9,529.000	609,474.84
CENTER BANCORP INC			1,390.000	19,793.60
CENTERPOINT ENERGY INC			50,873.000	1,219,425.81
CENTERSTATE BANKS INC			1,325.000	12,826.00
CENTRAL GARDEN AND PET CO			8,667.000	60,070.62
CENTRAL PACIFIC FINANCIAL CO			552.000	9,770.40
CENTRAL VIRGINIA BANKSHARES IN			1,332.000	417.18
CENTRICA ORD GBP0.061728395			693,899.000	4,154,319.04
CENTRUE FINANCIAL CORP			525.000	603.75
CENTURY ALUMINUM CO			720.000	5,796.00
CENTURY BANCORP INC/MA			700.000	23,331.00
CENTURY CASINOS INC			397.000	2,270.84
CENTURYLINK INC			71,295.000	2,237,237.10
CENVEO INC			10,486.000	30,933.70
CEPHEID INC			11,327.000	442,206.08
CERBCO INC CL A			500.000	0.00
CERNER CORP			178,420.000	9,375,971.00
CERUS CORP			10,749.000	72,125.79
CEVA INC			2,029.000	35,000.25
CF ABERDEEN DE BUSINESS TR EMERGING MARKETS EQTY FD			2,993,043.590	163,609,382.27
CF BLACKROCK ACWI EX-US SUPERFUND A			32,719,054.760	734,826,584.44

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CF INDUSTRIES HOLDINGS INC			15,549.000	3,278,195.67
CF WTC CTF EMERGING MKT EQTY FD			4,494,141.622	168,316,839.10
CFS BANCORP INC			7,206.000	79,842.48
CGI GROUP INC CL A SUB-VTG			52,700.000	1,853,395.27
CH ROBINSON WORLDWIDE INC			18,919.000	1,126,815.64
CHAMPION ENTERPRISES INC			21,400.000	0.00
CHAMPION INDUSTRIES INC/WV			4,250.000	850.00
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,423.000	9,975.23
CHARLES RIVER LABORATORIES INT			7,388.000	341,768.88
CHARLES SCHWAB CORP/THE			137,256.000	2,901,591.84
CHART INDUSTRIES INC			69,151.000	8,508,339.04
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00
CHARTER FINL CORP MD COM			3,351.000	36,190.80
CHASE CORP			2,081.000	61,139.78
CHATHAM LODGING TRUST			8,300.000	148,238.00
CHAZAK VALUE CORP COM			216.000	0.00
CHECKPOINT SYSTEMS INC			9,094.000	151,869.80
CHEESECAKE FACTORY INC/THE			8,983.000	394,802.85
CHELSEA THERAPEUTICS INTERNATI			1,369.000	4,120.69
CHEMED CORP			4,656.000	332,904.00
CHEMICAL FINANCIAL CORP			4,715.000	131,642.80
CHEMOCENTRYX INC			875.000	4,865.00
CHEMTURA CORP			20,459.000	470,352.41
CHEROKEE INC			4,381.000	56,996.81
CHESAPEAKE ENERGY CORP			286,408.000	7,412,239.04
CHESAPEAKE LODGING TRUST			4,900.000	115,346.00
CHESAPEAKE UTILITIES CORP			2,846.000	149,386.54
CHESTER BANCORP INC			84.000	1,533.00
CHEUNG KONG INFRASTRUCTURE HLDGS HKD1			194,000.000	1,344,590.37
CHEVRON CORP			238,183.000	28,939,234.50
CHICAGO RIVET & MACHINE CO			262.000	7,647.78
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDRENS PLACE RETAIL STORES			5,993.000	346,754.98
CHINA CGAME INC			1,663.000	182.93
CHINA FOODS LTD HKD0.10			4,230,000.000	1,521,788.75
CHINA MOBILE LTD			498,500.000	5,569,850.36
CHINA OILFIELD SERVICES-H			390,000.000	977,621.33
CHINA RESOURCES POWER HOLDIN			2,650,000.000	6,301,103.14

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHINA SKY ONE MEDICAL INC			581.000	104.58
CHINA TAIPING INS HLDGS CO LTD			1,755,400.000	2,507,989.14
CHINDEX INTERNATIONAL INC			3,271.000	55,770.55
CHIPOTLE MEXICAN GRILL INC			16,520.000	7,082,124.00
CHIQUITA BRANDS INTERNATIONAL			5,829.000	73,795.14
CHOICE HOTELS INTERNATIONAL IN			3,400.000	146,846.00
CHRISTOPHER & BANKS CORP			5,422.000	39,092.62
CHROMA ATE INC TWD10			841,000.000	1,894,361.95
CHROMCRAFT REVINGTON INC			2,356.000	1,319.36
CHUBB CORP			30,327.000	2,706,988.02
CHURCH & DWIGHT CO INC			82,335.000	4,944,216.75
CHURCHILL DOWNS INC			2,701.000	233,690.52
CHYRONHEGO CORP			1,306.000	1,959.00
CI FINANCIAL INC			24,200.000	733,133.58
CIA CERVECERIAS UNIDAS SA ADR			75,800.000	2,017,038.00
CIA CERVECERIAS-RTS-W/I			12,137.000	5,461.65
CIBER INC			9,257.000	30,548.10
CIBL INC			22.000	0.00
CIENA CORP			19,700.000	492,106.00
CIFC CORP			785.000	6,193.65
CIGNA CORPORATION COM			33,570.000	2,580,190.20
CIMAREX ENERGY CO			30,850.000	2,973,940.00
CINCINNATI BELL INC			32,378.000	88,068.16
CINCINNATI FINANCIAL CORP			17,483.000	824,498.28
CINEPLEX INC			5,200.000	193,298.96
CINTAS CORP			12,196.000	624,435.20
CIPLA INR2			224,784.000	1,552,896.41
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	288.61
CIRCOR INTERNATIONAL INC			3,025.000	188,094.50
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			11,942.000	270,844.56
CISCO SYSTEMS INC			933,321.000	21,858,377.82
CIT GROUP INC			97,075.000	4,734,347.75
CITADEL BROADCASTING CORP COM			757.000	0.00
CITI TRENDS INC			4,563.000	79,761.24
CITIGROUP INC			492,940.000	23,912,519.40
CITIZENS & NORTHERN CORP			792.000	15,792.48
CITIZENS INC/TX			5,767.000	49,826.88

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITRIX SYSTEMS INC			98,331.000	6,943,151.91
CITY BANK/LYNNWOOD WA			1,072.000	150.08
CITY HOLDING CO			3,375.000	145,935.00
CITY OF MONTGOMERY ALABAMA			18,810.000	0.00
CLARCOR INC			8,679.000	481,944.87
CLARIANT CHF3.70(REGD)			312,159.000	5,264,500.69
CLAYTON WILLIAMS ENERGY INC			1,631.000	85,578.57
CLEAN ENERGY FUELS CORP			15,063.000	192,505.14
CLEARONE INC			2,900.000	23,519.00
CLEARSTORY SYSTEMS INC			219.000	0.74
CLEARWATER PAPER CORP			4,100.000	195,857.00
CLECO CORP			107,291.000	4,810,928.44
CLEVELAND BIOLABS INC			1,150.000	1,794.00
CLIFFS NATURAL RESOURCES INC			18,175.000	372,587.50
CLIFTON SAVINGS BANCORP INC			2,919.000	36,166.41
CLOROX CO			15,481.000	1,265,107.32
CLOUD PEAK ENERGY INC			9,057.000	132,866.19
CLOVIS ONCOLOGY INC			2,782.000	169,089.96
CLST HOLDINGS INC			3,920.000	37.24
CME GROUP INC			49,912.000	3,687,498.56
CMS ENERGY CORP			195,056.000	5,133,873.92
CNO FINANCIAL GROUP INC			52,957.000	762,580.80
CNOOC LTD HKD0.02			2,733,000.000	5,561,045.24
COACH INC			135,605.000	7,394,540.65
COAST DISTRIBUTION SYSTEM/THE			1,687.000	6,579.30
COBIZ FINANCIAL INC			2,957.000	28,564.62
COBRA ELECTRONICS CORP			2,169.000	5,769.54
COCA-COLA BOTTLING CO CONSOLIDATED			1,756.000	109,960.72
COCA-COLA CO/THE			452,508.000	17,141,003.04
COCA-COLA ENTERPRISES INC			29,509.000	1,186,556.89
CODEXIS INC			1,332.000	2,344.32
CODORUS VALLEY BANCORP INC			2,116.000	38,701.64
COEUR MINING INC			16,586.000	199,861.30
COGENT COMMUNICATIONS GROUP IN			14,139.000	455,982.75
COGNEX CORP			15,702.000	492,414.72
COGNIZANT TECHNOLOGY SOLUTIONS			128,693.000	10,568,269.16
COGO GROUP INC			3,012.000	6,957.72
COHEN & STEERS INC			5,696.000	201,125.76
COHERENT INC			4,404.000	270,625.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COHU INC			5,531.000	60,343.21
COLDWATER CREEK INC			2,034.000	3,498.48
COLFAX CORP			27,700.000	1,564,773.00
COLGATE-PALMOLIVE CO			155,800.000	9,238,940.00
COLLABRX INC			199.000	768.14
COLLECTORS UNIVERSE			24.000	352.32
COLONIAL BANGROUP INC/THE			63,000.000	0.00
COLONIAL PROPERTIES TRUST			17,311.000	389,324.39
COLONY FINANCIAL INC			10,825.000	216,283.50
COLUMBIA BANKING SYSTEM INC			9,481.000	234,180.70
COLUMBIA LABORATORIES INC			934.000	6,790.18
COLUMBIA SPORTSWEAR CO			3,519.000	211,949.37
COLUMBUS MCKINNON CORP/NY			4,306.000	103,473.18
COMARCO INC			3,575.000	607.75
COMBIMATRIX CORP			46.000	131.56
COMCAST CORP			376,830.000	17,013,874.50
COMDIAL CORP			222.000	0.00
COMERICA INC			21,953.000	862,972.43
COMFORT SYSTEMS USA INC			7,505.000	126,159.05
COMMERCIAL METALS CO			21,300.000	361,035.00
COMMONWEALTH BANK OF AUSTRALIA ORD NPV			94,776.000	6,310,651.48
COMMONWEALTH REIT			12,973.000	284,238.43
COMMUNICATION INTELLIGENCE COR			2,843.000	76.76
COMMUNICATIONS SYSTEMS INC			2,850.000	32,233.50
COMMUNITY BANK SYSTEM INC			4,962.000	169,303.44
COMMUNITY TRUST BANCORP INC			5,311.000	215,573.49
COMMUNITY WEST BANCSHARES			1,412.000	7,808.36
COMMUNITYONE BANCORP			119.000	1,175.72
COMMVault SYSTEMS INC			8,065.000	708,348.95
COMPAGNIE DE SAINT-GOBAIN EUR4			165,498.000	8,200,485.20
COMPASS DIVERSIFIED HOLDINGS			16,420.000	292,604.40
COMPETITIVE TECHNOLOGIES INC			1,369.000	123.07
COMPUTER MODELLING GROUP LTD			14,900.000	349,343.32
COMPUTER PROGRAMS & SYSTEMS IN			2,762.000	161,577.00
COMPUTER SCIENCES CORP			66,329.000	3,431,862.46
COMPUTER SERVICES INC			800.000	24,584.00
COMPUTER TASK GROUP INC			7,812.000	126,241.92
COMPX INTERNATIONAL INC			1,456.000	18,898.88
COMSCORE INC			13,114.000	379,912.58

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMSTOCK RESOURCES INC			7,505.000	119,404.55
COMTECH TELECOMMUNICATIONS COR			5,158.000	125,442.56
COMTREX SYSTEMS CORP			367.000	311.95
COMVERSE INC			3,000.000	95,850.00
CON-WAY INC			36,905.000	1,590,236.45
CONAGRA FOODS INC			50,097.000	1,519,942.98
CONCEPTS DIRECT INC			437.000	56.81
CONCHO RESOURCES INC/MIDLAND T			56,263.000	6,121,977.03
CONCURRENT COMPUTER CORP			1,622.000	11,710.84
CONE MLS CORP N C			20,100.000	0.00
CONGOLEUM CORP CL A			4,800.000	0.00
CONMED CORP			4,603.000	156,455.97
CONN'S INC			2,729.000	136,559.16
CONNECTICUT WATER SERVICE INC			3,768.000	121,178.88
CONCOPHILLIPS			216,759.000	15,066,918.09
CONRAD INDUSTRIES INC			2,475.000	74,250.00
CONSOL ENERGY INC			139,462.000	4,692,896.30
CONSOLIDATED COMMUNICATIONS HO			12,417.000	214,069.08
CONSOLIDATED EDISON INC			34,761.000	1,916,721.54
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00
CONSOLIDATED GRAPHICS INC			3,506.000	196,546.36
CONSOLIDATED WATER CO LTD			5,152.000	77,125.44
CONSOLIDATED-TOMOKA LAND CO			3,793.000	145,992.57
CONSORCIO ARA SAB SER UNICA NPV			3,418,031.000	1,365,784.30
CONSTANT CONTACT INC			3,987.000	94,452.03
CONSTELLATION BRANDS INC			19,685.000	1,129,919.00
CONSTELLATION SOFTWARE INC			10,800.000	1,908,150.60
CONSUMER PORTFOLIO SERVICES IN			5,630.000	33,385.90
CONTAINER CORP OF INDIA			113,911.500	1,304,873.92
CONTANGO OIL & GAS CO			3,703.000	136,085.25
CONTANGO ORE INC			190.000	1,748.00
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.00
CONTINENTAL MATERIALS CORP			1,031.000	17,011.50
CONVERGYS CORP			19,586.000	367,237.50
COOPER COS INC/THE			24,020.000	3,115,153.80
COOPER TIRE & RUBBER CO			14,705.000	452,914.00
COPART INC			112,894.000	3,588,900.26
COPYTELE INC			42,382.000	8,056.82
CORCEPT THERAPEUTICS INC			1,412.000	2,245.08

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CORELOGIC INC			7,550.000	204,227.50
CORESITE REALTY CORP			3,700.000	125,578.00
CORINTHIAN COLLEGES INC			11,899.000	26,058.81
CORNERSTONE ONDEMAND INC			6,896.000	354,730.24
CORNERSTONE THERAPEUTICS INC			1,670.000	15,714.70
CORNING INC			229,751.000	3,352,067.09
CORPORATE EXECUTIVE BOARD CO/T			7,318.000	531,433.16
CORPORATE OFFICE PROPERTIES TR			11,678.000	269,761.80
CORTEX PHARMACEUTICALS INC			12,836.000	539.11
CORUS BANKSHARES INC			10,586.000	0.00
CORVEL CORP			8,346.000	308,551.62
COSCO PACIFIC ORD HK\$0.1			4,417,601.000	6,755,865.18
COSINE COMMUNICATIONS INC			3,105.000	6,210.00
COSTA INC			4,075.000	77,506.50
COSTAR GROUP INC			33,519.000	5,627,840.10
COSTAR TECHNOLOGIES INC			197.000	1,162.30
COSTCO WHOLESALE CORP			80,330.000	9,247,589.60
COURIER CORP			2,037.000	32,225.34
COUSINS PROPERTIES INC			20,595.000	211,922.55
COVENANT TRANSPORTATION GROUP			2,837.000	17,986.58
COVER-ALL TECHNOLOGIES INC			1,150.000	1,449.00
COVIDIEN PLC			99,798.000	6,081,690.12
COWEN GROUP INC			2,007.000	6,924.15
CPI AEROSTRUCTURES INC			1,500.000	17,385.00
CPI CORP			1,363.000	8.18
CR BARD INC			30,273.000	3,487,449.60
CRA INTERNATIONAL INC			5,343.000	99,486.66
CRACKER BARREL OLD COUNTRY STO			5,122.000	528,795.28
CRAFT BREW ALLIANCE INC			2,662.000	35,777.28
CRAWFORD & CO			10,093.000	97,902.10
CRAY INC			7,069.000	170,150.83
CRAZY WOMAN CREEK BANCORP INC			537.000	5,853.30
CREDICORP LTD			15,100.000	1,939,746.00
CREDIT ACCEPTANCE CORP			3,948.000	437,477.88
CREDIT SUISSE GROUP AG CHF0.04 REGD			462,631.000	14,130,902.10
CREXENDO INC			2,081.000	6,347.05
CRH ORD EUR0.32			284,618.000	6,812,255.55
CROCS INC			13,522.000	184,034.42
CRODA INTL ORD 10P			116,900.000	5,026,123.69

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CROSS COUNTRY HEALTHCARE INC			3,712.000	22,494.72
CROSSROADS SYSTEMS INC			1,950.000	1,560.00
CROSSTEX ENERGY INC			5,605.000	117,088.45
CROWN CASTLE INTERNATIONAL COR			34,796.000	2,541,151.88
CROWN CRAFTS INC			4,931.000	35,503.20
CROWN HOLDINGS INC			51,750.000	2,187,990.00
CROWN MEDIA HOLDINGS INC			11,531.000	35,515.48
CROWN RESORTS LTD			85,847.000	1,248,217.74
CRYOLIFE INC			4,262.000	29,834.00
CSG SYSTEMS INTERNATIONAL INC			7,217.000	180,785.85
CSL ORD NPV			36,338.000	2,174,582.20
CSP INC			1,337.000	9,452.59
CSS INDUSTRIES INC			3,168.000	76,063.68
CST BRANDS INC			10,500.000	312,900.00
CSX CORP			120,926.000	3,112,635.24
CTBC FINANCIAL HOLDING CO LTD			568,115.000	370,839.76
CTCI CORP ORD TWD10			1,010,000.000	1,632,833.89
CTI INDUSTRIES CORP			394.000	2,013.34
CTS CORP			6,556.000	103,388.12
CUBESMART			27,375.000	488,370.00
CUBIC CORP			4,699.000	252,242.32
CUBIST PHARMACEUTICALS INC			36,330.000	2,308,771.50
CULP INC			4,268.000	79,854.28
CUMMINS INC			20,667.000	2,746,024.29
CUMULUS MEDIA INC			7,187.000	38,091.10
CURIS INC			11,877.000	52,971.42
CURTISS-WRIGHT CORP			7,287.000	342,197.52
CUTERA INC			2,037.000	18,129.30
CVB FINANCIAL CORP			20,274.000	274,104.48
CVS CAREMARK CORP			172,095.000	9,766,391.25
CYBERCARE INC COM			5,500.000	0.00
CYBERONICS INC			8,940.000	453,615.60
CYBEROPTICS CORP			2,409.000	14,983.98
CYNOSURE INC			5,533.000	126,207.73
CYRUSONE INC			3,252.000	61,722.96
CYS INVTS INC			21,600.000	175,608.00
CYTOKINETICS INC			391.000	2,967.69
CYTORI THERAPEUTICS INC			1,325.000	3,087.25
DAH CHONG HONG HLDGS HKD0.15			1,765,000.000	1,436,097.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DAICEL CORP			108,000.000	974,063.71
DAIKIN INDUSTRIES Y50			26,300.000	1,396,412.76
DAILY JOURNAL CORP			22.000	3,233.78
DAIMLER AG ORD NPV (REGD)			126,200.000	9,843,260.90
DAIRY FARM INTL HLDGS ORD USD5 5/9 CENTS SINGAPORE REGD			153,900.000	1,555,929.00
DAITO TRUST CONSTRUCTION Y50			7,800.000	779,801.29
DAIWA SECS GROUP NPV			157,000.000	1,408,000.03
DAKTRONICS INC			9,774.000	109,371.06
DAN RIV INC GA CL A			18,700.000	0.00
DANA HOLDING CORP			26,394.000	602,838.96
DANAHER CORP			112,199.000	7,777,634.68
DANONE EUR0.25 (POST SUBDIVISION)			57,460.000	4,327,719.76
DARDEN RESTAURANTS INC			28,854.000	1,335,651.66
DARLING INTERNATIONAL INC			21,849.000	462,324.84
DATA I/O CORP			4,887.000	15,003.09
DATA TRANSLATION INC			1,837.000	661.32
DATALINK CORP			2,647.000	35,787.44
DATARAM CORP			535.000	1,476.60
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			167.000	1,035.40
DATAWATCH CORP			3,565.000	99,463.50
DAVITA HEALTHCARE PARTNERS INC			44,744.000	2,545,933.60
DAWSON GEOPHYSICAL CO			3,637.000	118,093.39
DAXOR CORP			2,537.000	17,822.43
DBS HLDGS SGD1			433,673.000	5,675,162.90
DCP MIDSTREAM PARTNERS LP			45,155.000	2,242,397.30
DCT INDUSTRIAL TRUST INC			50,740.000	364,820.60
DEALERTRACK HOLDINGS INC			6,442.000	275,975.28
DECKERS OUTDOOR CORP			6,341.000	417,998.72
DECORATOR INDUSTRIES INC			831.000	0.00
DEERE & CO			45,440.000	3,698,361.60
DELCATH SYSTEMS INC			2,968.000	972.91
DELEK US HOLDINGS INC			11,531.000	243,188.79
DELHAIZE GROUP			43,941.000	2,771,207.43
DELIA*S INC			3,637.000	4,400.77
DELL INC			174,198.000	2,398,706.46
DELPHAX TECHNOLOGIES INC			7,074.000	2,475.90
DELPHI AUTOMOTIVE PLC			33,504.000	1,957,303.68
DELTA AIR LINES INC			249,231.000	5,879,359.29

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DELTA APPAREL INC			4,725.000	78,246.00
DELTA ELECTRONIC TW \$10			256,000.000	1,242,466.26
DELTA NATURAL GAS CO INC			2,288.000	50,541.92
DELTAGEN INC			13,680.000	615.60
DELTIC TIMBER CORP			2,107.000	137,249.98
DELUXE CORP			8,316.000	346,444.56
DEMANDWARE INC			3,400.000	157,522.00
DENBURY RESOURCES INC			44,261.000	814,845.01
DENDREON CORP			17,100.000	50,103.00
DENNY'S CORP			13,761.000	84,217.32
DENSO CORPORATION NPV			27,500.000	1,283,566.90
DENTSPLY INTERNATIONAL INC			16,888.000	733,108.08
DEPOMED INC			8,574.000	64,133.52
DESTINATION MATERNITY CORP			4,068.000	129,362.40
DESTINATION XL GROUP INC			6,651.000	43,031.97
DETREX CORP			1,106.000	33,733.00
DEUTSCHE BANK AG ORD NPV REGD			275,243.000	12,645,456.40
DEUTSCHE TELEKOM AG NPV (REGD)			495,102.000	7,181,137.52
DEVON ENERGY CORP			83,347.000	4,814,122.72
DEVRY EDUCATION GROUP			10,878.000	332,431.68
DEX MEDIA INC			460.000	3,739.80
DEXCOM INC			1,325.000	37,404.75
DFC GLOBAL CORP			17,520.000	192,544.80
DHT HOLDINGS INC			1,581.000	6,908.97
DIADEXUS INC			2,231.000	4,038.11
DIAGEO ORD 28 101/108P			223,528.000	7,112,931.43
DIAGNOSTICOS DA AM COM NPV			789,800.000	4,144,050.68
DIAL GLOBAL INC			39.000	7.02
DIAMOND FOODS INC			5,116.000	120,635.28
DIAMOND HILL INVESTMENT GROUP			1,237.000	132,297.15
DIAMOND OFFSHORE DRILLING INC			8,251.000	514,202.32
DIAMONDBACK ENERGY INC			2,873.000	122,504.72
DIAMONDROCK HOSPITALITY CO			38,984.000	415,959.28
DICE HOLDINGS INC			23,163.000	197,117.13
DICK'S SPORTING GOODS INC			96,933.000	5,174,283.54
DIEBOLD INC			11,422.000	335,349.92
DIGI INTERNATIONAL INC			7,143.000	71,501.43
DIGIMARC CORP			2,968.000	59,953.60
DIGITAL GENERATION INC			8,678.000	112,206.54

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DIGITAL INFO SECURITY CO			709.000	0.71
DIGITAL REALTY TRUST INC			54,400.000	2,888,640.00
DIGITAL RIVER INC			7,549.000	134,900.63
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DIGITALGLOBE INC			7,520.000	237,782.40
DILLARD'S INC			21,550.000	1,687,365.00
DIME COMMUNITY BANCSHARES INC			8,584.000	142,923.60
DINEEQUITY INC			3,265.000	225,285.00
DIODES INC			6,143.000	150,503.50
DIRECT LINE INSURANCE GROUP PL			1,093,525.000	3,775,461.55
DIRECTV			60,599.000	3,620,790.25
DISCOVER FINANCIAL SERVICES			176,596.000	8,925,161.84
DISCOVERY COMMUNICATIONS INC			27,402.000	2,313,276.84
DISCOVERY LABORATORIES INC			361.000	707.56
DIVERSICARE HEALTHCARE SEVICE			2,856.000	14,451.36
DIVINE INC			6,229.000	0.00
DIXIE GROUP INC/THE			1,994.000	22,213.16
DNB ASA			250,600.000	3,804,261.54
DOLAN CO/THE			7,189.000	16,247.14
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			35,336.000	1,995,070.56
DOLLAR TREE INC			26,469.000	1,512,968.04
DOLLARAMA INC			24,700.000	2,011,515.71
DOMINION RESOURCES INC/VA			126,874.000	7,927,087.52
DOMTAR CORP			6,600.000	524,172.00
DON QUIJOTE HOLDINGS CO. LTD			19,700.000	1,234,700.66
DONEGAL GROUP INC			9,060.000	135,169.90
DORAL FINANCIAL CORP			343.000	6,544.44
DORMAN PRODUCTS INC			9,486.000	470,031.30
DOT HILL SYSTEMS CORP			8,130.000	17,398.20
DOUBLE EAGLE PETROLEUM CO			9,849.000	29,547.00
DOVER CORP			64,582.000	5,801,401.06
DOVER DOWNS GAMING & ENTERTAIN			5,997.000	8,155.92
DOVER MOTORSPORTS INC			8,974.000	21,627.34
DOW CHEMICAL CO/THE			248,980.000	9,560,832.00
DR HORTON INC			33,720.000	655,179.60
DR PEPPER SNAPPLE GROUP INC			43,927.000	1,968,808.14
DRAX GROUP ORD GBP0.1155172			278,400.000	3,076,989.55
DREAMWORKS ANIMATION SKG INC			9,944.000	283,006.24

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DREW INDUSTRIES INC			3,900.000	177,606.00
DRI CORP			787.000	0.00
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			3,900.000	27,495.00
DSW INC			51,707.000	4,411,641.24
DTE ENERGY CO			20,766.000	1,370,140.68
DTS INC/CA			3,336.000	70,056.00
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.00
DUCOMMUN INC			3,056.000	87,646.08
DUKE ENERGY CORP NEW COM			83,784.000	5,595,095.52
DUN & BRADSTREET CORP			4,605.000	478,229.25
DUPONT FABROS TECHNOLOGY INC			15,811.000	407,449.47
DURA AUTOMOTIVE SYS INC COM			10,900.000	0.00
DURECT CORP			10,011.000	13,414.74
DYAX CORP			3,900.000	26,754.00
DYCOM INDUSTRIES INC			6,138.000	171,802.62
DYNACQ HEALTHCARE INC			6,272.000	319.87
DYNACQ INTL INC COM PAR \$0.001			16.000	0.00
DYNAMIC MATERIALS CORP			2,475.000	57,370.50
DYNAMICS RESEARCH CORP			2,817.000	21,409.20
DYNAVAX TECHNOLOGIES CORP			8,310.000	9,972.00
DYNEGY INC/NEW			19,600.000	378,672.00
DYNEX CAPITAL INC			12,525.000	109,844.25
E SUN FINANCIAL HOLDING CO LTD			2,942,000.000	1,905,479.07
E*TRADE FINANCIAL CORP			34,071.000	562,171.50
E-MART CO LTD			14,540.000	3,274,181.00
E.ON SE NPV			157,478.000	2,803,186.75
EACO CORP			16.000	51.20
EADS EURO AERO DEF EUR 1			84,600.000	5,393,262.41
EAGLE BULK SHIPPING INC			681.000	4,889.58
EAGLE MATERIALS INC			12,392.000	899,039.60
EARTHCARE CO COM			12,400.000	0.00
EARTHLINK INC			25,716.000	127,294.20
EARTHSHELL CORP COM NEW			1,800.000	0.00
EAST JAPAN RAILWAY CO Y50000			79,100.000	6,803,607.77
EAST WEST BANCORP INC			189,306.000	6,048,326.70
EASTERN CO/THE			1,137.000	18,385.29
EASTERN VIRGINIA BANKSHARES IN			206.000	1,256.60
EASTGROUP PROPERTIES INC			5,424.000	321,155.04

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EASTMAN CHEMICAL CO			83,086.000	6,472,399.40
EATON CORP PLC			56,247.000	3,872,043.48
EBAY INC			169,023.000	9,429,793.17
EBIX INC			6,779.000	67,383.26
EBT INTL INC COM NEW			69.000	0.00
ECHELON CORP			10,450.000	24,975.50
ECOLAB INC			32,192.000	3,179,281.92
ECOLOGY AND ENVIRONMENT INC			468.000	5,452.20
EDCI HOLDINGS INC			1,189.000	4,898.68
EDF EUR0.5			174,008.000	5,507,063.83
EDGEWATER TECHNOLOGY INC			9,427.000	49,680.29
EDISON INTERNATIONAL			68,971.000	3,176,804.26
EDP ENERGIAS PORTUGAL EUR1(REGD)			738,018.000	2,697,348.78
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATION REALTY TRUST INC			19,176.000	174,501.60
EDUCATIONAL DEVELOPMENT CORP			1,325.000	3,590.75
EDWARDS LIFESCIENCES CORP			60,259.000	4,195,834.17
EGAIN CORP			2,312.000	34,888.08
EHEALTH INC			5,249.000	169,332.74
EI DU PONT DE NEMOURS & CO			109,603.000	6,418,351.68
EL PASO ELECTRIC CO			11,517.000	384,667.80
ELECSYS CORP			525.000	4,053.00
ELECTRO RENT CORP			4,799.000	87,053.86
ELECTRO SCIENTIFIC INDUSTRIES			4,393.000	51,442.03
ELECTRO-SENSORS INC			350.000	1,424.50
ELECTRONIC ARTS INC			36,392.000	929,815.60
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	191.63
ELECTRONICS FOR IMAGING INC			7,795.000	246,945.60
ELI LILLY & CO			192,075.000	9,667,134.75
ELIZABETH ARDEN INC			3,375.000	124,605.00
ELLIE MAE INC			2,600.000	83,226.00
ELXSI CORP			3,225.000	31,282.50
EMAGIN CORP			8,456.000	25,452.56
EMAK WORLDWIDE INC			1,137.000	0.00
EMBOTELLADORA ANDINA SA ADR			47,500.000	1,560,850.00
EMC CORP/MA			246,977.000	6,312,732.12
EMC INSURANCE GROUP INC			2,425.000	73,186.50
EMCOR GROUP INC			89,722.000	3,510,821.86
EMERGENT BIOSOLUTIONS INC			10,928.000	208,178.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EMERITUS CORP			8,202.000	151,983.06
EMERSON ELECTRIC CO			96,843.000	6,265,742.10
EMERSON RADIO CORP			7,187.000	13,511.56
EMISPHERE TECHNOLOGIES INC			6,412.000	1,154.16
EMPIRE DISTRICT ELECTRIC CO/TH			7,942.000	172,023.72
EMPIRE RESOURCES INC			787.000	2,778.11
EMPIRE RESOURTS INC			288.000	1,056.96
EMPLOYERS HOLDINGS INC			8,130.000	241,786.20
EMULEX CORP			11,899.000	92,336.24
ENANTA PHARMACEUTICALS INC			300.000	6,876.00
ENBRIDGE ENERGY MANAGEMENT LLC			381.000	10,965.18
ENCANA CORPORATION			353,530.000	6,122,029.38
ENCORE CAPITAL GROUP INC			4,484.000	205,636.24
ENCORE CORPORATION			1,735.000	7,790.15
ENCORE WIRE CORP			5,587.000	220,351.28
ENDEAVOR INTERNATIONAL CORP			8,933.000	47,791.55
ENDOCYTE INC			4,548.000	60,624.84
ENDOLOGIX INC			6,168.000	99,489.84
ENDURANCE SPECIALTY HLDGS LTD SHS			7,200.000	386,784.00
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			2,500.000	227,875.00
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			1,094.000	459.48
ENERGY RECOVERY INC			8,468.000	61,393.00
ENERGY TRANSFER EQUITY LP			95,680.000	6,293,830.40
ENERGY TRANSFER PARTNERS LP			41,935.000	2,183,555.45
ENERGY XXI BERMUDA LTD			15,630.000	472,026.00
ENERNOC INC			1,467.000	21,990.33
ENERSYS			10,454.000	633,826.02
ENGHOUSE SYSTEMS LTD			20,300.000	515,646.47
ENGLOBAL CORP			5,862.000	5,759.42
ENHERENT CORP			9,218.000	11.98
ENI EUR			164,740.000	3,779,855.11
ENKA INSAAT TRY1			751,999.000	2,230,513.38
ENNIS INC			5,324.000	96,044.96
ENPRO INDUSTRIES INC			3,506.000	211,096.26
ENSCO PLC			27,724.000	1,490,165.00
ENSIGN GROUP INC/THE			3,873.000	159,219.03
ENSTAR GROUP LIMITED SHS			1,762.000	240,689.20

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENTEGRIS INC			34,341.000	348,561.15
ENTEL TELECOMUNICATION (EMPRESA NAC) NPV			108,703.000	1,761,557.80
ENTERCOM COMMUNICATIONS CORP			6,037.000	53,004.86
ENERGY CORP			43,361.000	2,739,981.59
ENTEROMEDICS INC			182.000	227.50
ENTERPRISE BANCORP INC/MA			700.000	13,237.00
ENTERPRISE FINANCIAL SERVICES			755.000	12,668.90
ENTERPRISE PRODUCTS PARTNERS L			121,860.000	7,438,334.40
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			11,461.000	67,619.90
ENTREMED INC			501.000	876.75
ENTROPIC COMMUNICATIONS INC			4,075.000	17,848.50
ENTRPRIZE CORP			962.000	38.48
ENVESTNET INC			600.000	18,600.00
ENVIRONMENTAL ELEMENTS CORP			831.000	0.58
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	4,686.00
ENVIT CAPITAL GROUP INC			290.000	0.29
ENZO BIOCHEM INC			5,863.000	14,774.76
ENZON PHARMACEUTICALS INC			12,483.000	20,971.44
EOG RESOURCES INC			48,584.000	8,224,299.52
EPAM SYSTEMS INC			3,000.000	103,500.00
EPIQ SYSTEMS INC			9,147.000	120,923.34
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPL OIL & GAS INC			3,213.000	119,234.43
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			4,206.000	217,366.08
EPR PPTYS COM SH BEN INT			8,918.000	434,663.32
EQT CORP			53,974.000	4,788,573.28
EQUIFAX INC			61,295.000	3,668,505.75
EQUIFIN INC			394.000	0.39
EQUITY ONE INC			14,724.000	321,866.64
EQUITY RESIDENTIAL			39,774.000	2,130,693.18
ERA GROUP INC			253.000	6,876.54
ERBA DIAGNOSTICS INC			3,981.000	5,732.64
ERICSSON (L.M.) TELEFONAKTIEBOLAGET SEK1 SER B			956,871.000	12,737,225.07
EROOM SYSTEM TECHNOLOGIES INC			3,225.000	225.75
ERSTE GROUP BANK AG			136,048.000	4,302,009.73
ESB FINANCIAL CORP			3,681.000	46,932.75

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00
ESCALADE INC			2,968.000	25,554.48
ESCO TECHNOLOGIES INC			5,696.000	189,278.08
ESCROW CDC LIQUIDATING TRUST			331.000	0.00
ESPEY MANUFACTURING & ELECTRON			394.000	11,284.16
ESPRIT HLDGS ORD HKD0.10			4,664,405.000	7,470,121.16
ESSA BANCORP INC			119.000	1,239.98
ESTEE LAUDER COS INC/THE			30,348.000	2,121,325.20
ESTERLINE TECHNOLOGIES CORP			5,524.000	441,312.36
ESURE GROUP PLC			1,443,540.000	5,710,924.57
ETHAN ALLEN INTERIORS INC			3,637.000	101,363.19
EUROBANCSHARES INC			3,146.000	10.38
EURONET WORLDWIDE INC			7,581.000	301,723.80
EVANS & SUTHERLAND COMPUTER CO			4,156.000	228.58
EVERCEL INC			2,862.000	2,489.94
EVERCORE PARTNERS INC			26,609.000	1,309,961.07
EVEREST RE GROUP INC COM			28,705.000	4,173,994.05
EVERGREEN ENERGY INC			1,552.000	15.52
EVERGREEN SOLAR INC			8,573.000	0.00
EVOLUTION PETROLEUM CORP			1,369.000	15,414.94
EVOLVING SYSTEMS INC			10,653.000	102,375.33
EVOQ PROPERTIES INC			923.000	5,067.27
EXACT SCIENCES CORP			8,155.000	96,310.55
EXACTECH INC			5,439.000	109,595.85
EXAMWORKS GROUP INC			4,642.000	120,645.58
EXAR CORP			23,959.000	321,290.19
EXCEL TRUST INC			2,669.000	32,028.00
EXELIXIS INC			22,914.000	133,359.48
EXELON CORP			101,665.000	3,013,350.60
EXIDE TECHNOLOGIES			306.000	114.75
EXLSERVICE HOLDINGS INC			3,005.000	85,582.40
EXPEDIA INC			12,752.000	660,426.08
EXPEDITORS INTERNATIONAL OF WA			35,198.000	1,550,823.88
EXPONENT INC			5,862.000	421,126.08
EXPRESS INC			16,300.000	384,517.00
EXPRESS SCRIPTS HOLDING CO			96,637.000	5,970,233.86
EXTERRAN HOLDINGS INC			9,949.000	274,293.93
EXTREME NETWORKS			16,243.000	84,788.46

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXXON MOBIL CORP			549,731.000	47,298,855.24
EZCORP INC			7,456.000	125,857.28
EZENIA! INC			5,456.000	218.24
F5 NETWORKS INC			9,294.000	797,053.44
FAB INDS INC COM			4,400.000	0.00
FABRINET			2,300.000	38,732.00
FACTORY 2-U STORES INC			5,731.000	5.16
FACTSET RESEARCH SYSTEMS INC			24,070.000	2,626,037.00
FAIR ISAAC CORP			8,612.000	476,071.36
FAIRCHILD SEMICONDUCTOR INTERN			22,560.000	313,358.40
FAIRPOINT COMMUNICATIONS INC			32,600.000	0.00
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			8,130.000	10,731.60
FAMILY DOLLAR STORES INC			53,766.000	3,872,227.32
FAMOUS DAVE'S OF AMERICA INC			3,143.000	50,759.45
FAR EAST HORIZON LTD			520,000.000	343,307.35
FARMER BROS CO			2,981.000	44,893.86
FARMERS CAPITAL BANK CORP			3,287.000	71,853.82
FARO TECHNOLOGIES INC			3,200.000	134,944.00
FASTENAL CO			117,207.000	5,889,651.75
FBL FINANCIAL GROUP INC			5,524.000	248,027.60
FBR & CO			3,185.000	85,389.85
FEDDERS CORP COM NEW			23,100.000	0.00
FEDERAL AGRICULTURAL MORTGAGE			394.000	13,151.72
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL SCREW WORKS			815.000	2,053.80
FEDERAL SIGNAL CORP			14,510.000	186,743.70
FEDERAL-MOGUL CORP			181.000	3.80
FEDERATED NATIONAL HOLDING CO			1,372.000	13,061.44
FEDEX CORP			35,269.000	4,024,545.59
FEI CO			7,149.000	627,682.20
FELCOR LODGING TRUST INC			12,249.000	75,453.84
FERRO CORP			15,708.000	143,099.88
FFD FINANCIAL CORP			756.000	15,233.40
FIBERCORE INC			7,424.000	14.85
FIBERMARK INC COM			6,800.000	0.00
FIBERTOWER CORP			1,668.000	66.72
FIDELITY NATIONAL INFORMATION			34,670.000	1,610,074.80
FIDELITY SOUTHERN CORP			3,505.000	53,766.70

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIFTH & PACIFIC COS INC			744.000	18,696.72
FIFTH STREET FINANCE CORP			20,773.000	213,754.17
FIFTH THIRD BANCORP			213,001.000	3,842,538.04
FIH MOBILE LIMITED			6,617,000.000	4,104,081.80
FINANCIAL ENGINES INC			7,299.000	433,852.56
FINANCIAL INSTITUTIONS INC			1,037.000	21,217.02
FINISAR CORP			145,006.000	3,281,485.78
FINISH LINE INC/THE			9,560.000	237,757.20
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINMECCICA SPA EUR 4.40			1,299,761.000	7,780,161.77
FINOVA GROUP INC COM			50,900.000	0.00
FIRST ACCEPTANCE CORP			7,931.000	13,879.25
FIRST AMERICAN FINANCIAL CORP			16,447.000	400,484.45
FIRST AVIATION SERVICES INC			216.000	1,944.00
FIRST BANCORP INC/ME			3,059.000	51,330.02
FIRST BANCORP/PUERTO RICO			1,019.000	5,787.92
FIRST BANCORP/TROY NC			3,271.000	47,265.95
FIRST BUSEY CORP			5,303.000	27,628.63
FIRST CASH FINANCIAL SERVICES			5,364.000	310,843.80
FIRST CITIZENS BANCSHARES INC/			1,969.000	404,826.40
FIRST COMMONWEALTH FINANCIAL C			20,222.000	153,484.98
FIRST COMMUNITY BANCSHARES INC			836.000	13,668.60
FIRST DEFIANCE FINANCIAL CORP			5,292.000	123,779.88
FIRST FEDERAL BANCSHARES OF AR			2,812.000	26,292.20
FIRST FINANCIAL BANCORP			15,174.000	230,189.58
FIRST FINANCIAL BANKSHARES INC			7,281.000	428,268.42
FIRST FINANCIAL CORP/IN			3,987.000	125,869.59
FIRST FINANCIAL HOLDINGS INC			4,681.000	258,203.96
FIRST FINANCIAL SERVICE CORP			320.000	1,256.00
FIRST HOLDING CO TWD10			7,769,000.000	4,650,837.06
FIRST HORIZON NATIONAL CORP			16.932	186.08
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDEPENDENCE CORP/KS			1,200.000	13,800.00
FIRST INDUSTRIAL REALTY TRUST			19,553.000	318,127.31
FIRST MARBLEHEAD CORP/THE			4,643.000	3,807.26
FIRST MARINER BANCORP			4,813.000	3,609.75
FIRST MERCHANTS CORP			4,025.000	69,753.25
FIRST MIDWEST BANCORP INC/IL			18,301.000	276,528.11
FIRST OF LONG ISLAND CORP/THE			3,193.000	124,048.05

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST PLACE FINANCIAL CORP/OH			5,949.000	9.52
FIRST POTOMAC REALTY TRUST			10,729.000	134,863.53
FIRST SECURITY GROUP INC/TN			140.000	291.20
FIRST SOLAR INC			8,229.000	330,888.09
FIRST SOUTH BANCORP INC/WASHIN			991.000	6,223.48
FIRST STATE BANCORPORATION/NM			2,669.000	10.68
FIRST UNITED CORP			2,037.000	16,723.77
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTENERGY CORP			49,638.000	1,809,305.10
FIRSTMERIT CORP			24,949.000	541,642.79
FIRSTWAVE TECHNOLOGIES INC			831.000	2.24
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			75,821.000	7,661,712.05
FIVE BELOW INC			4,100.000	179,375.00
FIVE STAR QUALITY CARE INC			4,586.000	23,709.62
FLAGSTAR BANCORP INC			103.000	1,520.28
FLANIGAN'S ENTERPRISES INC			219.000	2,255.70
FLEETMatics GROUP LTD			2,000.000	75,100.00
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEURY SA			176,300.000	1,430,326.36
FLEXSTEEL INDUSTRIES INC			831.000	20,750.07
FLEXTRONICS INTERNATIONAL LTD			56,800.000	516,312.00
FLIR SYSTEMS INC			16,863.000	529,498.20
FLOTEK INDUSTRIES INC			9,163.000	210,749.00
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOW INTERNATIONAL CORP			4,262.000	17,005.38
FLOWSERVE CORP			16,690.000	1,041,289.10
FLUIDIGM CORP			5,950.000	130,543.00
FLUOR CORP			19,350.000	1,373,076.00
FLUSHING FINANCIAL CORP			4,020.000	74,169.00
FLYI INC COM			29,300.000	0.00
FMC CORP			39,984.000	2,867,652.48
FMC TECHNOLOGIES INC			106,071.000	5,878,454.82
FNB CORP/PA			27,478.000	333,308.14
FOAMEX INTL INC COM NEW			9,459.000	0.00
FOCUS ENHANCEMENTS INC			19,974.000	0.00
FOMENTO ECONOMICO MEXICANO SAB ADR			18,700.000	1,815,583.00
FOOD TECHNOLOGY SERVICE INC			492.000	2,563.32
FOOTBALL EQUITIES INC			5,500.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FOOTSTAR INC			18,000.000	0.00
FORD MOTOR CO			467,600.000	7,888,412.00
FOREST LABORATORIES INC			28,037.000	1,199,703.23
FOREST OIL CORP			13,249.000	80,818.90
FORESTAR GROUP INC			5,380.000	115,831.40
FORMFACTOR INC			7,976.000	54,715.36
FORRESTER RESEARCH INC			3,900.000	143,364.00
FORTUNE BRANDS HOME & SECURITY			29,640.000	1,233,913.20
FORUM ENERGY TECHNOLOGIES INC			7,162.000	193,445.62
FORWARD AIR CORP			5,117.000	206,470.95
FOSSIL GROUP INC			5,965.000	693,371.60
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	0.00
FRANCESCAS HOLDINGS CORP			5,046.000	94,057.44
FRANCO-NEVADA CORP			40,900.000	1,859,380.29
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			8,262.000	148,302.90
FRANKLIN ELECTRIC CO INC			8,434.000	332,299.60
FRANKLIN RESOURCES INC			48,251.000	2,439,088.05
FRANKLIN STREET PROPERTIES COR			13,907.000	177,175.18
FRED'S INC			5,421.000	84,838.65
FREDERICK'S OF HOLLYWOOD GROUP			897.000	188.37
FREEHOLD ROYALTIES LTD			15,900.000	367,839.28
FREEHOLD ROYALTIES LTD 144A			9,400.000	217,117.43
FREEMPORT-MCMORAN COPPER & GOLD			123,186.000	4,074,992.88
FREIGHTCAR AMERICA INC			1,032.000	21,341.76
FREQUENCY ELECTRONICS INC			4,312.000	50,364.16
FRESENIUS SE & CO KGAA			27,500.000	3,418,033.93
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE			7,593.000	225,360.24
FRIEDMAN INDUSTRIES INC			3,767.000	37,670.00
FRIEDMANS INC CL A			10,900.000	0.00
FRISCH'S RESTAURANTS INC			5,310.000	128,130.30
FRONTIER COMMUNICATIONS CORP			118,658.000	494,803.86
FRONTIER FINANCIAL CORP			607.000	42.49
FRONTIER INS GROUP INC NEW			46,400.000	0.00
FRONTLINE CAP GROUP COM			30,400.000	0.00
FTI CONSULTING INC			6,652.000	251,445.60
FUEL SYSTEMS SOLUTIONS INC			6,666.000	131,053.56
FUEL TECH INC			3,440.000	14,998.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FUELCELL ENERGY INC			7,868.000	10,149.72
FUJI HEAVY LTD Y50			181,000.000	4,998,828.13
FUJI MEDIA HOLDINGS INC			23,700.000	521,218.86
FUJITSU NPV			1,058,000.000	3,946,272.69
FULL HOUSE RESORTS INC			162.000	450.36
FULTON FINANCIAL CORP			22,137.000	258,560.16
FUQI INTERNATIONAL INC			2,793.000	0.00
FURIEX PHARMACEUTICALS INC			2,568.000	112,966.32
FURMANITE CORP			19,667.000	194,703.30
FURNITURE BRANDS INTL INC			612.000	195.84
FUSION-IO INC			13,600.000	182,104.00
FVNB CORP COM			3,600.000	0.00
FX ENERGY INC			7,868.000	27,065.92
G&K SERVICES INC			4,237.000	255,872.43
G-III APPAREL GROUP LTD			2,422.000	132,216.98
GA EXPRESS INC			1,881.000	0.00
GABS 114A AELTUS CBO			8,180.000	0.00
GAIAM INC			1,631.000	8,171.31
GAINSCO INC			535.000	4,507.38
GALENA BIOPHARMA COM			406.000	921.62
GALP ENERGIA SGPS EUR1			260,186.000	4,330,308.57
GAMCO INVESTORS INCORPORATED CLASS A			3,506.000	266,210.58
GAMESTOP CORP			106,362.000	5,280,873.30
GAMETECH INTERNATIONAL INC			4,418.000	0.00
GAMING PARTNERS INTERNATIONAL			350.000	2,838.50
GANNETT CO INC			118,172.000	3,165,827.88
GAP INC/THE			129,652.000	5,222,382.56
GARGOYLES INC			187.000	0.00
GARMIN LTD			14,605.000	659,999.95
GAS NATURAL INC			3,324.000	33,904.80
GASCO ENERGY INC			17,035.000	362.85
GASLOG LTD			900.000	13,437.00
GASTAR EXPLORATION INC			4,052.000	16,005.40
GATX CORP			8,400.000	399,168.00
GAZPROM OAO ADR			485,940.000	4,285,990.80
GDF SUEZ EUR1			524,839.000	13,193,025.16
GEEKNET INC			1,137.000	19,147.08
GENCO SHIPPING & TRADING LIMITED SHS			350.000	1,375.50
GENCORP INC			6,518.000	104,483.54

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAC HOLDINGS INC			74,050.000	3,157,492.00
GENERAL BEARING CORP ESCROW			2,162.000	0.00
GENERAL CABLE CORP			8,900.000	282,575.00
GENERAL COMMUNICATION INC			9,818.000	93,467.36
GENERAL DATACOMM INDUSTRIES IN			1,255.000	21.96
GENERAL DYNAMICS CORP			62,925.000	5,507,196.00
GENERAL ELECTRIC CO			1,288,415.000	30,780,234.35
GENERAL MILLS INC			148,943.000	7,137,348.56
GENERAL MOLY INC			5,687.000	9,383.55
GENERAL MOTORS CO			307,113.000	11,046,854.61
GENERAL STEEL HOLDINGS INC			5,923.000	5,256.66
GENESCO INC			4,056.000	265,992.48
GENESEE & WYOMING INC			47,051.000	4,374,331.47
GENESIS ENERGY LP			38,274.000	1,916,379.18
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			3,800.000	37,240.00
GENMARK DIAGNOSTICS INC			200.000	2,430.00
GENOMIC HEALTH INC			7,287.000	222,836.46
GENTHERM INC COM			2,431.000	46,383.48
GENTIUM SPA ADR			33,570.000	910,754.10
GENTIVA HEALTH SERVICES INC			12,501.000	150,512.04
GENUINE PARTS CO			18,380.000	1,486,758.20
GENVEC INC			706.000	896.62
GENWORTH FINANCIAL INC			58,600.000	749,494.00
GEO GROUP INC/THE			45,093.000	1,499,342.25
GEOGLOBAL RESOURCES INC			2,056.000	37.01
GEOMET INC			8,674.000	1,118.95
GEOPETRO RESOURCES CO			1,269.000	38.07
GEOSPACE TECHNOLOGIES CORP			3,336.000	281,224.80
GERBER SCIENTIFIC INC COM ESCROW			6,368.000	0.00
GERDAU SA ADR			661,150.000	4,932,179.00
GERMAN AMERICAN BANCORP INC			1,061.000	26,758.42
GERON CORP			10,486.000	35,128.10
GETTY REALTY CORP			6,508.000	126,450.44
GFI GROUP INC			14,326.000	56,587.70
GIBRALTAR INDUSTRIES INC			4,293.000	61,218.18
GIGA-TRONICS INC			1,762.000	2,149.64
GIGOPTIX INC			1,388.000	1,748.88
GILDAN ACTIVEWEAR INC			48,000.000	2,232,123.74

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GILEAD SCIENCES INC			181,671.000	11,416,205.64
GLACIER BANCORP INC			13,456.000	332,497.76
GLACIER WATER SERVICES INC			406.000	10,150.00
GLADSTONE CAPITAL CORP			831.000	7,254.63
GLADSTONE COMMERCIAL CORP			5,712.000	102,587.52
GLAXOSMITHKLINE ORD GBP0.25			262,794.000	6,628,231.02
GLEACHER & CO INC			722.000	9,927.50
GLENCORE XSTRATA PLC			836,700.000	4,562,123.31
GLIMCHER REALTY TRUST			25,669.000	250,272.75
GLOBAL BIO-CHEM TE HKD0.10			46,738,000.000	3,314,687.66
GLOBAL CASH ACCESS HOLDINGS IN			17,945.000	140,150.45
GLOBAL GEOPHYSICAL SERVICES IN			830.000	2,249.30
GLOBAL INDEMNITY PLC			1,104.000	28,107.84
GLOBAL SHIP LEASE INC NEW SHS A			131.000	678.58
GLOBAL SOURCE LTD SHS			3,725.000	27,639.50
GLOBAL TECHNOLOGIES LTD			4,068.000	0.41
GLOBALSTAR INC			18,109.000	19,738.81
GLOBE SPECIALTY METALS INC			12,801.000	197,263.41
GLOBECOMM SYSTEMS INC			6,059.000	85,007.77
GLOBUS MEDICAL INC A			10,000.000	174,600.00
GLOWPOINT INC			1,643.000	2,185.19
GMX RESOURCES INC			234.000	53.82
GN STORE NORD DKK4			81,400.000	1,713,793.06
GOLAR LNG LIMITED SHS			14,206.000	535,140.02
GOLD RESOURCE CORP			2,900.000	19,140.00
GOLDEN ENTERPRISES INC			12,155.000	48,620.00
GOLDFIELD CORP			3,124.000	5,404.52
GOLDMAN SACHS GROUP INC/THE			49,573.000	7,842,944.33
GOODMAN LTD (STAPLED UNITS)			176,022.000	803,196.13
GOODRICH PETROLEUM CORP			2,706.000	65,728.74
GOODYEAR TIRE & RUBBER CO/THE			29,196.000	655,450.20
GOOGLE INC			40,020.000	35,053,918.20
GORMAN-RUPP CO/THE			6,789.000	272,374.68
GOURMET MASTER TWD10			222,000.000	1,591,774.61
GOVERNMENT PROPERTIES INCOME T			2,700.000	64,611.00
GP STRATEGIES CORP			2,475.000	64,894.50
GRAFTECH INTERNATIONAL LTD			8,962.000	75,728.90
GRAHAM CORP			4,603.000	166,306.39
GRAMERCY PROPERTY TRUST INC			30,619.000	127,068.85

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRAN TIERRA ENERGY INC			53,073.000	376,287.57
GRAND CANYON EDUCATION INC			8,119.000	327,033.32
GRANITE BROADCASTING CORP			70.000	0.70
GRANITE CONSTRUCTION INC			5,840.000	178,704.00
GRAPHIC PACKAGING HOLDING CO			544,142.000	4,657,855.52
GRASIM IND INR10 DEMAT			40,955.000	1,730,995.57
GRAY TELEVISION INC			7,768.000	59,753.68
GREAT AMERICAN BANCORP INC			144.000	4,680.00
GREAT LAKES DREDGE & DOCK CORP			17,004.000	126,169.68
GREAT SOUTHERN BANCORP INC			3,056.000	86,270.88
GREATBATCH INC			4,727.000	160,859.81
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN FIELD ENERGY SVCS 144A WARRANTS			686.000	20,580.00
GREEN MOUNTAIN COFFEE ROASTERS			42,900.000	3,231,657.00
GREEN PLAINS RENEWABLE ENERGY			3,273.000	52,531.65
GREENBRIER COS INC			7,024.000	173,703.52
GREENHUNTER RESOURCES INC			1,231.000	1,391.03
GREENLIGHT CAPITAL RE LTD CL A			4,419.000	125,676.36
GREENWAY MEDICAL TECHNOLOGIES			1,500.000	30,975.00
GRIFFIN LAND & NURSERIES INC			944.000	30,302.40
GRIFFON CORP			12,846.000	161,088.84
GROUP 1 AUTOMOTIVE INC			3,506.000	272,346.08
GRUPO BTG PACTUAL-UNIT			384,300.000	4,794,147.04
GRUPO TELEVISIA SAB DE CV PTG CERTS REPR 25A 22B 35D 35L			386,400.000	2,145,728.98
GSE SYSTEMS INC			3,646.000	5,724.22
GSV INC			770.000	15.40
GT ADVANCED TECHNOLOGIES INC			9,307.000	79,202.57
GTX INC			17,468.000	35,110.68
GUANGZHOU AUTOMOBILE GROUP CO			3,518,000.000	3,815,062.25
GUARANTY BANCORP			1,428.000	19,549.32
GUARANTY FEDERAL BANCSHARES IN			1,294.000	15,333.90
GUIDANCE SOFTWARE INC			528.000	4,788.96
GUIDED THERAPEUTICS INC			1,862.000	1,191.68
GUIDEWIRE SOFTWARE INC			7,500.000	353,325.00
GULF ISLAND FABRICATION INC			2,933.000	71,887.83
GULFMARK OFFSHORE INC			9,596.000	488,340.44
GYRODYNE CO OF AMERICA INC			1,782.000	133,471.80
H&E EQUIPMENT SERVICES INC			2,663.000	70,729.28
H&R BLOCK INC			67,505.000	1,799,683.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HACKETT GROUP INC/THE			10,359.000	73,859.67
HAEMONETICS CORP			8,324.000	331,961.12
HAIN CELESTIAL GROUP INC/THE			7,133.000	550,096.96
HALCON RESOURCES CORP			41,982.000	185,980.26
HALLADOR ENERGY CO			3,594.000	26,164.32
HALLIBURTON CO			139,512.000	6,717,502.80
HALLMARK FINANCIAL SERVICES			1,544.000	13,695.28
HALLWOOD GROUP INC			712.000	7,084.40
HALOZYME THERAPEUTICS INC			17,059.000	188,331.36
HAMPSHIRE GROUP LTD			2,975.000	12,554.50
HANCOCK FABRICS INC/DE			3,981.000	4,020.81
HANCOCK HOLDING CO			12,090.000	379,384.20
HANDLEMAN CO DEL COM			6,680.000	0.00
HANDY & HARMAN LTD			872.000	20,814.64
HANG LUNG PROPERTIES LTD			679,000.000	2,311,444.65
HANGER INC			7,330.000	247,460.80
HANMI FINANCIAL CORP			688.000	11,400.16
HANOVER INSURANCE GROUP INC/TH			7,500.000	414,900.00
HANSEN MEDICAL INC			2,081.000	3,724.99
HARBINGER GROUP INC			4,673.000	48,459.01
HARBOR DIVERSIFIED INC			1,094.000	262.56
HARBOURTON CAPITAL GROUP INC			233.000	0.47
HARDINGE INC			3,637.000	56,191.65
HARLEY-DAVIDSON INC			26,475.000	1,700,754.00
HARMAN INTERNATIONAL INDUSTRIE			8,079.000	535,072.17
HARMONIC INC			12,130.000	93,279.70
HARRIS & HARRIS GROUP INC			2,431.000	7,293.00
HARRIS CORP			12,692.000	752,635.60
HARRIS INTERACTIVE INC			4,841.000	9,682.00
HARRIS TEETER SUPERMARKETS INC COM			7,609.000	374,286.71
HARSCO CORP			14,300.000	356,070.00
HARTE-HANKS INC			8,874.000	78,357.42
HARTFORD FINANCIAL SERVICES GR			151,208.000	4,705,592.96
HARVARD BIOSCIENCE INC			6,562.000	34,516.12
HARVEST NATURAL RESOURCES INC			7,374.000	39,450.90
HASBRO INC			44,503.000	2,097,871.42
HASTINGS ENTERTAINMENT INC/UNI			2,881.000	7,260.12
HASTINGS MANUFACTURING CO			262.000	2.62
HAUPPAUGE DIGITAL INC			3,900.000	1,521.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HAVERTY FURNITURE COS INC			3,431.000	84,162.43
HAWAIIAN HOLDINGS INC			9,849.000	73,276.56
HAWKINS INC			3,951.000	149,110.74
HAWTHORN BANCSHARES INC			164.000	2,232.70
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,730.000	123,750.90
HB FULLER CO			11,538.000	521,402.22
HCC INSURANCE HOLDINGS INC			59,600.000	2,611,672.00
HCP INC			54,016.000	2,211,955.20
HEADWATERS INC			12,693.000	114,110.07
HEALTH CARE REIT INC			34,033.000	2,122,978.54
HEALTH MANAGEMENT ASSOCIATES I			47,446.000	607,308.80
HEALTHCARE REALTY TRUST INC			16,548.000	382,424.28
HEALTHCARE SERVICES GROUP INC			14,315.000	368,754.40
HEALTHSOUTH CORP			18,596.000	641,190.08
HEALTHSTREAM INC			3,989.000	151,103.32
HEALTHWAREHOUSE.COM INC			409.000	335.38
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.21
HEALTHWAYS INC			6,913.000	127,959.63
HEARTLAND EXPRESS INC			17,071.000	242,237.49
HEARTLAND FINANCIAL USA INC			1,045.000	29,113.70
HEARTLAND PAYMENT SYSTEMS INC			10,249.000	407,090.28
HEARUSA INC ESCROW			507.000	0.00
HECLA MINING CO			45,288.000	142,204.32
HEDGEPTH PHARMACEUTICALS INC COM			1,225.000	144.55
HEI INC			1,444.000	1,805.00
HEICO CORP			9,847.000	667,035.78
HEIDELBERGCEMENT AG			76,030.000	5,867,355.73
HEIDRICK & STRUGGLES INTERNATI			2,081.000	39,663.86
HELEN OF TROY LTD NEW			5,800.000	256,360.00
HELICOS BIOSCIENCES CORP			297.000	0.92
HELIOS AND MATHESON INFORMATIO			275.000	1,727.00
HELIX ENERGY SOLUTIONS GROUP I			19,667.000	498,951.79
HELM CAP GROUP INC COM			600.000	180.00
HELMERICH & PAYNE INC			12,639.000	871,459.05
HEMACARE CORP			437.000	126.73
HEMISPHERX BIOPHARMA INC			6,255.000	1,470.55
HENGAN INTL GROUP CO LTD HKD0.10			131,000.000	1,532,104.47
HENNES & MAURITZ AB			130,545.000	5,672,511.63

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HERCULES OFFSHORE INC			24,030.000	177,101.10
HERCULES TECHNOLOGY GROWTH CAP			10,500.000	160,125.00
HERITAGE COMMERCE CORP			2,413.000	18,459.45
HERITAGE FINANCIAL CORP/WA			2,962.000	45,970.24
HERMAN MILLER INC			6,168.000	179,982.24
HERSHA HOSPITALITY TRUST			30,056.000	168,013.04
HERSHEY CO/THE			53,799.000	4,976,407.50
HESKA CORP			1,264.000	7,571.36
HESS CORP			77,587.000	6,000,578.58
HEWLETT-PACKARD CO			417,900.000	8,767,542.00
HEXCEL CORP			83,686.000	3,247,016.80
HF FINANCIAL CORP			2,190.000	28,119.60
HFF INC			300.000	7,515.00
HHGREGG INC			7,975.000	142,832.25
HI-TECH PHARMACAL CO INC			4,083.000	176,181.45
HIBBETT SPORTS INC			4,610.000	258,851.50
HICKORYTECH CORP			4,711.000	53,611.18
HIGHWOODS PROPERTIES INC			12,824.000	452,815.44
HILL INTERNATIONAL INC			5,981.000	19,737.30
HILL-ROM HOLDINGS INC			11,000.000	394,130.00
HILLENBRAND INC			32,641.000	893,384.17
HILLTOP HOLDINGS INC			10,699.000	197,931.50
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			256.000	17,896.96
HISPANIC EXPRESS INC			200.000	1,920.00
HITACHI METALS Y50			148,000.000	1,815,969.46
HITACHI NPV			334,000.000	2,202,272.66
HITE JINRO			160,970.000	4,096,615.34
HITTITE MICROWAVE CORP			5,876.000	383,996.60
HKN INC			44.000	3,102.00
HKT TRUST / HKT LTD			1,637,000.000	1,536,702.71
HMN FINANCIAL INC			1,937.000	15,011.75
HMS HOLDINGS CORP			15,811.000	340,094.61
HNI CORP			9,905.000	358,362.90
HOLLYSYS AUTOMATION TECHNOLOGIES LTD SHS			6,679.000	99,851.05
HOLLYWOOD MEDIA CORP			4,139.000	6,539.62
HOLOGIC INC			137,800.000	2,845,570.00
HOLOGRAPHIC STORAGE LTD			43.000	2.15
HOME BANCSHARES INC/AR			10,520.000	319,492.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HOME DEPOT INC/THE			209,197.000	15,867,592.45
HOME FEDERAL BANCORP INC/ID			1,348.000	16,957.84
HOME LOAN SERVICING SOLUTION			12,092.000	266,144.92
HOME RETAIL GROUP ORD GBP0			2,107,704.000	5,737,615.85
HOMEBANC CORP GA COM			25,900.000	0.00
HON HAI PRECISION INDUSTRY CO			2,548,040.000	6,540,948.86
HONDA MOTOR CO NPV			88,500.000	3,368,637.01
HONEYWELL INTERNATIONAL INC			93,153.000	7,735,425.12
HOOKER FURNITURE CORP			900.000	13,455.00
HOOPER HOLMES INC			12,323.000	5,794.27
HOPFED BANCORP INC			2,075.000	23,219.25
HORACE MANN EDUCATORS CORP			10,980.000	311,612.40
HORMEL FOODS CORP			16,031.000	675,225.72
HORNBECK OFFSHORE SERVICES INC			6,394.000	367,271.36
HORSEHEAD HOLDING CORP			8,662.000	107,928.52
HOSPIRA INC			19,661.000	771,104.42
HOST HOTELS & RESORTS INC			89,021.000	1,573,001.07
HOUSING DEV FIN CORP INR2 DEMAT			192,136.000	2,345,498.56
HOUSTON AMERICAN ENERGY CORP			3,012.000	873.48
HOUSTON WIRE & CABLE CO			1,062.000	14,305.14
HOVNIANIAN ENTERPRISES INC			8,799.000	46,018.77
HSBC HLDGS ORD USD0.50 (UK)			2,112,307.000	22,897,964.69
HSN INC			14,061.000	753,950.82
HUDSON CITY BANCORP INC			56,423.000	510,628.15
HUDSON GLOBAL INC			787.000	2,549.88
HUDSON PACIFIC PROPERTIES INC			4,246.000	82,584.70
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			18,570.000	1,733,138.10
HUNTINGTON BANCSHARES INC/OH			490,049.000	4,047,804.74
HUNTSMAN CORP			109,675.000	2,260,401.75
HURCO COS INC			1,806.000	46,703.16
HURON CONSULTING GROUP INC			3,061.000	161,039.21
HUSKY ENERGY INC			134,193.609	3,866,927.42
HUTCHINSON TECHNOLOGY INC			3,987.000	13,874.76
HUTCHISON WHAMPOA HK\$0.25			246,000.000	2,946,867.57
HUTTIG BUILDING PRODUCTS INC			2,743.000	6,747.78
HYBRID ENERGY HOLDINGS INC			200.000	0.02
HYPERDYNAMICS CORP			659.000	2,912.78
HYPERFEED TECHNOLOGIES INC			206.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HYPERION THERAPEUTICS INC			1,339.000	34,988.07
HYPERMARCAS SA COM NPV			262,900.000	2,102,207.95
HYSTER-YALE MATERIALS HANDLING			1,598.000	143,292.66
HYUNDAI MOBIS			11,898.000	3,166,379.10
IBERIABANK CORP			5,260.000	272,836.20
ICAD INC			1,627.000	8,574.29
ICF INTERNATIONAL INC			1,956.000	69,261.96
ICG GROUP INC			5,368.000	76,171.92
ICICI BANK INR10 (DEMAT)			255,780.000	3,610,254.70
ICON PLC			16,875.000	690,693.75
ICONIX BRAND GROUP INC			11,826.000	392,859.72
ICTC GROUP INC			1.000	24.00
ICU MEDICAL INC			2,015.000	136,878.95
ID SYSTEMS INC			2,618.000	16,126.88
IDACORP INC			9,174.000	444,021.60
IDENIX PHARMACEUTICALS INC			13,899.000	72,413.79
IDENTIVE GROUP INC			4,568.000	3,197.60
IDERA PHARMACEUTICALS INC			2,640.000	4,593.60
IDEX CORP			62,908.000	4,104,747.00
IDFC LTD INR10			908,453.000	1,277,682.08
IDNA INC			2,887.000	2.62
IDT CORP			7,041.000	124,977.75
IEC ELECTRONICS CORP			3,900.000	14,313.00
IENTERTAINMENT NETWORK INC			831.000	116.42
IGATE CORP			11,870.000	329,511.20
IGI LABORATORIES INC			831.000	1,512.42
IGO CORPORATIONS			26,400.000	0.00
IGO INC			328.000	1,026.64
IGUATEMI EMPRESA SHOPPING COM NPV			131,200.000	1,432,794.41
IHS INC			52,805.000	6,029,274.90
II-VI INC			12,718.000	239,352.76
IKANOS COMMUNICATIONS INC			5,239.000	6,496.36
ILLINOIS TOOL WORKS INC			48,906.000	3,730,060.62
ILUKA RESOURCES LIMITED			146,893.000	1,574,057.35
IMAGEWARE SYSTEMS INC			1,369.000	2,163.02
IMAGINON INC			667.000	0.07
IMATION CORP			10,730.000	43,993.00
IMI ORD GBP0.25			96,200.000	2,266,690.38
IMMERSSION CORP			3,906.000	51,520.14

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IMMUNE PHARMACEUTICALS INC			10.000	24.00
IMMUNOGEN INC			17,223.000	293,135.46
IMMUNOMEDICS INC			14,974.000	92,689.06
IMPAC MORTGAGE HOLDINGS INC			958.000	9,206.38
IMPATH INC COM			18,800.000	0.00
IMPAX LABORATORIES INC			18,573.000	380,932.23
IMPERIAL TOBACCO GROUP ORD 10P			103,281.000	3,825,081.86
IMPERVA INC			3,600.000	151,272.00
IMPRIMIS PHARMACEUTICALS INC			200.000	944.00
INCOMNET INC			300.000	0.06
INCONTACT INC			131.000	1,083.37
INDEPENDENCE FEDERAL SAVINGS B			495.000	297.00
INDEPENDENCE HOLDING CO			3,887.000	55,506.36
INDEPENDENT BANK CORP/ROCKLAND			6,990.000	249,543.00
INDEPENDENT BANK CORPORATION			407.000	4,070.00
INDIA CEMENTS LTD GDR			1,949,550.000	3,167,043.98
INDUSTRIA DE DISENO TEXTIL SA EUR0.15			41,810.000	6,446,296.53
INDUSTRIAL & COMMERCIAL BANK O			7,443,000.000	5,192,243.86
INDYMAC BANCORP INC			25,800.000	0.00
INFINERA CORP			16,341.000	184,816.71
INFINITY ENERGY RESOURCES INC			2,037.000	6,579.51
INFINITY PHARMACEUTICALS INC			4,478.000	78,141.10
INFINITY PROPERTY & CASUALTY C			2,838.000	183,334.80
INFOSYS TECHNOLOGIES LTD INR5 DEMAT			79,209.000	3,812,103.12
ING GROEP N.V. CVA EUR0.24			588,400.000	6,651,468.44
ING US INC			68,925.000	2,013,299.25
INGERSOLL-RAND PUBLIC LIMITED COMPANY			32,124.000	2,086,132.56
INGLES MARKETS INC			11,159.000	320,598.07
INLAND REAL ESTATE CORP			13,399.000	137,071.77
INNERWORKINGS INC			1,076.000	10,566.32
INNODATA INC			5,906.000	15,296.54
INNOPHOS HOLDINGS INC			10,062.000	531,072.36
INNOSPEC INC			3,918.000	182,813.88
INNOTRAC CORP			4,425.000	23,054.25
INNOVATIVE SOLUTIONS & SUPPORT			3,878.000	30,868.88
INNOVEX INC/MN			8,343.000	36.51
INPEX CORPORATION			694,400.000	8,194,804.74
INPHI CORP			1,800.000	24,174.00
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INSIGHT ENTERPRISES INC			6,937.000	131,248.04
INSIGNIA SYSTEMS INC			3,056.000	8,220.64
INSITE VISION INC			6,462.000	1,357.02
INSMED INC			7,624.000	119,010.64
INSPERITY INC			5,631.000	211,725.60
INSTEEL INDUSTRIES INC			5,062.000	81,498.20
INSTITUTIONAL FINANCIAL MARKET			476.000	1,066.24
INSULET CORP			3,637.000	131,804.88
INSYS THERAPEUTICS INC			68.000	2,375.24
INTEGRA BANK CORP			2,671.000	10.62
INTEGRA LIFESCIENCES HOLDINGS			4,031.000	162,247.75
INTEGRAL VISION INC			4,289.000	12.87
INTEGRATED DEVICE TECHNOLOGY I			24,214.000	228,095.88
INTEGRATED ELECTRICAL SERVICES			398.000	1,615.88
INTEGRATED SILICON SOLUTION IN			5,206.000	56,693.34
INTEGRYS ENERGY GROUP INC			9,447.000	527,992.83
INTEL CORP			641,209.000	14,696,510.28
INTELIQUENT INC			4,712.000	45,517.92
INTELLICHECK MOBILISA INC			1,412.000	804.84
INTER PARFUMS INC			4,936.000	148,030.64
INTERACTIVE BROKERS GROUP INC			7,462.000	140,061.74
INTERACTIVE INTELLIGENCE GROUP INC			4,481.000	284,498.69
INTERCONTINENTALEXCHANGE INC			40,157.000	7,285,282.94
INTERDIGITAL INC/PA			8,130.000	303,492.90
INTEREP NATIONAL RADIO SALES I			3,193.000	7.98
INTERFACE INC			10,849.000	215,244.16
INTERLINK ELECTRONICS INC			86.000	946.00
INTERMET CORP			20,500.000	430.50
INTERMUNE INC			11,982.000	184,163.34
INTERNAP NETWORK SERVICES CORP			7,474.000	51,944.30
INTERNATIONAL BANCSHARES CORP			10,060.000	217,597.80
INTERNATIONAL BUSINESS MACHINE			122,215.000	22,631,773.70
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA			527,900.000	2,892,063.30
INTERNATIONAL FLAVORS & FRAGRA			9,701.000	798,392.30
INTERNATIONAL GAME TECHNOLOGY			129,355.000	2,448,690.15
INTERNATIONAL ISOTOPES INC			831.000	67.39
INTERNATIONAL LOTTERY & TOTALI			481.000	380.47
INTERNATIONAL PAPER CO			148,531.000	6,654,188.80
INTERNATIONAL RECTIFIER CORP			12,605.000	312,225.85

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTERNATIONAL SHIPHOLDING CORP			3,655.000	100,293.20
INTERNATIONAL SPEEDWAY CORP			4,957.000	160,111.10
INTERNET AMERICA INC			2,581.000	1,187.26
INTERNET PATENTS CORP			394.000	1,229.28
INTERPHASE CORP			1,631.000	7,388.43
INTERPLAY ENTERTAINMENT CORP			12,923.000	129.23
INTERPUBLIC GROUP OF COS INC/T			50,105.000	860,803.90
INTERSECTIONS INC			3,400.000	29,818.00
INTERSIL CORP			17,642.000	198,119.66
INTERTAPE POLYMER GROUP INC			43,300.000	625,973.35
INTERVAL LEISURE GROUP INC			13,018.000	307,615.34
INTERVEST BANCSHARES CORP			2,082.000	16,510.26
INTERVISUAL BOOKS INC			5,600.000	0.56
INTESA SANPAOLO EUR0.52			2,086,451.000	4,307,094.71
INTEST CORP			1,950.000	7,722.00
INTEVAC INC			2,925.000	17,140.50
INTL. FCSTONE INC			4,462.000	91,247.90
INTREPID POTASH INC			9,800.000	153,664.00
INTRICON CORP			3,100.000	12,183.00
INTRUSION INC			2,012.000	2,012.00
INTUIT INC			119,254.000	7,907,732.74
INTUITIVE SURGICAL INC			4,713.000	1,773,360.51
INUVO INC			1,228.000	1,473.60
INVACARE CORP			11,462.000	197,948.74
INVENSENSE INC			10,100.000	177,962.00
INVERSIONES AGUAS COM NPV			885,764.000	1,684,293.58
INVESCO LTD			194,657.000	6,209,558.30
INVESCO MORTGAGE CAPITAL INC			24,121.000	371,222.19
INVESTMENT TECHNOLOGY GROUP IN			6,922.000	108,813.84
INVESTORS BANCORP INC			13,899.000	304,110.12
INVESTORS REAL ESTATE TRUST			17,671.000	145,785.75
INVESTORS TITLE CO			1,094.000	81,568.64
ION GEOPHYSICAL CORP			32,203.000	167,455.60
IOWORLDMEDIA INC			836.000	6.69
IPASS INC			7,505.000	15,010.00
IPC THE HOSPITALIST CO INC			5,635.000	287,441.35
IRIDEX CORP			3,056.000	18,122.08
IRIDIUM COMMUNICATIONS INC			6,924.000	47,637.12
IROBOT CORP			5,175.000	194,942.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IRON MOUNTAIN INC			39,708.000	1,072,910.16
ISIS PHARMACEUTICALS INC			17,960.000	674,218.40
ISLE OF CAPRI CASINOS INC			9,272.000	70,096.32
ISRAMCO INC			44.000	5,453.80
ISTAR FINANCIAL INC			3,624.000	43,632.96
ITERIS INC			3,943.000	7,215.69
ITRON INC			8,053.000	344,909.99
ITT EDUCATIONAL SERVICES INC			4,400.000	136,400.00
ITV ORD GBP0.10			1,296,800.000	3,681,366.47
ITZYOURMALL INC			17.000	0.00
IXIA			27,438.000	429,953.46
IXYS CORP			7,169.000	69,180.85
J&J SNACK FOODS CORP			4,634.000	374,056.48
J2 GLOBAL INC			23,586.000	1,167,978.72
JABIL CIRCUIT INC			21,888.000	474,531.84
JACK IN THE BOX INC			13,467.000	538,680.00
JACLYN INC			437.000	2,141.30
JACO ELECTRONICS INC			1,562.000	210.87
JACOBS ENGINEERING GROUP INC			15,604.000	907,840.72
JAKKS PACIFIC INC			10,855.000	48,738.95
JAMES RIVER COAL CO			5,352.000	10,596.96
JANUS CAPITAL GROUP INC			25,911.000	220,502.61
JAPAN TOBACCO INC Y50000			204,700.000	7,363,984.85
JAZZ PHARMACEUTICALS PLC			21,500.000	1,977,355.00
JB HUNT TRANSPORT SERVICES INC			86,614.000	6,316,759.02
JC PENNEY CO INC			22,764.000	200,778.48
JDS UNIPHASE CORP			28,193.000	414,719.03
JER INVESTORS TRUST INC			786.000	62.88
JERONIMO MARTINS EUR1 (POST SUBDIVISION)			70,600.000	1,450,717.54
JERRY'S FAMOUS DELI INC			1,575.000	3,150.00
JETBLUE AIRWAYS CORP			40,505.000	269,763.30
JFE HOLDINGS INC NPV			65,800.000	1,705,267.81
JGC CORP Y50			28,000.000	1,010,140.15
JIN CO LTD			3,800.000	142,899.37
JM SMUCKER CO/THE			90,508.000	9,506,960.32
JOE'S JEANS INC			1,337.000	1,430.59
JOHN B SANFILIPPO & SON INC			975.000	22,610.25
JOHN BEAN TECHNOLOGIES CORP			5,390.000	134,103.20
JOHNSON & JOHNSON			426,568.000	36,979,179.92

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JOHNSON CONTROLS INC			81,203.000	3,369,924.50
JOHNSON OUTDOORS INC			2,400.000	64,368.00
JONES GROUP INC/THE			14,298.000	214,612.98
JOS A BANK CLOTHIERS INC			5,516.000	242,483.36
JOURNAL COMMUNICATIONS INC			9,368.000	80,096.40
JOURNAL REGISTER CO COM			18,400.000	0.00
JOY GLOBAL INC			12,614.000	643,818.56
JPMORGAN CHASE & CO			657,524.000	33,987,415.56
JUNIPER NETWORKS INC			60,157.000	1,194,718.02
JW MAYS INC			131.000	3,394.21
K12 INC			3,739.000	115,460.32
KA WANG HOLDING INC			2.000	0.00
KADANT INC			2,776.000	93,245.84
KAISER ALUMINUM CORP			3,123.000	222,513.75
KAKAKU.COM INC			109,200.000	2,547,350.88
KAMAN CORP			4,743.000	179,569.98
KANSAS CITY LIFE INSURANCE CO			1,994.000	88,174.68
KANSAS CITY SOUTHERN			13,082.000	1,430,647.52
KAO CORP			197,100.000	6,146,507.13
KAPSTONE PAPER AND PACKAGING C			7,500.000	321,000.00
KATY INDUSTRIES INC			5,499.000	3,634.29
KAWASAKI HEAVY INDUSTRIES Y50			259,000.000	1,121,783.46
KAYDON CORP			7,768.000	275,919.36
KB FINANCIAL GROUP INC ADR			740.000	25,914.80
KB FINANCIAL GROUP INC KRW5000			247,080.000	8,644,668.60
KB HOME			12,335.000	222,276.70
KBC GROUPE NPV			134,879.000	6,630,354.88
KDDI CORP Y5000			77,200.000	3,965,228.11
KEARNY FINANCIAL CORP			9,899.000	101,167.78
KELLOGG CO			30,543.000	1,793,790.39
KELLY SERVICES INC			5,211.000	101,458.17
KELT EXPLORATION LTD			48,500.000	395,870.22
KEMET CORP			3,900.000	16,302.00
KEMPER CORPORATION			7,549.000	253,646.40
KENNEDY-WILSON HOLDINGS INC			10,851.000	201,394.56
KEPCO PLANT SERVICE & ENGINERRING CO LTD			48,490.000	2,454,561.94
KERING EUR4.00			18,800.000	4,215,563.90
KERYX BIOPHARMACEUTICALS INC			6,299.000	63,619.90
KEWAUNEE SCIENTIFIC CORP			700.000	12,026.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KEY ENERGY SERVICES INC			24,920.000	181,666.80
KEY TECHNOLOGY INC			1,369.000	19,015.41
KEY TRONIC CORP			9,724.000	100,059.96
KEYCORP			108,168.000	1,233,115.20
KEYENCE CORP NPV			5,800.000	2,201,783.48
KEYERA CORP			32,300.000	1,839,519.41
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			9,298.000	164,481.62
KID BRANDS INC			2,968.000	4,362.96
KILROY REALTY CORP			105,125.000	5,250,993.75
KIMBALL INTERNATIONAL INC			8,130.000	90,161.70
KIMBERLY-CLARK CORP			54,533.000	5,138,099.26
KIMCO REALTY CORP			48,621.000	981,171.78
KINDER HOLDING CORP			300.000	0.09
KINDER MORGAN ENERGY PARTNERS			40,470.000	3,230,720.10
KINDER MORGAN INC/DELAWARE			144,364.000	5,135,027.48
KINDRED HEALTHCARE INC			15,528.000	208,541.04
KING SLIDE WORKS CO TWD10			128,000.000	1,119,085.46
KINGFISHER ORD GBP0.157142857			565,800.000	3,535,833.91
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KIRKLAND'S INC			656.000	12,096.64
KITE REALTY GROUP TRUST			3,900.000	23,127.00
KIWOOM SECURITIES CO LTD KRW5000			35,586.000	1,718,578.78
KLA-TENCOR CORP			19,671.000	1,196,980.35
KMG CHEMICALS INC			712.000	15,656.88
KNIGHT TRANSPORTATION INC			12,835.000	212,034.20
KNIGHTSBRIDGE TANKERS LTD COM			3,106.000	31,588.02
KNOLL INC			14,092.000	238,718.48
KODIAK OIL & GAS CORP			47,892.000	577,577.52
KOHL'S CORP			43,137.000	2,232,339.75
KOMATSU Y50			34,500.000	857,533.77
KOMERCNI BANKA ORD CZK500			8,000.000	1,778,670.78
KONINKLIJKE AHOLD NV ADR			108,300.000	1,871,424.00
KONINKLIJKE AHOLD NV EUR0.30			259,778.000	4,502,858.93
KONINKLIJKE PHILIPS NV			456,192.000	14,715,604.09
KOPIN CORP			13,586.000	54,751.58
KOPPERS HOLDINGS INC			5,663.000	241,526.95
KOREA ELEC PWR CORP KSWN5000			387,350.000	10,831,059.66
KORN/FERRY INTERNATIONAL			3,462.000	74,086.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KOSS CORP			8,337.000	42,518.70
KOTAK MAHINDRA BANK LTD INR5			125,026.000	1,354,207.02
KRAFT FOODS GROUP INC			70,688.000	3,706,878.72
KRATON PERFORMANCE POLYMERS IN			4,200.000	82,278.00
KRATOS DEFENSE & SECURITY SOLU			4,068.000	33,683.04
KREISLER MANUFACTURING CORP			437.000	3,976.70
KRISPY KREME DOUGHNUTS INC			11,800.000	228,212.00
KROGER CO/THE			226,236.000	9,126,360.24
KRONOS WORLDWIDE INC			300.000	4,647.00
KT CORP			56,070.000	1,875,652.42
KUBOTA CORPORATION Y50			78,000.000	1,126,379.64
KULICKE & SOFFA INDUSTRIES INC			8,280.000	95,634.00
KVH INDUSTRIES INC			4,625.000	63,825.00
L BRANDS INC			28,851.000	1,762,796.10
L G CORP KRW5000			45,236.000	2,786,538.81
L-3 COMMUNICATIONS HOLDINGS IN			10,633.000	1,004,818.50
LA-Z-BOY INC			9,341.000	212,134.11
LABORATORY CORP OF AMERICA HOL			10,694.000	1,060,203.16
LACLEDE GROUP INC/THE			6,456.000	290,520.00
LADENBURG THALMANN FINANCIAL S			7,366.000	13,332.46
LAKELAND BANCORP INC			1,470.000	16,537.50
LAKELAND FINANCIAL CORP			569.000	18,577.85
LAKELAND INDUSTRIES INC			1,422.000	7,678.80
LAM RESEARCH CORP			90,265.000	4,620,665.35
LANCASTER COLONY CORP			4,474.000	350,269.46
LANDAUER INC			2,356.000	120,745.00
LANDEC CORP			4,498.000	54,875.60
LANNETT CO INC			5,189.000	113,223.98
LANTRONIX INC			1,629.000	2,264.31
LAREDO PETROLEUM HOLDINGS INC			20,312.000	602,860.16
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARSEN & TOUBRO INR2			107,255.000	1,351,287.92
LASALLE HOTEL PROPERTIES			16,820.000	479,706.40
LASERSIGHT INC COM NEW			413.000	0.00
LATTICE SEMICONDUCTOR CORP			13,899.000	61,989.54
LAWSON PRODUCTS INC/DE			2,037.000	21,001.47
LAYNE CHRISTENSEN CO			3,143.000	62,734.28
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	8,136.45
LB FOSTER CO			3,681.000	168,368.94

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LCA-VISION INC			3,368.000	12,124.80
LEAP WIRELESS INTERNATIONAL IN			5,840.000	92,213.60
LEAPFROG ENTERPRISES INC			5,993.000	56,454.06
LEAR CORP			61,875.000	4,428,393.75
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,625.000	14,246.25
LECG CORP			659.000	1.98
LEE ENTERPRISES INC/IA			3,081.000	8,133.84
LEGAL & GENERAL GROUP ORD 2.5P			976,943.000	3,104,004.66
LEGG MASON INC			12,886.000	430,907.84
LEGGETT & PLATT INC			16,856.000	508,208.40
LEGRAND SA EUR4			61,040.000	3,388,938.04
LEMAITRE VASCULAR INC			1,631.000	10,927.70
LEND LEASE GROUP NPV			157,973.000	1,500,760.56
LENNAR CORP			19,702.000	697,450.80
LENOVO GROUP LTD HKD0.025			1,404,000.000	1,468,242.39
LENOX GROUP INC COM			6,400.000	0.00
LEUCADIA NATIONAL CORP			37,198.000	1,013,273.52
LEXICON PHARMACEUTICALS INC			11,374.000	26,956.38
LEXINGTON REALTY TRUST			37,632.000	422,607.36
LEXMARK INTERNATIONAL INC			41,100.000	1,356,300.00
LG ELECTRONICS INC			43,827.000	2,903,652.56
LG HOUSEHOLD & HEALTHCARE KRW5000			4,169.000	2,114,225.51
LGL GROUP INC/THE			656.000	3,929.44
LGL GROUP INC/THE-CW16-W/ WT EXP 08/06/2018			3,280.000	238.26
LHC GROUP INC			5,663.000	132,853.98
LI & FUNG HKD0.025			1,240,000.000	1,803,601.48
LIANHUA SUPERMARKET HLDGS CO LTD SHS H			4,995,000.000	3,007,891.53
LIBBEY INC			3,681.000	87,534.18
LIBERTY GLOBAL PLC			22,710.000	1,802,038.50
LIBERTY HOMES INC			1,312.000	1,325.12
LIBERTY PROPERTY TRUST			133,375.000	4,748,150.00
LICT CORP			10.000	24,500.00
LIFE PARTNERS HOLDINGS INC			1,768.000	3,889.60
LIFE TECHNOLOGIES CORP			20,494.000	1,533,566.02
LIFE TIME FITNESS INC			6,662.000	342,893.14
LIFEPOINT HOSPITALS INC			8,025.000	374,205.75
LIFETIME BRANDS INC			2,793.000	42,704.97
LIGAND PHARMACEUTICALS CL B			8,803.000	380,993.84

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIGHTPATH TECHNOLOGIES INC			791.000	957.11
LIMELIGHT NETWORKS INC			8,655.000	16,704.15
LIN MEDIA LLC SER D			4,956.000	100,557.24
LINCOLN EDUCATIONAL SERVICES C			2,400.000	11,064.00
LINCOLN NATIONAL CORP			209,317.000	8,789,220.83
LINDSAY CORP			2,837.000	231,555.94
LINEAR TECHNOLOGY CORP			27,678.000	1,097,709.48
LINK REAL ESTATE INVT TRUST UNITS			115,000.000	564,237.96
LINKEDIN CORP			8,690.000	2,138,261.40
LIONBRIDGE TECHNOLOGIES INC			5,610.000	20,700.90
LIPID SCIENCES INC			7,118.000	22.21
LIQUIDITY SERVICES INC			5,458.000	183,170.48
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	1,906.14
LITHIA MOTORS INC			2,750.000	200,640.00
LITTELFUSE INC			3,998.000	312,723.56
LIVE MICROSYSTEMS INC			1,765.000	1,500.25
LIVE NATION ENTERTAINMENT INC			25,273.000	468,814.15
LIVEPERSON INC			13,493.000	127,373.92
LIXIL GROUP CORPORATION			103,500.000	2,129,594.94
LKQ CORP			289,957.000	9,238,030.02
LLOYDS BANKING GROUP PLC GBP0.1			6,445,300.000	7,679,926.35
LMI AEROSPACE INC			2,968.000	39,652.48
LOBLAW COMPANIES LTD			31,100.000	1,376,944.26
LOCKHEED MARTIN CORP			47,593.000	6,070,487.15
LOEWS CORP			36,316.000	1,697,409.84
LOGIC DEVICES INC			306.000	52.02
LOGMEIN INC			2,500.000	77,625.00
LOJACK CORP			4,568.000	14,617.60
LOOKSMART LTD			4,433.000	3,213.93
LORAL SPACE & COMMUNICATIONS I			3,183.000	215,584.59
LORILLARD INC			156,355.000	7,001,576.90
LOUISIANA BANCORP INC/METAIRE			44.000	798.16
LOUISIANA-PACIFIC CORP			29,055.000	511,077.45
LOWE'S COS INC			124,837.000	5,943,489.57
LPS BRASIL-CONSULTORIA DE IMOVIES COM NPV			68,600.000	533,132.68
LRAD CORP			2,606.000	3,778.70
LS STARRETT CO/THE			1,325.000	14,575.00
LSB FINANCIAL CORP/IN			512.000	14,586.88
LSB INDUSTRIES INC			4,030.000	135,125.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LSI CORP			64,932.000	507,768.24
LSI INDUSTRIES INC			3,839.000	32,401.16
LTC PROPERTIES INC			4,974.000	188,912.52
LTV CORP			50,656.000	0.00
LTX-CREDENCE CORP			4,296.000	28,267.68
LUBY'S INC			7,099.000	50,970.82
LUMBER LIQUIDATORS HOLDINGS IN			9,175.000	978,513.75
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			8,655.000	173,100.00
LUMOS NETWORKS CORP			2,852.000	61,802.84
LUNA INNOVATIONS INC			1,137.000	1,569.06
LUNDIN MINING CORP			244,200.000	1,076,200.02
LUXOFT HOLDING INC			3,000.000	79,410.00
LYDALL INC			4,293.000	73,710.81
LYONDELLBASELL INDUSTRIES NV			53,178.000	3,894,224.94
LYRIS INC			2,154.000	3,187.92
M&T BANK CORP			15,434.000	1,727,373.28
M/I HOMES INC			3,681.000	75,902.22
M3 INC			188.000	520,556.45
MAC-GRAY CORP			3,681.000	53,595.36
MACATAWA BANK CORP			8,209.000	44,164.42
MACDONALD DETTWILER & ASSOC			12,500.000	966,655.32
MACERICH CO/THE			16,680.000	941,419.20
MACQUARIE GROUP LIMITED NPV			45,040.000	2,017,712.98
MACQUARIE INFRASTRUCTURE CO LL			1,925.000	103,064.50
MACY'S INC			44,656.000	1,932,265.12
MAGELLAN HEALTH SERVICES INC			6,281.000	376,608.76
MAGELLAN MIDSTREAM PARTNERS LP			144,666.000	8,163,502.38
MAGELLAN PETROLEUM CORP			4,974.000	5,123.22
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTERNATIONAL INC			41,850.000	3,455,136.00
MAGNA INTL INC			34,100.000	2,818,168.11
MAGNACHIP SEMICONDUCTOR CORP			3,600.000	77,508.00
MAGNETEK INC			455.000	8,058.05
MAGNUM HUNTER RESOURCES CORP			31,192.000	192,454.64
MAGNUM HUNTER RESOURCES CORP WTS EXP 10/14/2013			309.000	2.16
MAGNUM HUNTER RESOURCRES CORP RIGHTS			259.000	0.00
MAIDEN HOLDINGS LTD SHS			19,551.000	230,897.31
MAIDENFORM BRANDS INC			2,125.000	49,916.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAINSOURCE FINANCIAL GROUP INC			3,704.000	56,263.76
MAKO SURGICAL CORP			11,012.000	324,964.12
MALLINCKRODT PLC			7,700.000	339,493.00
MANAGEMENT NETWORK GROUP INC			1,731.000	4,777.56
MANHATTAN ASSOCIATES INC			4,162.000	397,262.90
MANHATTAN BRIDGE CAPITAL INC			581.000	1,109.71
MANITOWOC CO INC/THE			23,600.000	462,088.00
MANNATECH INC			415.000	9,972.45
MANNKIND CORP			15,549.000	88,629.30
MANPOWERGROUP INC			80,100.000	5,826,474.00
MANTECH INTERNATIONAL CORP			4,481.000	128,873.56
MANULIFE FINANCIAL CORP			609,820.000	10,109,283.79
MARATHON OIL CORP			165,931.000	5,787,673.28
MARATHON PETROLEUM CORP			95,559.000	6,146,354.88
MARCHEX INC			3,626.000	26,397.28
MARCUS CORP			4,293.000	62,377.29
MARINA BIOTECH INC			38.000	10.64
MARINE PRODUCTS CORP			9,182.000	83,372.56
MARINEMAX INC			2,706.000	33,013.20
MARKETAXESS HOLDINGS INC			8,130.000	488,125.20
MARKWEST ENERGY PARTNERS LP			53,625.000	3,873,333.75
MARLBOROUGH SOFTWARE DEVELOPME			1,500.000	123.00
MARLIN BUSINESS SERVICES CORP			2,169.000	54,138.24
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/DE			26,988.000	1,135,115.28
MARRIOTT VACATIONS WORLDWIDE CORP			4,900.000	215,600.00
MARSH & MCLENNAN COS INC			65,233.000	2,840,897.15
MARTEN TRANSPORT LTD			4,428.000	75,940.20
MARTHA STEWART LIVING OMNIMEDI			9,424.000	21,675.20
MARTIN INDS INC DEL			9,400.000	0.00
MARUTI SUZUKI INDIA LTD INR5			168,380.000	3,653,903.80
MARVELL TECHNOLOGY GROUP LTD SHS			209,425.000	2,408,387.50
MASCO CORP			73,055.000	1,554,610.40
MASIMO CORP			10,430.000	277,855.20
MASTEC INC			12,147.000	368,054.10
MASTECH HOLDINGS INC			768.000	8,778.24
MASTERCARD INC			12,313.000	8,283,940.14
MATERIAL SCIENCES CORP			2,968.000	27,780.48
MATERION CORP			6,889.000	220,861.34

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MATRIX SERVICE CO			4,568.000	89,624.16
MATSON INC			5,457.000	143,137.11
MATSUMOTOKIYOSHI HOLDINGS CO LTD NPV			113,000.000	3,656,305.81
MATTEL INC			40,896.000	1,711,906.56
MATTERSIGHT CORP			1,655.000	6,272.45
MATTHEWS INTERNATIONAL CORP			5,942.000	226,271.36
MATTSON TECHNOLOGY INC			6,851.000	16,373.89
MAUI LAND & PINEAPPLE CO INC			481.000	1,943.24
MAXCO INC			3,300.000	165.00
MAXIMUS INC			12,872.000	579,754.88
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MAXWELL TECHNOLOGIES INC			1,950.000	17,706.00
MAXYGEN INC			7,487.000	224.61
MAYFLOWER BANCORP INC			1,687.000	32,255.44
MAZDA MOTOR CORP NPV			761,000.000	3,389,115.99
MB FINANCIAL INC			10,881.000	307,279.44
MBIA INC			24,208.000	247,647.84
MBT FINANCIAL CORP			2,926.000	11,206.58
MCCLATCHY CO/THE			10,180.000	30,540.00
MCCORMICK & CO INC/MD			15,665.000	1,013,525.50
MCDERMOTT INTERNATIONAL INC			42,900.000	318,747.00
MCDONALD'S CORP			149,548.000	14,388,013.08
MCEWEN MINING INC			59,185.000	142,044.00
MCG CAPITAL CORP			5,418.000	27,306.72
MCGRATH RENTCORP			5,062.000	180,713.40
MCGRAW HILL FINANCIAL INC			36,664.000	2,404,791.76
MCKESSON CORP			41,035.000	5,264,790.50
MCRAE INDUSTRIES INC			1,531.000	37,509.50
MDC HOLDINGS INC			5,849.000	175,528.49
MEAD JOHNSON NUTRITION CO			24,022.000	1,783,873.72
MEADOWBROOK INSURANCE GROUP IN			24,465.000	159,022.50
MEADWESTVACO CORP			21,072.000	808,743.36
MEASUREMENT SPECIALTIES INC			3,068.000	166,408.32
MECHANICAL TECHNOLOGY INC			831.000	681.42
MEDALLION FINANCIAL CORP			4,568.000	67,971.84
MEDASSETS INC			11,087.000	281,831.54
MEDCATH CORP			2,594.000	0.00
MEDIA GENERAL INC			3,650.000	52,049.00
MEDIABISTRO INC COM			1,070.000	1,583.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEDICAL ACTION INDUSTRIES INC			4,765.000	31,639.60
MEDICAL PROPERTIES TRUST INC			28,168.000	342,804.56
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00
MEDICINES CO/THE			9,949.000	333,490.48
MEDIDATA SOLUTIONS INC			3,995.000	395,225.35
MEDIS TECHNOLOGIES LTD			7,776.000	0.00
MEDTRONIC INC			128,955.000	6,866,853.75
MEETME INC			87.000	157.47
MEGA BRANDS INC			11,000.000	173,684.21
MEI PHARMA INC			111.000	1,258.74
MELA SCIENCES INC			2,356.000	1,705.51
MELCO INTERNATIONAL DEVELOPMENT HKD0.50			610,000.000	1,636,074.09
MEMORIAL PRODUCTION PARTNERS L			17,650.000	367,826.00
MEN'S WEARHOUSE INC/THE			9,499.000	323,440.95
MENTOR GRAPHICS CORP			17,938.000	419,211.06
MERCANTILE BANK CORP			1,059.000	23,065.02
MERCHANTS BANCSHARES INC			1,697.000	49,128.15
MERCK & CO INC			393,342.000	18,727,012.62
MERCURY SYSTEMS INC			3,900.000	38,961.00
MEREDITH CORP			5,791.000	275,767.42
MERGE HEALTHCARE INC			1,662.000	4,337.82
MERIDIAN BIOSCIENCE INC			8,832.000	208,876.80
MERIDIAN INTERSTATE BANCORP IN			131.000	2,854.49
MERIT MEDICAL SYSTEMS INC			6,150.000	74,599.50
MERITAGE HOMES CORP			6,475.000	278,101.25
MERITOR INC			8,349.000	65,623.14
MESA AIR GROUP INC			29,700.000	0.00
MESA LABORATORIES INC			131.000	8,856.91
MESTEK INC			2,231.000	33,911.20
META FINANCIAL GROUP INC			4,424.000	168,112.00
METABOLIX INC			1,938.000	2,441.88
METALICO INC			5,237.000	7,331.80
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METCASH LIMITED NPV			1,562,090.000	4,674,023.22
METHANEX CORP			25,800.000	1,327,273.08
METHODE ELECTRONICS INC			6,955.000	194,740.00
METLIFE INC			202,021.000	9,484,885.95
METRO BANCORP INC			3,637.000	76,413.37
METRO ONE TELECOMMUNICATIONS			4,577.000	34.33

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
METROCORP BANCSHARES INC			3,440.000	47,334.40
MEXCO ENERGY CORP			219.000	1,436.64
MEXICAN RESTAURANTS INC			1,312.000	2,099.20
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			1,705,637.320	39,881,211.82
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			11,294,138.760	150,189,457.23
MFRI INC			3,668.000	41,888.56
MGE ENERGY INC			3,750.000	204,562.50
MGIC INVESTMENT CORP			17,017.000	123,883.76
MGM RESORTS INTERNATIONAL			263,050.000	5,376,742.00
MGP INGREDIENTS INC NEW			4,262.000	22,332.88
MICHAEL BAKER CORP			1,456.000	58,924.32
MICREL INC			11,147.000	101,549.17
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00
MICROCHIP TECHNOLOGY INC			23,419.000	943,551.51
MICROFINANCIAL INC			4,250.000	33,490.00
MICROLOG CORP			831.000	0.00
MICRON TECHNOLOGY INC			365,457.000	6,384,533.79
MICROS SYSTEMS INC			83,560.000	4,172,986.40
MICROSEMI CORP			15,570.000	377,572.50
MICROSOFT CORP			1,137,908.000	37,903,715.48
MICROSTRATEGY INC			1,722.000	178,674.72
MICROVISION INC			251.000	436.74
MICROWAVE FILTER CO INC			1,944.000	797.04
MIDDLEBY CORP			21,232.000	4,435,577.12
MIDDLESEX WATER CO			7,612.000	162,820.68
MIDSOUTH BANCORP INC			721.000	11,175.50
MILLER INDUSTRIES INC/TN			2,811.000	47,730.78
MILLICOM INTL CELL SDR EACH REP 1 USD1.50			26,100.000	2,306,012.67
MINDSPEED TECHNOLOGIES INC			2,645.000	8,040.80
MINE SAFETY APPLIANCES CO			7,569.000	390,636.09
MINERALS TECHNOLOGIES INC			7,612.000	375,804.44
MIRAE ASSET SECURITIES CO KRW5000			121,940.000	4,175,581.08
MIRANT CORPORATION COM			51,800.000	0.00
MIRVAC GROUP STAPLED SHS			1,003,348.000	1,632,434.16
MISONIX INC			1,937.000	9,084.53
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MISUMI GROUP INC Y50			73,600.000	2,133,931.25
MITCHAM INDUSTRIES INC			2,675.000	40,900.75
MITEK SYSTEMS INC			2,037.000	10,551.66

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MITSUBISHI ELECTRIC CORP Y50			300,000.000	3,149,044.65
MITSUBISHI GAS & CHEML CO Y50			226,000.000	1,897,824.24
MITSUBISHI HEAVY IND NPV			358,000.000	2,054,053.55
MITSUBISHI TANABE PHARM CORP NPV			83,900.000	1,177,378.87
MITSUBISHI UFJ FINANCIAL GROUP NPV			3,694,400.000	23,606,510.53
MITSUBISHI UFJ LEASE & FINANCE CO LTD			275,700.000	1,458,224.75
MITSUI FUDOSAN CO Y50			124,000.000	4,163,872.69
MKS INSTRUMENTS INC			8,634.000	229,578.06
MKTG INC			969.000	1,114.35
MOBILE MINI INC			5,293.000	180,279.58
MOBILE TELESYSTEMS OJSC ADR			127,820.000	2,845,273.20
MOCON INC			2,356.000	32,230.08
MOD-PAC CORP			1,106.000	10,197.32
MODINE MANUFACTURING CO			3,100.000	45,353.00
MODUSLINK GLOBAL SOLUTIONS INC			24,514.000	67,168.36
MOHAWK INDUSTRIES INC			59,830.000	7,792,857.50
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00
MOLEX INC			16,284.000	627,259.68
MOLINA HEALTHCARE INC			5,539.000	197,188.40
MOLSON COORS BREWING CO			30,470.000	1,527,461.10
MOMENTA PHARMACEUTICALS INC			9,774.000	140,647.86
MONADELPHOUS GROUP NPV			45,962.000	824,294.41
MONARCH CASINO & RESORT INC			3,143.000	59,654.14
MONARCH SERVICES INC			350.000	5.25
MONDELEZ INTERNATIONAL INC			315,218.000	9,904,149.56
MONEYGRAM INTERNATIONAL INC			367.000	7,185.86
MONMOUTH REAL ESTATE INVESTMEN			8,961.000	81,276.27
MONOLITHIC POWER SYSTEMS INC			5,068.000	153,459.04
MONOTYPE IMAGING HOLDINGS INC			5,042.000	144,503.72
MONRO MUFFLER BRAKE INC			5,461.000	253,881.89
MONSANTO CO			93,534.000	9,762,143.58
MONSTER BEVERAGE CORP			16,094.000	840,911.50
MONSTER WORLDWIDE INC			13,078.000	57,804.76
MONTPELIER RE HOLDINGS LTD CDT SHS			12,755.000	332,267.75
MOODY'S CORP			26,020.000	1,829,986.60
MOOG INC			8,031.000	471,178.77
MOORE HANDLEY INC			612.000	0.92
MORGAN GROUP HOLDING CO			481.000	105.82
MORGAN STANLEY			265,047.000	7,143,016.65

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MORGAN'S FOODS INC			294.000	1,264.20
MORGANS HOTEL GROUP CO			2,125.000	16,341.25
MOSAIC CO/THE			40,433.000	1,739,427.66
MOSSIMO INC			12,487.000	0.00
MOSYS INC			7,971.000	29,652.12
MOTOROLA SOLUTIONS INC			28,084.000	1,667,627.92
MOVADO GROUP INC			5,631.000	246,356.25
MOVE INC			93,683.000	316,676.85
MOVIE GALLERY INC COM			15,125.000	0.79
MPG OFFICE TRUST INC			55,524.000	173,790.12
MPLX LP			51,857.000	1,889,669.08
MRV COMMUNICATIONS INC			1,358.000	12,697.30
MSCI EMERGE MARKET FREE B			1,179,179.360	38,234,278.75
MSCI EMERGING MARKETS FREE			2,018,104.150	84,790,742.73
MTR GAMING GROUP INC			4,931.000	23,225.01
MTS SYSTEMS CORP			4,393.000	282,689.55
MUELLER INDUSTRIES INC			7,529.000	419,139.43
MUELLER WATER PRODUCTS INC			19,592.000	156,540.08
MUENCHENER RUECKVERSICHERUNGS G NPV REGD			29,140.000	5,697,882.39
MULLEN GROUP LTD			27,200.000	664,189.13
MULTI-COLOR CORP			1,587.000	53,846.91
MULTI-FINELINE ELECTRONIX INC			5,174.000	83,922.28
MULTIMEDIA GAMES HLDG CO INC			3,637.000	125,658.35
MURATA MANUFACTURING CO NPV			26,000.000	1,984,611.50
MURPHY OIL CORP			20,853.000	1,257,852.96
MURRAY & ROBERTS HLDGS ZAR0.10			1,385,018.000	3,784,672.20
MUTUALFIRST FINANCIAL INC			2,970.000	45,559.80
MVC CAPITAL INC			3,156.000	41,217.36
MWI VETERINARY SUPPLY INC			3,797.000	567,119.92
MYERS INDUSTRIES INC			6,581.000	132,343.91
MYLAN INC/PA			45,317.000	1,729,749.89
MYR GROUP INC			4,569.000	111,026.70
MYREXIS INC			3,666.000	348.64
MYRIAD GENETICS INC			83,000.000	1,950,500.00
N-VIRO INTERNATIONAL CORP			900.000	1,134.00
N.G.K. SPARK PLUG CO NPV			42,000.000	928,387.28
NABORS INDUSTRIES LTD SHS			183,177.000	2,941,822.62
NACCO INDUSTRIES INC			1,099.000	60,906.58
NANOGEN INC			7,205.000	43.23

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NANOMETRICS INC			5,176.000	83,437.12
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,023.54
NANOSPHERE INC			2,088.000	4,176.00
NAPCO SECURITY TECHNOLOGIES IN			4,586.000	24,351.66
NASB FINANCIAL INC			2,298.000	63,034.14
NASDAQ OMX GROUP INC/THE			49,704.000	1,595,001.36
NASH FINCH CO			2,081.000	54,959.21
NASPERS LTD			32,300.000	2,979,864.55
NATIONAL BANK HOLDINGS CORP			9,000.000	184,860.00
NATIONAL BANK OF CANADA			39,600.000	3,277,334.37
NATIONAL BANKSHARES INC			131.000	4,701.59
NATIONAL BEVERAGE CORP			14,670.000	262,006.20
NATIONAL CINEMEDIA INC			37,275.000	703,006.50
NATIONAL FUEL GAS CO			15,175.000	1,043,433.00
NATIONAL HEALTH INVESTORS INC			5,592.000	318,128.88
NATIONAL HEALTHCARE CORP			2,469.000	116,709.63
NATIONAL HOLDINGS CORP			831.000	299.16
NATIONAL INTERSTATE CORP			2,814.000	78,257.34
NATIONAL OILWELL VARCO INC			88,002.000	6,873,836.22
NATIONAL PENN BANCSHARES INC			72,811.000	229,250.55
NATIONAL PRESTO INDUSTRIES INC			1,653.000	116,387.73
NATIONAL RECORD MART INC			8,200.000	0.82
NATIONAL RESEARCH CORP			6,709.000	136,897.21
NATIONAL TECHNICAL SYSTEMS INC			1,950.000	44,557.50
NATIONAL WESTERN LIFE INSURANC			598.000	120,658.46
NATIONSTAR MORTGAGE HOLDINGS I			65,750.000	3,697,122.50
NATL AUSTRALIA BK NPV			156,978.000	5,037,567.81
NATURAL ALTERNATIVES INTERNATI			3,462.000	19,906.50
NATURAL GAS SERVICES GROUP INC			2,169.000	58,172.58
NATURE'S SUNSHINE PRODUCTS INC			3,768.000	71,629.68
NATUS MEDICAL INC			11,362.000	161,113.16
NAUTILUS INC			5,610.000	40,504.20
NAVIDEA BIOPHARMACEUTICALS			525.000	1,391.25
NAVIGANT CONSULTING INC			7,701.000	119,057.46
NAVIGATORS GROUP INC/THE			1,945.000	112,362.65
NAVISTAR INTERNATIONAL CORP			12,799.000	466,907.52
NBT BANCORP INC			9,136.000	209,945.28
NCI BUILDING SYSTEMS INC			1,062.000	13,529.88
NCI INC			2,043.000	11,502.09

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEENAH PAPER INC			4,194.000	164,866.14
NEKTAR THERAPEUTICS			10,675.000	111,553.75
NELNET INC			7,768.000	298,679.60
NEOGEN CORP			3,974.000	241,301.28
NEOGENOMICS INC			5,516.000	16,437.68
NEOMAGIC CORP			1,790.000	19.69
NEOSE TECHNOLOGIES INC			9,800.000	107.80
NESCO INC COM			5,500.000	0.55
NESTLE SA			143,219.000	10,017,806.74
NET 1 UEPS TECHNOLOGIES INC			7,012.000	84,214.12
NETAPP INC			59,466.000	2,534,440.92
NETBANK INC COM			43,611.000	4.36
NETFLIX INC			6,993.000	2,162,305.53
NETGEAR INC			5,092.000	157,139.12
NETLIST INC			1,500.000	1,207.50
NETSCOUT SYSTEMS INC			7,351.000	187,965.07
NETSOL TECHNOLOGIES INC			7,600.000	76,228.00
NETWORK-1 TECHNOLOGIES INC			2,081.000	3,454.46
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	99.68
NEUROCRINE BIOSCIENCES INC			14,313.000	162,023.16
NEUROMETRIX INC			54.000	89.10
NEUSTAR INC			12,296.000	608,406.08
NEW GENERATION BIOFUELS HOLDIN			569.000	0.47
NEW HAMPSHIRE THRIFT BANCSHARE			1,281.000	17,331.93
NEW JERSEY RESOURCES CORP			5,495.000	242,054.75
NEW RESIDENTIAL INVESTMENT COR			30,785.000	203,796.70
NEW WORLD DEVELOPMENT CO HK\$1			849,000.000	1,276,485.95
NEW YORK & CO INC			5,687.000	32,870.86
NEW YORK MORTGAGE TRUST INC			4,300.000	26,875.00
NEW YORK TIMES CO/THE			25,100.000	315,507.00
NEWBRIDGE BANCORP CL A COM STK			1,719.000	12,531.51
NEWCASTLE INVESTMENT CORP			30,785.000	173,011.70
NEWELL RUBBERMAID INC			34,183.000	940,032.50
NEWFIELD EXPLORATION CO			95,379.000	2,610,523.23
NEWLINK GENETICS CORP			3,030.000	56,903.40
NEWMONT MINING CORP			59,068.000	1,659,810.80
NEWPARK RESOURCES INC			18,890.000	239,147.40
NEWPORT CORP			5,488.000	85,777.44
NEWS CORP/NEW			87,503.000	1,405,298.18

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEWSTAR FINANCIAL INC			1,750.000	31,972.50
NEWTEK BUSINESS SERVICES INC			5,556.000	16,445.76
NEXCEN BRANDS INC			20,100.000	2,532.60
NEXPRISE INC			1,644.000	4.60
NEXSTAR BROADCASTING GROUP INC			5,300.000	235,876.50
NEXTERA ENERGY INC			50,403.000	4,040,304.48
NEXTERA ENTERPRISES INC			29,140.000	32.05
NEXTWAVE WIRELESS INC			1,596.000	0.00
NGP CAPITAL RESOURCES CO			2,706.000	20,105.58
NIC INC			12,794.000	295,669.34
NIDEC CORP NPV			21,400.000	1,766,522.33
NIELSEN HOLDINGS N.V.			25,513.000	929,948.85
NIHON KODEN CORP Y50			41,900.000	1,714,430.60
NII HOLDINGS INC			32,364.000	196,449.48
NIKE INC			88,768.000	6,448,107.52
NILE THERAPEUTICS INC			3,106.000	155.30
NIPPON EXPRESS CO Y50			1,621,000.000	8,127,714.81
NIPPON SHOKUBAI CO LTD			733,000.000	8,500,932.66
NIPPON STEEL & SUMITOMO METAL NPV			983,000.000	3,335,938.92
NIPPON TEL & TEL CORP Y50000			98,800.000	5,114,945.32
NISOURCE INC			82,426.000	2,546,139.14
NITCHES INC			1,080.000	5.29
NITTO DENKO CORP NPV			77,500.000	5,046,879.07
NL INDUSTRIES INC			8,547.000	97,008.45
NMT MEDICAL INC			2,641.000	12.99
NN INC			3,143.000	48,905.08
NOBILITY HOMES INC			1,669.000	15,438.25
NOBLE CORPORATION BAAR NAMEN-AKT CHF3.28			30,072.000	1,135,819.44
NOBLE ENERGY INC			42,628.000	2,856,502.28
NOBLE INTL LTD			5,650.000	84.75
NOKIAN RENKAAT OYJ (NOKIA TYRE NPV			77,600.000	3,943,323.23
NOMURA HOLDING NPV			605,700.000	4,722,145.33
NOMURA RL EST INC NPV			198,300.000	4,880,453.60
NORD RESOURCES CORP			1,694.000	44.04
NORDIC AMER TANKER SHIPPING			7,596.000	62,591.04
NORDSTROM INC			17,117.000	961,975.40
NORFOLK SOUTHERN CORP			85,131.000	6,584,882.85
NORSK HYDRO ASA NOK3.6666			987,245.000	4,092,283.79
NORTECH SYSTEMS INC			1,237.000	5,900.49

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORTH VALLEY BANCORP			376.000	7,106.40
NORTHEAST INDIANA BANCORP INC			1,175.000	16,450.00
NORTHEAST UTILITIES			37,358.000	1,541,017.50
NORTHERN OIL AND GAS INC			8,183.000	118,080.69
NORTHERN STATES FINANCIAL CORP			144.000	131.04
NORTHERN TECHNOLOGIES INTERNAT			306.000	5,146.92
NORTHERN TRUST CORP			26,792.000	1,457,216.88
NORTHFIELD BANCORP INC/NJ			13,304.000	161,510.56
NORTHRIM BANCORP INC			1,437.000	34,631.70
NORTHROP GRUMMAN CORP			69,718.000	6,641,336.68
NORTHSTAR REALTY FINANCE CORP			34,425.000	319,464.00
NORTHWEST BANCSHARES INC			16,697.000	220,734.34
NORTHWEST NATURAL GAS CO			5,628.000	236,263.44
NORTHWEST PIPE CO			1,994.000	65,562.72
NORTHWESTERN CORP			7,042.000	316,326.64
NORWOOD FINANCIAL CORP			330.000	9,570.00
NOVARTIS AG ADR			39,200.000	3,007,032.00
NOVARTIS AG CHF0.50 (REGD)			412,113.000	31,674,706.66
NOVATEL WIRELESS INC			4,235.000	11,053.35
NOVATION CO INC			1,726.000	604.10
NOVAVAX INC			6,531.000	20,637.96
NOVO-NORDISK AS DKK1			40,457.000	6,872,986.84
NPS PHARMACEUTICALS INC			18,359.000	583,999.79
NRG ENERGY INC			118,553.000	3,240,053.49
NSK LTD ORD			97,000.000	989,523.59
NTELOS HOLDINGS CORP			3,752.000	70,537.60
NTN BUZZTIME INC			8,299.000	2,878.09
NTPC LTD INR10			1,356,372.000	3,194,585.90
NUCOR CORP			50,335.000	2,467,421.70
NUMEREX CORP			6,025.000	65,973.75
NUTRACEUTICAL INTERNATIONAL CO			4,306.000	102,224.44
NUTRISYSTEM INC			6,143.000	88,336.34
NUTRITION 21 INC			11,261.000	2.25
NUTROGANICS INC			831.000	290.85
NUVASIVE INC			6,821.000	167,046.29
NVE CORP			2,356.000	120,250.24
NVIDIA CORP			134,274.000	2,089,303.44
NXP SEMICONDUCTORS NV			97,375.000	3,623,323.75
NXSTAGE MEDICAL INC			12,336.000	162,341.76

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NYSE EURONEXT			28,842.000	1,210,787.16
O'REILLY AUTOMOTIVE INC			73,834.000	9,420,480.06
OASIS PETROLEUM INC			137,753.000	6,767,804.89
OBIC JPY50			22,100.000	712,830.59
OCCIDENTAL PETROLEUM CORP			156,487.000	14,637,793.98
OCEANEERING INTERNATIONAL INC			38,790.000	3,151,299.60
OCEANFIRST FINANCIAL CORP			4,931.000	83,383.21
OCLARO INC			2,722.000	4,817.94
ODYSSEY MARINE EXPLORATION INC			1,245.000	3,747.45
OFFICE DEPOT INC			44,690.000	215,852.70
OFFICEMAX INC			21,830.000	279,205.70
OFFICIAL PAYMENTS HOLDINGS INC			3,375.000	28,080.00
OFG BANCORP			4,650.000	75,283.50
OHIO VALLEY BANC CORP			1,773.000	35,761.41
OIL SEARCH LTD ORD PGK 0.10			233,993.000	1,881,638.33
OIL-DRI CORP OF AMERICA			2,345.000	79,120.30
OILSANDS QUEST INC			6,899.000	117.97
OILTANKING PARTNERS LP			22,981.000	1,178,006.06
OLD NATIONAL BANCORP/IN			24,895.000	353,509.00
OLD SECOND BANCORP INC			608.000	3,459.52
OLIN CORP			16,695.000	385,153.65
OLYMPIC STEEL INC			2,618.000	72,728.04
OM GROUP INC			5,685.000	192,039.30
OMEGA FLEX INC			1,544.000	29,166.16
OMEGA HEALTHCARE INVESTORS INC			18,543.000	553,879.41
OMEGA PROTEIN CORP			5,906.000	60,064.02
OMNICARE INC			100,325.000	5,568,037.50
OMNICELL INC			6,544.000	154,961.92
OMNICOM GROUP INC			30,526.000	1,936,569.44
OMNIVISION TECHNOLOGIES INC			9,008.000	137,912.48
OMNOVA SOLUTIONS INC			8,293.000	70,905.15
OMRON CORP Y50			53,300.000	1,925,589.85
OMTOOL LTD			2,818.000	3,381.60
ON ASSIGNMENT INC			6,037.000	199,221.00
ONCOGENEX PHARMACEUTICAL INC			4,709.000	43,652.43
ONCONOVA THERAPEUTICS INC			600.000	15,882.00
ONE LIBERTY PROPERTIES INC			6,267.000	127,094.76
ONE PRICE CLOTHING STORES INC			2,557.000	0.26
ONEBEACON INSURANCE GROUP LTD CL A			24,129.000	356,144.04

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ONEOK INC			105,559.000	5,628,405.88
ONEX CORP SUB-VTG			25,900.000	1,363,157.90
ONVIA INC			686.000	3,430.00
OPENTABLE INC			3,873.000	271,032.54
OPKO HEALTH INC			72,373.000	637,606.13
OPLINK COMMUNICATIONS INC			6,545.000	123,176.90
OPPENHEIMER HOLDINGS INC			184.000	3,269.68
OPTI INC			5,424.000	2,901.84
OPTICAL CABLE CORP			1,770.000	7,080.00
OPTIMER PHARMACEUTICALS INC			4,619.000	58,199.40
ORACLE CORP			676,817.000	22,450,019.89
ORANGE			491,170.000	6,162,701.07
ORASURE TECHNOLOGIES INC			12,105.000	72,751.05
ORBCOMM INC			2,644.000	13,933.88
ORBIT INTERNATIONAL CORP			822.000	2,745.48
ORBIT/FR INC			4,731.000	9,462.00
ORBITAL SCIENCES CORP			8,404.000	177,996.72
ORBITZ WORLDWIDE INC			10,211.000	98,331.93
OREXIGEN THERAPEUTICS INC			3,933.000	24,148.62
ORIENT EXPRESS HOTELS LTD CL A SHS			16,548.000	214,793.04
ORION MARINE GROUP INC			7,212.000	75,076.92
ORITANI FINANCIAL CORP			7,963.000	131,070.98
ORIX CORP Y50			483,200.000	7,854,308.43
ORKLA ASA NOK1.25 (POST SUBDIVISION)			667,905.000	4,864,154.12
ORLEANS HOMEBUILDERS INC			2,200.000	220.00
ORMAT TECHNOLOGIES INC			4,808.000	128,710.16
ORTHOFIX INTERNATIONAL NV			6,434.000	134,213.24
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	17.51
OSI SYSTEMS INC			5,421.000	403,701.87
OSIRIS THERAPEUTICS INC			8,387.000	139,559.68
OTTER TAIL CORP			6,787.000	187,321.20
OUTERWALL INC			6,531.000	326,484.69
OVERLAND STORAGE INC			798.000	766.08
OVERSEAS SHIPHOLDING GROUP INC			3,943.000	6,900.25
OVERSTOCK.COM INC			2,618.000	77,676.06
OWENS & MINOR INC			31,228.000	1,080,176.52
OWENS CORNING			44,732.000	1,613,848.67
OWENS-ILLINOIS INC			195,753.000	5,876,505.06
OXFORD INDUSTRIES INC			2,837.000	192,859.26

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OXIGENE INC			10.000	24.40
P&F INDUSTRIES INC			2,718.000	20,575.26
PAB BANKSHARES INC			1,304.000	10.43
PACCAR INC			42,013.000	2,338,443.58
PACER INTERNATIONAL INC			5,556.000	34,391.64
PACIFIC BASIN SHIP USD0.1			3,040,000.000	2,069,747.20
PACIFIC CONTINENTAL CORP			1,094.000	14,342.34
PACIFIC ETHANOL INC			69.000	242.19
PACIFIC MERCANTILE BANCORP			1,535.000	9,532.35
PACIFIC PREMIER BANCORP INC			210.000	2,822.40
PACIFIC SUNWEAR OF CALIFORNIA			13,280.000	39,840.00
PACIFICNET INC			245.000	0.01
PACIRA PHARMACEUTICALS INC			2,802.000	134,748.18
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACKAGING CORP OF AMERICA			28,600.000	1,632,774.00
PACWEST BANCORP			6,849.000	235,331.64
PAIN THERAPEUTICS INC			6,387.000	17,372.64
PAION AG NPV(BR)			27.000	18.59
PALL CORP			62,513.000	4,816,001.52
PALM HARBOR HOMES INC			3,688.000	7.67
PAM TRANSPORTATION SERVICES IN			2,125.000	37,166.25
PANERA BREAD CO			26,941.000	4,270,956.73
PANHANDLE OIL AND GAS INC			4,481.000	126,722.68
PANTRY INC/THE			6,771.000	75,022.68
PAPA JOHN'S INTERNATIONAL INC			5,337.000	372,949.56
PAR TECHNOLOGY CORP			4,075.000	20,130.50
PARAGON TECHNOLOGIES INC			2,294.000	6,927.88
PARAMETRIC SOUND CORP			2,353.000	29,483.09
PAREXEL INTERNATIONAL CORP			109,872.000	5,518,870.56
PARK BANCORP INC			262.000	404.79
PARK CITY GROUP INC			2,300.000	19,780.00
PARK ELECTROCHEMICAL CORP			3,475.000	99,558.75
PARK NATIONAL CORP			2,014.000	159,267.12
PARK-OHIO HOLDINGS CORP			2,312.000	88,827.04
PARKER DRILLING CO			14,911.000	84,992.70
PARKER HANNIFIN CORP			17,706.000	1,924,996.32
PARKERVISION INC			2,700.000	9,045.00
PARKWAY PROPERTIES INC/MD			8,888.000	157,939.76
PARQUE ARAUCO SA			594,247.000	1,145,199.91

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PARTNERRE HLDGS LTD BERMUDA COM			7,810.000	714,927.40
PARTNERS GRP HLDG AG CHF0.01 (REGD)			12,620.000	3,094,115.57
PASON SYSTEMS INC			38,200.000	843,975.10
PATRICK INDUSTRIES INC			3,956.000	118,877.80
PATRIOT COAL CORP			19,961.000	2,315.48
PATRIOT TRANSPORTATION HOLDING			3,943.000	133,391.69
PATTERSON COS INC			9,872.000	396,854.40
PAUL MUELLER CO			219.000	6,022.50
PAULA FINL DEL COM			5,600.000	560.00
PAYCHEX INC			50,548.000	2,054,270.72
PBF ENERGY INC			2,500.000	56,125.00
PC CONNECTION INC			5,582.000	84,232.38
PC MALL INC			1,631.000	15,168.30
PC-TEL INC			3,637.000	32,187.45
PCD INC COM			12,400.000	0.00
PDC ENERGY INC			6,450.000	384,033.00
PDF SOLUTIONS INC			6,097.000	129,561.25
PDI INC			3,897.000	18,783.54
PDL BIOPHARMA INC			26,849.000	213,986.53
PEABODY ENERGY CORP			247,878.000	4,275,895.50
PEAPACK GLADSTONE FINANCIAL CO			1,920.000	35,616.00
PEBBLEBROOK HOTEL TRUST			9,800.000	281,358.00
PEGASYSTEMS INC			7,330.000	291,807.30
PENDRELL CORP			30,252.000	58,688.88
PENFORD CORP			1,500.000	21,480.00
PENN OCTANE CORP			5,906.000	295.30
PENN TREATY AMERICAN CORP			5,499.000	4,315.17
PENN VIRGINIA CORP			7,593.000	50,493.45
PENNANTPARK INVESTMENT CORP			800.000	9,008.00
PENNSYLVANIA REAL ESTATE INVES			15,534.000	290,485.80
PENNYMAC MORTGAGE INVESTMENT T			11,100.000	251,748.00
PENSKE AUTOMOTIVE GROUP INC			11,243.000	480,413.39
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR LTD			23,637.000	1,534,986.78
PEOPLE'S UNITED FINANCIAL INC			38,112.000	548,050.56
PEOPLES BANCORP INC/OH			1,397.000	29,169.36
PEOPLES FINANCIAL CORP/MS			1,050.000	12,117.00
PEP BOYS-MANNY MOE & JACK			7,524.000	93,824.28
PEPCO HOLDINGS INC			29,567.000	545,806.82

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PEPSICO INC			229,831.000	18,271,564.50
PERCEPTRON INC			3,431.000	36,643.08
PEREGRINE PHARMACEUTICALS INC			4,346.000	6,127.86
PERFICIENT INC			6,697.000	122,956.92
PERFORMANCE TECHNOLOGIES INC			2,618.000	7,539.84
PERFUMANIA HOLDINGS INC			2,843.000	13,703.26
PERICOM SEMICONDUCTOR CORP			6,044.000	47,143.20
PERKINELMER INC			13,296.000	501,924.00
PERMA-FIX ENVIRONMENTAL SERVIC			9,149.000	6,587.28
PERNIX THERAPEUTICS HOLDINGS			1,269.000	3,464.37
PERRIGO CO			57,491.000	7,093,239.58
PERRY ELLIS INTERNATIONAL INC			1,631.000	30,728.04
PERVASIP CORP			276.000	0.72
PETMED EXPRESS INC			7,099.000	115,642.71
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PETROLEO BRASILEIRO SA ADR			585,760.000	9,073,422.40
PETROQUEST ENERGY INC			7,534.000	30,211.34
PETSMART INC			12,333.000	940,514.58
PFF BANCORP INC			6,255.000	0.00
PFIZER INC			1,044,890.000	29,998,791.90
PFSWEB INC			2,150.000	12,835.50
PG&E CORP			52,854.000	2,162,785.68
PH GLATFELTER CO			6,531.000	176,794.17
PHARMANETICS INC COM			6,690.000	16.73
PHARMATHENE INC			494.000	1,037.40
PHARMCHEM INC			1,619.000	12.95
PHARMERICA CORP			7,460.000	98,994.20
PHARMOS CORP			2,143.000	96.44
PHH CORP			13,094.000	310,851.56
PHI INC			3,818.000	143,976.78
PHILIP MORRIS INTERNATIONAL IN			192,106.000	16,634,458.54
PHILLIPS 66			111,824.000	6,465,663.68
PHILLIPS 66 PARTNERS LP			11,403.000	350,756.28
PHOENIX COS INC NEW COM NEW			757.000	29,273.19
PHOENIX FOOTWEAR GROUP INC			1,137.000	227.40
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTOMEDEX INC			2,034.000	32,340.60
PHOTRONICS INC			8,214.000	64,315.62
PICO HOLDINGS INC			2,431.000	52,655.46

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PIEDMONT NATURAL GAS CO INC			13,934.000	458,149.92
PIER 1 IMPORTS INC			17,960.000	350,579.20
PIKE CORPORATION			9,398.000	106,385.36
PILGRIM'S PRIDE CORP			11,700.000	196,443.00
PINNACLE AIRLINES CORP			2,031.000	35.06
PINNACLE ENTERTAINMENT INC			9,215.000	230,835.75
PINNACLE FINANCIAL PARTNERS IN			6,203.000	184,911.43
PINNACLE WEST CAPITAL CORP			13,056.000	714,685.44
PIONEER ENERGY SERVICES CORP			7,514.000	56,430.14
PIONEER NATURAL RESOURCES CO			16,444.000	3,104,627.20
PIPER JAFFRAY COS			4,027.000	138,085.83
PITNEY BOWES INC			23,953.000	435,705.07
PIXELWORKS INC			2,148.000	8,634.96
PLAINS ALL AMERICAN PIPELINE L			142,900.000	7,525,114.00
PLANAR SYSTEMS INC			3,725.000	6,705.00
PLANTRONICS INC			8,043.000	370,380.15
PLATINUM UNDERWRITERS HLDGS LTD SHS			10,683.000	638,095.59
PLEXUS CORP			7,037.000	261,776.40
PLUG POWER INC			827.000	611.98
PLUM CREEK TIMBER CO INC			19,345.000	905,926.35
PLX TECHNOLOGY INC			5,468.000	32,917.36
PMC - SIERRA INC			40,477.000	267,957.74
PMC COMMERCIAL TRUST			2,754.000	24,427.98
PMFG INC			3,287.000	24,323.80
PMI GROUP INC/THE			12,474.000	612.47
PNC FINANCIAL SERVICES GROUP I			75,521.000	5,471,496.45
PNM RESOURCES INC			14,978.000	338,952.14
POINT BLANK SOLUTIONS INC			5,587.000	1,285.01
POINT.360			3,662.000	4,687.36
POLARIS INDUSTRIES INC			62,852.000	8,119,221.36
POLYCOM INC			30,714.000	335,396.88
POLYONE CORP			1,787.000	54,878.77
POLYPORE INTERNATIONAL INC			8,300.000	340,051.00
PONIARD PHARMACEUTICALS INC			80.000	16.00
POOL CORP			7,869.000	441,686.97
POPULAR INC			17,000.000	445,910.00
PORTER BANCORP INC			1,130.000	1,356.00
PORTFOLIO RECOVERY ASSOCIATES			11,418.000	684,394.92
PORTLAND GENERAL ELECTRIC CO			14,868.000	419,723.64

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
POSCO ADR			63,890.000	4,704,859.60
POST HOLDINGS INC			4,782.000	193,049.34
POST PROPERTIES INC			9,468.000	426,249.36
POTLATCH CORP			6,140.000	243,635.20
POWELL INDUSTRIES INC			2,037.000	124,847.73
POWER INTEGRATIONS INC			3,750.000	203,062.50
POWERSECURE INTERNATIONAL INC			2,312.000	37,107.60
POWERWAVE TECHNOLOGIES INC			3,664.000	43.97
POZEN INC			5,018.000	28,753.14
PPG INDUSTRIES INC			31,411.000	5,247,521.66
PPL CORP			74,977.000	2,277,801.26
PRAXAIR INC			34,995.000	4,206,748.95
PRECISION AUTO CARE INC			1,312.000	406.72
PRECISION CASTPARTS CORP			17,274.000	3,925,343.76
PREFERRED BANK/LOS ANGELES CA			739.000	13,146.81
PREFORMED LINE PRODUCTS CO			77.000	5,538.61
PREMIER FINANCIAL BANCORP INC			533.000	6,204.12
PREMIER LASER SYS INC CL A COM			15,000.000	1.50
PREMIERE GLOBAL SERVICES INC			12,174.000	121,253.04
PRESTIGE BRANDS HOLDINGS INC			9,854.000	296,802.48
PRESTIGE ESTATES PROJECTS LTD			609,105.000	1,142,710.36
PRGX GLOBAL INC			1,117.000	6,992.42
PRICELINE.COM INC			9,351.000	9,453,393.45
PRICESMART INC			3,036.000	289,148.64
PRIMARY HEALTH CARE NPV			59,379.000	267,617.65
PRIMECARE SYSTEMS INC			1,444.000	0.58
PRIMEENERGY CORP			3,668.000	179,768.68
PRIMERICA INC			9,240.000	372,741.60
PRIMUS GUARANTY LTD SHS			5,906.000	58,292.22
PRIMUS TELECOMMUNICATIONS GROU			464.000	1,572.96
PRINCETON NATIONAL BANCORP INC			3,531.000	42.37
PRINCIPAL FINANCIAL GROUP INC			32,491.000	1,391,264.62
PRIVATEBANCORP INC			9,945.000	212,823.00
PROCERA NETWORKS INC (DE)			1,300.000	20,137.00
PROCTER & GAMBLE CO/THE			332,659.000	25,145,693.81
PROGENICS PHARMACEUTICALS INC			4,568.000	22,977.04
PROGRESS SOFTWARE CORP			11,536.000	298,551.68
PROGRESSIVE CORP/THE			65,648.000	1,787,595.04
PROLIANCE INTERNATIONAL INC			4,794.000	0.48

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROLOGIS INC			59,179.000	2,226,313.98
PROS HOLDINGS INC			3,712.000	126,913.28
PROSOFT LEARNING CORP COM			3,150.000	0.32
PROSPECT CAPITAL CORP			44,560.000	498,180.80
PROSPERITY BANCSHARES INC			10,399.000	643,074.16
PROTALIX BIOTHERAPEUTICS INC			21,643.000	98,042.79
PROTECTIVE LIFE CORP			6,715.000	285,723.25
PROVIDENCE AND WORCESTER RAILR			831.000	16,761.27
PROVIDENCE SERVICE CORP/THE			2,400.000	68,856.00
PROVIDENT FINANCIAL HOLDINGS I			1,576.000	26,177.36
PROVIDENT FINANCIAL SERVICES I			11,741.000	190,321.61
PROVIDENT NEW YORK BANCORP			19,266.000	209,806.74
PRUDENTIAL FINANCIAL INC			64,991.000	5,067,998.18
PRUDENTIAL PLC GBP0.05			337,530.000	6,291,320.90
PS BUSINESS PARKS INC			3,375.000	251,842.50
PSYCHEMEDICS CORP			1,719.000	22,776.75
PTC INC			20,613.000	586,027.59
PUBLIC BK BHD MYR1			372,200.000	2,025,718.06
PUBLIC SERVICE ENTERPRISE GROU			60,041.000	1,977,150.13
PUBLIC STORAGE			17,149.000	2,753,271.95
PULASKI FINANCIAL CORP			197.000	2,031.07
PULSE ELECTRONICS CORP			616.000	2,402.40
PULTEGROUP INC			41,484.000	684,486.00
PUMA BIOTECHNOLOGY INC			3,005.000	161,007.90
PUNJAB NATIONAL BA INR10			122,293.000	901,399.33
PURCHASEPRO COM INC COM NEW			44.000	0.44
PURE BIOSCIENCE INC			247.000	229.71
PURE CYCLE CORP			162.000	748.44
PVF CAPITAL CORP			19,174.000	78,996.88
PVH CORP			9,621.000	1,141,916.49
PYRAMID OIL CO			525.000	2,152.50
PZENA INVESTMENT MANAGEMENT IN			8,655.000	58,680.90
QAD INC			2,700.000	36,828.00
QAD INC CLASS B			675.000	7,593.75
QBE INS GROUP A\$1			972,638.000	13,341,853.92
QC HOLDINGS INC			2,081.000	4,911.16
QEP CO INC			700.000	12,516.00
QEP RESOURCES INC			21,280.000	589,243.20
QLIK TECHNOLOGIES INC			80,884.000	2,769,468.16

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QLOGIC CORP			12,842.000	140,491.48
QLT INC			3,068.000	14,204.84
QUAD SYSTEMS CORP			8,400.000	0.84
QUAKER CHEMICAL CORP			4,743.000	346,476.15
QUAKER FABRIC CORP NEW			8,200.000	8.20
QUALCOMM INC			267,440.000	18,014,758.40
QUALITY SYSTEMS INC			12,962.000	281,664.26
QUALMARK CORP			2,493.000	1,246.50
QUALSTAR CORP			2,475.000	3,366.00
QUANEX BUILDING PRODUCTS CORP			6,948.000	130,830.84
QUANTA SERVICES INC			25,369.000	697,901.19
QUANTUM CORP			18,868.000	26,037.84
QUANTUM FUEL SYS TECHNOLOGIES WORLDWIDE INC			63.000	200.34
QUEST DIAGNOSTICS INC/DE			18,027.000	1,113,888.33
QUESTCOR PHARMACEUTICALS INC			10,893.000	631,794.00
QUICKLOGIC CORP			3,987.000	10,485.81
QUIDEL CORP			7,505.000	213,142.00
QUIKSILVER INC			19,770.000	138,983.10
QUINENCO SA COM NPV			609,057.000	1,542,835.60
QUMU CORP			3,459.000	42,926.19
RACKSPACE HOSTING INC			37,900.000	1,999,604.00
RADIAN GROUP INC			26,022.000	362,486.46
RADIO ONE INC			15,084.000	39,520.08
RADIOSHACK CORP			9,191.000	31,341.31
RADISYS CORP			3,462.000	11,113.02
RADNET INC			12,644.000	30,472.04
RAGING RIVER EXPLORATION INC			197,500.000	1,043,316.47
RAINMAKER SYSTEMS INC			1,456.000	684.32
RAIT FINANCIAL TRUST			7,569.000	53,588.52
RAKUTEN INC NPV			62,000.000	938,293.01
RALPH LAUREN CORP			7,190.000	1,184,408.70
RAMCO-GERSHENSON PROPERTIES TR			8,431.000	129,921.71
RAMSAY HEALTH CARE LTD AUD0.10			29,290.000	991,705.53
RAND WORLDWIDE INC			442.000	428.74
RANGE RESOURCES CORP			69,875.000	5,302,813.75
RASER TECHNOLOGIES INC			6,049.000	30.85
RAVEN INDUSTRIES INC			9,862.000	322,586.02
RAYTHEON CO			111,447.000	8,589,220.29
RBC BEARINGS INC			3,126.000	205,972.14

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RCM TECHNOLOGIES INC			4,218.000	25,434.54
READING INTERNATIONAL INC			3,454.000	22,692.78
REALNETWORKS INC			6,175.000	52,858.00
REALPAGE INC			8,262.000	191,347.92
REALTY FINANCE CORP			5,499.000	1,209.78
RECKITT BENCKISER GROUP PLC ORD GBP0.10			71,029.000	5,199,101.19
RED HAT INC			172,756.000	7,970,961.84
RED LION HOTELS CORP			2,981.000	15,709.87
RED ROBIN GOURMET BURGERS INC			4,668.000	331,894.80
REDWOOD TRUST INC			13,242.000	260,734.98
REGENCY ENERGY PARTNERS LP			123,830.000	3,541,538.00
REGENERON PHARMACEUTICALS INC			9,259.000	2,896,863.33
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGIONS FINANCIAL CORP			1,143,498.000	10,588,791.48
REGIS CORP			12,799.000	187,889.32
REIS INC			6,146.000	99,380.82
RELIANCE INDUSTRIES LTD 144A			304,380.000	7,996,884.43
RELIV INTERNATIONAL INC			1,625.000	4,273.75
RELM WIRELESS CORP			1,719.000	4,538.16
REMGRO LTD ZAR0.01			82,200.000	1,584,578.31
RENASANT CORP			5,240.000	142,370.80
RENEWABLE ENERGY GROUP INC			1,233.000	18,679.95
RENT-A-CENTER INC/TX			9,160.000	348,996.00
RENTRAK CORP			5,674.000	185,085.88
REPLIGEN CORP			10,061.000	111,576.49
REPROS THERAPEUTICS INC			4,730.000	126,764.00
REPUBLIC AIRWAYS HOLDINGS INC			3,056.000	36,366.40
REPUBLIC BANCORP INC/KY			3,071.000	84,606.05
REPUBLIC SERVICES INC			128,932.000	4,301,171.52
RESEARCH FRONTIERS INC			3,056.000	12,957.44
RESMED INC			5,000.000	264,100.00
RESOLUTE ENERGY CORP			4,137.000	34,585.32
RESOLUTE FST PRODS INC			12,430.000	164,324.60
RESOLUTION LTD ORD NPV(NEW)			855,099.000	4,400,726.98
RESOURCE AMERICA INC			6,924.000	55,599.72
RESOURCE CAPITAL CORP			13,543.000	80,445.42
RESOURCES CONNECTION INC			8,164.000	110,785.48
RESPONSYS INC			1,267.000	20,905.50
RETAIL OPPORTUNITY INVESTMENTS			7,100.000	98,122.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REUNION INDUSTRIES INC			1,969.000	137.83
REVLON INC			1,669.000	46,348.13
REX AMERICAN RESOURCES CORP			4,506.000	138,514.44
REX ENERGY CORP			6,587.000	146,890.10
REXAHN PHARMACEUTICALS INC			4,700.000	2,115.00
REYNOLDS AMERICAN INC			37,575.000	1,832,908.50
RF INDUSTRIES LTD			2,125.000	15,385.00
RF MICRO DEVICES INC			40,762.000	229,897.68
RG BARRY CORP			2,037.000	38,519.67
RGC RESOURCES INC			260.000	4,791.80
RICHARDSON ELECTRONICS LTD/UNI			2,037.000	23,160.69
RICHTER GEDEON NYRT			410,270.000	7,141,567.26
RICOH Y50			1,011,500.000	11,658,665.20
RIGEL PHARMACEUTICALS INC			9,741.000	34,872.78
RIO TINTO LIMITED NPV			37,556.000	2,168,107.39
RIO TINTO PLC			100,714.000	4,930,399.68
RITE AID CORP			597,408.000	2,843,662.08
RIVERBED TECHNOLOGY INC			1,303.000	19,010.77
RIVERVIEW BANCORP INC			5,324.000	14,002.12
RLI CORP			4,649.000	406,415.58
RLJ ENTERTAINMENT INC			63.000	327.60
RLJ LODGING TRUST			22,261.000	522,910.89
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	0.55
ROBERT HALF INTERNATIONAL INC			58,580.000	2,286,377.40
ROCHE HLDG AG GENUSSSCHEINE NPV			99,230.000	26,764,940.00
ROCHESTER MEDICAL CORP			4,262.000	85,069.52
ROCK TENN CO			25,800.000	2,612,766.00
ROCKFORD CORP/ARIZONA			4,468.000	34,716.36
ROCKVILLE FINANCIAL INC			4,217.000	54,821.00
ROCKWELL AUTOMATION INC			16,458.000	1,760,018.52
ROCKWELL COLLINS INC			16,024.000	1,087,388.64
ROCKWELL MEDICAL INC			700.000	7,987.00
ROCKWOOD HOLDINGS INC			46,000.000	3,077,400.00
ROCKY BRANDS INC			744.000	12,953.04
ROCKY MOUNTAIN CHOCOLATE FACTO			4,204.000	50,868.40
ROFIN-SINAR TECHNOLOGIES INC			4,931.000	119,379.51
ROGERS COMMUNICATIONS INC			21,785.000	936,972.85
ROGERS CORP			5,717.000	340,047.16
ROHTO PHARMACEUTICAL CO Y50			63,000.000	889,222.95

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROLLS-ROYCE HLDGS PLC ORD GBP0.20			255,900.000	4,608,177.60
ROMA FINANCIAL CORP			14,128.000	262,639.52
RONA INC			481,330.000	5,544,262.28
ROPER INDUSTRIES INC			55,682.000	7,398,467.34
ROSETTA RESOURCES INC			13,010.000	708,524.60
ROSETTA STONE INC			6,372.000	103,417.56
ROSNEFT OJSC GDR EACH REPR 1 ORD REGS			604,970.000	4,900,257.00
ROSS STORES INC			25,955.000	1,889,524.00
ROUSE PROPERTIES INC			3,981.000	81,928.98
ROVI CORP			19,971.000	382,844.07
ROWAN COS PLC			72,052.000	2,645,749.44
ROWE COS/THE			5,035.000	0.00
ROYAL BANCSHARES OF PENNSYLVAN			2,587.000	3,440.71
ROYAL BANK OF CANADA			110,000.000	7,062,943.87
ROYAL DUTCH SHELL PLC A SHS			625,704.000	20,670,598.93
ROYAL DUTCH SHELL PLC B SHS			235,547.000	8,141,939.52
ROYALE ENERGY INC			2,636.000	7,169.92
RTI INTERNATIONAL METALS INC			6,245.000	200,089.80
RTI SURGICAL INC			5,687.000	21,269.38
RUBICON TECHNOLOGY INC			4,434.000	53,695.74
RUBY TUESDAY INC			11,108.000	83,310.00
RUDOLPH TECHNOLOGIES INC			11,213.000	127,828.20
RUSH ENTERPRISES INC			15,777.000	412,440.05
RUTH'S HOSPITALITY GROUP INC			1,631.000	19,343.66
RXI PHARMACEUTICALS CORP			13.000	45.24
RYDER SYSTEM INC			6,210.000	370,737.00
RYLAND GROUP INC			104,912.000	4,253,132.48
RYMAN HOSPITALITY PROPERTIES			7,946.000	274,216.46
S&T BANCORP INC			8,375.000	202,842.50
SABA SOFTWARE INC			8,747.000	88,694.58
SABRA HEALTH CARE REIT INC			32,974.000	758,731.74
SAFEGUARD SCIENTIFICS INC			2,815.000	44,167.35
SAFESTITCH MEDICAL INC			831.000	664.80
SAFETY INSURANCE GROUP INC			10,494.000	555,867.18
SAFEWAY INC			166,540.000	5,327,614.60
SAFRAN SA EUR0.20			45,960.000	2,832,903.29
SAGA COMMUNICATIONS INC			1,030.000	45,711.40
SAGENT PHARAMACEUTICALS INC			1,900.000	38,760.00
SAIA INC			4,255.000	132,670.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAKS INC			29,072.000	463,407.68
SALEM COMMUNICATIONS CORP			3,431.000	28,408.68
SALESFORCE.COM INC			122,710.000	6,369,876.10
SAMSUNG ELECTR-GDR REGS			5,970.000	3,808,860.00
SAMSUNG ELECTRONICS CO LTD			3,834.000	4,876,896.46
SAMSUNG FIRE & MARINE INS			30,339.000	6,958,908.04
SANDERSON FARMS INC			5,424.000	353,861.76
SANDISK CORP			28,532.000	1,697,939.32
SANDS CHINA LTD			300,400.000	1,857,369.62
SANDY SPRING BANCORP INC			2,618.000	60,894.68
SANGAMO BIOSCIENCES INC			15,075.000	157,986.00
SANMINA CORP			13,811.000	241,554.39
SANOFI			209,288.000	21,239,203.50
SANTARUS INC			9,355.000	211,142.35
SANTEN PHARMACEUTICAL CO			16,100.000	781,824.22
SAP AG ORD NPV			81,771.000	6,051,384.80
SAPIENT CORP			22,158.000	345,000.06
SARAS RAFFINERIE EUR5.16			5,525,093.000	6,918,113.98
SAREPTA THERAPEUTICS INC			4,626.000	218,485.98
SASOL NVP			49,300.000	2,346,168.07
SATCON TECHNOLOGY CORP			1,198.000	14.38
SAUL CENTERS INC			2,848.000	131,720.00
SAVIENT PHARMACEUTICALS INC			19,061.000	11,901.69
SBI HOLDINGS INC NPV			65,200.000	841,204.61
SCAN OPTICS			8,600.000	36.12
SCANA CORP			16,615.000	764,954.60
SCANSOURCE INC			4,250.000	147,050.00
SCHAWK INC			3,725.000	55,279.00
SCHEID VINEYARDS INC			660.000	15,021.60
SCHLOTZSKY'S INC			2,581.000	19.36
SCHLUMBERGER LTD			157,049.000	13,876,849.64
SCHNEIDER ELECTRIC SA			63,310.000	5,357,080.84
SCHNITZER STEEL INDUSTRIES INC			4,437.000	122,194.98
SCHOLASTIC CORP			6,394.000	183,188.10
SCHWEITZER-MAUDUIT INTL INC			7,736.000	468,260.08
SCICLONE PHARMACEUTICALS INC			8,830.000	44,768.10
SCIENTIFIC GAMES CORP			12,502.000	202,157.34
SCIQUEST INC			4,297.000	96,510.62
SCO GROUP INC/THE			6,400.000	128.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCOPE INDUSTRIES			306.000	94,860.00
SCRIPPS NETWORKS INTERACTIVE I			12,986.000	1,014,336.46
SEABOARD CORP			78.000	214,344.00
SEACHANGE INTERNATIONAL INC			4,953.000	56,810.91
SEACOAST BANKING CORP OF FLORI			2,920.000	6,336.40
SEACOR HOLDINGS INC			3,646.000	329,744.24
SEAGATE TECHNOLOGY			136,545.000	5,972,478.30
SEALED AIR CORP			79,020.000	2,148,553.80
SECURE ENERGY SERVICES INC			134,000.000	1,782,060.51
SECURE ENERGY SERVICES INC 144A			11,800.000	146,926.82
SECURITY BANK CORP			413,900.000	1,246,262.96
SECURITY NATIONAL FINANCIAL CO			1,532.000	9,283.92
SED INTERNATIONAL HOLDINGS INC			2,356.000	4,641.32
SEGA SAMMY HLDGS INC NPV			18,800.000	542,014.79
SEIBELS BRUCE GROUP INC/THE			5.000	25,000.00
SELECT COMFORT CORP			10,474.000	255,041.90
SELECT MEDICAL HOLDINGS CORP			4,900.000	39,543.00
SELECTICA INC			621.000	3,440.34
SELECTIVE INSURANCE GROUP INC			9,883.000	242,133.50
SEBFCORP INDUSTRIES SGD0.25 (POST REORGANIZATION)			237,000.000	999,187.09
SEMEN INDONESIA PERSERO TBK PT			975,000.000	1,094,562.30
SEMGROUP CORP			7,600.000	433,352.00
SEMPRA ENERGY			26,961.000	2,307,861.60
SEMTECH CORP			12,505.000	375,024.95
SENECA FOODS CORP			44.000	1,323.96
SENOMYX INC			3,043.000	10,741.79
SENSIENT TECHNOLOGIES CORP			10,054.000	481,486.06
SEQUENOM INC			10,296.000	27,490.32
SERCO GROUP ORD 2P			559,620.000	4,952,648.75
SERVOTRONICS INC			406.000	3,601.22
SEVCON INC			1,094.000	5,305.90
SEVEN & I HLDG CO LTD NPV			87,700.000	3,199,653.56
SEVERN BANCORP INC			1,522.000	7,792.64
SHANGHAI INDUSTRIAL HLDGS HKD0			1,448,000.000	4,798,566.11
SHANGRI-LA ASIA ORD HK\$1			1,080,000.000	1,788,127.89
SHARPER IMAGE CORP			2,100.000	5.51
SHELLS SEAFOOD RESTAURANTS			44.000	0.02
SHENANDOAH TELECOMMUNICATIONS			5,676.000	136,791.60
SHENZHOU INTERNATIONAL GROUP HLDGS HKD0.10			284,000.000	921,013.78

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SHERWIN-WILLIAMS CO/THE			10,360.000	1,887,384.80
SHFL ENTERTAINMENT INC			6,179.000	142,117.00
SHILOH INDUSTRIES INC			4,743.000	62,133.30
SHIMAMURA NPV			58,200.000	5,794,792.47
SHIN-ETSU CHEMICALS CO NPV			56,250.000	3,439,490.52
SHINHAN FINANCIAL GROUP CO LTD			82,630.000	3,356,177.43
SHINSEGAE CO LTD KRW5000			5,163.000	1,109,780.31
SHINSEI BK NPV			267,000.000	647,602.56
SHIP FINANCE INTL LTD SHS			8,133.000	124,190.91
SHIP HEALTHCARE HLDG INC NPV			55,100.000	2,147,847.18
SHIRE PLC ORD GBP0.05			160,060.000	6,423,004.84
SHOE CARNIVAL INC			3,205.000	86,567.05
SHO LODGE INC			1,650.000	16.50
SHOPRITE HLDGS LTD SHS ZAR1.134			125,700.000	2,065,907.83
SHORE BANCSHARES INC			2,395.000	21,076.00
SHORETEL INC			2,123.000	12,822.92
SHRIRAM TRANSPORT FIN CO LTD			12,354.000	113,239.25
SHUTTERFLY INC			6,861.000	383,392.68
SHUTTERSTOCK INC			400.000	29,088.00
SIEBERT FINANCIAL CORP			6,387.000	10,666.29
SIEMENS AG NPV REGD			121,395.000	14,634,903.99
SIERRA BANCORP			569.000	8,950.37
SIFCO INDUSTRIES INC			1,456.000	26,790.40
SIGA TECHNOLOGIES INC			1,675.000	6,432.00
SIGHT RESOURCE CORP			200.000	0.12
SIGMA DESIGNS INC			4,568.000	25,535.12
SIGMA-ALDRICH CORP			95,324.000	8,131,137.20
SIGMATRON INTERNATIONAL INC			756.000	4,089.96
SIGNATURE BANK/NEW YORK NY			65,827.000	6,024,487.04
SIGNATURE GROUP HOLDINGS INC			8,780.000	10,272.60
SIGNET JEWELERS LTD			27,720.000	1,986,138.00
SILICON GRAPHICS INC COM			11,800.000	200.60
SILICON GRAPHICS INTERNATIONAL			4,200.000	68,250.00
SILICON IMAGE INC			10,255.000	54,761.70
SILICON LABORATORIES INC			8,526.000	364,145.46
SILVER BAY REALTY TRUST CORP			5,624.000	88,071.84
SIMCLAR INC			700.000	3.71
SIMMONS FIRST NATIONAL CORP			2,837.000	88,202.33
SIMON PROPERTY GROUP INC			36,833.000	5,459,755.59

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SIMPLICITY BANCORP			661.000	10,278.55
SIMPSON MANUFACTURING CO INC			8,535.000	277,984.95
SINCLAIR BROADCAST GROUP INC			10,255.000	343,747.60
SINGAPORE TECHNOLOGIES ENGINEERING SGD0.10			327,000.000	1,086,742.38
SINGAPORE TELECOMMUNICATIONS SGD0.15 (POST RE-ORGANIZATION)			682,000.000	2,027,383.94
SINOTRANS LTD 'H' SHS CNY1			8,397,000.000	2,208,839.28
SIRONA DENTAL SYSTEMS INC			58,239.000	3,897,936.27
SITC INTERNATIONAL CO LTD			2,849,000.000	1,146,190.60
SIX FLAGS ENTERTAINMENT CORP			14,556.000	491,847.24
SJW CORP			4,522.000	126,706.44
SKECHERS U.S.A. INC			5,106.000	158,847.66
SKILLED HEALTHCARE GROUP INC			4,075.000	17,767.00
SKY DEUTSCHLAND AG			389,010.000	3,585,506.28
SKYLINE CORP			4,250.000	21,122.50
SKYWEST INC			10,933.000	158,747.16
SKYWORKS SOLUTIONS INC			155,225.000	3,855,789.00
SL INDUSTRIES INC			200.000	4,890.00
SLM CORP			58,271.000	1,450,947.90
SM INVESTMENTS CORPORATION PHP10			86,670.000	1,552,655.01
SMC CORP NPV			5,500.000	1,308,229.32
SMF ENERGY CORP			441.000	75.41
SMITH & WESSON HOLDING CORP			2,706.000	29,738.94
SMITH MICRO SOFTWARE INC			3,856.000	3,470.40
SMITHS GROUP PLC ORD GBP0.375			182,400.000	4,132,346.06
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAP-ON INC			6,904.000	686,948.00
SNYDERS-LANCE INC			8,486.000	244,821.10
SOCIEDAD MATRIZ SAAM SA			15,023,602.000	1,454,527.75
SOCIETE GENERALE EUR1.25			73,130.000	3,645,891.00
SOCKET MOBILE INC			564.000	727.56
SOFTBANK CORPORATION NPV			124,200.000	8,594,323.74
SOFTECH INC			157.000	303.01
SOLAR CAPITAL LTD			7,775.000	172,371.75
SOLIGENIX INC			157.000	125.60
SOLITARIO EXPLORATION & ROYALT			40.000	34.60
SOLTA MEDICAL INC			5,134.000	10,678.72
SONIC AUTOMOTIVE INC			14,709.000	350,074.20
SONIC CORP			10,199.000	181,032.25
SONUS NETWORKS INC			36,144.000	122,166.72

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOTHEBY'S			12,755.000	626,653.15
SOTHERN COMMUNITY FINANCIAL CORP CVR CONTRA			2,372.000	0.00
SOURCEFIRE INC			4,964.000	376,866.88
SOUTH JERSEY INDUSTRIES INC			6,124.000	358,743.92
SOUTH STREET FINANCIAL CORP			1,219.000	3,047.50
SOUTHERN CO			103,724.000	4,271,354.32
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHSIDE BANCSHARES INC			3,293.000	88,318.26
SOUTHWEST AIRLINES CO			228,521.000	3,327,265.76
SOUTHWEST BANCORP INC/ STILLWATER OK			2,475.000	36,654.75
SOUTHWEST GAS CORP			8,758.000	437,900.00
SOUTHWESTERN ENERGY CO			41,722.000	1,517,846.36
SOUZA CRUZ BRCZ1			143,000.000	1,702,985.10
SOVRAN SELF STORAGE INC			6,688.000	506,147.84
SPAN-AMERICA MEDICAL SYSTEMS I			2,037.000	43,815.87
SPANISH BROADCASTING SYSTEM IN			503.000	2,042.18
SPANSION INC			2,273.000	22,934.57
SPARK NETWORKS INC			2,900.000	24,128.00
SPARTAN MOTORS INC			6,826.000	41,433.82
SPARTAN STORES INC			10,466.000	230,879.96
SPARTON CORP			5,245.000	133,747.50
SPECIAL DIVERSIFIED OPPRTUN			5,906.000	5,906.00
SPECTRA ENERGY CORP			178,384.000	6,106,084.32
SPECTRANETICS CORP			7,893.000	132,444.54
SPECTRUM BRANDS HOLDINGS INC			4,559.000	300,164.56
SPECTRUM GROUP INTERNATIONAL I			2,256.000	4,466.88
SPECTRUM PHARMACEUTICALS INC			13,221.000	110,924.19
SPEED COMMERCE INC			5,062.000	16,603.36
SPEEDUS CORP			1,690.000	109.85
SPEEDWAY MOTORSPORTS INC			7,243.000	129,649.70
SPHERIX INC COM PAR \$0.01			12.000	95.28
SPIRE CORP			3,525.000	1,304.25
SPIRIT AIRLINES INC			5,442.000	186,497.34
SPORT CHALET INC			812.000	1,051.54
SPORT-HALEY HOLDINGS INC			1,950.000	906.95
SPS COMMERCE INC			2,733.000	182,892.36
SPS TECHNOLOGIES INC			6,300.000	0.00
SPX CORP			12,550.000	1,062,232.00
SS&C TECHNOLOGIES HOLDINGS INC			10,334.000	393,725.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ST JAMES PLACE PLC			500,300.000	4,982,642.80
ST JUDE MEDICAL INC			106,537.000	5,714,644.68
STAAR SURGICAL CO			6,071.000	82,201.34
STAG INDUSTRIAL INC			3,804.000	76,536.48
STAGE STORES INC			9,169.000	176,044.80
STAMPS.COM INC			4,009.000	184,133.37
STANCORP FINANCIAL GROUP INC			6,287.000	345,910.74
STANDARD BANK GROUP LTD/SOUTH			645,578.000	7,690,164.24
STANDARD CHARTERED ORD USD0.50			199,070.000	4,774,358.32
STANDARD MOTOR PRODUCTS INC			2,312.000	74,353.92
STANDARD PACIFIC CORP			26,686.000	211,086.26
STANDARD PARKING CORP			2,968.000	79,809.52
STANDARD REGISTER CO COM NEW			1,027.000	10,639.72
STANDARDS FOODS CORP TWD10			452,050.000	1,354,605.81
STANDEX INTERNATIONAL CORP			6,212.000	368,992.80
STANLEY BLACK & DECKER INC			18,999.000	1,720,739.43
STANLEY FURNITURE CO INC			3,465.000	12,855.15
STANTEC INC			14,591.000	746,680.99
STAPLES INC			130,319.000	1,909,173.35
STAR BUFFET INC			762.000	1,664.97
STAR SCIENTIFIC INC			10,855.000	20,733.05
STAR STRUCK LTD			262.000	13.10
STARBUCKS CORP			131,764.000	10,141,875.08
STARTEK INC			1,806.000	11,630.64
STARWOOD HOTELS & RESORTS WORL			23,137.000	1,537,453.65
STARZ			17,000.000	478,210.00
STATE AUTO FINANCIAL CORP			6,968.000	145,909.92
STATE BANK FINANCIAL CORP			158,606.000	2,515,491.16
STATE BANK OF INDIA 144A			80,090.000	4,131,851.11
STATE STREET CORP			93,533.000	6,149,794.75
STEEL EXCEL INC			4,977.000	146,124.72
STEELCASE INC			22,560.000	374,947.20
STEELCLOUD INC			3,106.000	559.08
STEIN MART INC			7,374.000	101,171.28
STEINER LEISURE LTD			1,850.000	108,095.50
STELLARONE CORP			1,975.000	44,437.50
STEMCELLS INC			735.000	1,234.80
STEPAN CO			3,324.000	191,894.52
STEPHAN CO/THE			2,112.000	2,439.36

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STEREOTAXIS INC			194.000	646.02
STERICYCLE INC			62,413.000	7,202,460.20
STERIS CORP			9,861.000	423,628.56
STERLING BANCORP/NY			6,966.000	95,643.18
STERLING CONSTRUCTION CO INC			682.000	6,308.50
STERLING FINANCIAL CORP/WA			115.000	3,294.75
STEVEN MADDEN LTD			7,823.000	421,112.09
STEWART ENTERPRISES INC			14,648.000	192,474.72
STEWART INFORMATION SERVICES C			7,637.000	244,307.63
STIFEL FINANCIAL CORP			11,328.000	466,940.16
STILLWATER MINING CO			18,286.000	201,328.86
STONE ENERGY CORP			10,947.000	355,011.21
STONERIDGE INC			4,656.000	50,331.36
STORAGE ENGINE INC COM			1,650.000	0.50
STRAIGHT PATH COMMUNICATIONS I			3,520.000	18,515.20
STRASBAUGH INC			204.000	10.20
STRATEGIC HOTELS & RESORTS INC			28,072.000	243,664.96
STRATTEC SECURITY CORP			739.000	28,340.65
STRATUS PROPERTIES INC			2,537.000	33,767.47
STRAYER EDUCATION INC			2,000.000	83,040.00
STREAMLINE HEALTH SOLUTIONS IN			3,056.000	23,225.60
STRYKER CORP			35,007.000	2,366,123.13
STURM RUGER & CO INC			4,772.000	298,870.36
STYLECLICK INC			3,762.000	1.13
SUCAMPO PHARMACEUTICALS INC			3,768.000	23,512.32
SUFFOLK BANCORP			2,037.000	36,095.64
SUGARMADE INC			80.000	20.00
SUGGESTION BOX INC			208.000	56.16
SULPHCO INC			2,843.000	1.99
SUMITOMO ELECTRIC IND NPV			469,100.000	6,798,065.86
SUMITOMO MITSUI GR NPV			350,600.000	16,953,855.12
SUMITOMO MITSUI TRUST HOLDINGS INC			930,760.000	4,600,444.42
SUMITOMO REALTY & DEV CO NPV			46,000.000	2,182,216.61
SUN BANCORP INC/NJ			3,045.000	11,662.35
SUN COMMUNITIES INC			7,050.000	300,471.00
SUN HYDRAULICS CORP			5,113.000	185,346.25
SUNCOKE ENERGY INC			6,101.000	103,717.00
SUNCOR ENERGY INC			28,100.000	1,005,418.00
SUNCOR ENERGY INC NEW			95,700.000	3,428,962.94

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUNCORP GROUP LIMITED			232,032.000	2,835,687.09
SUNDRUG CO Y50			24,200.000	1,208,458.62
SUNEDISON INC			29,305.000	233,560.85
SUNESIS PHARMACEUTICALS INC			94.000	466.24
SUNLINK HEALTH SYSTEMS INC			1,981.000	1,504.17
SUNOCO LOGISTICS PARTNERS LP			99,595.000	6,618,087.75
SUNPOWER CORP			6,143.000	160,700.88
SUNRISE TELECOM INC			8,049.000	1,609.80
SUNSTONE HOTEL INVESTORS INC			31,155.000	396,914.70
SUNTRUST BANKS INC			63,969.000	2,073,874.98
SUPER MICRO COMPUTER INC			287.000	3,885.98
SUPER RETAIL GROUP LTD			100,997.000	1,225,795.44
SUPERCONDUCTOR TECHNOLOGIES			79.000	127.98
SUPERIOR BANCORP			1,987.000	1.97
SUPERIOR INDUSTRIES INTERNATIO			4,931.000	87,919.73
SUPERIOR UNIFORM GROUP INC			1,094.000	13,696.88
SUPERTEL HOSPITALITY INC			358.000	2,284.04
SUPERTEX INC			3,409.000	86,384.06
SUPERVALU INC			220,875.000	1,817,801.25
SUPPORT.COM INC			4,250.000	23,162.50
SUPREME INDUSTRIES INC			2,875.000	18,342.50
SURMODICS INC			4,525.000	107,604.50
SUSQUEHANNA BANCSHARES INC			30,189.000	378,871.95
SUSSER HOLDINGS CORP			3,494.000	185,706.10
SVENSKA CELLULOZA AB-SCA SER B NPV (POST SPLIT)			181,071.000	4,566,876.11
SWATCH GROUP CHF2.25 (BR)			7,970.000	5,129,709.70
SWEDBANK AB SEK'A' NPV			113,127.000	2,636,594.76
SWIFT ENERGY CO			9,543.000	108,981.06
SWIFT TRANSPORTATION CO			159,799.000	3,226,341.81
SWK HOLDINGS CORP			6,181.000	7,108.15
SWS GROUP INC			8,481.000	47,323.98
SY BANCORP INC			6,537.000	185,193.21
SYCAMORE NETWORKS INC			3,701.000	1,776.48
SYDNEY AIRPORT			216,155.000	794,314.83
SYKES ENTERPRISES INC			13,944.000	249,737.04
SYMANTEC CORP			203,819.000	5,044,520.25
SYMETRA FINANCIAL CORP			13,998.000	249,444.36
SYMMETRICOM INC			11,249.000	54,220.18
SYMMETRY MEDICAL INC			12,249.000	99,951.84

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYNAGEVA BIOPHARMA CORP			1,208.000	76,478.48
SYNALLOY CORP			2,443.000	40,016.34
SYNAPTICS INC			6,347.000	281,045.16
SYNCHRONOSS TECHNOLOGIES INC			14,168.000	539,234.08
SYNERGETICS USA INC			2,981.000	13,563.55
SYNERGY RESOURCES CORP			5,700.000	55,575.00
SYNERON MEDICAL LTD			1,928.000	16,619.36
SYNGENTA AG CHF0.1			13,401.000	5,474,514.13
SYNNEX CORP			4,173.000	256,430.85
SYNOVUS FINANCIAL CORP			129,800.000	428,340.00
SYNTA PHARMACEUTICALS CORP			3,825.000	24,135.75
SYNTEL INC			3,667.000	293,726.70
SYNTHESIS ENERGY SYSTEMS INC			5,599.000	4,154.46
SYNTROLEUM CORP			1,238.000	5,707.18
SYNUTRA INTERNATIONAL INC			719.000	3,810.70
SYPRIS SOLUTIONS INC			4,743.000	14,798.16
SYSCO CORP			94,446.000	3,006,216.18
SYSMEX CORP JPY50			5,200.000	331,740.13
SYSTEMAX INC			6,387.000	59,207.49
T K CORPN KRW500			69,125.000	1,604,828.42
T ROWE PRICE GROUP INC			30,875.000	2,220,838.75
T&D HOLDINGS INC NPV			64,000.000	791,806.39
TAITRON COMPONENTS INC			4,237.000	4,342.93
TAIWAN MOBILE CO LTD TWD10			623,000.000	2,212,432.77
TAIWAN SEMICONDUCTOR MFG TW\$10			1,135,000.000	3,857,932.81
TAIYO NIPPON SANZO CORP NPV			1,268,000.000	8,502,868.96
TAKE-TWO INTERACTIVE SOFTWARE			12,403.000	225,238.48
TAL INTERNATIONAL GROUP INC			8,298.000	387,765.54
TALON INTERNATIONAL INC			3,150.000	873.81
TANDY BRANDS ACCESSORIES INC			1,325.000	728.75
TANDY LEATHER FACTORY INC			119.000	936.53
TANGOE INC			3,300.000	78,738.00
TARGA RESOURCES CORP			6,000.000	437,760.00
TARGA RESOURCES PARTNERS LP			41,555.000	2,138,835.85
TARGACEPT INC			5,637.000	29,932.47
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			108,379.000	6,934,088.42
TARRAGON CORP			10,464.000	11.51
TASER INTERNATIONAL INC			7,438.000	110,900.58

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TAYLOR CAPITAL GROUP INC			2,093.000	46,359.95
TAYLOR DEVICES INC			712.000	6,165.92
TCF FINANCIAL CORP			28,100.000	401,268.00
TDC A/S DKK5			275,800.000	2,335,188.26
TE CONNECTIVITY LTD			49,082.000	2,541,465.96
TEAM FINANCIAL INC			4,300.000	0.43
TEAM HEALTH HOLDINGS INC			12,612.000	478,499.28
TEAM INC			2,475.000	98,381.25
TECH DATA CORP			6,800.000	339,388.00
TECHE HOLDING CO			131.000	5,984.08
TECHNICAL COMMUNICATIONS CORP			144.000	963.36
TECHNOLOGY SOLUTIONS CO			920.000	4.60
TECO ENERGY INC			24,245.000	401,012.30
TECUMSEH PRODUCTS CO			2,037.000	18,231.15
TEEKAY TANKERS LTD CLASS A			2,356.000	6,172.72
TEJON RANCH CO			5,066.000	156,235.44
TEJON RANCH CO WT EXP 08/31/2016			748.000	2,064.48
TEKNOWLEDGE CORP			2,012.000	1.61
TELECOMMUNICATION SYSTEMS INC			2,650.000	6,519.00
TELEDYNE TECHNOLOGIES INC			6,512.000	553,064.16
TELEFONICA SA EUR1			80,632.000	1,256,287.81
TELENOR ASA			93,800.000	2,142,930.53
TELETECH HOLDINGS INC			10,093.000	253,233.37
TELETOUCH COMMUNICATIONS INC			3,106.000	93.18
TELEVIDEO INC/CA			2,143.000	0.43
TELIK INC COM NEW			187.000	226.27
TELLABS INC			67,968.000	154,287.36
TENET HEALTHCARE CORP			12,060.000	496,751.40
TENGASCO INC			3,400.000	1,462.00
TENNANT CO			2,081.000	129,022.00
TENNECO INC			10,368.000	523,584.00
TERADATA CORP			92,803.000	5,144,998.32
TERADYNE INC			22,724.000	375,400.48
TEREX CORP			45,025.000	1,512,840.00
TERRENO REALTY CORP			5,700.000	101,232.00
TERRESTAR CORP			7,401.000	33.60
TESARO INC			5,165.000	200,092.10
TESCO CORP			213.000	3,529.41
TESCO ORD 5P			2,358,383.000	13,710,803.89

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TESORO CORP			110,338.000	4,852,665.24
TESORO LOGISTIC LP			40,025.000	2,321,450.00
TESSCO TECHNOLOGIES INC			7,959.000	268,218.30
TESSERA TECHNOLOGIES INC			7,849.000	151,878.15
TETON ENERGY CORP COM			4,100.000	94.30
TETRA TECH INC			11,895.000	307,961.55
TETRA TECHNOLOGIES INC			13,027.000	163,228.31
TEVA PHARMACEUTICAL INDUSTRIES ADR			314,360.000	11,876,520.80
TEXAS CAPITAL BANCSHARES INC			7,020.000	322,709.40
TEXAS INDUSTRIES INC			4,964.000	329,162.84
TEXAS INSTRUMENTS INC			130,698.000	5,263,208.46
TEXAS ROADHOUSE INC			10,312.000	270,999.36
TEXTAINER GROUP HLDGS LTD SHS			8,994.000	340,602.78
TEXTRON INC			33,293.000	919,219.73
TEXWINCA HLDGS HKD0.05			2,088,000.000	1,935,838.77
TF FINANCIAL CORP			1,594.000	43,994.40
TGC INDUSTRIES INC			830.000	6,548.70
THERAGENICS CORP			7,724.000	16,838.32
THERMO FISHER SCIENTIFIC INC			82,709.000	7,621,634.35
THERMOGENESIS CORP			2,442.000	2,588.52
THESTREET.INC			9,105.000	19,029.45
THOMAS GROUP INC			367.000	4.22
THOMSON REUTERS CORP			23,360.000	817,833.60
THOR INDUSTRIES INC			8,137.000	472,271.48
THORATEC CORP			10,179.000	379,574.91
THQ INC			896.000	0.00
TIFFANY & CO			13,060.000	1,000,657.20
TIGER BRANDS ZAR0.1			93,700.000	2,784,906.91
TIMBERLAND BANCORP INC/WA			4,337.000	39,033.00
TIME WARNER CABLE INC			33,920.000	3,785,472.00
TIME WARNER INC			109,196.000	7,186,188.76
TIMKEN CO			25,500.000	1,540,200.00
TITAN INTERNATIONAL INC			8,946.000	130,969.44
TITAN MACHINERY INC			2,475.000	39,773.25
TITAN PHARMACEUTICALS INC			10,487.000	7,036.78
TIVO INC			19,810.000	246,436.40
TJX COS INC			123,491.000	6,963,657.49
TL ADMIN CORP COM			29,100.000	116.40
TOKIO MARINE HOLDINGS INC NPV			71,500.000	2,335,363.11

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOKYO ELECTRON NPV			171,900.000	9,214,716.11
TOLL BROTHERS INC			46,870.000	1,519,994.10
TOMPKINS FINANCIAL CORP			1,806.000	83,473.32
TOOTSIE ROLL INDUSTRIES INC			7,897.000	243,385.54
TOR MINERALS INTERNATIONAL INC			376.000	4,380.40
TORCHMARK CORP			10,870.000	786,444.50
TORNIER NV			1,000.000	19,330.00
TORONTO DOMINION BANK NEW			75,100.000	6,775,731.10
TOROTEL INC			525.000	551.25
TOTAL SA EUR2.5 POST SUBDIVISION			502,248.000	29,162,938.10
TOTAL SYSTEM SERVICES INC			19,784.000	582,045.28
TOURMALINE OIL CORP			35,700.000	1,453,492.56
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWER GROUP INTERNATIONAL LTD			9,398.000	65,786.00
TOWERS WATSON & CO			25,110.000	2,685,765.60
TOWNEBANK/PORTSMOUTH VA			4,887.000	70,470.54
TOYOTA MOTOR CORP NPV			522,000.000	33,354,803.19
TRACTEBEL ENERGIA COM NPV			122,800.000	2,035,587.70
TRACTOR SUPPLY CO			140,852.000	9,461,028.84
TRANS WORLD ENTERTAINMENT CORP			8,830.000	40,882.90
TRANS-INDUSTRIES INC			1,700.000	0.68
TRANS-LUX CORP			2,362.000	590.50
TRANSACT TECHNOLOGIES INC			3,500.000	45,815.00
TRANSCAT INC			3,768.000	29,541.12
TRANSCCEPT PHARMACEUTICALS INC			512.000	1,628.16
TRANSCOASTAL CORP			23.000	29.90
TRANSGENOMIC INC			7,437.000	2,826.06
TRANSMISSORA ALIANCA DE ENERGIA ELETRICA SA			151,300.000	1,488,497.56
TRANSMONTAIGNE PARTNERS LP			5,990.000	243,972.70
TRANSNET CORP			481.000	1.26
TRANSURBAN GROUP NPV			182,592.000	1,160,982.02
TRANSWITCH CORP			1,935.000	503.10
TRAVELERS COS INC/THE			44,327.000	3,757,599.79
TRAVELZOO INC			6,967.000	184,904.18
TRC COS INC			2,465.000	18,241.00
TREASURY WINE ESTATES LTD			429,599.000	1,775,498.73
TREDEGAR CORP			7,199.000	187,174.00
TREEHOUSE FOODS INC			6,526.000	436,132.58
TREND MICRO INC JPY50			23,500.000	875,337.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TREX CO INC			69,456.000	3,440,155.68
TRI-VALLEY CORP			1,094.000	3.83
TRIAD GUARANTY INC			2,231.000	267.72
TRIAN ACQUISITION I			7,030.000	6,630.00
TRIANGLE CAPITAL CORP			400.000	11,748.00
TRIANGLE PETE CORP COM NEW			5,600.000	54,992.00
TRICO BANCSHARES			769.000	17,517.82
TRICO MARINE SERVICES INC/UNIT			1,890.000	73.71
TRILOGY ENERGY CORP			11,100.000	316,726.33
TRIMAS CORP			1,276.000	47,594.80
TRIMBLE NAVIGATION LTD			187,446.000	5,569,020.66
TRINITY INDUSTRIES INC			51,350.000	2,328,722.50
TRINITY LTD			3,006,000.000	1,011,670.96
TRINITY PLACE HOLDINGS INC			3,056.000	11,673.92
TRIO TECH INTERNATIONAL			1,062.000	3,387.78
TRIPADVISOR INC			13,238.000	1,003,969.92
TRIPLE CROWN MEDIA INC			983.000	0.20
TRIPLE-S MANAGEMENT CORP			11,800.000	217,002.00
TRIQUINT SEMICONDUCTOR INC			25,512.000	207,412.56
TRONOX LTD			349.000	26,956.00
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	100.30
TRUEBLUE INC			4,262.000	102,330.62
TRUMP CASINO HOLINDGS			1,275.000	0.00
TRUMP ENTMT RESORTS INC COM			7,644.000	43.57
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00
TRUSTCO BANK CORP NY			12,863.000	76,663.48
TRUSTMARK CORP			12,830.000	328,448.00
TSR INC			987.000	3,395.28
TTM TECHNOLOGIES INC			22,802.000	222,319.50
TUESDAY MORNING CORP			5,631.000	85,985.37
TUFCO TECHNOLOGIES INC			1,381.000	7,526.45
TULLOW OIL PLC ORD GBP0.10			91,900.000	1,523,946.08
TUMI HOLDINGS INC			8,600.000	173,290.00
TURKIYE GARANTI BANKASI			336,000.000	1,322,174.16
TUTOR PERINI CORP			4,762.000	101,525.84
TWENTY FIRST CENTURY FOX IN			30,863.000	1,019,280.39
TWENTY FIRST CENTURY FOX INC			250,742.000	8,399,857.00
TWIN DISC INC			1,981.000	51,763.53
TWO RIVERS WATER & FARMING CO			199.000	171.14

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TYCO INTERNATIONAL LTD SHS			61,569.000	2,153,683.62
TYLER TECHNOLOGIES INC			46,286.000	4,048,636.42
TYSON FOODS INC			232,275.000	6,568,737.00
U S CONCRETE INC WT CL A EXP			526.000	0.00
U S CONCRETE INC WT CL B EXP			526.000	0.00
UBS AG CHF0.1 (POST SUBDIVISION)			915,591.000	18,732,024.88
UCB S A NPV			18,500.000	1,126,663.20
UFP TECHNOLOGIES INC			3,215.000	73,205.55
UIL HOLDINGS CORP			9,939.000	369,532.02
ULTA SALON COSMETICS & FRAGRAN			52,779.000	6,304,979.34
ULTIMATE LIFESTYLE CORP			20.000	3.00
ULTIMATE SOFTWARE GROUP INC			4,908.000	723,439.20
ULTRA CLEAN HOLDINGS			3,274.000	22,623.34
ULTRALIFE CORP			2,443.000	9,772.00
ULTRAPETROL BAHAMAS LIMITED SHS			1,800.000	6,732.00
ULTRATECH INC			4,974.000	150,712.20
UMB FINANCIAL CORP			8,301.000	451,076.34
UMH PROPERTIES INC			3,665.000	36,393.45
UMPQUA HOLDINGS CORP			20,003.000	324,448.66
UNDER ARMOUR INC			90,991.000	7,229,234.95
UNI-PRESIDENT ENTERPRISES CORP TWD10			1,409,684.000	2,627,036.49
UNICO AMERICAN CORP			1,137.000	14,201.13
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.78
UNIFI INC			131.000	3,060.16
UNIFIRST CORP/MA			3,768.000	393,454.56
UNIGENE LABORATORIES INC			9,893.000	7.91
UNILEVER NV CVA EUR0.16			28,900.000	1,124,909.55
UNILEVER PLC ORD GBP0.031111			334,532.000	13,218,483.34
UNION FIRST MARKET BANKSHARES			3,315.000	77,471.55
UNION PACIFIC CORP			73,854.000	11,472,480.36
UNISYS CORP			7,804.000	196,582.76
UNITED AMERICAN HEALTHCARE COR			1,094.000	174.93
UNITED BANKSHARES INC			8,799.000	254,995.02
UNITED COMMUNITY BANKS			3,692.000	55,380.00
UNITED COMMUNITY FINANCIAL COR			8,325.000	32,384.25
UNITED FINANCIAL BANCORP INC			1,350.000	21,829.50
UNITED FIRE GROUP INC			4,974.000	151,557.78
UNITED NATURAL FOODS INC			8,799.000	591,468.78
UNITED ONLINE INC			17,233.000	137,519.34

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNITED OVERSEAS BANK SG\$1			346,000.000	5,699,796.77
UNITED PARCEL SERVICE INC			96,035.000	8,774,717.95
UNITED SECURITY BANCSHARES/FRE			1,182.000	4,988.04
UNITED STATES LIME & MINERALS			2,816.000	165,017.60
UNITED STATES STEEL CORP			17,170.000	353,530.30
UNITED STATIONERS INC			13,433.000	584,335.50
UNITED TECHNOLOGIES CORP			125,458.000	13,526,881.56
UNITED WESTERN BANCORP INC			2,275.000	227.50
UNITED-GUARDIAN INC			831.000	21,074.16
UNITEDHEALTH GROUP INC			120,673.000	8,641,393.53
UNITIL CORP			2,975.000	87,078.25
UNITY BANCORP INC			2,041.000	15,225.86
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL AMERICAN CORP			11,820.000	90,068.40
UNIVERSAL CORP/VA			3,884.000	197,812.12
UNIVERSAL DISPLAY CORP			11,511.000	368,697.33
UNIVERSAL ELECTRONICS INC			2,750.000	99,082.50
UNIVERSAL FOREST PRODUCTS INC			3,418.000	143,897.80
UNIVERSAL HEALTH REALTY INCOME			1,669.000	69,881.03
UNIVERSAL STAINLESS & ALLOY			2,812.000	91,474.36
UNIVERSAL TECHNICAL INSTITUTE			6,893.000	83,612.09
UNIVERSAL TRUCKLOAD SERVICES I			2,418.000	64,463.88
UNIVEST CORP OF PENNSYLVANIA			493.000	9,293.05
UNS ENERGY CORP			8,218.000	383,123.16
UNUM GROUP			81,486.000	2,480,433.84
UNWIRED PLANET INC			12,480.000	21,590.40
UQM TECHNOLOGIES INC			4,381.000	7,973.42
URANIUM ENERGY CORP			2,475.000	5,568.75
URANIUM RESOURCES INC			1,468.000	3,596.60
URBAN OUTFITTERS INC			12,906.000	474,553.62
UROLOGIX INC			2,793.000	949.62
URSTADT BIDDLE PROPERTIES INC			5,350.000	106,358.00
US AIRWAYS GROUP INC			45,757.000	867,552.72
US BANCORP			318,598.000	11,654,314.84
US CONCRETE INC			237.000	4,740.00
US ECOLOGY INC			3,431.000	103,376.03
US ENERGY CORP WYOMING			2,981.000	6,289.91
US GEOTHERMAL INC			6,387.000	2,810.28
US GLOBAL INVESTORS INC			712.000	2,036.32

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US PHYSICAL THERAPY INC			5,690.000	176,845.20
US PLASTIC LMBR CORP COM			29,600.000	2.96
US SILICA HOLDINGS INC			1,800.000	44,820.00
USA MOBILITY INC			4,568.000	64,682.88
USA TRUCK INC			2,037.000	18,251.52
USANA HEALTH SCIENCES INC			3,737.000	324,334.23
USEC INC			5,707.000	60,037.64
USG CORP			47,650.000	1,361,837.00
UTAH MEDICAL PRODUCTS INC			2,141.000	127,261.04
UTG INC			625.000	7,375.00
UTI WORLDWIDE INC SHS			18,500.000	279,535.00
UTSTARCOM HOLDINGS CORP			6,279.000	17,267.25
V ONE CORP COM			2,000.000	0.20
VAALCO ENERGY INC			9,411.000	52,513.38
VAIL RESORTS INC			5,670.000	393,384.60
VALASSIS COMMUNICATIONS INC			8,843.000	255,385.84
VALE SA ADR			271,960.000	4,245,295.60
VALEANT PHARMACEUTICALS INTL			42,000.000	4,388,364.63
VALENCE TECHNOLOGY INC			14,867.000	83.26
VALERO ENERGY CORP			206,927.000	7,066,557.05
VALIDUS HOLDINGS LTD COM SHS			115,050.000	4,254,549.00
VALLEY MEDIA INC COM			11,100.000	2.22
VALLEY NATIONAL BANCORP			34,183.000	339,667.30
VALUE AMER INC COM			290.000	0.29
VALUE LINE INC			3,581.000	31,620.23
VALUECLICK INC			13,642.000	284,435.70
VALUEVISION MEDIA INC			5,281.000	22,972.35
VANDA PHARMACEUTICALS INC			2,993.000	32,833.21
VARIAN MEDICAL SYSTEMS INC			97,149.000	7,259,944.77
VASCO DATA SECURITY INTERNATIO			4,218.000	33,280.02
VASCULAR SOLUTIONS INC			2,040.000	34,272.00
VASOMEDICAL INC			17,910.000	4,835.70
VCAMPUS CORP			271.000	0.68
VECTOR GROUP LTD			12,538.050	201,862.61
VEECO INSTRUMENTS INC			9,949.000	370,401.27
VENAXIS INC			43.000	83.42
VENTAS INC			34,803.000	2,140,384.50
VERENIUM CORP			1,181.000	4,688.57
VERIFONE SYSTEMS INC			19,400.000	443,484.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERINT SYSTEMS INC			9,395.000	348,178.70
VERISIGN INC			26,220.000	1,334,335.80
VERIZON COMMUNICATIONS INC			395,604.000	18,458,882.64
VERMILION ENERGY INC			15,100.000	831,756.00
VERSAR INC			1,325.000	5,485.50
VERSO PAPER CORP			7,549.000	5,737.24
VERTEX PHARMACEUTICALS INC			27,633.000	2,095,134.06
VESTIN REALTY MORTGAGE II INC			2,140.000	3,595.20
VF CORP			10,437.000	2,077,484.85
VIACOM INC			51,513.000	4,305,456.54
VIAD CORP			7,520.000	187,624.00
VIASAT INC			7,094.000	452,242.50
VIASYSTEMS GROUP INC			2,244.000	32,425.80
VICAL INC			4,712.000	5,890.00
VICON INDUSTRIES INC			1,500.000	3,945.00
VICOR CORP			6,924.000	56,638.32
VIDEO DISPLAY CORP			2,933.000	10,324.16
VIEWCAST.COM INC			6,812.000	239.78
VIEWPOINT FINANCIAL GROUP INC			13,774.000	284,708.58
VILLAGE SUPER MARKET INC			1,631.000	62,010.62
VIRCO MANUFACTURING CORP			5,159.000	10,524.36
VIRGINIA COMMERCE BANCORP INC			3,991.000	61,980.23
VIRNETX HOLDING CORP			6,369.000	129,927.60
VIROPHARMA INC			58,132.000	2,284,587.60
VIRTUS INVESTMENT PARTNERS INC			685.000	111,408.40
VIRTUSA CORP			3,528.000	102,523.68
VISA INC			82,428.000	15,751,990.80
VISHAY INTERTECHNOLOGY INC			24,160.000	311,422.40
VISHAY PRECISION GROUP INC			1,117.000	16,252.35
VISION SCIENCES INC/DE			2,081.000	2,037.30
VISTAPRINT NV			5,862.000	331,320.24
VISTEON CORP			585.000	11,846.25
VITAMIN SHOPPE INC			4,498.000	196,787.50
VITESSE SEMICONDUCTOR CORP			1,369.000	4,148.07
VIVENDI SA EUR5.5			179,155.000	4,123,936.40
VIVUS INC			10,468.000	97,561.76
VL DISSOLUTION CORP COM			1,293.000	0.00
VOCERA COMMUNICATIONS INC			7,849.000	145,991.40
VOCUS INC			6,343.000	59,053.33

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VODAFONE GROUP ORD USD0.11428571			5,375,295.000	18,802,265.88
VODAFONE GROUP PLC ADR			76,735.000	2,699,537.30
VOLCANO CORP			11,096.000	265,416.32
VOLT INFORMATION SCIENCES INC			6,799.000	50,992.50
VOLTERRA SEMICONDUCTOR CORP			7,072.000	162,656.00
VOLVO (AB) SER B NPV (POST SPLIT)			219,900.000	3,295,196.23
VONAGE HOLDINGS CORP			20,829.000	65,403.06
VORNADO REALTY TRUST			20,641.000	1,735,082.46
VOXX INTERNATIONAL CORP			6,299.000	86,296.30
VTECH HOLDINGS LTD			71,300.000	921,227.83
VULCAN INTERNATIONAL CORP			744.000	23,919.60
VULCAN MATERIALS CO			15,425.000	799,169.25
W&T OFFSHORE INC			6,250.000	110,750.00
WABASH NATIONAL CORP			4,075.000	47,514.50
WABTEC CORP/DE			96,660.000	6,077,014.20
WAL-MART STORES INC			202,955.000	15,010,551.80
WALGREEN CO			125,320.000	6,742,216.00
WALKING CO HOLDINGS INC/THE			3,856.000	34,704.00
WALT DISNEY CO/THE			237,791.000	15,335,141.59
WALTER ENERGY INC			12,400.000	173,972.00
WALTER INVESTMENT MANAGEMENT C			6,100.000	241,194.00
WANDERPORT CORP			82.000	0.31
WARREN RESOURCES INC			9,165.000	26,853.45
WARSAW STOCK EXCHANGE			150,000.000	1,828,928.40
WASHINGTON BANKING CO			2,367.000	33,280.02
WASHINGTON FEDERAL INC			17,900.000	370,172.00
WASHINGTON POST CO/THE			520.000	317,902.00
WASHINGTON REAL ESTATE INVESTM			12,458.000	314,813.66
WASHINGTON TRUST BANCORP INC			1,659.000	52,142.37
WASTE MANAGEMENT INC			51,744.000	2,133,922.56
WATERS CORP			10,114.000	1,074,207.94
WATERSTONE FINANCIAL INC			3,369.000	34,195.35
WATSCO INC			4,668.000	440,052.36
WATTS WATER TECHNOLOGIES INC			5,424.000	305,750.88
WAUSAU PAPER CORP			6,699.000	87,020.01
WAVE SYSTEMS CORP-CLASS A			1,370.500	1,767.95
WAXMAN INDUSTRIES INC			400.000	424.00
WAYNE SAVINGS BANCSHARES INC			4,404.000	47,078.76
WAYSIDE TECHNOLOGY GROUP INC			3,706.000	47,659.16

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WD-40 CO			3,078.000	199,762.20
WEB.COM GROUP INC			123,531.000	3,994,992.54
WEBCO INDUSTRIES INC			366.000	38,430.00
WEBMD HEALTH CORP			4,681.000	133,876.60
WEBSTER FINANCIAL CORP			16,742.000	427,423.26
WEG SA COM NPV			125,300.000	1,529,909.03
WEGENER CORP			4,812.000	288.72
WEIGHT WATCHERS INTERNATIONAL			4,900.000	183,113.00
WEIS MARKETS INC			4,138.000	202,513.72
WELLCARE HEALTH PLANS INC			7,625.000	531,767.50
WELLMAN INC COM			15,700.000	0.00
WELLPOINT INC			35,483.000	2,966,733.63
WELLS FARGO & CO			678,100.000	28,019,092.00
WELLS FINANCIAL CORP			241.000	5,265.85
WELLS-GARDNER ELECTRONICS CORP			2,375.000	4,085.00
WENDYS CO			51,100.000	433,328.00
WERNER ENTERPRISES INC			11,479.000	267,805.07
WESBANCO INC			7,390.000	219,704.70
WESCO INTERNATIONAL INC			29,870.000	2,285,951.10
WESFARMERS ORD NPV			63,711.000	2,450,236.28
WEST BANCORPORATION INC			831.000	11,467.80
WEST MARINE INC			2,618.000	31,939.60
WEST PHARMACEUTICAL SERVICES I			15,074.000	620,295.10
WESTAMERICA BANCORPORATION			5,346.000	265,910.04
WESTELL TECHNOLOGIES INC			13,048.000	43,710.80
WESTERN ALLIANCE BANCORP			10,211.000	193,294.23
WESTERN ASSET MORTGAGE CAPITAL			2,790.000	44,612.10
WESTERN DIGITAL CORP			129,435.000	8,206,179.00
WESTERN GAS EQUITY PARTNERS LP			27,637.000	1,027,820.03
WESTERN GAS PARTNERS LP			52,080.000	3,131,570.40
WESTERN METALS CORP			3,193.000	322.49
WESTERN REFINING INC			15,030.000	451,501.20
WESTERN UNION CO/THE			117,829.000	2,198,689.14
WESTERN WTR CO			9,200.000	2.76
WESTFIELD FINANCIAL INC			5,844.000	41,258.64
WESTFIELD GROUP NPV DFD STAPLED SECURITIES			107,153.000	1,103,129.47
WESTLAKE CHEMICAL CORP			2,000.000	209,320.00
WESTMORELAND COAL CO			1,094.000	14,418.92
WESTPAC BANKING CORP NPV			144,261.000	4,414,990.55

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTWOOD HOLDINGS GROUP INC			3,295.000	158,324.75
WET SEAL INC/THE			26,033.000	102,309.69
WEX INC			7,539.000	661,547.25
WEYCO GROUP INC			2,475.000	70,092.00
WEYERHAEUSER CO			120,387.000	3,446,679.81
WGL HOLDINGS INC			10,547.000	450,462.37
WHARF HOLDINGS HK\$1			168,000.000	1,455,755.21
WHIRLPOOL CORP			39,483.000	5,781,890.52
WHITESTONE REIT			2,746.000	40,448.58
WHITEWAVE FOODS CO			47,480.000	948,175.60
WHITING PETROLEUM CORP			71,800.000	4,297,230.00
WHOLE FOODS MARKET INC			79,452.000	4,647,942.00
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	1.44
WILHELMINA INTERNATIONAL INC			26,165.000	4,971.35
WILLBROS GROUP INC			5,425.000	49,801.50
WILLIAMS COS INC/THE			158,746.000	5,772,004.56
WILLIAMS PARTNERS LP			15,325.000	810,386.00
WILLIAMS-SONOMA INC			62,510.000	3,513,062.00
WILLIS LEASE FINANCE CORP			2,706.000	42,565.38
WILSHIRE BANCORP INC			2,323.000	19,002.14
WINDSTREAM HOLDINGS INC			70,361.000	562,888.00
WINLAND ELECTRONICS INC			1,199.000	809.33
WINMARK CORP			700.000	51,597.00
WINNEBAGO INDUSTRIES INC			7,330.000	190,286.80
WINTHROP REALTY TRUST			9,479.000	105,690.85
WINTRUST FINANCIAL CORP			6,092.000	250,198.44
WIRELESS TELECOM GROUP INC			4,837.000	9,770.74
WIRELESS XCESSORIES GROUP			1,262.000	1,325.10
WISCONSIN ENERGY CORP			27,022.000	1,091,148.36
WISDOMTREE INVESTMENTS INC			17,200.000	199,692.00
WMS INDUSTRIES INC			5,987.000	155,362.65
WOLVERINE WORLD WIDE INC			10,418.000	606,640.14
WOODWARD INC			11,536.000	471,014.88
WORLD ACCEPTANCE CORP			5,381.000	483,859.52
WORLD FUEL SERVICES CORP			13,005.000	485,216.55
WORLD WRESTLING ENTERTAINMENT			9,905.000	100,733.85
WORLDGATE COMMUNICATIONS			6,943.000	6.94
WORLDTEX INC			47.000	0.04

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WORTHINGTON INDUSTRIES INC			15,505.000	533,837.15
WOWPRIME CORP			104,300.000	1,629,742.61
WPP PLC ORD GBP0.10			239,702.000	4,929,802.42
WPX ENERGY INC			23,807.000	458,522.82
WQN INC			656.000	13.12
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	5,278.75
WRIGHT MEDICAL GROUP INC			7,747.000	202,041.76
WRIGHT MEDICAL GROUP INC-CVR RTS			2,324.000	825.02
WSFS FINANCIAL CORP			2,718.000	163,759.50
WSI INDUSTRIES INC			712.000	4,684.96
WW GRAINGER INC			7,342.000	1,921,474.82
WYNDHAM WORLDWIDE CORP			17,881.000	1,090,204.57
WYNN RESORTS LTD			36,000.000	5,688,360.00
XANADOO CO			36.000	6,840.00
XCEL ENERGY INC			59,056.000	1,630,536.16
XENOPORT INC			3,049.000	17,318.32
XEROX CORP			501,438.000	5,159,797.02
XILINX INC			31,607.000	1,481,104.02
XL GROUP PLC			33,968.000	1,046,893.76
XO GROUP INC			4,489.000	57,997.88
XRS CORP			1,500.000	4,230.00
XSTELOS HOLDINGS INC			18,000.000	23,940.00
XYLEM INC/NY			89,291.000	2,493,897.63
YAHOO JAPAN CORP NPV			552,000.000	3,133,391.15
YAHOO! INC			266,025.000	8,821,389.00
YAMADA DENKI CO NPV			1,866,500.000	5,516,280.36
YAMAHA MOTOR CO Y50			274,100.000	4,005,700.97
YORK WATER CO			700.000	14,049.00
YOUNG FAST OPTOELECTRONICS CO LTD			367,741.000	469,517.46
YTL CORP MYR 0.10			3,363,700.000	1,589,230.87
YUE YUEN INDL HLDG HKD0.25			2,821,000.000	7,875,366.69
YUM! BRANDS INC			52,963.000	3,781,028.57
ZALE CORP			12,711.000	193,207.20
ZALICUS INC			4,807.000	5,768.40
ZANETT INC			154.000	15.40
ZAP.COM CORP			330.000	82.50
ZAZA ENERGY CORP			3,418.000	3,930.70
ZEBRA TECHNOLOGIES CORP			9,219.000	419,741.07
ZEP INC			3,650.000	59,349.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ZHONG TECHNOLOGIES INC			1,641.000	5,169.15
ZILLOW INC			1,300.000	109,681.00
ZIMMER HOLDINGS INC			21,624.000	1,776,195.36
ZION OIL & GAS INC			527.000	895.90
ZIONS BANCORPORATION			103,951.000	2,850,336.42
ZIPREALTY INC			842.000	4,605.74
ZIX CORP			3,725.000	18,215.25
ZOETIS INC			59,345.000	1,846,816.40
ZOLTEK COS INC			5,018.000	83,750.42
ZUMIEZ INC			2,925.000	80,539.88
ZYGO CORP			8,800.000	140,624.00
ZYNGA INC			104,200.000	383,456.00
FIXED INCOME SECURITIES			23,244,424,692.952	3,726,681,141.22
313 GROUP INC 144A 6.375% 12/01/2019 DD 11/16/12			1,195,000.000	1,129,275.00
A&K FUNDING LLC 2006-A A 144A 7.415% 11/10/2036 DD 11/21/06			5,525,187.960	1,418,423.83
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,202.490	416,628.91
A-S CO-ISSUER SUBSIDIARY 144A 7.875% 12/15/2020 DD 12/20/12			471,000.000	480,420.00
A10 SECURITIZATION LL 1 C 144A 7.870% 04/15/2024 DD 04/16/12			241,121.110	240,357.00
ABACUS 2005-4 LTD 4A C 144A VAR RT 08/28/2046 DD 08/18/05			4,209,000.000	3,514,515.00
ABBEY NATIONAL TREASURY SERVIC VAR RT 04/25/2014			100,000.000	100,771.60
ABBVIE INC 1.200% 11/06/2015 DD 05/06/13			1,295,000.000	1,299,685.31
ABBVIE INC 4.400% 11/06/2042 DD 05/06/13			210,000.000	190,128.54
ABC SUPPLY 4/13 TLB			630,000.000	624,645.00
ACCESS MIDSTREAM PARTNERS LP / 4.875% 05/15/2023 DD 12/19/12			948,000.000	891,120.00
ACCESS MIDSTREAM PARTNERS LP / 5.875% 04/15/2021 DD 10/15/11			342,000.000	351,405.00
ACTIVISION BLIZZARD INC 144A 5.625% 09/15/2021 DD 09/19/13			1,375,000.000	1,376,718.75
ADARO INDONESIA PT 144A 7.625% 10/22/2019 DD 10/22/09			100,000.000	104,200.00
ADARO INDONESIA PT REGS 7.625% 10/22/2019 DD 10/22/09			101,000.000	105,242.00
ADS TACTICAL INC 144A 11.000% 04/01/2018 DD 03/25/11			1,196,000.000	1,082,380.00
ADS WASTE HOLDINGS INC 144A 8.250% 10/01/2020 DD 10/09/12			200,000.000	211,000.00
ADVANCE AUTO PARTS INC 5.750% 05/01/2020 DD 04/29/10			740,000.000	787,056.60
ADVANCED DISPOSAL 2/13 TLB			1,588,000.000	1,586,269.08
ADVANTAGE SALES 2/13 2ND LIEN TL			428,571.430	432,591.43
ADVANTAGE SALES 2/13 TL			595,500.680	596,149.78
AEP INDUSTRIES INC 8.250% 04/15/2019 DD 04/18/11			185,000.000	198,875.00
AES CORP/VA 4.875% 05/15/2023 DD 04/30/13			912,000.000	852,720.00
AES CORP/VA 7.375% 07/01/2021 DD 07/01/12			696,000.000	765,600.00
AFFINIA 4/13 TLB2			729,172.500	729,172.50
AGRIUM INC 3.500% 06/01/2023 DD 05/31/13			940,000.000	887,630.72

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AIR CANADA 144A 6.750% 10/01/2019 DD 09/26/13			110,000.000	109,450.00
AIR LEASE CORP 4.750% 03/01/2020 DD 02/05/13			1,094,000.000	1,074,855.00
AIRCASTLE LTD 6.750% 04/15/2017 DD 04/04/12			30,000.000	32,100.00
AIRCASTLE LTD 7.625% 04/15/2020 DD 04/04/12			30,000.000	33,150.00
AK TRANSNEFT OJSC VIA TRANSCAP 5.670% 03/05/2014			800,000.000	816,000.00
AKBANK TAS 144A 3.875% 10/24/2017 DD 10/24/12			150,000.000	145,875.00
AKBANK TAS REGS 5.000% 10/24/2022 DD 10/24/12			150,000.000	136,875.00
ALCATEL 1/13 (USD) TLC 0.000% 01/29/2019 DD 01/09/13			537,815.500	541,311.30
ALCATEL-LUCENT USA INC 6.450% 03/15/2029 DD 03/15/99			1,405,000.000	1,187,225.00
ALCATEL-LUCENT USA INC 6.500% 01/15/2028 DD 01/09/98			2,160,000.000	1,803,600.00
ALCOA INC 5.900% 02/01/2027 DD 01/25/07			1,030,000.000	996,057.38
ALCOA INC 6.750% 01/15/2028 DD 01/27/98			170,000.000	172,042.04
ALESCO PREFERRED 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	442,618.75
ALIXPARTNERS 7/13 COV-LITE TLB2			1,350,000.000	1,363,500.00
ALLEGHENY ENERGY SUPPLY C 144A 5.750% 10/15/2019 DD 10/01/09			1,500,000.000	1,604,649.00
ALLEGION US HOLDING CO IN 144A 5.750% 10/01/2021 DD 10/04/13			400,000.000	400,000.00
ALLFLEX 6/13 TL			1,050,000.000	1,051,974.00
ALLIANCE DATA SYSTEMS COR 144A 5.250% 12/01/2017 DD 11/20/12			86,000.000	88,150.00
ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12			619,000.000	640,665.00
ALLIANCE ONE INTERNATIONAL 144A 9.875% 07/15/2021 DD 08/01/13			755,000.000	709,700.00
ALLIANT INSURANCE 12/12 TLB			288,817.500	288,577.78
ALLISON TRANSMISSION INC 144A 7.125% 05/15/2019 DD 05/06/11			580,000.000	616,250.00
ALLSTATE CORP/THE VAR RT 05/15/2067 DD 05/10/07			180,000.000	183,600.00
ALLY FINANCIAL INC 3.500% 07/18/2016 DD 07/18/13			3,700,000.000	3,737,000.00
ALLY FINANCIAL INC 4.500% 02/11/2014 DD 02/11/11			2,100,000.000	2,119,131.00
ALLY FINANCIAL INC 4.625% 06/26/2015 DD 06/26/12			2,000,000.000	2,064,974.00
ALLY FINANCIAL INC 5.500% 02/15/2017 DD 02/14/12			1,400,000.000	1,469,251.00
ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11			96,000.000	107,880.00
ALLY FINANCIAL INC 8.000% 03/15/2020 DD 09/15/10			2,596,000.000	2,985,400.00
ALLY FINANCIAL INC 8.300% 02/12/2015 DD 08/12/10			900,000.000	969,750.00
ALPHA NATURAL RESOURCES INC 9.750% 04/15/2018 DD 10/11/12			318,000.000	322,770.00
ALTRIA GROUP INC 9.250% 08/06/2019 DD 02/06/09			1,960,000.000	2,588,381.88
ALTRIA GROUP INC 9.700% 11/10/2018 DD 11/10/08			596,000.000	787,927.50
ALTRIA GROUP INC 9.950% 11/10/2038 DD 11/10/08			305,000.000	455,298.21
AMAZON.COM INC 1.200% 11/29/2017 DD 11/29/12			1,705,000.000	1,665,573.58
AMC ENTERTAINMENT INC 8.750% 06/01/2019 DD 06/09/09			619,000.000	665,425.00
AMC ENTERTAINMENT INC 9.750% 12/01/2020 DD 06/01/11			327,000.000	372,780.00
AMC NETWORKS INC 4.750% 12/15/2022 DD 12/17/12			463,000.000	432,905.00
AMC NETWORKS INC 7.750% 07/15/2021 DD 01/15/12			1,593,000.000	1,772,212.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMEREN CORP 8.875% 05/15/2014 DD 05/15/09			1,495,000.000	1,566,755.52
AMEREN ILLINOIS CO 6.125% 11/15/2017 DD 11/20/07			315,000.000	364,209.30
AMERICA MOVIL SAB DE CV 5.000% 03/30/2020 DD 03/30/10			870,000.000	935,400.52
AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2021 DD 02/28/13			248,000.000	255,440.00
AMERICAN AXLE & MANUFACTURING 6.625% 10/15/2022 DD 09/17/12			644,000.000	660,100.00
AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13			679,000.000	667,966.25
AMERICAN EXPRESS BANK FSB 6.000% 09/13/2017 DD 09/13/07			1,000,000.000	1,159,649.00
AMERICAN INTERNATIONAL GROUP I 3.375% 08/15/2020 DD 08/09/13			1,730,000.000	1,731,053.57
AMERICAN INTERNATIONAL GROUP I 8.250% 08/15/2018 DD 02/15/09			1,400,000.000	1,745,562.00
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,335,000.000	1,562,617.50
AMERICAN MUNI PWR-OHIO INC OH 5.939% 02/15/2047 DD 09/29/10			2,600,000.000	2,644,356.00
AMERICAN MUNI PWR-OHIO INC OH 7.834% 02/15/2041 DD 12/21/10			2,940,000.000	3,686,818.80
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			2,800,000.000	3,633,308.00
AMERICAN RENAL 2/13 2ND LIEN COV-LITE TL			811,000.000	798,835.00
AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13			785,000.000	689,075.36
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			145,000.000	140,887.66
AMERICAN TOWER CORP 7.000% 10/15/2017 DD 10/15/08			165,000.000	189,965.00
AMERIGAS FINANCE LLC / AMERIGA 6.750% 05/20/2020 DD 01/12/12			900,000.000	956,250.00
AMERISTAR CASINOS INC 7.500% 04/15/2021 DD 10/15/11			1,250,000.000	1,359,375.00
AMKOR TECHNOLOGY INC 6.375% 10/01/2022 DD 09/21/12			120,000.000	114,600.00
AMRESCO INDEPENDEN 1A A 144A VAR RT 07/15/2026 DD 09/29/99			544,160.630	488,318.87
AMSURG CORP 5.625% 11/30/2020 DD 05/30/13			251,000.000	251,000.00
ANCESTRY.COM 12/12 TL			1,626,225.230	1,633,478.20
ANCESTRY.COM INC 144A 9.625% 10/15/2018 DD 09/17/13			362,000.000	362,000.00
ANHEUSER-BUSCH COS LLC 5.000% 03/01/2019 DD 03/01/04			570,000.000	640,473.66
ANHEUSER-BUSCH INBEV WORLDWIDE 9.750% 11/17/2015 DD 11/17/10			375,000.000	167,521.50
ANTHRACITE 2005-HY2 CL A 144A VAR RT 07/26/2045 DD 07/26/05			1,012,010.150	957,867.61
ANTHRACITE CRE CDO HY3A A 144A VAR RT 05/23/2051 DD 05/23/06			166,756.500	90,272.80
AOT BEDDING 10/12 TLB			432,915.000	433,300.30
APEX TOOL 1/13 COV-LITE TLB 0.000% 01/25/2020 DD 01/11/12			1,547,225.000	1,548,199.75
APPALACHIAN POWER CO 7.950% 01/15/2020 DD 03/09/09			1,000,000.000	1,254,283.00
APPLE INC 0.450% 05/03/2016 DD 05/03/13			1,130,000.000	1,122,094.52
APX GROUP INC 144A 8.750% 12/01/2020 DD 11/16/12			958,000.000	941,235.00
ARAMARK CORP 144A 5.750% 03/15/2020 DD 03/07/13			500,000.000	505,000.00
ARBOR REALTY MORTGAG 1A A 144A VAR RT 02/21/2040 DD 01/19/05			187,568.350	180,669.59
ARCELORMITTAL STEP 02/25/2022 DD 02/28/12			558,000.000	587,295.00
ARCELORMITTAL STEP 03/01/2021 DD 03/07/11			289,000.000	296,225.00
ARCELORMITTAL STEP 10/15/2039 DD 10/08/09			35,000.000	33,162.50
ARCELORMITTAL VAR RT 03/01/2041 DD 03/07/11			2,600,000.000	2,379,000.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARCH COAL (5/12) TLB			362,450.710	351,352.46
ARCH COAL INC 144A 9.875% 06/15/2019 DD 11/21/12			457,000.000	406,730.00
ARCH COAL INC 7.250% 06/15/2021 DD 12/15/11			740,000.000	558,700.00
ARCOS DORADOS HOLDINGS INC 10.250% 07/13/2016			350,000.000	153,298.44
ARDAGH PACKAGING FINANCE 144A 7.375% 10/15/2017 DD 04/15/12			400,000.000	427,500.00
ARRIS 2/13 TL			1,296,750.000	1,284,858.81
ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13			490,000.000	482,220.76
ASHTON WOODS USA LLC / AS 144A 6.875% 02/15/2021 DD 02/06/13			69,000.000	67,620.00
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98			690,000.000	813,096.00
ASSURED GUARANTY MUNICIPAL HOL VAR RT 12/15/2066 DD 11/22/06			180,000.000	156,600.00
ASURION 2/12 HOLDCO TL 0.000% 08/16/2019 DD 02/09/12			1,045,000.000	1,089,412.50
ASURION 2/13 COV-LITE TLB1 0.000% 05/24/2019 DD 02/05/13			3,892,383.060	3,852,836.45
AT&T INC 2.500% 08/15/2015 DD 07/30/10			1,410,000.000	1,452,333.84
AT&T INC 4.350% 06/15/2045 DD 06/15/13			1,765,000.000	1,456,913.96
ATHLON HOLDINGS LP / ATHL 144A 7.375% 04/15/2021 DD 04/17/13			530,000.000	540,600.00
ATTENTUS CDO LTD 07-3A B 144A VAR RT 10/11/2042 DD 01/18/07			399,000.000	136,571.72
ATWOOD OCEANICS INC 6.500% 02/01/2020 DD 01/18/12			1,570,000.000	1,644,575.00
AURORA USA OIL & GAS INC 144A 7.500% 04/01/2020 DD 03/21/13			878,000.000	873,610.00
AUSTRALIA GOVERNMENT BOND 5.500% 04/21/2023			14,400,000.000	15,261,721.53
AUTONATION INC 5.500% 02/01/2020 DD 02/01/12			348,000.000	362,355.00
AUTONOMOUS COMMUNITY OF MADRID 4.300% 09/15/2026			1,095,000.000	1,307,509.14
AVALONBAY COMMUNITIES INC 3.625% 10/01/2020 DD 09/20/13			1,395,000.000	1,416,548.57
AVIATION CAPITAL GROUP CO 144A 6.750% 04/06/2021 DD 04/06/11			200,000.000	211,112.60
AVIS BUDGET CAR RENTAL LLC / A 9.750% 03/15/2020 DD 10/03/11			725,000.000	835,562.50
AXCAN PHARMA (COV-LITE 2/11)			137,873.420	137,830.68
AXTEL SAB DE CV 144A STEP 01/31/2020 DD 01/31/13			554,000.000	517,990.00
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			803,000.000	766,865.00
BAC CAPITAL TRUST XIV VAR RT 09/29/2049 DD 02/16/07			625,000.000	481,250.00
BALL CORP 4.000% 11/15/2023 DD 05/16/13			535,000.000	480,162.50
BALL CORP 6.750% 09/15/2020 DD 03/22/10			155,000.000	167,593.75
BANC OF AMERICA COMMERCI 4 ASB VAR RT 02/10/2051 DD 11/01/07			1,128,797.200	1,158,249.78
BANC OF AMERICA COMMERCIA 2 AM VAR RT 05/10/2045 DD 06/01/06			325,000.000	358,546.50
BANC OF AMERICA COMMERCIA 4 AM 5.675% 07/10/2046 DD 08/01/06			330,000.000	362,467.05
BANC OF AMERICA COMMERCIA 5 A4 5.414% 09/10/2047 DD 10/01/06			10,000,000.000	10,961,830.00
BANC OF AMERICA FUNDING A 4A1 VAR RT 06/20/2032 DD 08/01/04			1,843,214.010	1,834,840.29
BANCO DEL ESTADO DE CHILE 3.875% 02/08/2022			150,000.000	145,078.80
BANCO DO BRASIL SA/CAYMAN 3.875% 10/10/2022 DD 10/10/12			10,400,000.000	8,996,000.00
BANCO SANTANDER BRASIL SA/CAYM 8.000% 03/18/2016			2,100,000.000	872,621.91
BANCO SANTANDER CHILE 144A 6.500% 09/22/2020 DD 09/22/10			850,000,000.000	1,667,660.18

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANCO VOTORANTIM SA 144A 6.250% 05/16/2016 DD 05/12/11			300,000.000	148,559.75
BANCOLOMBIA SA 5.125% 09/11/2022 DD 09/11/12			141,000.000	128,662.50
BANCOLOMBIA SA 5.950% 06/03/2021 DD 06/03/11			300,000.000	304,500.00
BANK OF AMERICA CORP 3.700% 09/01/2015 DD 08/20/10			1,170,000.000	1,223,171.82
BANK OF AMERICA CORP 4.100% 07/24/2023 DD 07/23/13			255,000.000	253,415.18
BANK OF AMERICA CORP 5.625% 10/14/2016 DD 10/26/06			160,000.000	178,402.88
BANK OF AMERICA CORP 5.650% 05/01/2018 DD 05/02/08			2,403,000.000	2,711,843.17
BANK OF AMERICA CORP 5.700% 01/24/2022 DD 01/24/12			690,000.000	770,772.78
BANK OF AMERICA CORP 5.750% 12/01/2017 DD 12/04/07			1,285,000.000	1,449,586.66
BANK OF AMERICA CORP 6.500% 08/01/2016 DD 07/28/09			600,000.000	679,989.60
BANK OF AMERICA CORP 7.375% 05/15/2014 DD 05/13/09			23,000.000	23,939.16
BANK OF AMERICA CORP 7.625% 06/01/2019 DD 06/02/09			2,125,000.000	2,605,808.88
BANK OF AMERICA CORP VAR RT 01/30/2014 DD 02/02/11			3,000.000	3,011.95
BANK OF AMERICA NA 5.300% 03/15/2017 DD 03/13/07			400,000.000	440,840.40
BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06			800,000.000	896,675.20
BANK OF NOVA SCOTIA 0.750% 10/09/2015 DD 10/09/12			685,000.000	684,936.30
BANK OF THAILAND 3.200% 10/22/2014			42,750,000.000	1,374,573.75
BAPTIST HEALTH SOUTH FLORIDA I 4.590% 08/15/2021 DD 05/25/11			1,270,000.000	1,355,468.46
BARMINCO FINANCE PTY LTD 144A 9.000% 06/01/2018 DD 05/20/13			215,000.000	196,187.50
BARRICK GOLD CORP 3.850% 04/01/2022 DD 04/03/12			1,420,000.000	1,255,836.64
BASIC ENERGY SERVICES INC 7.750% 10/15/2022 DD 10/16/12			660,000.000	638,550.00
BAYVIEW FINANCIAL RE B A1 144A VAR RT 05/28/2039 DD 04/30/04			2,090,353.960	551,665.31
BB&T CORP 2.050% 06/19/2018 DD 06/19/13			1,000,000.000	995,991.01
BBVA BANCO CONTINENTAL SA 144A 5.000% 08/26/2022 DD 08/29/12			106,000.000	101,760.00
BBVA BANCOMER SA/TEXAS 144A 6.500% 03/10/2021 DD 03/10/11			200,000.000	208,000.00
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12			200,000.000	207,000.00
BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05			115,109.020	102,367.60
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04			39,247.420	37,596.64
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04			3,532,648.160	3,414,647.11
BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05			96,843.010	97,817.45
BEAR STEARNS ASSET BACK AC5 A1 VAR RT 10/25/2034 DD 09/01/04			1,030,649.160	1,033,764.81
BEAR STEARNS COMMERCIA PW10 AJ VAR RT 12/11/2040 DD 12/01/05			3,357,994.000	3,039,629.99
BEAR STEARNS COMMERCIA PW15 A4 5.331% 02/11/2044 DD 03/01/07			3,000,000.000	3,288,924.00
BEAR STEARNS COMMERCIA PW17 A4 VAR RT 06/11/2050 DD 09/01/07			10,235,000.000	11,520,475.06
BEAR STEARNS COS LLC/THE 5.700% 11/15/2014 DD 11/06/02			900,000.000	950,014.80
BEAR STEARNS COS LLC/THE 7.250% 02/01/2018 DD 02/01/08			7,600,000.000	9,102,907.60
BEAZER HOMES USA INC 6.625% 04/15/2018 DD 10/15/12			70,000.000	73,500.00
BEAZER HOMES USA INC 7.250% 02/01/2023 DD 08/01/13			177,000.000	169,920.00
BEAZER HOMES USA INC 9.125% 05/15/2019 DD 05/15/11			562,000.000	592,910.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEAZER HOMES USA INC 9.125% 06/15/2018 DD 05/20/10			60,000.000	63,000.00
BERRY PLASTICS 2/13 COV-LT TLD 0.000% 02/04/2020 DD 02/04/13			303,475.000	299,909.17
BESTGAIN REAL ESTATE LTD 2.625% 03/13/2018			200,000.000	186,630.00
BHARTI AIRTEL INTERNATIONAL 144A 5.125% 03/11/2023 DD 03/11/13			200,000.000	179,000.00
BI-LO LLC / BI-LO FINANCE 144A 8.625% 09/15/2018 DD 09/20/13			1,000,000.000	1,015,000.00
BIOMET 9/13 (USD) INCREMENTAL TLB2			139,650.000	140,064.76
BIOMET INC 6.500% 08/01/2020 DD 02/01/13			833,000.000	860,072.50
BIOMET INC 6.500% 10/01/2020 DD 04/01/13			1,330,000.000	1,348,287.50
BJ'S WHOLESALE CLUB 2/13 COV-LITE			1,638,018.740	1,630,745.94
BLUE COAT SYSTEMS 6/13 2ND LIEN TL			661,000.000	662,652.50
BMC SOFTWARE 8/13 (USD) TL			405,000.000	404,493.75
BMC SOFTWARE 8/13 TL 0.000% 08/07/2020 DD 08/09/13			1,585,000.000	1,584,207.50
BOE INTERMEDIATE HOLDING 144A 9.000% 11/01/2017 DD 05/13/13			159,000.000	166,155.00
BOE MERGER CORP 144A 9.500% 11/01/2017 DD 11/05/12			242,000.000	251,680.00
BOGOTA DISTRITO CAPITAL 9.750% 07/26/2028			1,830,000,000.000	1,216,767.15
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13			346,000.000	346,000.00
BOMBARDIER INC 144A 7.750% 03/15/2020 DD 03/29/10			275,000.000	310,750.00
BOYD GAMING 8/13 COV-LITE TLB 0.000% 08/14/2020 DD 07/31/13			1,400,000.000	1,396,150.00
BOYD GAMING CORP 9.000% 07/01/2020 DD 01/01/13			97,000.000	105,245.00
BP CAPITAL MARKETS PLC 2.241% 09/26/2018 DD 09/26/13			3,890,000.000	3,893,893.89
BP CAPITAL MARKETS PLC 4.500% 10/01/2020 DD 10/01/10			1,135,000.000	1,226,278.97
BR MALLS INTERNATIONAL FI 144A 8.500% 01/29/2049 DD 01/21/11			104,000.000	102,821.42
BR MALLS INTERNATIONAL FI REGS 8.500% 01/29/2049 DD 01/21/11			25,000.000	24,588.75
BRADFORD & BINGLEY PLC 4.250% 05/04/2016			1,400,000.000	2,058,445.74
BRASKEM AMERICA FINANCE C 144A 7.125% 07/22/2041 DD 07/22/11			1,200,000.000	1,092,000.00
BRAZIL LOAN TRUST 1 5.477% 07/24/2023			455,837.000	462,674.56
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021			800,000.000	341,531.24
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			10,640,000.000	4,466,873.76
BRAZILIAN GOVERNMENT INTERNATI 10.125% 05/15/2027			188,000.000	286,700.00
BRAZILIAN GOVERNMENT INTERNATI 10.250% 01/10/2028			1,780,000.000	797,623.59
BRAZILIAN GOVERNMENT INTERNATI 10.250% 01/10/2028 DD 02/14/07			250,000.000	112,025.79
BRAZILIAN GOVERNMENT INTERNATI 12.500% 01/05/2016 DD 09/26/05			1,250,000.000	599,436.22
BRAZILIAN GOVERNMENT INTERNATI 2.625% 01/05/2023			2,330,000.000	2,044,575.00
BRAZILIAN GOVERNMENT INTERNATI 2.625% 01/05/2023 DD 09/12/12			188,000.000	164,970.00
BRAZILIAN GOVERNMENT INTERNATI 5.875% 01/15/2019			40,000.000	45,459.20
BRAZILIAN GOVERNMENT INTERNATI 7.875% 03/07/2015			250,000.000	273,112.50
BRAZILIAN GOVERNMENT INTERNATI 8.250% 01/20/2034			938,000.000	1,221,745.00
BRAZILIAN GOVERNMENT INTERNATI 8.250% 01/20/2034 DD 01/20/04			65,000.000	84,662.50
BRAZILIAN GOVERNMENT INTERNATI 8.500% 01/05/2024			1,430,000.000	580,402.51

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRAZILIAN GOVERNMENT INTERNATI 8.750% 02/04/2025			224,000.000	305,536.00
BRAZILIAN GOVERNMENT INTERNATI 8.875% 04/15/2024			301,000.000	410,112.50
BRF SA 144A 5.875% 06/06/2022 DD 06/06/12			8,100,000.000	8,059,500.00
BRF SA 7.750% 05/22/2018			1,500,000.000	534,017.65
BRIGHT HORIZONS 1/13 COV-LITE TLB			744,375.000	743,288.21
BRIGHTSTAR CORP 144A 9.500% 12/01/2016 DD 11/30/10			345,000.000	360,525.00
BROCADE COMMUNICATIONS SYSTEMS 6.875% 01/15/2020 DD 07/15/10			960,000.000	1,036,800.00
BROOKFIELD RESIDENTIAL PR 144A 6.125% 07/01/2022 DD 06/25/13			209,000.000	204,820.00
BSN MEDICAL 10/12 (USD) B1A TLB			700,000.000	700,441.00
BUILDERS FIRSTSOURCE INC 144A 7.625% 06/01/2021 DD 05/29/13			570,000.000	570,000.00
BURLINGTON COAT FACTORY (5/12) TLB			121,274.990	121,244.68
BURLINGTON COAT FACTORY WAREHO 10.000% 02/15/2019 DD 08/15/11			557,000.000	619,662.50
BURLINGTON HOLDINGS LLC / 144A 9.000% 02/15/2018 DD 02/20/13			654,000.000	671,985.00
BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12			665,000.000	602,713.44
BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13			525,000.000	527,985.68
BUSH BUSINESS ENTE AA A 144A 5.000% 02/25/2016 DD 02/28/11			53,972.080	51,687.73
BUSH BUSINESS ENTE AA B 144A 5.000% 02/25/2016 DD 02/28/11			155,452.600	137,205.32
BUSH TRUCK LEASING L AA C 144A 5.000% 09/25/2018 DD 02/28/11			555,598.950	552,889.85
BXG LEGACY 2010 LLC 1.200% 09/03/2025 DD 10/04/10			88,370.820	88,095.33
BXG LEGACY 2010 LLC 12.000% 09/02/2025 DD 09/02/10			570,490.640	563,730.33
BXG RECEIVABLES NOTE A F 144A 9.680% 10/02/2022 DD 09/28/07			13,753.720	14,154.82
CABLEVISION SYSTEMS CORP 5.875% 09/15/2022 DD 09/27/12			777,000.000	761,460.00
CABLEVISION SYSTEMS CORP 8.000% 04/15/2020 DD 04/15/10			841,000.000	937,715.00
CABLEVISION SYSTEMS CORP 8.625% 09/15/2017 DD 03/15/10			300,000.000	344,250.00
CAESARS ENTERTAINMENT OPERATIN 8.500% 02/15/2020 DD 08/15/12			401,000.000	368,920.00
CAESARS OPER ESCROW LLC 9.000% 02/15/2020 DD 02/15/13			858,000.000	807,592.50
CALCIPAR SA 144A 6.875% 05/01/2018 DD 04/28/11			137,000.000	142,822.50
CALFRAC HOLDINGS LP 144A 7.500% 12/01/2020 DD 11/18/10			220,000.000	221,650.00
CALIFORNIA ST 5.700% 11/01/2021 DD 12/01/10			600,000.000	684,462.00
CALIFORNIA ST 5.950% 04/01/2016 DD 04/28/09			200,000.000	224,076.00
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			410,000.000	518,785.30
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09			1,007,000.000	1,278,950.42
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09			1,595,000.000	2,077,487.50
CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10			395,000.000	520,633.70
CALIFORNIA ST 7.700% 11/01/2030 DD 12/01/10			1,600,000.000	1,870,352.00
CALIFORNIA ST INFRASTRUCTURE & 6.486% 05/15/2049 DD 03/25/10			1,000,000.000	1,077,450.00
CALIFORNIA ST PUBLIC WKS BRD L 7.004% 03/01/2035 DD 04/21/10			3,500,000.000	3,870,370.00
CALIFORNIA ST PUBLIC WKS BRD L 7.804% 03/01/2035 DD 04/21/10			3,500,000.000	4,047,190.00
CALPINE CORP 144A 7.500% 02/15/2021 DD 10/22/10			895,000.000	950,937.50

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CANADA HOUSING TRUST NO.1 2.750% 15-JUN-2016			130,000.000	130,486.92
CANADIAN NATURAL RESOURCES LTD 5.900% 02/01/2018 DD 01/17/08			625,000.000	719,675.00
CANNERY CASINO 10/12 TL			974,454.840	970,498.56
CAPITAL GUARDIAN ABS 1A B 144A VAR RT 04/03/2037 DD 02/28/02			2,896,033.420	1,376,412.28
CAPITAL ONE BANK USA NA 3.375% 02/15/2023 DD 02/11/13			1,485,000.000	1,388,991.78
CAPITAL TRUST RE CDO 1A A 144A VAR RT 03/20/2050 DD 03/15/05			160,771.656	150,566.68
CAPMARK VII-CRE DEL 7A A2 144A VAR RT 08/15/2036 DD 08/24/06			1,631,100.540	1,304,880.43
CAPSUGEL 8/12 COV-LITE TL			53,865.600	53,495.54
CARESTREAM 6/13 2ND LIEN COV-LITE TL			545,000.000	540,002.35
CARESTREAM 6/13 COV-LITE TL			1,017,125.000	1,020,176.37
CARRIZO OIL & GAS INC 7.500% 09/15/2020 DD 09/10/12			130,000.000	137,800.00
CARRIZO OIL & GAS INC 8.625% 10/15/2018 DD 04/15/11			75,000.000	81,750.00
CASE NEW HOLLAND INC 7.875% 12/01/2017 DD 06/01/11			1,475,000.000	1,714,687.50
CASTLE 2003-1 TRUST 1A B2 144A 8.290% 05/15/2027 DD 09/23/03			258,409.010	255,824.92
CASTLE 2003-2 TRUST 2A B2 144A 8.260% 11/15/2026 DD 01/14/04			577,916.590	572,137.42
CATALENT PHARMA (ADD-ON COV-LITE 2/12) HYBRID			382,621.410	383,168.56
CATERPILLAR FINANCIAL SERVICES 5.850% 09/01/2017 DD 09/04/07			900,000.000	1,038,165.30
CATHOLIC HEALTH INITIATIVES 2.950% 11/01/2022 DD 10/31/12			1,635,000.000	1,518,669.75
CATHOLIC HEALTH INITIATIVES 4.350% 11/01/2042 DD 10/31/12			235,000.000	212,688.87
CBA COMMERCIAL SMALL 1A A 144A VAR RT 06/25/2038 DD 04/27/06			57,062.414	31,384.33
CBA COMMERCIAL SMALL 1A A 144A VAR RT 07/25/2039 DD 05/01/07			887,641.320	450,477.97
CBC INSURANCE REVENUE A C 144A 8.880% 02/15/2023 DD 11/26/02			827,000.000	846,481.37
CBRE SERVICES INC 5.000% 03/15/2023 DD 03/14/13			265,000.000	248,437.50
CC HOLDINGS GS V LLC / CROWN C 3.849% 04/15/2023 DD 04/15/13			1,300,000.000	1,172,250.30
CCO HOLDINGS LLC / CCO HO 144A 5.250% 03/15/2021 DD 03/14/13			282,000.000	270,720.00
CCO HOLDINGS LLC / CCO HO 144A 5.750% 09/01/2023 DD 03/14/13			80,000.000	75,800.00
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13			842,000.000	795,690.00
CCO HOLDINGS LLC / CCO HOLDING 7.000% 01/15/2019 DD 01/11/11			135,000.000	142,931.25
CCO HOLDINGS LLC / CCO HOLDING 7.375% 06/01/2020 DD 12/14/11			72,000.000	77,760.00
CCP CDX SP UL CDX IG21 5Y R 100BP 2018 DEC 20 ICE			-14,600,000.000	0.00
CCP IRS AUD-BBR-BBSW 6M CME REC 3.75% 2023 MAR 15			-37,100,000.000	0.00
CCP IRS USD LIBOR BBA 3M CME R 2.75% 2043 JUN 19			-19,300,000.000	0.00
CCP ITRAXX 17 XOVER EUR ICE PAY 500BP 2017 JUN 20			-20,200,000.000	0.00
CCP_CD X SP UL CDX IG21 5Y 1.000% 12/20/2018 DD 09/20/13			14,600,000.000	129,954.60
CCP_IRS AUD-BBR-BBSW 6M CME REC 3.75% 2023 MAR 15			37,100,000.000	-1,428,574.84
CCP_IRS USD LIBOR BBA 3M CME VAR RT 06/19/2043 DD 06/19/13			19,300,000.000	3,391,583.21
CCP_ITRAXX 17 XOVER EUR ICE PAY 500BP 2017 JUN 20			20,200,000.000	-2,079,217.23
CD 2005-CD1 COMMERCIAL CD1 A4 VAR RT 07/15/2044 DD 11/01/05			600,000.000	639,603.60
CDS BP UL CREDIT AGRICOLE P 100BP 2016 DEC 20			-1,000,000.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CDS SP UL BANK OF AMERICA COR R 100BPS 2018 JUN 20			300,000.000	22.41
CDS SP UL CITIGROUP INC SNR BRC R 100 BPS 2018 JUN 20			100,000.000	281.25
CDS SP UL DELL INC. R 100BPS 2017 DEC 20			1,400,000.000	-120,779.33
CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2022 SEP 20			5,800,000.000	-490,557.85
CDS SP UL ITALY REPUBLIC R 100BPS 2017 JUN 20			3,600,000.000	-162,759.08
CDS SP UL KINDER MORGAN ENERGY PARTNER R 100BPS 2018 MAR 20			700,000.000	5,731.41
CDS SP UL LLOYDS TSB BANK PLC R 300BPS 2017 SEP 20			2,200,000.000	237,362.99
CDS SP UL REPUBLIC OF ITALY R 100BPS 2017 JUN 20			2,200,000.000	-97,610.64
CDS-SP UL CITIGROUP INC SNR BRC R 100BPS 2018 JUN 20			-100,000.000	0.00
CDS-SP UL ITALY REPUBLIC R 100BPS 2017 JUN 20			-3,600,000.000	0.00
CDS-SP UL KINDER MORGAN ENERGY PARTNER R 100BPS 2018 MAR 20			-700,000.000	0.00
CDS_BP UL CREDIT AGRICOLE P 100BP 2016 DEC 20			1,000,000.000	-11,640.44
CDS_SP UL BANK OF AMERICA COR R 100BPS 2018 JUN 20			-300,000.000	0.00
CDS_SP UL DELL INC. R 100BPS 2017 DEC 20			-1,400,000.000	0.00
CDS_SP UL FEDERATIVE REPUBLIC R 100BPS 2022 SEP 20			-5,800,000.000	0.00
CDS_SP UL LLOYDS TSB BANK PLC R 300BPS 2017 SEP 20			-2,200,000.000	0.00
CDS_SP UL REPUBLIC OF ITALY R 100BPS 2017 JUN 20			-2,200,000.000	0.00
CDW LLC / CDW FINANCE CORP 8.500% 04/01/2019 DD 10/01/11			141,000.000	155,805.00
CDX SP UL CDX.EM.17 R 500BPS 2017 JUN 20			1,200,000.000	83,467.13
CDX_SP UL CDX.EM.17 R 500BPS 2017 JUN 20			-1,200,000.000	0.00
CEDAR FAIR LP / CANADA'S 144A 5.250% 03/15/2021 DD 03/06/13			475,000.000	453,625.00
CELANESE US HOLDINGS LLC 4.625% 11/15/2022 DD 11/13/12			347,000.000	332,252.50
CELANESE US HOLDINGS LLC 5.875% 06/15/2021 DD 05/06/11			249,000.000	260,205.00
CELLCO PARTNERSHIP / VERIZON W 8.500% 11/15/2018 DD 05/15/09			4,785,000.000	6,131,910.51
CEMENTOS PACASMAYO SAA 144A 4.500% 02/08/2023 DD 02/08/13			109,000.000	98,372.50
CEMEX FINANCE LLC 144A 9.375% 10/12/2022 DD 10/12/12			331,000.000	362,445.00
CEMEX SAB DE CV 144A 9.500% 06/15/2018 DD 09/17/12			200,000.000	221,500.00
CENCOSUD SA 144A 4.875% 01/20/2023 DD 12/06/12			200,000.000	189,346.20
CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13			1,336,000.000	1,304,270.00
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11			987,000.000	982,065.00
CENTURYLINK INC 7.600% 09/15/2039 DD 09/21/09			4,125,000.000	3,681,562.50
CENTURYLINK INC 7.650% 03/15/2042 DD 03/12/12			330,000.000	293,700.00
CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12			2,407,000.000	2,455,140.00
CF BLACKROCK EX US SUPERFUND B FD			9,201,819.560	227,838,368.17
CF INDUSTRIES INC 3.450% 06/01/2023 DD 05/23/13			780,000.000	722,897.76
CFR INTERNATIONAL SPA 144A 5.125% 12/06/2022 DD 12/06/12			200,000.000	183,568.80
CHESAPEAKE ENERGY 11/12 COV-LITE TL			750,000.000	762,420.00
CHESAPEAKE ENERGY CORP 5.750% 03/15/2023 DD 04/01/13			548,000.000	549,370.00
CHESAPEAKE ENERGY CORP 6.125% 02/15/2021 DD 02/11/11			1,907,000.000	1,978,512.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CHESAPEAKE ENERGY CORP 6.625% 08/15/2020 DD 08/17/10	812,000.000	872,900.00
		CHESAPEAKE ENERGY CORP 6.875% 11/15/2020 DD 05/15/06	85,000.000	91,800.00
		CHESAPEAKE OILFIELD OPERATING 6.625% 11/15/2019 DD 05/15/13	1,350,000.000	1,373,625.00
		CHEVRON CORP 1.718% 06/24/2018 DD 06/24/13	900,000.000	897,084.00
		CHEVRON CORP 2.427% 06/24/2020 DD 06/24/13	1,840,000.000	1,818,821.60
		CHINA SHANSHUI CEMENT GRO 144A 8.500% 05/25/2016 DD 05/25/11	400,000.000	406,000.00
		CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12	346,000.000	358,110.00
		CHRYSLER GROUP LLC / CG CO-ISS 8.000% 06/15/2019 DD 12/15/11	521,000.000	575,705.00
		CHS/COMMUNITY HEALTH SYSTEMS I 5.125% 08/15/2018 DD 08/17/12	780,000.000	793,650.00
		CHS/COMMUNITY HEALTH SYSTEMS I 7.125% 07/15/2020 DD 07/18/12	110,000.000	111,100.00
		CIA DE SANEAMIENTO BASICO 144A 6.250% 12/16/2020 DD 12/16/10	200,000.000	202,000.00
		CIFC FUNDING 06-1A B2L 144A VAR RT 10/20/2020 DD 08/03/06	2,132,701.611	2,018,068.90
		CIFC FUNDING 2006- 2A B2L 144A VAR RT 03/01/2021 DD 12/20/06	1,210,094.670	1,119,664.30
		CIFC FUNDING 2007-I LTD 1A B2L VAR RT 05/10/2021 DD 02/21/07	336,996.870	307,951.11
		CINCINNATI BELL 8/13 TLB	975,000.000	968,418.75
		CINCINNATI BELL INC 8.750% 03/15/2018 DD 03/15/10	1,050,000.000	1,109,062.50
		CINEMARK USA INC 4.875% 06/01/2023 DD 05/24/13	440,000.000	404,800.00
		CINEMARK USA INC 7.375% 06/15/2021 DD 06/03/11	170,000.000	183,600.00
		CINTAS CORP NO 2 2.850% 06/01/2016 DD 05/23/11	200,000.000	207,686.60
		CINTAS CORP NO 2 3.250% 06/01/2022 DD 06/08/12	600,000.000	583,722.00
		CIT GROUP INC 144A 4.750% 02/15/2015 DD 02/07/12	4,564,000.000	4,723,740.00
		CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12	772,000.000	810,600.00
		CIT GROUP INC 144A 6.625% 04/01/2018 DD 03/30/11	2,835,000.000	3,118,500.00
		CIT GROUP INC 4.250% 08/15/2017 DD 08/03/12	1,600,000.000	1,630,000.00
		CIT GROUP INC 5.000% 05/15/2017 DD 05/04/12	1,800,000.000	1,892,250.00
		CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13	745,000.000	721,286.65
		CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12	464,000.000	453,560.00
		CIT GROUP INC 5.375% 05/15/2020 DD 05/04/12	334,000.000	345,690.00
		CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99	368,695.417	97,003.76
		CITIGROUP INC 11.000% 07/27/2020	1,379,000,000.000	877,674.96
		CITIGROUP INC 2.500% 09/26/2018 DD 09/26/13	1,780,000.000	1,770,113.88
		CITIGROUP INC 3.953% 06/15/2016 DD 06/15/11	2,100,000.000	2,235,548.70
		CITIGROUP INC 4.450% 01/10/2017 DD 01/10/12	400,000.000	433,107.20
		CITIGROUP INC 4.750% 05/19/2015 DD 05/19/10	529,000.000	559,841.23
		CITIGROUP INC 5.000% 09/15/2014 DD 09/16/04	1,287,000.000	1,335,510.90
		CITIGROUP INC 5.500% 09/13/2025 DD 09/13/13	2,245,000.000	2,308,876.99
		CITIGROUP INC 5.500% 10/15/2014 DD 09/24/09	178,000.000	186,526.02
		CITIGROUP INC 6.000% 08/15/2017 DD 08/15/07	2,400,000.000	2,742,957.60
		CITIGROUP INC 6.010% 01/15/2015 DD 12/15/09	2,149,000.000	2,286,084.71

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CITIGROUP INC 6.125% 11/21/2017 DD 11/21/07			200,000.000	229,995.80
CITIGROUP INC 6.250% 06/29/2017			425,000.000	365,109.95
CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09			390,000.000	541,640.58
CITIGROUP INC VAR RT 11/05/2014 DD 11/05/04			400,000.000	399,428.40
CITIGROUP INC VAR RT 12/29/2049 DD 12/13/12			260,000.000	244,400.00
CKE RESTAURANTS HOL 1A A2 144A 4.474% 03/20/2043 DD 04/01/13			878,362.500	875,682.62
CLAIRE'S STORES INC 144A 6.125% 03/15/2020 DD 03/15/13			387,000.000	383,130.00
CLEAN HARBORS INC 5.250% 08/01/2020 DD 07/30/12			478,000.000	473,220.00
CLEAR CHANNEL 5/13 EXTENDED TLD			461,467.330	427,549.48
CLEAR CHANNEL COMM TLB			170,631.130	160,521.24
CLEAR CHANNEL COMMUNICATI 144A 14.000% 02/01/2021 DD 06/21/13			-1,002.000	-821.64
CLEAR CHANNEL COMMUNICATIONS I 4.900% 05/15/2015 DD 05/21/03			465,000.000	435,937.50
CLEAR CHANNEL COMMUNICATIONS I 5.500% 09/15/2014 DD 09/20/04			1,695,000.000	1,665,337.50
CLEAR CHANNEL COMMUNICATIONS I 9.000% 03/01/2021 DD 02/23/11			895,000.000	865,912.50
CLEAR CHANNEL WORLDWIDE HOLDIN 6.500% 11/15/2022 DD 05/15/13			1,230,000.000	1,254,195.00
CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12			3,629,000.000	3,746,942.50
CLEARWIRE COMMUNICATIONS 144A 12.000% 12/01/2015 DD 11/24/09			1,145,000.000	1,197,956.25
CNA FINANCIAL CORP 5.750% 08/15/2021 DD 02/14/11			155,000.000	174,623.78
CNA FINANCIAL CORP 5.875% 08/15/2020 DD 08/10/10			710,000.000	818,784.78
CNH CAPITAL LLC 3.625% 04/15/2018 DD 04/08/13			680,000.000	676,600.00
CNOOC FINANCE 2012 LTD 144A 3.875% 05/02/2022 DD 05/02/12			4,600,000.000	4,484,277.80
CNOOC FINANCE 2013 LTD 3.000% 05/09/2023 DD 05/09/13			385,000.000	346,040.70
COGECO CABLE INC 144A 4.875% 05/01/2020 DD 04/23/13			157,000.000	149,935.00
COINMACH 5/13 COV-LITE TLB			1,000,000.000	996,250.00
COLOMBIA GOVERNMENT INTERNATIO 12.000% 10/22/2015			210,000,000.000	125,803.82
COLOMBIA GOVERNMENT INTERNATIO 6.125% 01/18/2041 DD 10/20/09			475,000.000	517,750.00
COLOMBIA GOVERNMENT INTERNATIO 7.375% 09/18/2037			1,166,000.000	1,455,751.00
COLOMBIA GOVERNMENT INTERNATIO 8.125% 05/21/2024			1,499,000.000	1,935,583.75
COLOMBIA GOVERNMENT INTL BOND 4.000% 02/26/2024			235,000.000	230,300.00
COLUMBUS MCKINNON CORP/NY 7.875% 02/01/2019 DD 01/25/11			610,000.000	652,700.00
COLUMBUSNOVA CLO LTD 2A E 144A VAR RT 04/04/2018 DD 12/20/06			389,000.000	361,134.96
COMCAST CABLE COMMUNICATIONS L 8.875% 05/01/2017 DD 05/01/97			935,000.000	1,165,055.82
COMCAST CORP 2.850% 01/15/2023 DD 01/14/13			2,190,000.000	2,076,724.44
COMM 2000-C1 MORTGAG C1 G 144A VAR RT 008/15/2033 DD 09/01/00			5,120.250	5,016.57
COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07			300,000.000	341,277.60
COMM 2007-C9 MORTGAGE TRU C9 B VAR RT 12/10/2049 DD 08/01/07			406,520.000	407,102.25
COMMERCIAL MORTGAGE PA C1 AMFL VAR RT 02/15/2040 DD 03/16/07			3,190,308.000	2,333,612.25
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06			245,000.000	267,827.63
COMMIT TO PUR FHLMC GOLD SFM 3.000% 10/01/2028 DD 10/01/13			2,990,000.000	3,090,445.46

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMIT TO PUR FNMA SF MTG 3.500% 10/01/2043 DD 10/01/13			4,000,000.000	4,071,875.20
COMMIT TO PUR FNMA SF MTG 3.500% 11/01/2043 DD 11/01/13			19,000,000.000	19,279,063.45
COMMIT TO PUR FNMA SF MTG 4.000% 10/01/2043 DD 10/01/13			32,000,000.000	33,564,998.40
COMMIT TO PUR FNMA SF MTG 4.000% 11/01/2043 DD 11/01/13			20,000,000.000	20,909,374.00
COMMIT TO PUR FNMA SF MTG 4.500% 10/01/2043 DD 10/01/13			-19,000,000.000	-20,291,408.40
COMMIT TO PUR FNMA SF MTG 5.000% 11/01/2043 DD 11/01/13			18,000,000.000	19,468,125.00
COMMIT TO PUR FNMA SF MTG 5.500% 11/01/2043 DD 11/01/13			1,000,000.000	1,088,437.50
COMMIT TO PUR FNMA SF MTG 6.000% 10/01/2043 DD 10/01/13			-4,000,000.000	-4,375,000.00
COMMIT TO PUR FNMA SF MTG 6.500% 10/01/2043 DD 10/01/13			-1,000,000.000	-1,107,970.00
COMMIT TO PUR GNMA SF MTG 3.000% 10/15/2043 DD 10/01/13			2,000,000.000	1,971,562.40
COMMODORE CDO I LT 5A A1A 144A VAR RT 212/05/2047 DD 09/25/06			1,616,713.286	48,501.40
COMMODORE CDO I LT 5A A1B 144A VAR RT 12/05/2047 DD 09/25/06			10,123,329.373	332,045.21
COMMODORE CDO LTD 06-5A B 144A VAR RT 12/05/2047 DD 09/25/06			947,000.000	9.47
COMSTOCK RESOURCES INC 9.500% 06/15/2020 DD 06/05/12			1,117,000.000	1,217,530.00
CONCHO RESOURCES INC 5.500% 04/01/2023 DD 08/17/12			766,000.000	756,425.00
CONCHO RESOURCES INC 5.500% 10/01/2022 DD 03/12/12			17,000.000	16,957.50
CONCHO RESOURCES INC 6.500% 01/15/2022 DD 05/23/11			1,267,000.000	1,358,857.50
CONCORD REAL ESTATE 1A B 144A VAR RT 12/25/2046 DD 12/21/06			493,000.000	414,181.63
CONNACHER OIL AND GAS LTD 144A 8.500% 08/01/2019 DD 05/31/11			1,115,000.000	797,225.00
CONSOL ENERGY INC 6.375% 03/01/2021 DD 03/01/12			31,000.000	31,775.00
CONSOLIDATED COMM 6/12 TLB3			1,193,500.000	1,195,982.48
CONSOLIDATED CONTAINER 7/12 B			1,613,700.000	1,620,961.66
CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13			437,000.000	403,678.75
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			455,000.000	417,462.50
CONTIMORTGAGE HOME EQUIT 4 B1F 7.330% 10/15/2028 DD 09/13/97			168,165.120	173,139.44
CONTINENTAL AIRLINES 2007-1 CL 5.983% 10/19/2023 DD 04/10/07			5,048,551.620	5,401,950.23
CONTINENTAL AIRLINES 2009-1 PA 9.000% 01/08/2018 DD 07/01/09			802,811.740	917,212.41
CONTINENTAL AIRLINES 2009-2 CL 7.250% 05/10/2021 DD 11/10/09			851,358.130	962,034.69
CONTINENTAL AIRLINES 2012-3 CL 6.125% 04/29/2018 DD 12/27/12			370,000.000	376,475.00
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			1,640,000.000	1,609,250.00
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12			2,566,000.000	2,582,037.50
CONTINENTAL RESOURCES INC/OK 7.125% 04/01/2021 DD 09/16/10			132,000.000	147,510.00
CONTINENTAL RESOURCES INC/OK 7.375% 10/01/2020 DD 10/01/10			76,000.000	84,360.00
CONVATEC 12/10 (USD) TL			92,111.720	92,407.40
CONVATEC FINANCE INTERNAT 144A 8.250% 01/15/2019 DD 08/12/13			507,000.000	507,000.00
CONVATEC HEALTHCARE E SA 144A 10.500% 12/15/2018 DD 12/22/10			668,000.000	754,840.00
CORP ANDINA DE FOMENTO 3.750% 01/15/2016 DD 07/14/10			300,000.000	313,403.71
CORP GEO SAB DE CV 144A 8.875% 03/27/2022 DD 03/27/12			1,200,000.000	168,000.00
CORP LINDLEY SA 6.750% 11/23/2021 DD 11/23/11			165,000.000	173,250.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CORP NACIONAL DEL COBRE D REGS 6.150% 10/24/2036 DD 10/24/06	370,000.000	401,099.24
		CORP NACIONAL DEL COBRE D REGS 7.500% 01/15/2019 DD 01/27/09	235,000.000	283,622.68
		CORP NACIONAL DEL COBRE DE CHI 3.000% 07/17/2022	632,000.000	577,275.75
		CORP NACIONAL DEL COBRE DE CHI 3.875% 11/03/2021	226,000.000	221,500.57
		CORP NACIONAL DEL COBRE DE CHI 4.250% 07/17/2042	477,000.000	392,963.57
		CORP NACIONAL DEL COBRE DE CHI 4.500% 08/13/2023	233,000.000	237,030.90
		CORP NACIONAL DEL COBRE DE CHI 5.625% 09/21/2035	211,000.000	213,474.61
		CORP NACIONAL DEL COBRE DE CHI 7.500% 01/15/2019	197,000.000	237,760.29
		CORRECTIONS CORP OF AMERICA 4.125% 04/01/2020 DD 04/04/13	296,000.000	280,460.00
		CORRECTIONS CORP OF AMERICA 4.625% 05/01/2023 DD 04/04/13	480,000.000	447,000.00
		COSAN LUXEMBOURG SA 144A 5.000% 03/14/2023 DD 03/14/13	200,000.000	180,000.00
		COSAN LUXEMBOURG SA 144A 9.500% 03/14/2018 DD 03/14/13	600,000.000	241,482.10
		COTT BEVERAGES INC 8.125% 09/01/2018 DD 08/17/10	764,000.000	827,030.00
		COUNTRY GARDEN HOLDINGS C 144A 7.250% 04/04/2021 DD 10/04/13	100,000.000	98,572.00
		COUNTRY GARDEN HOLDINGS C 144A 7.500% 01/10/2023 DD 01/10/13	200,000.000	192,500.00
		COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04	977,311.980	898,584.68
		COVANTA HOLDING CORP 7.250% 12/01/2020 DD 12/01/10	350,000.000	375,305.00
		CPG INTERNATIONAL 9/13 COV-LITE TLB	1,250,000.000	1,243,750.00
		CPG MERGER SUB LLC 144A 8.000% 10/01/2021 DD 09/30/13	401,000.000	407,516.25
		CPM HOLDINGS 8/12 TL	658,350.000	658,350.00
		CPS AUTO RECEIVABLES C D 144A 10.000% 03/15/2019 DD 12/14/11	256,841.720	261,495.69
		CREDIT SUISSE FIRS CKN5 H 144A VAR RT 09/15/2034 DD 11/01/01	187,745.330	59,567.57
		CREDIT SUISSE FIRST BO AR8 2A1 VAR RT 09/25/2034 DD 08/01/04	802,579.690	811,225.08
		CREDIT SUISSE FIRST C4 E 144A VAR RT 10/15/2039 DD 11/01/04	733,000.000	639,651.39
		CREDIT SUISSE/NEW YORK NY 5.500% 05/01/2014 DD 05/04/09	631,000.000	649,636.59
		CREDIT-BASED ASSET SC1 B3 144A VAR RT /05/25/2036 DD 05/01/06	147,000.000	23,177.49
		CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01	353,592.040	355,664.09
		CREST G-STAR 2001-2 2A C 144A 10.000% 02/25/2032 DD 12/18/01	1,223,414.830	1,113,307.51
		CRESTVIEW DS MERGER SUB I 144A 10.000% 09/01/2021 DD 08/30/13	755,000.000	777,650.00
		CROWN CASTLE 4/13 TL	362,258.650	357,505.82
		CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12	654,000.000	601,680.00
		CROWN CASTLE TOWERS LLC 144A 4.883% 08/15/2040 DD 08/16/10	300,000.000	318,350.71
		CROWN CASTLE TOWERS LLC 144A 6.113% 01/15/2040 DD 01/15/10	1,000,000.000	1,131,063.00
		CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11	1,257,000.000	1,344,990.00
		CSN ISLANDS XII CORP 144A 7.000% 09/29/2049 DD 09/23/10	175,000.000	143,675.00
		CUMULUS MEDIA (2ND LIEN 9/11) TL	1,377,169.550	1,392,662.71
		CUMULUS MEDIA (COV-LITE 9/11) TL	475,642.150	478,139.27
		CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	554,723.870	669,222.76
		CWABS REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05	218,197.100	175,046.15

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CWABS REVOLVING HOME EQUI D 2A VAR RT 11/15/2035 DD 08/30/05			155,739.340	136,370.33
CWABS REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05			70,734.360	52,276.94
CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04			635,713.780	528,200.59
CWABS REVOLVING HOME EQUIT I A VAR RT 02/15/2034 DD 09/29/04			891,003.560	736,614.84
CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06			2,154,713.080	1,704,185.88
CWHEQ REVOLVING HOME EQUI I 2A VAR RT 01/15/2037 DD 12/29/06			604,505.762	523,270.87
CYRUSONE LP / CYRUSONE FINANCE 6.375% 11/15/2022 DD 05/15/13			1,894,000.000	1,879,795.00
DANA HOLDING CORP 6.750% 02/15/2021 DD 01/28/11			522,000.000	554,625.00
DAVITA 8/12 TLB2			2,580,500.000	2,586,306.12
DAVITA HEALTHCARE PARTNERS INC 5.750% 08/15/2022 DD 08/28/12			1,733,000.000	1,713,503.75
DAYTON POWER & LIGHT CO/T 144A 1.875% 09/15/2016 DD 09/19/13			1,085,000.000	1,093,442.39
DBS BANK LTD/SINGAPORE 6.890% 12/23/2013			12,000,000,000.000	1,026,010.37
DCP MIDSTREAM LLC 144A VAR RT 05/21/2043 DD 05/21/13			370,000.000	338,550.00
DDR CORP 4.625% 07/15/2022 DD 06/22/12			170,000.000	173,090.77
DEL MONTE (COV-LITE 2/11) TLB			290,937.280	289,555.33
DELL 9/13 COV-LITE TLB			9,990,000.000	9,805,784.40
DELPHI CORP 5.000% 02/15/2023 DD 02/14/13			435,000.000	449,137.50
DELTA AIR LINES (4/11) TLB			687,719.340	689,438.64
DELTA AIR LINES 2007-1 CLASS A 6.821% 02/10/2024 DD 02/10/08			127,822.450	142,202.47
DEMATIC SA / DH SERVICES 144A 7.750% 12/15/2020 DD 12/27/12			435,000.000	452,400.00
DESARROLLADORA HOMEX SAB 144A 9.750% 03/25/2020 DD 02/07/12			1,765,000.000	423,600.00
DIAGEO CAPITAL PLC 1.125% 04/29/2018 DD 04/29/13			1,125,000.000	1,086,525.00
DIGITALGLOBE INC 144A 5.250% 02/01/2021 DD 01/31/13			365,000.000	348,575.00
DILLARD'S INC 7.000% 12/01/2028 DD 12/07/98			130,000.000	131,300.00
DILLARD'S INC 7.750% 05/15/2027 DD 05/15/97			20,000.000	21,400.00
DILLARD'S INC 7.750% 07/15/2026 DD 07/17/96			390,000.000	423,150.00
DILLARD'S INC 7.875% 01/01/2023 DD 01/01/93			100,000.000	111,000.00
DIRECTV HOLDINGS LLC / DIRECTV 4.600% 02/15/2021 DD 08/17/10			620,000.000	621,997.64
DIRECTV HOLDINGS LLC / DIRECTV 5.000% 03/01/2021 DD 03/10/11			1,270,000.000	1,300,165.04
DISCOVER BANK/GREENWOOD DE 4.200% 08/08/2023 DD 08/08/13			1,705,000.000	1,699,852.61
DISCOVER FINANCIAL SERVICES 5.200% 04/27/2022 DD 10/27/12			230,000.000	242,382.51
DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12			903,000.000	837,532.50
DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12			719,000.000	708,215.00
DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11			1,063,000.000	1,117,478.75
DISH DBS CORP 7.875% 09/01/2019 DD 08/17/09			1,489,000.000	1,697,460.00
DISTRIBUTION FINANCIAL SER 1 D 7.730% 11/15/2022 DD 11/27/01			1,114,175.000	348,045.98
DJO FINANCE LLC / DJO FINANCE 9.875% 04/15/2018 DD 10/01/12			565,000.000	598,900.00
DNB BANK ASA 144A 3.200% 04/03/2017 DD 04/03/12			6,600,000.000	6,916,734.00
DOMINICAN REPUBLIC 7.500% 05/06/2021			482,000.000	513,932.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOMINICAN REPUBLIC INTERNATION 7.500% 05/06/2021			1,179,000.000	1,257,108.75
DOMINICAN REPUBLIC INTERNATION 9.040% 01/23/2018			54,102.370	58,971.58
DOMINION RESOURCES INC/VA 5.600% 11/15/2016 DD 11/14/06			125,000.000	140,083.50
DOMINO'S PIZZA MAST 1A A2 144A 5.216% 01/25/2042 DD 03/15/12			738,012.500	792,528.75
DONCASTERS 4/13 (USD) TL			174,580.000	175,016.46
DORIC NIMROD AIR FINANCE 144A 5.125% 11/30/2024 DD 07/11/12			775,741.930	777,681.29
DR PEPPER SNAPPLE GROUP INC 2.700% 11/15/2022 DD 11/20/12			800,000.000	741,656.80
DR PEPPER SNAPPLE GROUP INC 2.900% 01/15/2016 DD 01/11/11			1,465,000.000	1,520,110.37
DREAMWORKS ANIMATION SKG 144A 6.875% 08/15/2020 DD 08/14/13			204,000.000	211,650.00
DRYDEN SENIOR LOA 28A B2L 144A VAR RT 08/15/2025 DD 07/03/13			390,388.000	337,685.62
DUBAI ELECTRICITY & WATER 144A 7.375% 10/21/2020 DD 10/21/10			185,000.000	216,450.00
DUBAI HOLDING COMMERCIAL OPERA 6.000% 02/01/2017			250,000.000	407,886.38
DUKE ENERGY PROGRESS INC 3.000% 09/15/2021 DD 09/15/11			915,000.000	908,125.61
DUKE ENERGY PROGRESS INC 5.300% 01/15/2019 DD 01/15/09			750,000.000	864,550.50
DUPONT FABROS TECHNOLOGY 144A 5.875% 09/15/2021 DD 09/24/13			246,000.000	246,000.00
DUPONT PERFORMANCE 1/13 (USD) TLB			693,937.500	695,887.46
DYNEGY 4/13 TLB2			145,906.490	145,432.29
E*TRADE FINANCIAL CORP 6.375% 11/15/2019 DD 11/14/12			642,000.000	683,730.00
EACCESS LTD 8.375% 04/01/2018			400,000.000	598,313.30
EADS FINANCE BV 144A 2.700% 04/17/2023 DD 04/17/13			970,000.000	893,566.92
EATON CORP 144A 1.500% 11/02/2017 DD 11/20/12			435,000.000	428,878.25
EBAY INC 1.350% 07/15/2017 DD 07/24/12			1,000,000.000	993,051.00
EBAY INC 2.600% 07/15/2022 DD 07/24/12			1,200,000.000	1,115,688.00
ECOLAB INC 4.350% 12/08/2021 DD 12/08/11			885,000.000	932,452.82
ECOPETROL SA 4.250% 09/18/2018 DD 09/18/13			60,000.000	61,725.00
ECOPETROL SA 5.875% 09/18/2023 DD 09/18/13			165,000.000	171,600.00
EDGEN MURRAY CORP 144A 8.750% 11/01/2020 DD 10/16/12			880,000.000	893,200.00
EDP FINANCE BV 144A 4.900% 10/01/2019 DD 09/29/09			500,000.000	493,750.00
EDUCATION MGMT 12/10 EXT TLC2			621,026.640	579,883.63
EDUCATIONAL FUNDING 1A A2 144A VAR RT 10/25/2029 DD 11/14/06			234,495.140	207,103.76
EDWARDS LIFESCIENCES CORP 2.875% 10/15/2018 DD 10/03/13			1,120,000.000	1,115,590.56
EIRCOM FINANCE LTD 9.250% 05/15/2020			300,000.000	406,095.00
EKSPORTFINANS ASA 0.720% 07/28/2016			100,000,000.000	924,719.51
EKSPORTFINANS ASA 1.600% 03/20/2014			3,000,000.000	30,204.02
EKSPORTFINANS ASA 2.000% 09/15/2015 DD 09/15/10			1,900,000.000	1,852,500.00
EKSPORTFINANS ASA 2.375% 05/25/2016 DD 05/25/11			700,000.000	677,250.00
EKSPORTFINANS ASA 2.875% 11/16/2016			100,000.000	109,688.69
EKSPORTFINANS ASA 3.000% 11/17/2014 DD 11/17/09			400,000.000	400,000.00
EKSPORTFINANS ASA 5.500% 05/25/2016 DD 05/25/06			300,000.000	313,125.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EKSPORTFINANS ASA 5.500% 06/26/2017			200,000.000	207,750.00
EKSPORTFINANS ASA 5.500% 06/26/2017 DD 06/26/07			400,000.000	415,500.00
EL PASO LLC 6.500% 09/15/2020 DD 03/15/11			1,795,000.000	1,879,820.93
EL PASO LLC 7.250% 06/01/2018 DD 05/30/08			49,000.000	54,955.71
EL SALVADOR GOVERNMENT INTERNA 7.375% 12/01/2019			318,000.000	345,825.00
EL SALVADOR GOVERNMENT INTERNA 7.750% 01/24/2023			118,000.000	128,325.00
EMAC OWNER TRUST 199 1 A3 144A 6.630% 01/15/2025 DD 07/07/98			951,756.100	380,702.44
EMAC OWNER TRUST 200 1 A2 144A VAR RT 001/15/2027 DD 02/01/00			352,934.500	215,290.04
EMDEON INC 11.000% 12/31/2019 DD 06/30/12			560,000.000	637,700.00
EMPRESA DE ENERGIA DE BOG 144A 6.125% 11/10/2021 DD 11/10/11			200,000.000	204,500.00
EMPRESA DE TELECOMUNIC 144A 7.000% 01/17/2023 DD 01/17/13			640,000,000.000	285,369.34
EMPRESAS ICA SAB DE CV 144A 8.375% 07/24/2017 DD 07/24/12			150,000.000	148,687.50
EMSC (COV-LITE 5/11) TL			917,945.800	915,779.45
ENDO HEALTH SOLUTIONS INC 7.250% 01/15/2022 DD 06/08/11			495,000.000	509,850.00
ENEL FINANCE INTERNATIONAL 144A 6.000% 10/07/2039 DD 10/07/09			2,300,000.000	2,094,403.00
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			848,000.000	858,018.27
ENERGY FUTURE INTERMEDIATE HOL 10.000% 12/01/2020 DD 08/17/10			1,965,000.000	2,070,618.75
ENERGY TRANSFER PARTNERS LP 8.500% 04/15/2014 DD 04/07/09			802,000.000	832,872.99
ENERGY CORP 3.625% 09/15/2015 DD 09/16/10			2,000,000.000	2,072,562.00
ENERGY MISSISSIPPI INC 3.100% 07/01/2023 DD 12/11/12			740,000.000	692,519.38
ENTERPRISE PRODUCTS OPERATING 6.650% 04/15/2018 DD 10/15/09			25,000.000	29,573.73
EP ENERGY LLC / EP ENERGY FINA 9.375% 05/01/2020 DD 11/01/12			569,000.000	640,125.00
EP ENERGY LLC / EVEREST ACQUIS 7.750% 09/01/2022 DD 08/13/12			323,000.000	350,455.00
EPE HOLDINGS LLC / EP ENE 144A 8.875% 12/15/2017 DD 12/21/12			287,839.000	300,431.96
EQUINIX INC 4.875% 04/01/2020 DD 03/05/13			325,000.000	315,250.00
EQUINIX INC 5.375% 04/01/2023 DD 03/05/13			105,000.000	99,225.00
EQUINIX INC 7.000% 07/15/2021 DD 07/13/11			91,000.000	96,915.00
EQUIPOWER (6/12) TLB			1,468,728.780	1,470,931.87
ERAC USA FINANCE LLC 144A 5.625% 03/15/2042 DD 03/15/12			420,000.000	426,161.40
ESKOM HOLDINGS LIMITED 6.750% 08/06/2023			236,000.000	242,537.20
ESSAR STEEL ALGOMA INC 144A 9.375% 03/15/2015 DD 12/14/09			657,000.000	620,865.00
ESSAR STEEL ALGOMA INC 9.875% 06/15/2015 DD 06/20/07			805,000.000	631,925.00
EUROFIMA 6.000% 01/28/2014			800,000.000	755,535.36
EUROPEAN INVESTMENT BANK 5.375% 05/20/2014			820,000.000	779,471.97
EUROPEAN INVESTMENT BANK 6.500% 09/10/2014			1,200,000.000	1,028,747.77
EXELON GENERATION CO LLC 4.250% 06/15/2022 DD 12/15/12			1,210,000.000	1,191,155.46
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018			360,000.000	288,216.05
EXPORT-IMPORT BANK OF KOREA 1.250% 11/20/2015 DD 11/20/12			600,000.000	600,442.80
EXPORT-IMPORT BANK OF KOREA 1.750% 02/27/2018			3,500,000.000	3,405,566.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EXPORT-IMPORT BANK OF KOREA 4.000% 01/29/2021			200,000.000	204,748.40
EXPORT-IMPORT BANK OF KOREA 5.000% 04/11/2022			4,600,000.000	5,027,593.00
EXPORT-IMPORT BANK OF KOREA 5.875% 01/14/2015 DD 07/14/09			1,655,000.000	1,753,111.71
EXPORT-IMPORT BK KOREA 4.375% 09/15/2021 DD 09/15/11			2,400,000.000	2,516,181.60
EXPRESS SCRIPTS HOLDING CO 7.250% 06/15/2019 DD 06/09/09			530,000.000	648,433.28
EXTENDED STAY AMER ESHM M 144A 7.625% 12/05/2019 DD 02/01/13			326,000.000	333,508.31
FAIRFIELD STREET SO 1A A1 144A VAR RT 11/28/2039 DD 12/16/04			4,974,658.642	4,430,222.05
FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12			4,418,320.000	4,354,513.94
FDIC COMMERCIAL MORT C1 A 144A VAR RT 04/25/2031 DD 04/01/11			515,677.670	518,244.71
FED REPUBLIC OF BRAZIL 7.125% 01/20/2037			1,343,000.000	1,578,025.00
FEDERAL HOME LN BK CONS BD 5.375% 08/15/2018 DD 08/13/03			335,000.000	394,008.91
FEDERAL HOME LN MTG CORP 1.250% 10/02/2019 DD 10/02/12			1,955,000.000	1,867,973.18
FEDERAL NATL MTG ASSN 0.875% 10/26/2017 DD 09/24/12			3,000,000.000	2,957,019.00
FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00			3,810,000.000	5,092,655.56
FEDERAL REALTY INVESTMENT TRUS 2.750% 06/01/2023 DD 05/09/13			910,000.000	814,986.00
FEDEX CORP 2.700% 04/15/2023 DD 04/11/13			670,000.000	614,688.82
FFCA SECURED FRANCHI 2 B1 144A 8.270% 05/18/2026 DD 09/01/99			850,000.000	656,093.75
FHA KY MTG #4 MT TABOR APTS 7.5 02-01-2022			690,710.850	729,349.15
FHA KY MTG #9 WATTERSON LAKEVIEW 7.5 09-01			1,056,956.390	1,116,082.53
FHLMC POOL #17-0110 12.000% 01/01/2015 DD 01/01/85			95.590	96.04
FHLMC POOL #17-0114 12.000% 02/01/2015 DD 02/01/85			236.490	240.65
FHLMC POOL #17-0116 12.000% 03/01/2015 DD 03/01/85			372.110	374.18
FHLMC POOL #1B-0070 VAR RT 08/01/2031 DD 08/01/01			47,048.340	47,779.24
FHLMC POOL #1B-7279 VAR RT 08/01/2036 DD 02/01/07			721,784.230	762,745.61
FHLMC POOL #1J-1821 VAR RT 08/01/2038 DD 07/01/08			688,799.950	739,453.99
FHLMC POOL #1L-0157 VAR RT 07/01/2035 DD 07/01/05			178,312.330	187,529.27
FHLMC POOL #1L-1225 VAR RT 08/01/2035 DD 01/01/06			514,327.670	548,541.28
FHLMC POOL #1L-1437 VAR RT 06/01/2035 DD 04/01/07			363,379.180	387,576.45
FHLMC POOL #1N-0063 VAR RT 10/01/2035 DD 12/01/05			27,780.630	29,650.25
FHLMC POOL #78-8628 VAR RT 08/01/2031 DD 08/01/01			30,975.300	30,880.22
FHLMC POOL #A1-0573 5.500% 06/01/2033 DD 06/01/03			17,237.540	18,672.49
FHLMC POOL #A1-1229 5.500% 07/01/2033 DD 07/01/03			23,827.640	26,018.17
FHLMC POOL #A1-1348 5.500% 07/01/2033 DD 07/01/03			36,217.620	39,558.10
FHLMC POOL #A1-2547 5.500% 08/01/2033 DD 08/01/03			142,238.320	154,096.32
FHLMC POOL #A1-3483 6.500% 09/01/2033 DD 09/01/03			22,725.630	25,297.90
FHLMC POOL #A1-4440 5.500% 10/01/2033 DD 10/01/03			77,543.190	84,732.33
FHLMC POOL #A1-4797 5.500% 11/01/2033 DD 10/01/03			138,847.390	150,445.07
FHLMC POOL #A1-5086 6.500% 10/01/2033 DD 10/01/03			88,341.740	99,140.98
FHLMC POOL #A1-5676 6.500% 11/01/2033 DD 11/01/03			25,214.340	27,891.27

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #A1-6908	6.500% 12/01/2033 DD 12/01/03	50,833.290	56,877.27
FHLMC	POOL #A1-8187	6.500% 02/01/2034 DD 01/01/04	107,136.130	118,510.46
FHLMC	POOL #A2-6079	5.500% 01/01/2034 DD 08/01/04	37,486.030	40,962.26
FHLMC	POOL #A5-1893	6.000% 06/01/2036 DD 08/01/06	314,676.100	346,179.77
FHLMC	POOL #A6-1562	5.500% 10/01/2036 DD 03/01/07	198,690.810	215,213.77
FHLMC	POOL #A6-7374	6.000% 08/01/2037 DD 10/01/07	478,422.870	521,049.18
FHLMC	POOL #A6-9589	6.500% 11/01/2037 DD 12/01/07	94,782.140	104,844.88
FHLMC	POOL #A8-1050	6.500% 08/01/2038 DD 08/01/08	102,467.960	113,426.39
FHLMC	POOL #A8-2880	5.500% 11/01/2038 DD 10/01/08	882,142.400	953,944.65
FHLMC	POOL #A8-4382	5.500% 02/01/2039 DD 01/01/09	59,919.960	64,797.16
FHLMC	POOL #A8-7441	4.000% 07/01/2039 DD 07/01/09	4,322,461.560	4,540,926.98
FHLMC	POOL #A8-9850	5.000% 11/01/2039 DD 11/01/09	1,238,053.860	1,333,906.07
FHLMC	POOL #A9-1518	4.500% 03/01/2040 DD 03/01/10	719,035.280	765,795.74
FHLMC	POOL #A9-1927	4.500% 04/01/2040 DD 04/01/10	1,177,272.950	1,252,458.33
FHLMC	POOL #A9-3101	5.000% 07/01/2040 DD 07/01/10	2,234,151.590	2,411,486.88
FHLMC	POOL #A9-3990	4.000% 09/01/2040 DD 09/01/10	635,931.240	664,759.05
FHLMC	POOL #A9-5825	4.000% 12/01/2040 DD 12/01/10	154,380.700	161,426.27
FHLMC	POOL #A9-7944	5.000% 04/01/2041 DD 03/01/11	243,917.960	264,564.29
FHLMC	POOL #B1-0151	5.000% 10/01/2018 DD 10/01/03	26,900.280	28,498.17
FHLMC	POOL #B1-0861	4.500% 11/01/2018 DD 11/01/03	82,766.810	87,481.11
FHLMC	POOL #B1-3067	4.500% 03/01/2019 DD 03/01/04	9,106.880	9,615.86
FHLMC	POOL #B1-3610	4.500% 05/01/2019 DD 04/01/04	21,921.140	23,175.74
FHLMC	POOL #B1-3770	4.500% 05/01/2019 DD 04/01/04	112,936.940	119,399.92
FHLMC	POOL #C0-0712	6.500% 02/01/2029 DD 02/01/99	17,928.540	20,141.29
FHLMC	POOL #C0-0731	6.500% 03/01/2029 DD 03/01/99	14,542.060	16,205.73
FHLMC	POOL #C0-0760	6.500% 05/01/2029 DD 05/01/99	7,729.260	8,611.26
FHLMC	POOL #C0-0764	6.000% 05/01/2029 DD 05/01/99	3,931.570	4,344.88
FHLMC	POOL #C0-0785	6.500% 06/01/2029 DD 06/01/99	16,182.420	17,980.91
FHLMC	POOL #C0-0835	6.500% 07/01/2029 DD 07/01/99	23,135.640	25,623.69
FHLMC	POOL #C0-1272	6.000% 12/01/2031 DD 12/01/01	35,575.910	39,304.52
FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	95,292.550	110,234.93
FHLMC	POOL #C0-1418	5.500% 10/01/2032 DD 10/01/02	587,854.170	641,745.17
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	54,700.220	63,234.18
FHLMC	POOL #C0-1552	5.500% 05/01/2033 DD 05/01/03	10,678.420	11,665.48
FHLMC	POOL #C0-1810	6.500% 02/01/2034 DD 02/01/04	181,294.600	212,218.32
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	143,063.020	152,684.75
FHLMC	POOL #C0-2772	6.500% 04/01/2037 DD 04/01/07	137,414.480	154,662.06
FHLMC	POOL #C4-8670	6.500% 03/01/2031 DD 03/01/01	5,572.550	6,164.17
FHLMC	POOL #C4-8672	6.000% 03/01/2031 DD 03/01/01	1,009.220	1,098.37

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #C5-1990	6.500% 05/01/2031 DD 05/01/01	80,118.390	89,388.98
FHLMC	POOL #C5-3589	6.500% 06/01/2031 DD 06/01/01	18,014.270	20,243.18
FHLMC	POOL #C5-5823	6.500% 02/01/2029 DD 07/01/01	33,555.340	37,485.10
FHLMC	POOL #C5-6031	6.500% 12/01/2024 DD 07/01/01	18,800.980	20,841.15
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	23,045.140	26,290.77
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	23,428.550	24,378.01
FHLMC	POOL #C6-9057	7.000% 07/01/2032 DD 07/01/02	3,859.120	4,016.90
FHLMC	POOL #C7-0091	7.000% 08/01/2032 DD 08/01/02	28,346.160	32,135.07
FHLMC	POOL #C7-1891	6.000% 10/01/2032 DD 10/01/02	9,107.490	9,921.32
FHLMC	POOL #C7-5191	5.500% 01/01/2033 DD 12/01/02	21,850.340	23,866.59
FHLMC	POOL #C7-5679	5.500% 01/01/2033 DD 01/01/03	54,278.300	59,222.93
FHLMC	POOL #C7-6179	5.500% 01/01/2033 DD 01/01/03	38,969.780	42,205.91
FHLMC	POOL #C7-9768	5.500% 05/01/2033 DD 05/01/03	9,284.340	10,054.06
FHLMC	POOL #C8-0342	6.500% 09/01/2025 DD 09/01/95	4,994.880	5,639.11
FHLMC	POOL #D4-7235	6.000% 01/01/2024 DD 01/01/94	1,537.340	1,674.35
FHLMC	POOL #D6-0685	9.000% 06/01/2025 DD 06/01/95	1,082.310	1,087.50
FHLMC	POOL #E0-1641	4.500% 05/01/2019 DD 05/01/04	136,010.270	143,783.70
FHLMC	POOL #E0-2930	3.500% 07/01/2026 DD 07/01/11	93,594.840	98,581.91
FHLMC	POOL #E9-0419	6.000% 07/01/2017 DD 06/01/02	7,955.650	8,365.38
FHLMC	POOL #E9-0531	6.000% 07/01/2017 DD 07/01/02	18,045.180	19,002.78
FHLMC	POOL #E9-0532	6.000% 07/01/2017 DD 07/01/02	20,563.280	21,678.91
FHLMC	POOL #E9-0560	6.000% 07/01/2017 DD 07/01/02	2,351.810	2,471.85
FHLMC	POOL #E9-0683	6.000% 08/01/2017 DD 07/01/02	91,761.060	96,821.07
FHLMC	POOL #E9-0689	6.000% 08/01/2017 DD 07/01/02	19,238.070	20,370.05
FHLMC	POOL #E9-1434	6.000% 09/01/2017 DD 09/01/02	12,919.250	13,641.37
FHLMC	POOL #E9-6884	4.500% 06/01/2018 DD 06/01/03	163,310.920	172,610.85
FHLMC	POOL #E9-7104	4.500% 06/01/2018 DD 06/01/03	176,257.030	186,280.35
FHLMC	POOL #E9-7197	5.000% 06/01/2018 DD 06/01/03	120,023.180	127,172.99
FHLMC	POOL #E9-7432	5.000% 07/01/2018 DD 07/01/03	73,731.100	78,126.90
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	5,577.390	6,398.00
FHLMC	POOL #G0-0983	6.500% 11/01/2028 DD 10/01/98	1,063.380	1,180.67
FHLMC	POOL #G0-1469	5.500% 12/01/2032 DD 12/01/02	75,220.980	82,055.05
FHLMC	POOL #G0-1563	5.500% 06/01/2033 DD 05/01/03	864,303.520	943,858.99
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	329,124.460	359,244.86
FHLMC	POOL #G0-1721	6.500% 08/01/2034 DD 09/01/04	33,145.200	37,093.09
FHLMC	POOL #G0-1734	6.500% 09/01/2034 DD 10/01/04	37,603.210	41,620.06
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	363,586.610	395,531.41
FHLMC	POOL #G0-1771	5.500% 02/01/2035 DD 01/01/05	240,856.940	261,611.42
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	665,297.250	720,822.19

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 9/30/2013

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	1,279,408.390	1,387,442.12
FHLMC	POOL #G0-1974	5.000% 12/01/2035 DD 12/01/05	434,867.310	469,414.98
FHLMC	POOL #G0-2023	5.500% 06/01/2035 DD 12/01/05	110,204.460	119,935.49
FHLMC	POOL #G0-2086	5.000% 02/01/2036 DD 02/01/06	87,370.280	94,316.86
FHLMC	POOL #G0-2419	6.500% 10/01/2036 DD 10/01/06	3,447.830	3,813.88
FHLMC	POOL #G0-2525	6.000% 12/01/2036 DD 12/01/06	149,642.510	163,548.87
FHLMC	POOL #G0-2561	5.500% 02/01/2037 DD 01/01/07	122,379.270	132,340.37
FHLMC	POOL #G0-2793	5.000% 05/01/2037 DD 04/01/07	34,568.660	37,200.78
FHLMC	POOL #G0-4118	6.000% 03/01/2038 DD 03/01/08	210,139.870	228,696.91
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	494,912.130	542,815.08
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	263,705.020	284,782.94
FHLMC	POOL #G0-6066	6.000% 05/01/2040 DD 10/01/10	682,499.340	742,769.51
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	598,924.140	649,353.13
FHLMC	POOL #G0-8072	5.000% 08/01/2035 DD 08/01/05	410,697.430	443,625.68
FHLMC	POOL #G0-8368	4.500% 10/01/2039 DD 10/01/09	2,220,557.550	2,363,367.56
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	677,679.060	660,183.82
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	2,174,339.560	2,208,595.10
FHLMC	POOL #G0-8540	3.000% 08/01/2043 DD 08/01/13	2,832,888.360	2,759,753.35
FHLMC	POOL #G0-8544	3.000% 09/01/2043 DD 09/01/13	1,655,165.000	1,612,434.58
FHLMC	POOL #G1-1565	4.500% 01/01/2019 DD 05/01/04	372,837.280	394,120.19
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	123,334.130	130,625.88
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	158,485.720	167,867.44
FHLMC	POOL #G1-2454	5.500% 11/01/2021 DD 11/01/06	855,853.050	925,290.32
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	176,410.490	186,732.54
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	299,726.620	317,328.80
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	2,083,377.420	2,194,389.23
FHLMC	POOL #G1-8465	2.500% 05/01/2028 DD 05/01/13	1,074,732.790	1,083,050.01
FHLMC	POOL #G1-8475	2.500% 08/01/2028 DD 08/01/13	1,237,967.070	1,246,188.52
FHLMC	POOL #G3-0360	6.000% 10/01/2027 DD 10/01/07	49,450.940	54,008.52
FHLMC	POOL #J0-9380	4.500% 04/01/2024 DD 03/01/09	333,737.420	352,817.41
FHLMC	POOL #J1-3382	3.500% 11/01/2025 DD 10/01/10	583,520.700	614,561.81
FHLMC	POOL #J1-6072	3.500% 07/01/2026 DD 07/01/11	618,070.540	650,976.01
FHLMC	POOL #J1-9206	3.000% 05/01/2027 DD 05/01/12	1,739,659.830	1,799,407.37
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	1,223,592.020	1,232,756.21
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	1,442,586.830	1,452,167.18
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	560,185.810	585,814.80
FHLMC	POOL #Q0-1813	4.500% 07/01/2041 DD 07/01/11	2,191,535.770	2,336,794.20
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	1,111,189.810	1,161,910.37
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	3,945,218.800	4,007,209.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #Q0-5377	4.000% 01/01/2042 DD 12/01/11	548,596.430	573,736.26
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	1,217,862.100	1,236,799.96
FHLMC	POOL #Q1-2263	3.500% 10/01/2042 DD 10/01/12	742,711.390	754,418.32
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	863,631.000	841,335.15
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	3,756,188.770	3,661,884.77
FHLMC	POOL #Q1-8784	3.500% 06/01/2043 DD 05/01/13	1,098,568.000	1,115,905.46
FHLMC	MULTICLASS MTG K001 A2 VAR RT	04/25/2016 DD 08/01/06	90,795.500	99,156.95
FHLMC	MULTICLASS MTG K013 A2 VAR RT	01/25/2021 DD 05/01/11	825,000.000	881,876.33
FIELDWOOD	9/13 2ND LIEN TL		860,000.000	856,508.40
FIELDWOOD	9/13 TL		700,000.000	698,544.00
FIFTH THIRD BANCORP	VAR RT	12/29/2049 DD 05/16/13	550,000.000	478,500.00
FIGUEROA CLO LTD 201 1A D 144A	VAR RT	03/21/2024 DD 03/21/13	1,350,000.000	1,228,905.00
FINANCING OF INFRASTRUCURAL PR	9.000%	12/07/2017	224,000.000	187,040.00
FIRST AMERICAN FINANCIAL CORP	4.300%	02/01/2023 DD 01/29/13	450,000.000	435,554.56
FIRST DATA	3/12 EXTENDED TL		57,597.560	56,997.39
FIRST DATA	4/13 (USD) TL		326,157.240	322,758.68
FIRST DATA	4/13 TLB		50,000.000	49,462.50
FIRST DATA CORP	12.625%	01/15/2021 DD 07/15/11	1,151,000.000	1,266,100.00
FIRST DATA CORP	144A 10.625%	06/15/2021 DD 04/10/13	365,000.000	370,475.00
FIRST DATA CORP	144A 11.250%	01/15/2021 DD 02/13/13	138,000.000	144,210.00
FIRST DATA CORP	144A 11.750%	08/15/2021 DD 05/30/13	235,000.000	226,775.00
FIRST DATA CORP	144A 6.750%	11/01/2020 DD 08/16/12	304,000.000	314,640.00
FIRST DATA CORP	144A 7.375%	06/15/2019 DD 04/13/11	374,000.000	393,635.00
FIRST DATA CORP	144A 8.250%	01/15/2021 DD 12/17/10	2,499,000.000	2,580,217.50
FIRST DATA CORP	144A 8.875%	08/15/2020 DD 08/20/10	1,345,000.000	1,482,862.50
FIRST NIAGARA FINANCIAL GROUP	7.250%	12/15/2021 DD 12/13/11	650,000.000	756,015.00
FIRSTMERIT CORP	4.350%	02/04/2023 DD 02/04/13	755,000.000	745,428.11
FISCAL YEAR 2005 SECURITIZATIO	4.930%	04/01/2020 DD 12/02/04	1,205,000.000	1,340,285.35
FLORIDA GAS TRANSMISSION	144A 7.900%	05/15/2019 DD 05/08/09	1,000,000.000	1,246,248.00
FMG RESOURCES AUGUST 2006	144A 6.875%	04/01/2022 DD 03/19/12	655,000.000	655,000.00
FMG RESOURCES AUGUST 2006	144A 7.000%	11/01/2015 DD 10/29/10	200,000.000	206,000.00
FMG RESOURCES AUGUST 2006	144A 8.250%	11/01/2019 DD 10/28/11	644,000.000	693,910.00
FNMA	POOL #0129940	8.000% 11/01/2018 DD 08/01/91	949.130	952.69
FNMA	POOL #0190130	6.000% 11/01/2023 DD 11/01/93	32,323.280	35,791.68
FNMA	POOL #0190377	5.000% 11/01/2036 DD 10/01/06	765,537.970	829,804.41
FNMA	POOL #0250102	8.000% 08/01/2024 DD 08/01/94	40,766.410	48,867.25
FNMA	POOL #0250998	7.500% 07/01/2017 DD 06/01/97	1,901.960	2,033.43
FNMA	POOL #0251507	6.500% 12/01/2017 DD 11/01/97	8,580.330	9,484.03
FNMA	POOL #0251568	6.500% 03/01/2028 DD 02/01/98	1,507.230	1,666.81

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0251613	6.500% 04/01/2028 DD 03/01/98	15,704.840	17,774.83
FNMA	POOL #0251729	6.500% 05/01/2018 DD 04/01/98	6,372.440	7,046.81
FNMA	POOL #0251787	6.500% 06/01/2018 DD 05/01/98	5,385.170	5,955.50
FNMA	POOL #0251825	6.500% 07/01/2018 DD 06/01/98	16,516.390	18,266.74
FNMA	POOL #0251898	6.500% 08/01/2028 DD 07/01/98	3,629.220	4,076.44
FNMA	POOL #0251967	6.500% 09/01/2028 DD 08/01/98	1,992.310	2,249.15
FNMA	POOL #0252023	6.500% 10/01/2018 DD 09/01/98	2,509.420	2,775.49
FNMA	POOL #0252059	6.500% 08/01/2028 DD 08/01/98	15,695.120	17,440.86
FNMA	POOL #0252104	6.500% 11/01/2018 DD 10/01/98	16,006.760	17,703.32
FNMA	POOL #0252111	6.500% 09/01/2028 DD 09/01/98	17,316.300	19,291.53
FNMA	POOL #0252180	6.500% 10/01/2028 DD 10/01/98	10,581.490	11,739.52
FNMA	POOL #0252207	6.500% 01/01/2019 DD 12/01/98	5,853.980	6,475.05
FNMA	POOL #0252210	6.500% 02/01/2019 DD 01/01/99	2,223.050	2,459.25
FNMA	POOL #0252342	6.500% 04/01/2029 DD 03/01/99	3,514.820	3,887.95
FNMA	POOL #0252348	6.500% 03/01/2019 DD 02/01/99	11,717.200	12,959.01
FNMA	POOL #0252439	6.500% 05/01/2029 DD 04/01/99	12,390.790	14,208.53
FNMA	POOL #0252453	6.500% 03/01/2029 DD 03/01/99	3,013.530	3,345.69
FNMA	POOL #0252499	6.500% 06/01/2019 DD 05/01/99	8,955.190	9,907.04
FNMA	POOL #0253076	6.500% 12/01/2029 DD 12/01/99	2,789.450	3,089.04
FNMA	POOL #0253583	7.000% 01/01/2031 DD 12/01/00	1,680.580	1,926.51
FNMA	POOL #0254092	6.500% 12/01/2031 DD 11/01/01	92,404.470	105,555.76
FNMA	POOL #0254239	6.500% 03/01/2032 DD 02/01/02	4,326.820	4,940.01
FNMA	POOL #0254305	6.500% 05/01/2022 DD 04/01/02	3,625.940	4,009.18
FNMA	POOL #0254449	7.000% 09/01/2032 DD 08/01/02	72,374.930	81,067.42
FNMA	POOL #0254517	7.000% 11/01/2032 DD 10/01/02	89,067.030	107,009.83
FNMA	POOL #0254720	4.500% 05/01/2018 DD 04/01/03	122,063.440	129,728.40
FNMA	POOL #0254800	5.500% 07/01/2023 DD 06/01/03	350,745.230	381,657.09
FNMA	POOL #0254975	6.500% 09/01/2023 DD 09/01/03	131,570.410	145,670.41
FNMA	POOL #0255069	5.000% 01/01/2034 DD 12/01/03	92,051.670	99,972.15
FNMA	POOL #0255493	5.500% 11/01/2024 DD 10/01/04	236,840.760	260,140.84
FNMA	POOL #0257101	5.000% 02/01/2028 DD 01/01/08	63,526.350	68,999.20
FNMA	POOL #0268416	7.000% 01/01/2024 DD 01/01/94	894.760	947.81
FNMA	POOL #0299910	6.500% 04/01/2024 DD 01/01/95	25,540.010	28,227.40
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	249.160	278.51
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	1,597.930	1,784.42
FNMA	POOL #0323003	6.500% 02/01/2018 DD 01/01/98	1,001.320	1,107.04
FNMA	POOL #0323287	6.500% 09/01/2018 DD 08/01/98	1,852.830	2,049.47
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	3,320.080	3,753.33
FNMA	POOL #0323412	6.500% 12/01/2028 DD 11/01/98	68,745.620	78,835.82

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	9,421.410	10,623.53
FNMA	POOL #0323591	6.500% 03/01/2029 DD 02/01/99	29,132.370	33,126.52
FNMA	POOL #0323621	6.500% 01/01/2029 DD 02/01/99	25,202.820	28,597.06
FNMA	POOL #0323632	6.500% 04/01/2029 DD 03/01/99	24,855.040	27,929.96
FNMA	POOL #0323809	6.500% 06/01/2019 DD 06/01/99	4,820.080	5,332.37
FNMA	POOL #0333048	6.500% 01/01/2026 DD 01/01/96	9,043.730	9,995.34
FNMA	POOL #0335784	7.000% 04/01/2026 DD 04/01/96	266.110	266.61
FNMA	POOL #0345158	9.000% 06/01/2026 DD 06/01/96	2,274.870	2,399.29
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	345.700	365.77
FNMA	POOL #0354869	9.000% 08/01/2026 DD 08/01/96	5,635.890	5,661.73
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	863.570	954.44
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	321.360	331.42
FNMA	POOL #0411459	6.500% 03/01/2018 DD 03/01/98	3,355.040	3,708.97
FNMA	POOL #0412557	6.500% 01/01/2018 DD 01/01/98	2,131.460	2,355.74
FNMA	POOL #0415258	6.500% 02/01/2028 DD 02/01/98	2,971.650	3,284.34
FNMA	POOL #0420784	6.500% 06/01/2018 DD 06/01/98	2,057.150	2,273.61
FNMA	POOL #0424206	6.500% 05/01/2028 DD 05/01/98	19,301.610	21,643.10
FNMA	POOL #0425587	6.500% 04/01/2018 DD 04/01/98	3,397.060	3,754.78
FNMA	POOL #0428002	6.500% 05/01/2018 DD 05/01/98	15,681.890	17,334.79
FNMA	POOL #0428038	6.500% 06/01/2018 DD 06/01/98	1,967.660	2,175.56
FNMA	POOL #0428063	6.500% 05/01/2018 DD 05/01/98	1,189.900	1,315.46
FNMA	POOL #0429560	6.500% 06/01/2018 DD 06/01/98	3,535.700	3,907.74
FNMA	POOL #0431072	6.500% 06/01/2028 DD 06/01/98	5,086.420	5,642.26
FNMA	POOL #0432296	6.500% 06/01/2018 DD 06/01/98	10,979.200	12,134.46
FNMA	POOL #0434837	6.500% 07/01/2018 DD 07/01/98	4,448.310	4,917.43
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	5,307.170	5,865.61
FNMA	POOL #0445040	6.500% 09/01/2028 DD 09/01/98	401.270	443.52
FNMA	POOL #0447360	6.500% 11/01/2028 DD 11/01/98	1,727.320	1,911.90
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	6,364.940	7,173.01
FNMA	POOL #0448048	6.500% 10/01/2018 DD 10/01/98	4,111.220	4,546.72
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	8,095.680	8,953.42
FNMA	POOL #0456455	6.500% 01/01/2029 DD 01/01/99	8,220.100	9,130.98
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	3,577.530	3,981.59
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	1,311.060	1,465.03
FNMA	POOL #0482668	6.500% 01/01/2029 DD 02/01/99	37,077.730	40,991.37
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	606.510	670.33
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	11,688.130	13,015.77
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	343.710	379.88
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	3,469.530	3,878.95

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0490102	6.500% 03/01/2029 DD 03/01/99	5,734.800	6,338.23
FNMA	POOL #0490105	6.500% 03/01/2019 DD 03/01/99	2,648.790	2,929.91
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	1,139.430	1,152.13
FNMA	POOL #0493511	6.500% 04/01/2029 DD 04/01/99	3,949.520	4,365.10
FNMA	POOL #0494356	6.500% 04/01/2029 DD 04/01/99	19,775.860	21,884.89
FNMA	POOL #0495508	6.500% 04/01/2029 DD 04/01/99	10,899.120	12,189.49
FNMA	POOL #0497065	6.500% 05/01/2029 DD 05/01/99	8,544.050	9,443.08
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	769.420	851.80
FNMA	POOL #0500965	6.500% 07/01/2029 DD 07/01/99	8,452.390	9,381.98
FNMA	POOL #0503223	6.500% 07/01/2029 DD 07/01/99	3,991.650	4,416.62
FNMA	POOL #0503934	6.500% 07/01/2029 DD 06/01/99	5,167.310	5,731.13
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	284.030	293.22
FNMA	POOL #0505049	6.500% 07/01/2016 DD 07/01/01	808.440	816.68
FNMA	POOL #0507579	6.500% 07/01/2029 DD 07/01/99	57,535.380	64,527.68
FNMA	POOL #0509728	6.500% 04/01/2019 DD 07/01/99	4,632.530	5,124.01
FNMA	POOL #0515476	6.500% 09/01/2029 DD 09/01/99	1,231.170	1,360.72
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	226.180	233.91
FNMA	POOL #0517675	6.500% 07/01/2029 DD 09/01/99	7,735.400	8,635.12
FNMA	POOL #0517677	6.500% 07/01/2029 DD 09/01/99	14,346.530	16,025.03
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	2,968.300	3,280.63
FNMA	POOL #0527289	6.500% 11/01/2019 DD 12/01/99	9,755.250	10,792.03
FNMA	POOL #0535639	6.500% 06/01/2015 DD 11/01/00	748.520	798.40
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	14,293.250	16,083.08
FNMA	POOL #0535834	6.500% 02/01/2020 DD 03/01/01	23,131.870	25,591.09
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	4,930.170	5,493.07
FNMA	POOL #0545579	4.500% 03/01/2017 DD 03/01/02	82,299.620	87,379.47
FNMA	POOL #0554183	6.500% 09/01/2030 DD 09/01/00	4,573.720	5,054.98
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	12,885.040	14,545.74
FNMA	POOL #0555354	4.500% 03/01/2018 DD 03/01/03	87,961.550	93,465.48
FNMA	POOL #0555445	5.000% 05/01/2018 DD 04/01/03	9,197.420	9,790.13
FNMA	POOL #0555515	6.500% 12/01/2017 DD 05/01/03	117,785.840	125,742.94
FNMA	POOL #0555783	4.500% 10/01/2033 DD 09/01/03	551,609.570	590,834.60
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	212,970.090	233,210.57
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	1,249.270	1,397.21
FNMA	POOL #0573302	6.500% 03/01/2016 DD 03/01/01	4,846.650	5,040.79
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	2,348.150	2,646.95
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	63,849.340	74,370.00
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	2,224.320	2,468.91
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	1,173.160	1,296.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	11,067.260	12,328.93
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	937.610	1,046.51
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	566.860	626.51
FNMA	POOL #0595970	6.500% 07/01/2016 DD 07/01/01	3,343.950	3,353.14
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	4,080.100	4,509.42
FNMA	POOL #0601861	6.500% 03/01/2031 DD 08/01/01	21,782.350	24,198.05
FNMA	POOL #0605466	8.000% 08/01/2031 DD 08/01/01	7,077.360	7,671.00
FNMA	POOL #0605492	6.500% 08/01/2016 DD 09/01/01	1,212.110	1,252.96
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	48,540.240	57,518.58
FNMA	POOL #0607706	6.500% 11/01/2031 DD 11/01/01	1,223.880	1,353.16
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	2,032.970	2,246.88
FNMA	POOL #0610043	6.500% 10/01/2031 DD 10/01/01	8,175.030	9,038.34
FNMA	POOL #0614359	6.500% 12/01/2031 DD 12/01/01	59,610.850	66,746.13
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	6,480.990	7,016.93
FNMA	POOL #0620434	6.500% 12/01/2031 DD 01/01/02	391.320	432.50
FNMA	POOL #0623713	6.500% 02/01/2032 DD 02/01/02	458.320	513.55
FNMA	POOL #0626798	6.500% 03/01/2017 DD 03/01/02	2,388.990	2,522.85
FNMA	POOL #0627130	6.500% 03/01/2032 DD 03/01/02	52,376.140	61,523.00
FNMA	POOL #0628680	6.500% 03/01/2032 DD 02/01/02	115,507.830	129,751.16
FNMA	POOL #0633076	6.500% 03/01/2032 DD 03/01/02	14,838.100	16,403.73
FNMA	POOL #0633178	7.000% 03/01/2032 DD 03/01/02	1,401.380	1,508.41
FNMA	POOL #0634079	6.500% 03/01/2032 DD 03/01/02	26,829.390	29,652.45
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	51,718.630	58,369.39
FNMA	POOL #0636389	6.500% 04/01/2032 DD 03/01/02	7,866.760	8,699.22
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,944.310	5,597.11
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	557.560	616.23
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	854.050	949.24
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	24,893.490	28,822.61
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	43,317.210	48,477.59
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	10,848.690	12,224.27
FNMA	POOL #0645570	7.000% 06/01/2032 DD 05/01/02	12,326.220	13,487.69
FNMA	POOL #0645589	7.000% 05/01/2032 DD 05/01/02	4,709.940	5,033.81
FNMA	POOL #0646222	7.000% 07/01/2032 DD 06/01/02	4,226.540	4,488.39
FNMA	POOL #0647313	6.500% 06/01/2032 DD 06/01/02	3,888.570	4,352.99
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	8,724.260	9,158.12
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	76,606.950	86,776.41
FNMA	POOL #0648483	6.500% 06/01/2032 DD 06/01/02	8,730.980	9,649.68
FNMA	POOL #0648754	6.500% 08/01/2032 DD 08/01/02	21,670.620	24,209.58
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	15,629.320	16,672.74

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0653046	7.000% 07/01/2032 DD 07/01/02	9,271.050	9,923.54
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	6,547.550	6,827.76
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	34,356.920	39,017.51
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	769.440	850.42
FNMA	POOL #0655603	7.000% 08/01/2032 DD 08/01/02	17,521.990	19,099.97
FNMA	POOL #0656355	7.000% 08/01/2032 DD 08/01/02	30,437.420	33,401.13
FNMA	POOL #0656988	6.500% 06/01/2032 DD 09/01/02	2,956.300	3,267.37
FNMA	POOL #0661765	6.500% 10/01/2032 DD 09/01/02	59,057.210	65,282.45
FNMA	POOL #0662245	6.500% 10/01/2032 DD 09/01/02	1,462.080	1,636.39
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	5,336.550	5,987.77
FNMA	POOL #0667788	5.000% 02/01/2018 DD 02/01/03	259,671.270	276,414.30
FNMA	POOL #0669662	6.500% 05/01/2032 DD 10/01/02	130,403.170	148,825.87
FNMA	POOL #0677512	6.500% 01/01/2033 DD 01/01/03	6,440.060	7,204.63
FNMA	POOL #0678392	6.500% 12/01/2032 DD 12/01/02	39,965.150	44,597.94
FNMA	POOL #0683347	5.000% 02/01/2018 DD 01/01/03	20,824.740	22,162.10
FNMA	POOL #0683378	5.000% 02/01/2018 DD 01/01/03	141,919.290	151,041.53
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	6,699.200	7,404.11
FNMA	POOL #0712121	6.500% 05/01/2033 DD 05/01/03	27,526.230	30,422.62
FNMA	POOL #0725027	5.000% 11/01/2033 DD 12/01/03	388,328.870	422,445.83
FNMA	POOL #0725221	5.500% 01/01/2034 DD 02/01/04	1,004,982.930	1,098,529.79
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	1,055,163.820	1,167,732.08
FNMA	POOL #0725231	5.000% 02/01/2034 DD 02/01/04	243,510.580	264,899.54
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	904,328.360	982,307.28
FNMA	POOL #0725339	5.000% 04/01/2019 DD 03/01/04	271,841.340	289,299.37
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	215,955.880	235,905.71
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	7,705.860	8,258.71
FNMA	POOL #0730721	4.500% 08/01/2018 DD 07/01/03	210,546.520	223,832.95
FNMA	POOL #0735116	6.000% 12/01/2034 DD 12/01/04	769,059.040	851,244.88
FNMA	POOL #0735224	5.500% 02/01/2035 DD 01/01/05	984,086.010	1,075,251.46
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	31,393.550	34,275.68
FNMA	POOL #0735502	6.000% 04/01/2035 DD 04/01/05	2,263,776.680	2,505,122.07
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	454,302.140	502,731.04
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	5,656.120	6,786.46
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	44,219.520	49,948.44
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	6,358.740	7,163.95
FNMA	POOL #0740944	6.500% 07/01/2033 DD 08/01/03	25,997.300	30,651.99
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	26,262.870	29,892.08
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	20,151.430	23,024.26
FNMA	POOL #0745154	6.000% 01/01/2036 DD 12/01/05	113,831.090	125,513.09

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0745168	VAR RT 09/01/2035 DD 12/01/05	274,626.630	290,061.15
FNMA	POOL #0745274	5.500% 01/01/2036 DD 01/01/06	2,097,399.350	2,281,919.69
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	539,112.650	573,918.94
FNMA	POOL #0745729	6.000% 08/01/2036 DD 07/01/06	393,846.610	431,677.11
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	148,818.570	164,501.37
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	143,919.890	159,063.54
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	167,806.650	185,463.73
FNMA	POOL #0746378	4.500% 10/01/2018 DD 10/01/03	190,832.630	202,807.26
FNMA	POOL #0750145	7.000% 10/01/2033 DD 10/01/03	7,942.760	8,931.67
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	25,580.950	27,402.29
FNMA	POOL #0754692	6.500% 11/01/2033 DD 11/01/03	11,399.490	12,598.98
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	132,306.730	143,560.80
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	3,790.990	4,058.36
FNMA	POOL #0780962	4.500% 05/01/2019 DD 05/01/04	166,296.950	176,723.35
FNMA	POOL #0783777	4.500% 06/01/2034 DD 06/01/04	28,840.750	30,879.90
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	77,028.130	89,508.86
FNMA	POOL #0797752	4.000% 02/01/2020 DD 02/01/05	78,523.600	83,250.18
FNMA	POOL #0797765	4.000% 02/01/2020 DD 02/01/05	7,779.520	8,249.14
FNMA	POOL #0807412	6.500% 01/01/2034 DD 11/01/04	43,000.170	47,715.89
FNMA	POOL #0815439	4.000% 01/01/2020 DD 02/01/05	18,516.010	19,630.55
FNMA	POOL #0816240	4.000% 02/01/2020 DD 03/01/05	123,150.160	130,584.44
FNMA	POOL #0822116	VAR RT 02/01/2036 DD 01/01/06	208,309.770	221,369.05
FNMA	POOL #0822314	VAR RT 09/01/2035 DD 09/01/05	289,718.070	305,551.43
FNMA	POOL #0832609	4.000% 09/01/2020 DD 08/01/05	57,836.080	61,852.53
FNMA	POOL #0833464	4.000% 09/01/2020 DD 09/01/05	54,260.960	57,562.72
FNMA	POOL #0836774	4.000% 10/01/2020 DD 10/01/05	194,376.030	206,107.56
FNMA	POOL #0837219	4.000% 08/01/2020 DD 08/01/05	52,154.460	55,372.76
FNMA	POOL #0839286	4.000% 09/01/2020 DD 09/01/05	68,958.030	73,215.74
FNMA	POOL #0839361	6.500% 09/01/2032 DD 08/01/05	121,910.080	134,737.80
FNMA	POOL #0844914	4.000% 11/01/2020 DD 11/01/05	238,300.890	253,042.45
FNMA	POOL #0846737	VAR RT 01/01/2036 DD 01/01/06	443,235.320	470,687.06
FNMA	POOL #0848939	6.500% 01/01/2036 DD 12/01/05	32,583.750	36,012.30
FNMA	POOL #0850837	VAR RT 12/01/2035 DD 12/01/05	102,309.570	108,435.20
FNMA	POOL #0865312	6.500% 02/01/2036 DD 01/01/06	43,606.490	51,497.26
FNMA	POOL #0868955	VAR RT 04/01/2036 DD 04/01/06	18,738.150	19,870.42
FNMA	POOL #0870920	VAR RT 12/01/2036 DD 12/01/06	339,109.480	359,876.22
FNMA	POOL #0879911	VAR RT 10/01/2033 DD 02/01/06	176,096.430	186,332.73
FNMA	POOL #0880087	6.000% 03/01/2036 DD 03/01/06	269,873.070	294,516.44
FNMA	POOL #0880194	6.500% 12/01/2035 DD 02/01/06	36,726.130	40,590.56

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0886983	VAR RT 06/01/2036 DD 06/01/06	21,194.290	22,687.45
FNMA	POOL #0888065	6.500% 07/01/2035 DD 11/01/06	469,090.960	522,756.59
FNMA	POOL #0888548	VAR RT 05/01/2035 DD 06/01/07	312,227.610	331,440.31
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	155,835.160	169,123.49
FNMA	POOL #0888649	5.500% 09/01/2036 DD 08/01/07	778,101.270	849,610.51
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	518,618.970	573,864.72
FNMA	POOL #0888807	VAR RT 03/01/2035 DD 10/01/07	684,994.560	724,519.68
FNMA	POOL #0888890	6.500% 10/01/2037 DD 11/01/07	559,281.890	618,131.08
FNMA	POOL #0889842	5.000% 12/01/2036 DD 08/01/08	220,443.660	239,184.01
FNMA	POOL #0891326	VAR RT 04/01/2036 DD 04/01/06	29,119.660	30,874.04
FNMA	POOL #0893749	6.500% 07/01/2036 DD 09/01/06	2,749.220	3,038.50
FNMA	POOL #0894097	6.000% 10/01/2036 DD 09/01/06	291,642.630	319,427.75
FNMA	POOL #0894489	6.500% 08/01/2036 DD 08/01/06	53,398.570	59,017.32
FNMA	POOL #0897827	6.500% 09/01/2036 DD 09/01/06	21,164.550	24,391.48
FNMA	POOL #0899640	6.500% 07/01/2037 DD 07/01/07	46,014.120	50,855.85
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	5,945.300	6,712.53
FNMA	POOL #0910725	6.500% 03/01/2037 DD 03/01/07	220.420	243.61
FNMA	POOL #0917321	6.500% 03/01/2037 DD 03/01/07	78,446.070	86,702.17
FNMA	POOL #0922674	VAR RT 04/01/2036 DD 03/01/07	432,828.410	459,584.80
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	225,338.930	241,791.36
FNMA	POOL #0932752	5.000% 04/01/2040 DD 03/01/10	1,260,355.090	1,371,404.15
FNMA	POOL #0942609	VAR RT 07/01/2037 DD 07/01/07	29,895.730	31,398.07
FNMA	POOL #0946812	6.500% 09/01/2037 DD 09/01/07	67,728.700	74,855.30
FNMA	POOL #0949021	VAR RT 08/01/2037 DD 08/01/07	70,702.040	74,418.15
FNMA	POOL #0953548	VAR RT 10/01/2037 DD 10/01/07	150,392.570	159,483.09
FNMA	POOL #0962435	4.000% 04/01/2023 DD 03/01/08	284,787.330	302,470.60
FNMA	POOL #0963808	6.500% 06/01/2038 DD 05/01/08	71,439.620	78,956.69
FNMA	POOL #0967082	6.500% 12/01/2037 DD 12/01/07	16,710.110	18,832.83
FNMA	POOL #0982185	5.000% 07/01/2023 DD 07/01/08	438,873.140	470,929.10
FNMA	POOL #0988932	5.000% 08/01/2023 DD 08/01/08	69,560.760	73,870.82
FNMA	POOL #0995149	6.500% 10/01/2038 DD 12/01/08	632,941.840	703,358.37
FNMA	POOL #0995174	6.500% 08/01/2036 DD 12/01/08	319,427.970	360,510.73
FNMA	POOL #0995415	VAR RT 10/01/2035 DD 01/01/09	349,075.700	368,450.88
FNMA	POOL #0995607	VAR RT 03/01/2037 DD 03/01/09	269,456.500	286,289.66
FNMA	POOL #0AB1051	4.500% 05/01/2040 DD 04/01/10	99,245.700	106,704.52
FNMA	POOL #0AB1475	4.500% 09/01/2040 DD 08/01/10	1,103,525.810	1,179,101.78
FNMA	POOL #0AB5065	3.000% 05/01/2027 DD 04/01/12	2,101,382.230	2,177,865.38
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	1,637,937.110	1,697,707.13
FNMA	POOL #0AB6286	2.500% 09/01/2027 DD 08/01/12	1,217,526.120	1,226,210.67

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AC1915	4.000% 09/01/2039 DD 09/01/09	1,978,674.780	2,076,063.15
FNMA	POOL #0AC3126	4.500% 09/01/2039 DD 09/01/09	495,049.310	529,034.16
FNMA	POOL #0AC5461	4.500% 11/01/2039 DD 11/01/09	1,190,161.710	1,270,278.03
FNMA	POOL #0AC8074	4.000% 12/01/2039 DD 12/01/09	48,731.230	51,093.14
FNMA	POOL #0AC8547	4.000% 12/01/2024 DD 12/01/09	738,533.400	784,368.87
FNMA	POOL #0AD0178	VAR RT 04/01/2036 DD 08/01/09	268,022.250	284,345.22
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	557,954.860	592,741.86
FNMA	POOL #0AD5097	3.500% 11/01/2025 DD 11/01/10	484,608.560	511,662.98
FNMA	POOL #0AD8316	5.000% 07/01/2040 DD 07/01/10	1,599,359.220	1,738,136.66
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	392,648.970	416,843.54
FNMA	POOL #0AE0289	VAR RT 05/01/2040 DD 08/01/10	526,193.250	558,571.16
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	766,642.830	780,994.07
FNMA	POOL #0AE0881	VAR RT 02/01/2041 DD 01/01/11	105,500.560	110,935.61
FNMA	POOL #0AE0949	4.000% 02/01/2041 DD 02/01/11	3,150,537.890	3,306,636.36
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	280,236.330	297,368.20
FNMA	POOL #0AE3066	3.500% 09/01/2025 DD 09/01/10	390,365.360	412,120.11
FNMA	POOL #0AE7088	4.000% 12/01/2025 DD 12/01/10	379,570.310	403,001.10
FNMA	POOL #0AE7863	4.500% 12/01/2040 DD 12/01/10	425,509.910	454,412.22
FNMA	POOL #0AE8722	4.000% 11/01/2040 DD 11/01/10	1,313,053.850	1,377,265.66
FNMA	POOL #0AH0067	4.500% 02/01/2041 DD 02/01/11	166,671.760	178,553.26
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	1,606,797.810	1,717,864.14
FNMA	POOL #0AH0804	4.000% 12/01/2040 DD 12/01/10	1,589,776.030	1,666,671.48
FNMA	POOL #0AH3764	4.000% 01/01/2041 DD 01/01/11	1,316,371.550	1,380,372.60
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	2,078,468.620	2,181,543.74
FNMA	POOL #0AH4170	4.000% 01/01/2041 DD 01/01/11	947,477.910	994,407.92
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	18,237,409.250	19,608,527.95
FNMA	POOL #0AH6174	4.500% 02/01/2041 DD 02/01/11	403,714.410	430,913.83
FNMA	POOL #0AH6416	4.500% 02/01/2041 DD 02/01/11	551,639.530	589,888.00
FNMA	POOL #0AI0582	5.000% 05/01/2041 DD 05/01/11	567,585.650	618,405.23
FNMA	POOL #0AI1163	4.500% 04/01/2041 DD 04/01/11	63,301.950	67,658.16
FNMA	POOL #0AJ5319	4.000% 11/01/2041 DD 11/01/11	1,555,000.060	1,632,858.82
FNMA	POOL #0AJ5342	3.500% 11/01/2026 DD 11/01/11	675,186.470	712,704.22
FNMA	POOL #0AJ9029	4.000% 11/01/2041 DD 12/01/11	771,392.190	810,189.54
FNMA	POOL #0AL0414	5.500% 09/01/2040 DD 06/01/11	209,135.880	227,534.77
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	820,041.560	835,392.40
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	3,468,287.610	3,533,399.20
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	1,118,921.300	1,139,927.02
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	1,089,251.670	1,065,049.29
FNMA	POOL #0AO5812	4.000% 07/01/2042 DD 07/01/12	40,060.450	42,050.28

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AP2289	3.500% 09/01/2042 DD 09/01/12	416,414.970	424,229.45
FNMA	POOL #0AP4742	2.500% 08/01/2027 DD 08/01/12	2,653,998.850	2,672,922.97
FNMA	POOL #0AP9736	3.500% 10/01/2042 DD 10/01/12	5,455,158.910	5,557,509.53
FNMA	POOL #0AQ7301	VAR RT 01/01/2043 DD 12/01/12	1,295,744.130	1,307,843.70
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	1,817,410.810	1,777,029.27
FNMA	POOL #0AR6685	2.500% 02/01/2028 DD 02/01/13	818,187.570	823,521.67
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	2,019,875.110	1,974,994.96
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	3,120,135.200	3,050,808.07
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	1,235,077.370	1,207,634.86
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	1,771,621.260	1,732,257.13
FNMA	POOL #0AT2809	3.000% 04/01/2043 DD 04/01/13	1,912,361.450	1,869,870.17
FNMA	POOL #0AT7087	2.500% 05/01/2028 DD 05/01/13	289,682.760	291,573.02
FNMA	POOL #0AT7130	3.000% 06/01/2043 DD 05/01/13	1,632,815.880	1,596,535.90
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	1,218,508.120	1,278,793.21
FNMA	POOL #0MA0722	4.500% 05/01/2041 DD 04/01/11	1,407,290.060	1,505,171.88
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	213,740.770	226,949.79
FNMA	POOL #0MA1208	3.000% 10/01/2042 DD 09/01/12	746,266.070	729,684.59
FNMA	GTD REMIC P/T 03-14	AT 4.000% 03/25/2033 DD 02/01/03	413,845.060	436,511.35
FOLIO	FDG FOUR LLC0159	VAR RT 01/01/2059 DD 04/11/13	7,800,000.000	7,800,000.00
FORD	MOTOR CO	4.750% 01/15/2043 DD 01/08/13	755,000.000	673,817.12
FORD	MOTOR CO	6.625% 10/01/2028 DD 09/30/98	370,000.000	417,517.62
FORD	MOTOR CO	7.450% 07/16/2031 DD 07/16/99	455,000.000	555,278.82
FORD	MOTOR CREDIT CO LLC	2.375% 01/16/2018 DD 01/11/13	1,880,000.000	1,865,206.29
FORD	MOTOR CREDIT CO LLC	2.875% 10/01/2018 DD 10/01/13	1,810,000.000	1,809,612.66
FORD	MOTOR CREDIT CO LLC	3.875% 01/15/2015 DD 11/02/11	7,000,000.000	7,239,967.00
FORD	MOTOR CREDIT CO LLC	4.250% 02/03/2017 DD 02/03/12	545,000.000	582,344.49
FORD	MOTOR CREDIT CO LLC	5.000% 05/15/2018 DD 05/03/11	590,000.000	646,375.10
FORD	MOTOR CREDIT CO LLC	7.000% 04/15/2015 DD 04/09/10	1,300,000.000	1,410,589.70
FORESIGHT	ENERGY 8/13	COV-LITE TLB	700,000.000	693,875.00
FORMULA	ONE 6/13 (USD)	TLB	1,481,324.910	1,485,961.46
FOUR	SEASONS 6/13	2ND LIEN COV-LITE TL	149,000.000	151,980.00
FOUR	SEASONS 6/13	COV-LITE TL	440,000.000	443,300.00
FOXCO	9/12	COV-LITE TL 0.000% 09/14/2017 DD 09/24/12	1,140,245.860	1,141,317.69
FRESENIUS	MEDICAL CARE US 144A	5.625% 07/31/2019 DD 01/26/12	48,000.000	50,040.00
FRESENIUS	MEDICAL CARE US 144A	5.875% 01/31/2022 DD 01/26/12	192,000.000	196,800.00
FRESENIUS	MEDICAL CARE US 144A	6.500% 09/15/2018 DD 09/14/11	765,000.000	839,587.50
FRONTIER	COMMUNICATIONS CORP	7.125% 01/15/2023 DD 08/15/12	534,000.000	532,665.00
FRONTIER	COMMUNICATIONS CORP	7.125% 03/15/2019 DD 03/23/07	165,000.000	175,106.25
FRONTIER	COMMUNICATIONS CORP	7.625% 04/15/2024 DD 04/10/13	692,000.000	692,000.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FRONTIER COMMUNICATIONS CORP 8.750% 04/15/2022 DD 04/12/10			1,230,000.000	1,343,775.00
FRONTIER COMMUNICATIONS CORP 9.000% 08/15/2031 DD 02/15/02			1,540,000.000	1,509,200.00
FRONTIER COMMUNICATIONS CORP 9.250% 07/01/2021 DD 05/22/12			130,000.000	148,850.00
FULTON STREET CDO 1A A1B 144A VAR RT 04/20/2032 DD 03/27/02			2,316,026.490	1,125,542.55
GARDA WORLD SECURITY CORP 144A 9.750% 03/15/2017 DD 03/12/10			210,000.000	222,600.00
GARDNER DENVER 7/13 (USD) TL			1,650,000.000	1,632,378.00
GAZPROM OAO VIA GAZ CAPITAL SA 4.950% 02/06/2028			448,000.000	396,480.00
GAZPROM OAO VIA GAZ CAPITAL SA 6.510% 03/07/2022			800,000.000	856,000.00
GAZPROM OAO VIA GAZ CAPITAL SA 9.250% 04/23/2019			406,000.000	499,461.20
GAZPROM OAO VIA WHITE NIGHTS F 10.500% 03/25/2014			800,000.000	835,000.00
GE CAPITAL COMMERCIAL MO C2 A4 VAR RT 05/10/2043 DD 05/01/05			600,000.000	629,899.20
GE CAPITAL COMMERCIAL MO C3 A4 VAR RT 07/10/2039 DD 07/01/04			1,813,363.120	1,857,270.08
GENERAL ELECTRIC CAPITAL CORP 1.500% 07/12/2016 DD 07/12/13			805,000.000	810,383.04
GENERAL ELECTRIC CAPITAL CORP 2.900% 01/09/2017 DD 01/09/12			1,525,000.000	1,596,296.80
GENERAL ELECTRIC CAPITAL CORP 4.250% 01/17/2018			190,000.000	154,390.47
GENERAL ELECTRIC CAPITAL CORP 5.875% 01/14/2038 DD 01/14/08			65,000.000	71,751.94
GENERAL ELECTRIC CAPITAL CORP 6.875% 01/10/2039 DD 01/09/09			555,000.000	680,179.14
GENERAL ELECTRIC CAPITAL CORP 7.625% 12/10/2014			1,220,000.000	1,061,149.86
GENERAL ELECTRIC CO 2.700% 10/09/2022 DD 10/09/12			2,200,000.000	2,075,154.40
GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12			340,000.000	312,133.60
GENERAL MOTORS CO 144A 4.875% 10/02/2023 DD 09/27/13			1,845,000.000	1,803,487.50
GENERAL MOTORS CO 144A 6.250% 10/02/2043 DD 09/27/13			645,000.000	635,325.00
GENERAL MOTORS FINANCIAL 144A 3.250% 05/15/2018 DD 05/14/13			113,000.000	109,892.50
GENERAL MOTORS FINANCIAL 144A 4.250% 05/15/2023 DD 05/14/13			797,000.000	728,258.75
GENERAL SHOPPING FINANCE 144A 10.000% 11/29/2049 DD 11/09/10			51,000.000	45,900.00
GENON ENERGY INC 7.875% 06/15/2017 DD 06/13/07			40,000.000	43,200.00
GENON ENERGY INC 9.500% 10/15/2018 DD 04/15/11			594,000.000	668,250.00
GENZYME CORP 3.625% 06/15/2015 DD 06/17/10			1,120,000.000	1,176,143.36
GEO GROUP INC/THE 144A 5.125% 04/01/2023 DD 03/19/13			250,000.000	228,750.00
GEOPARK LATIN AMERICA LTD 144A 7.500% 02/11/2020 DD 02/11/13			200,000.000	199,500.00
GETTY IMAGES COV-LITE TLB			1,240,625.000	1,110,049.22
GIBRALTAR INDUSTRIES INC STEP 02/01/2021 DD 08/01/2013			232,000.000	234,320.00
GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13			1,000,000.000	1,032,500.00
GLEN MEADOW PASS-THROUGH TRUST VAR RT 02/12/2067 DD 02/12/07			390,000.000	358,800.00
GLOBO COMUNICACAO E PARTI REGS VAR RT 07/29/2049 DD 07/20/10			100,000.000	104,000.00
GMACM HOME EQU HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04			601,131.430	514,316.03
GNMA POOL #0137315 10.500% 10/15/2015 DD 10/01/85			904.940	910.16
GNMA POOL #0143595 10.500% 02/15/2016 DD 02/01/86			3,173.070	3,190.87
GNMA POOL #0145657 10.500% 04/15/2016 DD 04/01/86			1,369.530	1,377.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0148396	10.500% 02/15/2016 DD 03/01/86	1,516.000	1,524.88
GNMA	POOL #0148721	11.500% 12/15/2015 DD 01/01/86	2,342.530	2,357.77
GNMA	POOL #0149875	9.500% 04/15/2016 DD 04/01/86	271.370	272.72
GNMA	POOL #0149890	9.500% 02/15/2016 DD 03/01/86	1,246.070	1,252.51
GNMA	POOL #0202982	10.500% 07/15/2017 DD 08/01/87	3,679.450	3,701.66
GNMA	POOL #0233738	10.500% 11/15/2017 DD 11/01/87	3,380.260	3,400.71
GNMA	POOL #0236244	10.500% 10/15/2017 DD 11/01/87	16,322.100	16,420.70
GNMA	POOL #0255052	11.500% 09/15/2018 DD 10/01/88	4,799.500	4,832.11
GNMA	POOL #0271105	8.000% 10/15/2023 DD 10/01/93	15,832.630	17,998.74
GNMA	POOL #0290358	10.500% 08/15/2020 DD 08/01/90	5,938.170	6,116.76
GNMA	POOL #0316089	8.000% 02/15/2022 DD 02/01/92	1,705.880	1,796.32
GNMA	POOL #0345538	8.000% 02/15/2024 DD 02/01/94	4,044.680	4,636.52
GNMA	POOL #0352906	7.000% 05/15/2024 DD 05/01/94	38,994.570	43,373.15
GNMA	POOL #0354857	8.000% 07/15/2024 DD 07/01/94	1,287.030	1,473.45
GNMA	POOL #0363910	8.000% 05/15/2024 DD 05/01/94	6,091.020	6,117.40
GNMA	POOL #0366893	8.000% 10/15/2024 DD 10/01/94	2,814.180	2,826.37
GNMA	POOL #0367997	8.000% 11/15/2023 DD 11/01/93	538.560	540.88
GNMA	POOL #0369549	8.000% 10/15/2024 DD 10/01/94	805.120	920.98
GNMA	POOL #0380219	9.000% 09/15/2025 DD 09/01/95	6,306.540	6,338.53
GNMA	POOL #0386052	8.000% 10/15/2024 DD 10/01/94	3,744.440	3,968.92
GNMA	POOL #0390614	8.000% 03/15/2024 DD 03/01/94	18,519.400	20,299.72
GNMA	POOL #0447214	8.500% 06/15/2027 DD 06/01/97	3,143.020	3,657.93
GNMA	POOL #0478973	8.000% 12/15/2029 DD 12/01/99	327.800	335.45
GNMA	POOL #0482086	8.000% 06/15/2030 DD 09/01/00	558.340	581.77
GNMA	POOL #0506241	8.000% 06/15/2030 DD 06/01/00	6,525.160	7,288.84
GNMA	POOL #0506625	7.000% 03/15/2029 DD 03/01/99	10,026.570	11,303.79
GNMA	POOL #0521898	8.000% 11/15/2029 DD 11/01/99	22,870.150	24,869.73
GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	2,102.360	2,276.55
GNMA	POOL #0540962	8.000% 10/15/2030 DD 10/01/00	1,454.010	1,498.28
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	17,763.640	20,667.98
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	35,291.050	40,087.93
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	4,296.380	4,364.14
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	30,066.500	34,412.73
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	14,093.550	14,994.30
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	1,241.370	1,288.60
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	34,212.910	39,099.92
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	2,221.710	2,600.07
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	8,658.980	9,782.09
GNMA	POOL #0568036	7.000% 08/15/2031 DD 08/01/01	12,026.490	12,494.23

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	23,490.390	28,027.79
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	57,676.670	66,043.54
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	44,905.000	51,869.25
GNMA	POOL #0569906	8.000% 06/15/2032 DD 06/01/02	3,428.710	3,480.68
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	4,874.260	5,536.61
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	4,950.510	5,229.12
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	4,429.150	5,079.70
GNMA	POOL #0575025	7.000% 07/15/2032 DD 07/01/02	9,651.700	9,992.87
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	5,749.690	6,240.82
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	27,131.800	31,190.37
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	33,770.460	38,907.90
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	572,454.330	642,416.03
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	9,452.880	10,169.63
GNMA	POOL #0654454	5.500% 07/15/2038 DD 07/01/08	102,068.400	111,936.24
GNMA	POOL #0658570	6.000% 08/15/2036 DD 08/01/06	157,342.940	173,760.09
GNMA	POOL #0670401	5.500% 02/15/2038 DD 02/01/08	82,150.260	91,301.11
GNMA	POOL #0674165	5.500% 08/15/2038 DD 08/01/08	197,868.890	216,807.63
GNMA	POOL #0675063	6.000% 01/15/2038 DD 01/01/08	580,894.260	640,244.71
GNMA	POOL #0677187	6.000% 06/15/2038 DD 06/01/08	258,435.310	288,082.57
GNMA	POOL #0677220	5.500% 08/15/2038 DD 08/01/08	80,644.790	90,486.54
GNMA	POOL #0678100	5.500% 01/15/2039 DD 01/01/09	626,748.400	687,225.18
GNMA	POOL #0686342	6.000% 05/15/2038 DD 05/01/08	32,411.290	35,967.02
GNMA	POOL #0687826	5.500% 08/15/2038 DD 08/01/08	114,525.660	125,310.51
GNMA	POOL #0693631	5.500% 07/15/2038 DD 07/01/08	100,859.680	110,594.03
GNMA	POOL #0698483	4.500% 08/15/2039 DD 08/01/09	558,213.610	599,989.07
GNMA	POOL #0704185	5.500% 01/15/2039 DD 01/01/09	528,089.010	579,094.06
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	885,562.550	951,885.98
GNMA	POOL #0717117	4.500% 05/15/2039 DD 05/01/09	1,804,999.900	1,939,866.95
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	860,333.820	927,674.98
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	2,533,122.000	2,788,971.00
GNMA	POOL #0738711	4.000% 09/15/2041 DD 09/01/11	335,378.940	356,546.07
GNMA	POOL #0764525	5.000% 06/15/2041 DD 06/01/11	798,913.500	876,082.74
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	15,177.240	18,520.11
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	13,033.570	15,315.73
GNMA	POOL #0781213	8.000% 12/15/2017 DD 11/01/00	80,865.820	87,618.35
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	10,728.080	13,282.78
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	41,486.230	49,531.06
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	19,255.580	23,772.91
GNMA	POOL #0782169	6.000% 06/15/2037 DD 06/01/07	165,594.150	183,043.20

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	999,394.710	1,103,768.71
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	217,865.200	240,432.81
GNMA	POOL #0AA6408	3.000% 05/15/2043 DD 05/01/13	3,999,996.160	3,950,227.85
GNMA	POOL #0AB0701	3.000% 06/15/2043 DD 06/01/13	1,013,558.880	1,000,948.09
GNMA	POOL #0AD9648	3.000% 05/15/2043 DD 05/01/13	986,912.110	974,632.86
GNMA	POOL #0AE7189	3.000% 07/15/2043 DD 07/01/13	1,996,541.420	1,971,700.27
GNMA	POOL #0AE7513	3.000% 06/15/2043 DD 06/01/13	1,000,034.280	987,591.76
GNMA	POOL #0AE7714	3.000% 08/15/2043 DD 08/01/13	998,302.940	985,881.96
GNMA	POOL #0AF5074	3.000% 08/15/2043 DD 08/01/13	1,996,344.080	1,971,505.38
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	3,379,490.170	3,296,141.80
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	339.760	391.93
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	432.040	492.50
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	443.820	509.49
GNMA II	POOL #0003569	5.500% 06/20/2034 DD 06/01/04	242,556.980	273,286.59
GNMA II	POOL #0004696	4.500% 05/20/2040 DD 05/01/10	1,689,669.420	1,829,165.60
GNMA II	POOL #0004833	4.000% 10/20/2040 DD 10/01/10	647,629.130	686,727.25
GNMA II	POOL #0004853	4.000% 11/20/2040 DD 11/01/10	1,098,366.400	1,166,005.81
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	715,674.990	786,867.23
GNMA II	POOL #0005081	4.000% 06/20/2041 DD 06/01/11	613,439.100	652,508.71
GNMA II	POOL #0005114	4.000% 07/20/2041 DD 07/01/11	2,975,028.960	3,164,961.00
GNMA II	POOL #0005115	4.500% 07/20/2041 DD 07/01/11	1,045,272.270	1,128,202.79
GNMA II	POOL #0005234	4.500% 11/20/2041 DD 11/01/11	403,334.230	434,628.30
GNMA II	POOL #0005279	3.500% 01/20/2042 DD 01/01/12	1,172,327.560	1,211,180.53
GNMA II	POOL #0005280	4.000% 01/20/2042 DD 01/01/12	2,134,126.990	2,263,064.25
GNMA II	POOL #0005306	4.500% 02/20/2042 DD 02/01/12	3,396,015.790	3,659,490.75
GNMA II	POOL #0MA0022	3.500% 04/20/2042 DD 04/01/12	1,840,970.720	1,901,997.63
GNMA II	POOL #0MA0154	3.500% 06/20/2042 DD 06/01/12	289,461.900	299,027.15
GNMA II	POOL #0MA0318	3.500% 08/20/2042 DD 08/01/12	196,489.320	202,983.42
GNMA II	POOL #0MA0391	3.000% 09/20/2042 DD 09/01/12	979,999.170	970,170.37
GNMA II	POOL #0MA0533	3.000% 11/20/2042 DD 11/01/12	1,206,725.760	1,194,631.81
GNMA II	POOL #0MA0624	3.000% 12/20/2042 DD 12/01/12	2,164,404.650	2,142,673.01
GNMA II	POOL #0MA0625	3.500% 12/20/2042 DD 12/01/12	6,720,211.330	6,942,526.07
GNMA II	POOL #0MA0782	3.000% 02/20/2043 DD 02/01/13	1,003,717.580	993,618.73
GNMA II	POOL #0MA0933	3.000% 04/20/2043 DD 04/01/13	1,035,779.740	1,025,304.72
GNMA II	POOL #0MA1089	3.000% 06/20/2043 DD 06/01/13	1,433,711.410	1,419,206.78
GNMA II	POOL #0MA1156	3.000% 07/20/2043 DD 07/01/13	1,947,965.540	1,928,258.29
GNMA II	POOL #0MA1157	3.500% 07/20/2043 DD 07/01/13	2,392,001.450	2,471,479.09
GOLDCORP	INC 2.125%	03/15/2018 DD 03/20/13	635,000.000	618,749.72
GOLDMAN SACHS	GROUP INC/THE	2.900% 07/19/2018 DD 07/19/13	3,395,000.000	3,422,275.43

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GOLDMAN SACHS GROUP INC/THE 5.350% 01/15/2016 DD 01/17/06			1,900,000.000	2,071,456.00
GOLDMAN SACHS GROUP INC/THE 5.950% 01/18/2018 DD 01/18/08			650,000.000	734,763.25
GOLDMAN SACHS GROUP INC/THE 6.000% 05/01/2014 DD 05/06/09			860,000.000	886,715.90
GOLDMAN SACHS GROUP INC/THE 6.000% 06/15/2020 DD 06/03/10			1,090,000.000	1,237,688.46
GOLDMAN SACHS GROUP INC/THE 6.150% 04/01/2018 DD 04/01/08			600,000.000	686,250.00
GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07			1,200,000.000	1,252,363.20
GOLDMAN SACHS GROUP INC/THE VAR RT 01/12/2015 DD 01/12/05			600,000.000	599,272.80
GOLDMAN SACHS GROUP INC/THE VAR RT 05/18/2015			4,300,000.000	5,809,053.61
GOODMAN NETWORKS INC 144A 12.125% 07/01/2018 DD 01/01/13			293,000.000	309,115.00
GOODMAN NETWORKS INC 144A STEP 07/01/2018 DD 06/23/11			448,000.000	472,640.00
GOODYEAR TIRE & RUBBER CO/THE 6.500% 03/01/2021 DD 02/25/13			1,250,000.000	1,271,875.00
GOODYEAR TIRE & RUBBER CO/THE 7.000% 05/15/2022 DD 02/28/12			1,060,000.000	1,102,400.00
GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10			105,000.000	120,487.50
GOVERNMENT OF CANADA 1.250% 01-MAR-2018 SER A875			175,000.000	166,356.41
GOVERNMENT OF CANADA 2.750% 01-SEP-2016 SER ZQ03			180,000.000	181,728.38
GOVT OF BERMUDA 4.854% 02/06/2024 DD 08/06/13			900,000.000	895,500.00
GRAMERCY REAL ESTAT 1A A1 144A VAR RT 08/15/2056 DD 08/08/07			2,025,534.930	1,591,310.88
GRAND PACIFIC BUSINE 1A A 144A VAR RT 10/20/2033 DD 07/13/05			119,918.290	78,006.84
GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05			162,327.160	33,053.86
GRANITE MASTER ISSUER PLC 3 A7 VAR RT 12/20/2054			1,751,104.710	1,723,087.03
GRAPHIC PACKAGING INTERNATIONA 4.750% 04/15/2021 DD 04/02/13			591,000.000	573,270.00
GRAY TELEVISION 10/12 TLB			1,156,756.750	1,162,297.62
GREEN FIELD ENERGY SERVIC 144A 13.250% 11/15/2016 DD 05/15/12			17,000.000	15,300.00
GREEN FIELD ENERGY SERVIC 144A STEP 11/15/2016 DD 11/15/11			686,000.000	617,400.00
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			109,936.050	88,773.36
GREYWOLF CLO LTD 13-1A D 144A VAR RT 04/15/2025 DD 03/28/13			1,267,727.000	1,153,631.57
GRIFOLS 2/12 (USD) TLB			1,466,029.420	1,471,673.63
GRUPO AVAL LTD 144A 4.750% 09/26/2022 DD 09/26/12			200,000.000	179,500.00
GRUPO TELEVISA SAB 6.000% 05/15/2018 DD 05/12/08			101,000.000	114,016.78
GRUPOSURA FINANCE 144A 5.700% 05/18/2021 DD 05/18/11			200,000.000	200,000.00
GS MORTGAGE SEC RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			7,501,034.860	3,017,366.28
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			4,630,878.370	2,146,643.67
GS MORTGAGE SECURIT CC1 A 144A VAR RT 03/21/2046 DD 04/01/06			4,618,374.100	2,586,289.49
GS MORTGAGE SECURIT KYO E 144A VAR RT 11/08/2029 DD 02/15/13			240,000.000	239,944.80
GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07			280,000.000	273,716.52
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04			295,494.910	291,228.85
GTE CORP 8.750% 11/01/2021 DD 11/01/91			2,010,000.000	2,588,252.88
H&E EQUIPMENT SERVICES INC 7.000% 09/01/2022 DD 03/01/13			82,000.000	87,330.00
HALCON RESOURCES CORP 144A 9.250% 02/15/2022 DD 08/13/13			770,000.000	800,800.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HALCON RESOURCES CORP 9.750% 07/15/2020 DD 01/15/13			160,000.000	169,200.00
HALCYON LOAN INVESTO 1A D 144A VAR RT 11/20/2020 DD 10/25/06			2,000,000.000	1,803,380.00
HALLIBURTON CO 3.500% 08/01/2023 DD 08/05/13			1,170,000.000	1,159,659.54
HAMILTON SUNDBRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13			989,008.790	979,118.70
HARBINGER GROUP INC 144A 7.875% 07/15/2019 DD 12/24/12			740,000.000	765,900.00
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			167,835.440	152,502.83
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			112,498.380	97,699.90
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			229,403.640	229,094.63
HARSCO CORP 2.700% 10/15/2015 DD 09/20/10			1,455,000.000	1,475,928.72
HARTFORD FINANCIAL SERVICES GR 5.500% 03/30/2020 DD 03/23/10			415,000.000	468,288.49
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			710,000.000	814,994.09
HARVEY GULF 6/13 COV-LITE TLB			1,300,000.000	1,300,000.00
HAWK ACQUISITION SUB INC 144A 4.250% 10/15/2020 DD 04/01/13			454,000.000	433,002.50
HBOS PLC 144A 6.000% 11/01/2033 DD 10/30/03			190,000.000	178,809.00
HBOS PLC 144A 6.750% 05/21/2018 DD 05/21/08			300,000.000	333,358.20
HCA HOLDINGS INC 6.250% 02/15/2021 DD 12/06/12			2,056,000.000	2,089,410.00
HCA HOLDINGS INC 7.750% 05/15/2021 DD 11/15/11			1,000,000.000	1,063,750.00
HCA INC 4.750% 05/01/2023 DD 10/23/12			922,000.000	867,832.50
HCA INC 5.875% 05/01/2023 DD 10/23/12			550,000.000	540,375.00
HCA INC 6.500% 02/15/2020 DD 08/01/11			400,000.000	433,500.00
HCA INC 7.050% 12/01/2027 DD 12/08/95			250,000.000	239,375.00
HCA INC 7.500% 02/15/2022 DD 08/01/11			3,280,000.000	3,599,800.00
HCA INC 7.500% 11/06/2033 DD 11/06/03			923,000.000	916,077.50
HCA INC 7.500% 12/15/2023 DD 12/15/93			95,000.000	96,900.00
HCA INC 7.580% 09/15/2025 DD 09/14/95			305,000.000	309,575.00
HCA INC 7.690% 06/15/2025 DD 06/30/95			150,000.000	153,562.50
HCA INC 7.750% 07/15/2036 DD 07/08/96			555,000.000	543,900.00
HCA INC 8.360% 04/15/2024 DD 04/15/94			30,000.000	32,250.00
HCA INC 8.500% 04/15/2019 DD 04/15/10			2,535,000.000	2,725,125.00
HD SUPPLY INC 11.500% 07/15/2020 DD 10/15/12			303,000.000	361,327.50
HD SUPPLY INC 144A 7.500% 07/15/2020 DD 02/01/13			1,992,000.000	2,064,210.00
HDTFS INC 6.250% 10/15/2022 DD 10/16/12			113,000.000	116,672.50
HEALTHCARE TECHNOLOGY INT 144A 7.375% 09/01/2018 DD 08/06/13			339,000.000	346,203.75
HEDGED MUTAL FUND 4A NOTE 144A VAR RT 11/04/2014 DD 11/06/06			8,164.640	7,756.41
HEINZ 3/13 (USD) COV-LITE TLB2			1,721,875.000	1,725,594.25
HERCULES INC 6.500% 06/30/2029 DD 09/30/04			1,525,000.000	1,357,250.00
HERCULES OFFSHORE INC 144A 10.250% 04/01/2019 DD 04/03/12			605,000.000	677,600.00
HERCULES OFFSHORE INC 144A 8.750% 07/15/2021 DD 07/08/13			975,000.000	1,033,500.00
HERFF JONES 6/13 TLB			1,246,875.000	1,249,181.72

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		HERTZ CORP/THE 7.375% 01/15/2021 DD 07/15/11	978,000.000	1,051,350.00
		HEXION US FINANCE CORP / HEXIO 8.875% 02/01/2018 DD 01/29/10	1,015,000.000	1,050,525.00
		HILAND PARTNERS LP / HILA 144A 7.250% 10/01/2020 DD 09/18/12	1,558,000.000	1,624,215.00
		HILTON HOTELS 9/13 COV-LT TLB	4,207,000.000	4,199,343.26
		HILTON WORLDWIDE FINANCE 144A 5.625% 10/15/2021 DD 10/04/13	597,000.000	598,492.50
		HOCKEY MERGER SUB 2 INC 144A 7.875% 10/01/2021 DD 10/02/13	2,173,000.000	2,175,716.25
		HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03	93,117.800	85,101.47
		HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06	362,601.690	261,073.22
		HOSPITALITY PROPERTIES TRUST 7.875% 08/15/2014 DD 08/12/09	1,145,000.000	1,174,431.08
		HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12	210,000.000	217,974.75
		HOSTESS BRANDS COV-LITE TL	334,000.000	342,072.78
		HSBC FINANCE CAPITAL TRUST IX VAR RT 11/30/2035 DD 11/29/05	600,000.000	612,000.00
		HSBC FINANCE CORP VAR RT 06/01/2016 DD 05/30/06	4,600,000.000	4,583,352.60
		HSBC USA INC 2.625% 09/24/2018 DD 09/24/13	2,210,000.000	2,239,450.46
		HUB INTERNATIONAL 9/13 (USD) TLB	1,245,500.000	1,245,500.00
		HUDBAY MINERALS INC 9.500% 10/01/2020 DD 09/13/12	425,000.000	426,062.50
		HUDSONS BAY 8/13 BRIDGE	435,000.000	435,000.00
		HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11	1,562,000.000	1,683,055.00
		HUISH DETERGENTS 3/13 COV-LITE TL	639,897.220	621,660.15
		HUMANA INC 3.150% 12/01/2022 DD 12/10/12	1,195,000.000	1,111,824.42
		HUNGARY 4.375% 07/04/2017	323,000.000	441,028.47
		HUNGARY 7.625% 03/29/2041	424,000.000	453,680.00
		HUNGARY GOVERNMENT INTERNATION 5.000% 03/30/2016	80,000.000	132,466.92
		HUNGARY GOVERNMENT INTERNATION 7.625% 03/29/2041	202,000.000	216,140.00
		HUNTINGTON INGALLS INDUSTRIES 6.875% 03/15/2018 DD 09/15/11	636,000.000	683,700.00
		HUNTINGTON NATIONAL BANK/THE 1.350% 08/02/2016 DD 08/02/13	1,800,000.000	1,798,803.00
		HUNTSMAN INTERNATIONAL LLC 4.875% 11/15/2020 DD 11/19/12	387,000.000	366,682.50
		HUSKY INTERNATIONAL (COV-LITE 6/11) TL	600,000.000	599,358.00
		HUTCHISON WHAMPOA INTERNA 144A 4.625% 09/11/2015 DD 09/11/09	1,360,000.000	1,446,978.80
		IASIS HEALTHCARE LLC / IASIS C 8.375% 05/15/2019 DD 11/15/11	401,000.000	416,037.50
		ICICI BANK LTD REGS 5.750% 11/16/2020 DD 11/16/10	100,000.000	99,032.10
		IMS HEALTH INC 144A 6.000% 11/01/2020 DD 10/24/12	348,000.000	355,395.00
		INCAPS FUNDING I LTD/INCAPS FU VAR RT 06/01/2033 DD 05/22/03	1,622,411.030	1,430,361.66
		INCAPS FUNDING II LTD/INC 144A VAR RT 01/15/2034 DD 12/16/03	3,277,000.000	2,382,372.45
		INDO ENERGY FINANCE II BV 144A 6.375% 01/24/2023 DD 01/24/13	200,000.000	168,000.00
		INDONESIA GOVERNMENT INTERNATI 11.625% 03/04/2019	2,516,000.000	3,343,135.00
		INDONESIA GOVERNMENT INTERNATI 4.875% 05/05/2021	400,000.000	396,000.00
		INDONESIA GOVERNMENT INTERNATI 7.750% 01/17/2038	2,135,000.000	2,423,225.00
		INDONESIA GOVERNMENT INTERNATI 8.500% 10/12/2035	1,432,000.000	1,736,300.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INDONESIA TREASURY BOND 8.250% 07/15/2021			275,000,000.000	23,332.19
ING US INC VAR RT 05/15/2053 DD 05/16/13			175,000.000	159,975.73
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,325,005.110	329,518.83
INKIA ENERGY LTD 144A 8.375% 04/04/2021 DD 04/04/11			806,000.000	840,255.00
INMET MINING CORP 144A 7.500% 06/01/2021 DD 12/18/12			210,000.000	215,250.00
INMET MINING CORP 144A 8.750% 06/01/2020 DD 05/18/12			1,156,000.000	1,236,920.00
INTEGRA TELECOM 2/13 2ND LIEN 0.000% 02/19/2020 DD 02/19/13			74,000.000	75,792.28
INTEGRA TELECOM 6/13 TL			860,305.930	864,607.46
INTEL CORP 3.300% 10/01/2021 DD 09/19/11			875,000.000	870,905.88
INTELSAT JACKSON (1/11) TLB			214,380.000	214,540.79
INTELSAT JACKSON HOLDINGS 144A 5.500% 08/01/2023 DD 06/05/13			506,000.000	473,110.00
INTELSAT JACKSON HOLDINGS SA 7.250% 10/15/2020 DD 09/30/10			1,139,000.000	1,215,882.50
INTELSAT LUXEMBOURG SA 144A 6.750% 06/01/2018 DD 04/05/13			30,000.000	31,125.00
INTELSAT LUXEMBOURG SA 144A 7.750% 06/01/2021 DD 04/05/13			491,000.000	508,185.00
INTELSAT LUXEMBOURG SA 144A 8.125% 06/01/2023 DD 04/05/13			1,680,000.000	1,772,400.00
INTER-AMERICAN DEVEL BK 5.375% 05/27/2014			454,000.000	431,863.55
INTER-AMERICAN DEVELOPMENT BAN 4.750% 01/10/2014			10,900,000.000	170,015.97
INTERFACE INC 7.625% 12/01/2018 DD 12/03/10			960,000.000	1,041,600.00
INTERLINE BRANDS INC/NJ VAR RT 11/15/2018 DD 11/16/10			1,109,000.000	1,174,153.75
INTERNATIONAL BANK FOR RECONST 4.500% 08/16/2016			1,390,000.000	1,171,987.30
INTERNATIONAL BUSINESS MACHINE 1.625% 05/15/2020 DD 05/07/13			2,460,000.000	2,311,125.72
INTERNATIONAL BUSINESS MACHINE 3.375% 08/01/2023 DD 08/01/13			1,170,000.000	1,154,319.66
INTERNATIONAL FINANCE CORP 3.875% 02/26/2018			85,000.000	69,035.72
INTERNATIONAL LEASE FINANCE CO 4.625% 04/15/2021 DD 03/11/13			461,000.000	426,782.74
INTERNATIONAL LEASE FINANCE CO 4.875% 04/01/2015 DD 03/19/12			200,000.000	206,851.40
INTERNATIONAL LEASE FINANCE CO 5.875% 04/01/2019 DD 03/19/12			382,000.000	397,706.31
INTERNATIONAL LEASE FINANCE CO 6.250% 05/15/2019 DD 05/24/11			90,000.000	94,500.00
INTERNATIONAL LEASE FINANCE CO 6.625% 11/15/2013 DD 05/27/08			100,000.000	100,500.00
INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10			321,000.000	365,940.00
INTERNATIONAL LEASE FINANCE CO 8.625% 01/15/2022 DD 12/22/11			1,185,000.000	1,365,712.50
INTERNATIONAL LEASE FINANCE CO 8.875% 09/01/2017 DD 08/20/10			1,326,000.000	1,534,845.00
INTERNATIONAL LEASE FINANCE CO VAR RT 09/15/2015 DD 03/15/11			600,000.000	662,250.00
ION TRADING TECHNOLOGIES 5/13 COV-LITE 2ND LIEN (USD) TL			854,306.000	853,238.11
IRELAND GOVERNMENT BOND 5.400% 03/13/2025			2,415,000.000	3,579,808.97
IRON MOUNTAIN INC 5.750% 08/15/2024 DD 08/10/12			760,000.000	684,000.00
IRS P AUD-BBR-BBSW 6M R 4.75% 2022 JUN 15			4,650,000.000	173,869.95
IRS R US0003M P 2.5% 01/29/24 CALL NOV 14 002.500 ED 112714			-42,600,000.000	-198,671.07
IRS R US0003M P 3.5% 01/29/202 PUT JAN 14 003.500 ED 01/27/14			-42,600,000.000	-269,261.77
IRS ZCS P BRAZIL R 8.46% 2017 JAN 2			-41,200,000.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		IRS ZCS P BRAZIL R 8.585% 2017 JAN 2	-15,000,000.000	0.00
		IRS ZCS P BRAZIL R 8.6% 2017 JAN 2	-50,800,000.000	0.00
		IRS ZCS P BZDIOVRA R 8.18%-CDI 2017 JAN 02	12,000,000.000	-368,051.73
		IRS ZCS P BZDIOVRA R 8.21%-CDI 2017 JAN 02	10,800,000.000	-327,040.57
		IRS ZCS_P BRAZIL R 8.645% 2017 JAN 2	41,200,000.000	-1,004,548.56
		IRS ZCS_P BZDIOVRA R 8.18%-CDI 2017 JAN 02	-12,000,000.000	0.00
		IRS ZCS_P BZDIOVRA R 8.21%-CDI 2017 JAN 02	-10,800,000.000	0.00
		IRS_P AUD-BBR-BBSW 6M R 4.75% 2022 JUN 15	-4,650,000.000	0.00
		IRS_USD R 3MLQ-2.75% 10/22/23 CALL OCT 13 002.750 ED 101813	-12,400,000.000	-73,606.28
		IRS_USD R 3MLQ-3.5% 10/22/23 PUT OCT 23 003.500 ED 10/18/13	-12,400,000.000	-16,532.55
		IRS_ZCS P BRAZIL R 8.585% 2017 JAN 2	15,000,000.000	-312,059.30
		IRS_ZCS P BRAZIL R 8.6% 2017 JAN 2	50,800,000.000	-1,077,209.89
		ISLE OF CAPRI CASINOS INC 5.875% 03/15/2021 DD 03/05/13	1,250,000.000	1,171,875.00
		ISLE OF CAPRI CASINOS INC 7.750% 03/15/2019 DD 03/07/11	250,000.000	262,500.00
		ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03	725,000.000	863,053.78
		ISS 3/13 (USD) B12 TLB	748,750.000	748,615.23
		ISTAR FINANCIAL 10/12 TL	492,332.970	492,702.21
		ISTAR FINANCIAL INC 3.875% 07/01/2016 DD 05/10/13	30,000.000	30,075.00
		ISTAR FINANCIAL INC 4.875% 07/01/2018 DD 05/10/13	100,000.000	97,000.00
		ISTAR FINANCIAL INC 5.850% 03/15/2017 DD 03/09/07	30,000.000	31,125.00
		ISTAR FINANCIAL INC 5.875% 03/15/2016 DD 02/21/06	210,000.000	221,550.00
		ITALY BUONI POLIENNALI DEL TES 5.000% 08/01/2034	85,000.000	114,980.63
		ITALY BUONI POLIENNALI DEL TES 5.250% 11/01/2029	80,000.000	112,365.94
		ITALY BUONI POLIENNALI DEL TES 5.500% 11/01/2022	600,000.000	877,165.20
		ITALY BUONI POLIENNALI DEL TES 5.750% 02/01/2033	70,000.000	103,357.60
		ITAU UNIBANCO HOLDING SA/ 144A 5.650% 03/19/2022 DD 03/19/12	204,000.000	194,514.00
		J. CREW 1/13 COV-LITE TLB	1,094,909.630	1,089,435.09
		J2 GLOBAL INC 8.000% 08/01/2020 DD 07/26/12	80,000.000	86,000.00
		JAGUAR HOLDING CO II / JA 144A 9.500% 12/01/2019 DD 12/05/11	93,000.000	104,508.75
		JAGUAR LAND ROVER AUTOMOT 144A 5.625% 02/01/2023 DD 01/28/13	619,000.000	605,072.50
		JEFFERIES GROUP LLC 6.250% 01/15/2036 DD 01/26/06	630,000.000	604,543.60
		JEFFERIES GROUP LLC 6.450% 06/08/2027 DD 06/08/07	1,010,000.000	1,030,200.00
		JEFFERIES GROUP LLC 6.500% 01/20/2043 DD 01/18/13	185,000.000	183,019.39
		JEFFERIES GROUP LLC 6.875% 04/15/2021 DD 06/28/10	10,000.000	11,091.70
		JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09	995,000.000	1,193,593.05
		JET EQUIPMENT TRUST 10.000% 12/15/2013 DD 12/20/94	239,759.020	232,566.25
		JM HUBER CORP 144A 9.875% 11/01/2019 DD 11/01/11	522,000.000	592,470.00
		JMC STEEL GROUP INC 144A 8.250% 03/15/2018 DD 03/11/11	494,000.000	482,885.00
		JO-ANN STORES INC 144A 8.125% 03/15/2019 DD 03/18/11	403,000.000	411,060.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JOHN DEERE CAPITAL CORP 2.750% 03/15/2022 DD 02/27/12			265,000.000	253,432.22
JONES GROUP INC / APPAREL GROU 6.875% 03/15/2019 DD 03/07/11			2,025,000.000	2,070,562.50
JONES GROUP INC/THE 6.125% 11/15/2034 DD 05/15/05			325,000.000	251,875.00
JP MORGAN CHASE COM C4 A2 144A 3.341% 07/15/2046 DD 06/01/11			500,000.000	523,260.50
JP MORGAN CHASE COM C4 A3 144A 4.106% 07/15/2046 DD 06/01/11			500,000.000	535,866.50
JP MORGAN CHASE COMME CB20 ASB 5.688% 02/12/2051 DD 09/01/07			1,310,926.080	1,407,266.04
JP MORGAN CHASE COMMER CB14 A4 VAR RT 12/12/2044 DD 03/01/06			4,000,000.000	4,302,196.00
JP MORGAN CHASE COMMER CB18 A4 5.440% 06/12/2047 DD 03/01/07			210,000.000	231,991.20
JP MORGAN CHASE COMMER LDP7 A4 VAR RT 04/15/2045 DD 06/01/06			600,000.000	659,099.40
JP MORGAN CHASE COMMER LDP7 AM VAR RT 04/15/2045 DD 06/01/06			520,000.000	571,337.01
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			271,023.490	268,546.33
JPMORGAN CHASE & CO 1.625% 05/15/2018 DD 05/15/13			565,000.000	547,182.16
JPMORGAN CHASE & CO 3.250% 09/23/2022 DD 09/24/12			890,000.000	839,619.78
JPMORGAN CHASE & CO 4.250% 10/15/2020 DD 10/21/10			720,000.000	754,901.28
JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 04/23/13			131,000.000	114,625.00
JPMORGAN CHASE BANK NA 6.000% 10/01/2017 DD 09/24/07			2,900,000.000	3,318,046.60
JPMORGAN CHASE BANK NA VAR RT 05/31/2017			2,600,000.000	3,461,418.42
JPMORGAN CHASE BANK NA VAR RT 11/30/2021			200,000.000	282,574.44
JPMORGAN CHASE COM LDP2 D 144A VAR RT 07/15/2042 DD 06/01/05			1,061,000.000	1,018,411.46
JPMORGAN CHASE COMMERC LDP4 B VAR RT 10/15/2042 DD 09/01/05			709,759.000	583,196.97
JPMORGAN CHASE COMMERC LDP5 E VAR RT 12/15/2044 DD 12/01/05			39,864.000	37,471.76
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			484,149.610	404,416.22
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			7,252,251.470	2,855,211.41
K HOVNANIAN ENTERPRISES INC 5.000% 11/01/2021 DD 11/02/11			1,465,000.000	1,289,200.00
KAR AUCTION COV-LITE 5/11 TLB 0.000% 05/19/2017 DD 04/28/11			1,438,862.180	1,440,660.76
KAZMUNAIGAZ FINANCE SUB BV 11.750% 01/23/2015			744,000.000	830,490.00
KAZMUNAIGAZ FINANCE SUB BV 6.375% 04/09/2021			833,000.000	912,135.00
KAZMUNAIGAZ FINANCE SUB BV 7.000% 05/05/2020			1,046,000.000	1,179,365.00
KAZMUNAYGAS NATIONAL CO 4.400% 04/30/2023			246,000.000	229,395.00
KAZMUNAYGAS NATIONAL CO 5.750% 04/30/2043			202,000.000	177,255.00
KAZMUNAYGAS NATIONAL CO JSC 4.400% 04/30/2023			312,000.000	290,940.00
KAZMUNAYGAS NATIONAL CO JSC 9.125% 07/02/2018			440,000.000	539,000.00
KB HOME 7.250% 06/15/2018 DD 04/03/06			685,000.000	737,231.25
KB HOME 7.500% 09/15/2022 DD 07/31/12			447,000.000	464,880.00
KB HOME 8.000% 03/15/2020 DD 02/07/12			629,000.000	679,320.00
KENTUCKY ST ASSET/LIABILITY CO 0.654% 04/01/2014 DD 02/21/13			1,000,000.000	999,670.00
KFW 6.000% 01/19/2016			1,410,000.000	1,404,833.75
KFW 6.000% 08/20/2020			820,000.000	838,908.20
KINDER MORGAN ENERGY PARTNERS 2.650% 02/01/2019 DD 08/05/13			1,895,000.000	1,881,952.93

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KINDER MORGAN ENERGY PARTNERS 4.150% 02/01/2024 DD 08/05/13			1,270,000.000	1,246,171.00
KINDER MORGAN ENERGY PARTNERS 5.000% 12/15/2013 DD 11/21/03			2,800,000.000	2,824,248.00
KINETIC CONCEPTS INC / KCI USA VAR RT 11/01/2018 DD 11/01/12			328,000.000	362,030.00
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			2,017,000.000	690,620.80
KODIAK OIL & GAS CORP 144A 5.500% 01/15/2021 DD 01/15/13			750,000.000	736,875.00
KODIAK OIL & GAS CORP 144A 5.500% 02/01/2022 DD 07/26/13			1,175,000.000	1,145,625.00
KODIAK OIL & GAS CORP 8.125% 12/01/2019 DD 06/01/12			796,000.000	869,630.00
KOPPERS INC 7.875% 12/01/2019 DD 06/01/10			500,000.000	541,250.00
KOREA DEVELOPMENT BANK/THE 1.000% 01/22/2016 DD 01/22/13			855,000.000	843,927.75
KOREA DEVELOPMENT BANK/THE 4.000% 09/09/2016 DD 03/09/11			750,000.000	799,490.25
KOREA EXCHANGE BANK 4.875% 01/14/2016			600,000.000	640,610.40
KOREA FINANCE CORP 3.250% 09/20/2016			2,600,000.000	2,707,970.20
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13			1,080,000.000	1,077,821.65
KOREA HYDRO & NUCLEAR POWER CO 6.250% 06/17/2014			1,250,000.000	1,294,600.00
KOREA TREASURY BOND 3.500% 03/10/2017			160,000,000.000	151,582.81
KOREA TREASURY BOND 3.500% 06/10/2014			340,000,000.000	318,236.31
KOREA TREASURY BOND 4.000% 03/10/2016			370,000,000.000	353,814.62
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2014			28,750,000.000	26,447.35
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2015			28,750,000.000	25,728.68
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2016			28,750,000.000	24,989.28
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2017			28,750,000.000	24,197.78
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2018			5,175,000.000	4,211.04
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2014			28,750,000.000	26,095.96
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2015			28,750,000.000	25,365.55
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2016			28,750,000.000	24,597.54
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2017			5,175,000.000	4,281.02
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2018			5,175,000.000	4,134.82
KOREA TREASURY BOND PRINCIPAL 0.000% 09/10/2018			180,000,000.000	143,819.96
KOREA TRSY CPN STRIPS 0.000% 03/10/2018			23,575,000.000	19,183.64
KOREA TRSY CPN STRIPS 0.000% 09/10/2017			23,575,000.000	19,502.40
KOREA TRSY CPN STRIPS 0.000% 09/10/2018			23,575,000.000	18,836.42
KOREA TRSY PRIN STRIPS 0.000% 09/10/2018			820,000,000.000	655,179.84
KRAFT FOODS GROUP INC 5.000% 06/04/2042 DD 12/04/12			680,000.000	673,618.20
KRATOS DEFENSE & SECURITY SOLU 10.000% 06/01/2017 DD 05/19/10			1,838,000.000	1,998,825.00
KRONOS 10/12 2ND LIEN TL			650,000.000	671,937.50
KRONOS 2/13 TL			942,875.000	941,111.83
KVK CLO LTD 1A E 144A VAR RT 04/14/2025 DD 02/27/13			362,296.000	344,253.66
L BRANDS INC 6.625% 04/01/2021 DD 03/25/11			611,000.000	660,643.75
LA FRONTERA GENERATION 5/13 TL			674,773.910	675,617.38

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LA QUINTA 5/12 FACILITY A MEZZ			849,142.860	968,022.86
LA QUINTA 5/12 FACILITY B MEZZANINE			636,857.140	726,017.14
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12			210,000.000	194,775.00
LAREDO PETROLEUM INC 7.375% 05/01/2022 DD 04/27/12			519,000.000	550,140.00
LAREDO PETROLEUM INC 9.500% 02/15/2019 DD 08/15/11			1,472,000.000	1,633,920.00
LAS VEGAS VLY NV WTR DIST 7.013% 06/01/2039 DD 12/23/09			6,600,000.000	7,194,000.00
LB-UBS COMMERCIAL MORTGA C1 A4 5.156% 02/15/2031 DD 01/11/06			600,000.000	645,136.20
LB-UBS COMMERCIAL MORTGA C3 A3 VAR RT 03/15/2032 DD 03/11/06			27,169.910	27,548.33
LB-UBS COMMERCIAL MORTGA C7 AJ 5.407% 11/15/2038 DD 11/11/06			885,808.000	694,399.53
LB-UBS COMMERCIAL MORTGAG C8 F VAR RT 12/15/2039 DD 11/11/04			614,114.000	591,115.79
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			509,000.000	511,545.00
LCP DAKOTA FUND CLASS G LTD RECOURSE NT 11.71% 9/18/18			948,000.000	929,040.00
LCP DOKOTA FUND CLASS J LIMITE VAR RT 06/18/2019 DD 12/22/10			2,276,000.000	2,230,480.00
LEAF II RECEIV 1 E2 144A 6.000% 09/15/2021 DD 09/26/13			861,000.000	792,137.48
LEAF II RECEIVABL 11-2 E2 144A 5.500% 03/15/2019 DD 10/28/11			267,360.000	235,796.48
LEAR CORP 8.125% 03/15/2020 DD 03/26/10			230,000.000	251,850.00
LENNAR CORP 6.950% 06/01/2018 DD 05/04/10			380,000.000	418,950.00
LENNAR CORP STEP 11/15/2022 DD 05/15/13			470,000.000	432,400.00
LETRA TESOURO NACIONAL 0.000% 01/01/2017			1,038,000.000	327,311.44
LEVEL 3 10/12 (2019) TLB2 0.000% 08/01/2019 DD 10/04/12			3,000,000.000	2,994,360.00
LEVEL 3 COMMUNICATIONS INC 11.875% 02/01/2019 DD 10/01/11			650,000.000	747,500.00
LEVEL 3 COMMUNICATIONS INC 8.875% 06/01/2019 DD 12/01/12			779,000.000	833,530.00
LEVEL 3 FINANCING INC 7.000% 06/01/2020 DD 12/01/12			26,000.000	26,260.00
LEVEL 3 FINANCING INC 8.125% 07/01/2019 DD 01/01/12			5,100,000.000	5,457,000.00
LEVEL 3 FINANCING INC 8.625% 07/15/2020 DD 01/13/12			45,000.000	49,162.50
LEVEL 3 FINANCING INC 9.375% 04/01/2019 DD 10/01/11			1,537,000.000	1,694,542.50
LIBBEY GLASS INC 6.875% 05/15/2020 DD 11/15/12			272,000.000	289,680.00
LIGHTOWER 4/13 TL			847,875.000	850,257.53
LIN TV (12/11) TLB 0.000% 12/21/2018 DD 12/07/11			1,473,771.270	1,480,226.39
LISTRINDO CAPITAL BV 144A 6.950% 02/21/2019 DD 02/21/12			200,000.000	204,000.00
LKQ CORP 144A 4.750% 05/15/2023 DD 05/09/13			145,000.000	134,487.50
LNR CDO 2002-1 LTD 1A DFL 144A VAR RT 007/24/2037 DD 07/09/02			2,706,455.000	2,327,564.83
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			137,645.830	92,504.57
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02			101,229.390	55,046.34
LONGFELLOW PLACE CLO 1A E 144A VAR RT 01/15/2024 DD 02/07/13			730,250.000	686,435.00
LOOMIS SAYLES FULL DISCRETION INSTITUTIONAL SECURITIZED FUND			1,917,569.543	21,917,819.87
LOOMIS SAYLES SENIOR LOAN FD			17,955,304.700	17,955,304.70
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	293,256.95
LOS ANGELES CA UNIF SCH DIST 5.755% 07/01/2029 DD 10/15/09			330,000.000	364,749.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LYONDELLBASELL INDUSTRIES NV 6.000% 11/15/2021 DD 05/15/12			1,230,000.000	1,403,835.90
MACDERMID 6/13 2ND LIEN 0.000% 12/07/2020 DD 05/28/13			271,000.000	273,710.00
MACDERMID 6/13 COV-LITE TL			698,250.000	694,758.75
MACY'S RETAIL HOLDINGS INC 7.875% 08/15/2036 DD 08/15/96			270,000.000	305,965.62
MALAYSIA GOVERNMENT BOND 3.741% 02/27/2015			4,050,000.000	1,252,795.04
MALAYSIA GOVERNMENT BOND 3.835% 08/12/2015			150,000.000	46,543.81
MALAYSIA GOVERNMENT BOND 4.262% 09/15/2016			4,100,000.000	1,287,011.32
MANUFACTURERS & TRADERS TRUST 1.450% 03/07/2018 DD 03/07/13			550,000.000	537,936.30
MARATHON REAL ESTATE 1A B 144A VAR RT 05/25/2046 DD 05/18/06			350,000.000	294,000.00
MARATHON REAL ESTATE 1A G 144A VAR RT 05/25/2046 DD 05/18/06			420,000.000	286,543.60
MARKWEST ENERGY PARTNERS LP / 4.500% 07/15/2023 DD 01/10/13			165,000.000	155,512.50
MARKWEST ENERGY PARTNERS LP / 5.500% 02/15/2023 DD 08/10/12			825,000.000	827,062.50
MARKWEST ENERGY PARTNERS LP / 6.250% 06/15/2022 DD 11/03/11			511,000.000	537,827.50
MARKWEST ENERGY PARTNERS LP / 6.500% 08/15/2021 DD 02/24/11			107,000.000	114,490.00
MARYLAND ST TRANSPRTN AUTH TRA 5.788% 07/01/2029 DD 12/22/09			6,600,000.000	7,438,794.00
MCE FINANCE LTD 144A 5.000% 02/15/2021 DD 02/07/13			100,000.000	96,000.00
MCGRAW-HILL 3/13 COV-LITE TL			897,750.000	907,149.44
MDC PARTNERS INC 144A 6.750% 04/01/2020 DD 03/20/13			933,000.000	944,662.50
MECCANICA HOLDINGS USA IN 144A 6.250% 01/15/2040 DD 10/27/09			100,000.000	83,500.00
MECCANICA HOLDINGS USA IN 144A 7.375% 07/15/2039 DD 07/15/09			3,500,000.000	3,218,820.50
MEDIACOM LLC / MEDIACOM CAPITA 7.250% 02/15/2022 DD 02/07/12			1,000,000.000	1,045,000.00
MEG ENERGY CORP 144A 6.375% 01/30/2023 DD 07/19/12			755,000.000	739,900.00
MEG ENERGY CORP 144A 7.000% 03/31/2024 DD 10/01/13			794,000.000	798,962.50
MERCER INTERNATIONAL INC 9.500% 12/01/2017 DD 11/17/10			170,000.000	181,475.00
MERCK & CO INC 2.800% 05/18/2023 DD 05/20/13			670,000.000	633,665.24
MERITAGE HOMES CORP 4.500% 03/01/2018 DD 03/13/13			491,000.000	482,407.50
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			362,000.000	383,720.00
MERRILL LYNCH & CO INC 6.110% 01/29/2037 DD 01/29/07			500,000.000	514,965.50
MERRILL LYNCH & CO INC 6.400% 08/28/2017 DD 08/28/07			900,000.000	1,034,946.00
MERRILL LYNCH & CO INC VAR RT 12/01/2026 DD 11/27/06			155,000.000	134,834.04
MERRILL LYNCH & CO INC VAR RT 01/31/2014			600,000.000	812,251.73
MERRILL LYNCH & CO INC VAR RT 07/22/2014			600,000.000	812,985.95
MERRILL LYNCH MORTGAGE CIP1 A2 4.960% 07/12/2038 DD 08/01/05			87,922.640	88,475.06
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			96,807.120	96,423.57
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			100,739.140	95,550.17
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			988,216.200	988,874.35
MERRILL LYNCH MORTGAGE I C1 A3 VAR RT 11/15/2026 DD 03/01/98			1,951,675.850	2,081,641.85
MERRILL LYNCH MORTGAGE LC1 AM VAR RT 01/12/2044 DD 12/01/05			285,000.000	304,947.44
MERRILL LYNCH MORTGAGE T C1 A4 VAR RT 05/12/2039 DD 05/01/06			655,000.000	715,173.54

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		METALLOINVEST FINANCE LTD 144A 6.500% 07/21/2016 DD 07/21/11	271,000.000	285,566.25
		METINVEST BV 144A 8.750% 02/14/2018 DD 02/14/11	505,000.000	436,825.00
		METLIFE INC 6.400% 12/15/2066 DD 12/21/06	400,000.000	404,000.00
		METLIFE INC VAR RT 09/15/2023 DD 09/10/13	3,105,000.000	3,245,982.53
		METROPCS WIRELESS INC 144A 6.250% 04/01/2021 DD 03/19/13	217,000.000	218,085.00
		METROPCS WIRELESS INC 144A 6.625% 04/01/2023 DD 03/19/13	575,000.000	576,437.50
		MEXICAN BONOS 10.000% 12/05/2024	18,893,000.000	1,887,649.48
		MEXICAN BONOS 5.000% 06/15/2017	9,683,800.000	748,485.74
		MEXICAN BONOS 6.000% 06/18/2015	4,400,000.000	346,467.14
		MEXICAN BONOS 7.750% 11/13/2042	16,910,000.000	1,365,141.04
		MEXICAN BONOS 8.000% 12/07/2023	13,156,000.000	1,142,451.00
		MEXICAN BONOS 8.500% 05/31/2029	55,000,000.000	4,877,532.23
		MEXICAN BONOS 9.500% 12/18/2014	4,000,000.000	324,529.71
		MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044	126,000.000	114,030.00
		MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12	1,140,000.000	1,031,700.00
		MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110	148,000.000	139,120.00
		MEXICO GOVERNMENT INTERNATIONA 5.875% 02/17/2014 DD 02/17/09	250,000.000	254,625.00
		MEXICO GOVERNMENT INTERNATIONA 6.050% 01/11/2040	2,742,000.000	2,998,377.00
		MEXICO GOVERNMENT INTERNATIONA 6.050% 01/11/2040 DD 01/11/08	280,000.000	306,180.00
		MEXICO GOVERNMENT INTERNATIONA 6.750% 09/27/2034	1,387,000.000	1,649,406.53
		MFB NT COLLECTIVE SHORT TERM 0.000% 08/04/2049 DD 08/04/04	27,989.770	7,704,100.21
		MGM RESORTS 12/12 COV-LITE TLB	893,250.000	888,640.83
		MGM RESORTS INTERNATIONAL 11.375% 03/01/2018 DD 09/22/09	1,036,000.000	1,318,310.00
		MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13	212,000.000	222,600.00
		MGM RESORTS INTERNATIONAL 7.625% 01/15/2017 DD 12/21/06	530,000.000	592,275.00
		MGM RESORTS INTERNATIONAL 8.625% 02/01/2019 DD 01/17/12	140,000.000	161,000.00
		MICHAELS FINCO HOLDINGS L 144A 7.500% 08/01/2018 DD 07/29/13	1,659,000.000	1,679,737.50
		MICROSOFT CORP 2.375% 05/01/2023 DD 05/02/13	1,380,000.000	1,251,693.12
		MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01	1,762,243.000	203,759.35
		MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01	637,000.000	421,490.16
		MID-STATE CAPITAL CO 1 M2 144A 6.742% 10/15/2040 DD 10/01/06	1,032,524.620	1,041,785.86
		MID-STATE CAPITAL COR 1 B 144A 8.311% 10/15/2040 DD 10/01/06	802,103.580	744,818.61
		MID-STATE TRUST X 10 B 7.540% 02/15/2036 DD 11/09/01	426,603.170	459,553.21
		MID-STATE TRUST XI 11 B 8.221% 07/15/2038 DD 06/15/03	102,610.850	104,990.56
		MIDAMERICAN ENERGY CO 3.700% 09/15/2023 DD 09/19/13	130,000.000	132,088.58
		MIDAMERICAN ENERGY HOLDINGS CO 6.125% 04/01/2036 DD 10/01/06	420,000.000	469,853.16
		MILACRON LLC / MCRON FINA 144A 7.750% 02/15/2021 DD 03/28/13	500,000.000	516,250.00
		MISSOURI ST JT MUNI ELEC UTILI 6.890% 01/01/2042 DD 12/17/09	3,500,000.000	3,960,040.00
		ML-CFC COMMERCIAL 5 AJFL 144A VAR RT 08/12/2048 DD 03/14/07	3,944,089.000	3,147,456.14

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07			2,100,000.000	1,505,845.55
ML-CFC COMMERCIAL MORTGAG 5 AJ VAR RT 08/12/2048 DD 03/01/07			1,062,149.000	846,923.74
MMODAL 8/12 TLB			133,582.010	129,574.55
MOMENTIVE PERFORMANCE MATERIAL 10.000% 10/15/2020 DD 10/15/12			123,000.000	128,381.25
MOMENTIVE PERFORMANCE MATERIAL 8.875% 10/15/2020 DD 10/25/12			731,000.000	767,550.00
MONDELEZ INTERNATIONAL INC 6.875% 02/01/2038 DD 12/12/07			660,000.000	797,840.34
MONEYGRAM PAYMENT 3/13 TL			995,000.000	993,756.26
MONITRONICS ESCROW CORP 144A 9.125% 04/01/2020 DD 04/01/13			186,000.000	194,835.00
MONITRONICS INTERNATIONAL INC 9.125% 04/01/2020 DD 03/23/12			316,000.000	331,010.00
MOODY'S CORP 4.500% 09/01/2022 DD 08/20/12			45,000.000	44,942.00
MORGAN STANLEY 6.000% 04/28/2015 DD 04/28/08			500,000.000	536,429.00
MORGAN STANLEY 8.000% 05/09/2017			1,050,000.000	1,085,249.14
MORGAN STANLEY CAPITAL HQ7 A4 VAR RT 11/14/2042 DD 11/01/05			600,000.000	637,859.40
MORGAN STANLEY CAPITAL IQ13 A4 5.364% 03/15/2044 DD 03/01/07			325,000.000	359,256.63
MORGAN STANLEY CAPITAL T27 AJ VAR RT 06/11/2042 DD 07/01/07			60,000.000	63,721.80
MORGAN STANLEY R GG10 A4A 144A VAR RT 08/12/2045 DD 06/01/09			2,785,000.000	3,095,780.94
MORGAN STANLEY R GG10 A4A 144A VAR RT 08/15/2045 DD 06/01/10			600,000.000	666,954.60
MORGAN STANLEY VAR RT 01/09/2014 DD 01/09/07			25,000.000	24,993.50
MOROCCO GOVERNMENT INTERNATION 4.250% 12/11/2022			361,000.000	328,582.20
MPH INTERMEDIATE HOLDING 144A 8.375% 08/01/2018 DD 07/26/13			888,000.000	909,645.95
MRC 11/12 COV-LITE TLB			1,188,000.000	1,192,455.00
MRIYA AGRO HOLDING PLC 144A 9.450% 04/19/2018 DD 04/19/13			200,000.000	164,040.00
MSCC HELOC TRUST 2007-1 1 A VAR RT 12/25/2031 DD 02/27/07			2,042,852.050	1,840,198.11
MT SPOKANE 2007-A AA CERT 144A VAR RT 12/15/2034 DD 08/31/07			310,650.670	304,437.66
MT SPOKANE 2007-A LL AA E 144A VAR RT 12/15/2034 DD 08/31/07			1,355,229.640	1,301,020.45
MTS INTERNATIONAL FUNDING 144A 5.000% 05/30/2023 DD 05/30/13			200,000.000	183,500.00
MULTIPLAN 2/13 TLB1			880,128.570	880,683.05
MYLAN INC/PA 144A 7.875% 07/15/2020 DD 05/19/10			1,235,000.000	1,409,217.75
MYRIAD INTERNATIONAL HOLD 144A 6.000% 07/18/2020 DD 07/18/13			200,000.000	210,000.00
N-STAR REL CDO IV LT 4A A 144A VAR RT 07/27/2040 DD 06/14/05			2,313,864.300	2,048,573.97
NABISCO INC 7.550% 06/15/2015 DD 06/15/95			1,215,000.000	1,349,343.77
NATIONAL AUSTRALIA BANK LTD 6.000% 02/15/2017			240,000.000	239,668.65
NATIONAL CINEMEDIA LLC 6.000% 04/15/2022 DD 10/15/12			538,000.000	548,760.00
NATIONAL CITY BANK OF INDIANA 4.250% 07/01/2018 DD 06/19/03			885,000.000	943,673.73
NATIONAL CITY BANK/CLEVELAND O 5.800% 06/07/2017 DD 06/07/07			1,075,000.000	1,217,496.63
NATIONAL COLLEGIATE STU 3 A2A4 VAR RT 12/26/2025 DD 09/20/07			1,375,000.000	1,289,750.00
NATIONAL COLLEGIATE STUDE 1 A2 VAR RT 06/25/2027 DD 06/10/04			967,135.880	927,492.98
NATIONAL COLLEGIATE STUDE 1 B1 VAR RT 06/01/2039 DD 06/10/04			344,248.000	160,075.32
NATIONAL FINANCIAL 6/13 COV-LITE TLB			648,375.000	652,699.66

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NATIONAL MENTOR (2/11) TLB			348,559.740	351,609.63
NATIONSTAR MORTGAGE LLC / NATI 7.875% 10/01/2020 DD 04/01/13			95,000.000	99,037.50
NATIONSTAR MORTGAGE LLC / NATI 9.625% 05/01/2019 DD 05/01/13			477,000.000	530,662.50
NAVIOS MARITIME HOLDINGS INC / 8.125% 02/15/2019 DD 08/15/11			205,000.000	203,462.50
NBCUNIVERSAL MEDIA LLC 2.875% 01/15/2023 DD 10/05/12			1,130,000.000	1,074,636.78
NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11			180,000.000	212,898.42
NCUA GUARANTEED NOTES 2.350% 06/12/2017 DD 06/16/11			2,000,000.000	2,075,760.00
NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11			4,740,000.000	4,954,722.00
NCUA GUARANTEED NOTES T C1 APT 2.650% 10/29/2020 DD 11/10/10			8,833,595.970	9,112,534.43
NCUA GUARANTEED NOTES TR C1 A2 2.900% 10/29/2020 DD 11/10/10			2,400,000.000	2,492,904.00
NCUA GUARANTEED NOTES TR R1 1A VAR RT 10/07/2020 DD 10/27/10			11,186,399.670	11,250,497.74
NCUA GUARANTEED NOTES TR R2 1A VAR RT 11/06/2017 DD 11/17/10			3,409,222.120	3,414,676.88
NEFF RENTAL LLC / NEFF FI 144A 9.625% 05/15/2016 DD 05/13/11			825,000.000	878,625.00
NEIMAN MARCUS (COV-LITE 5/11) TL			28,512.840	28,469.50
NET SERVICOS DE COMUNICACAO SA 7.500% 01/27/2020 DD 11/04/09			100,000.000	107,125.00
NETAPP INC 2.000% 12/15/2017 DD 12/12/12			880,000.000	866,363.52
NEVADA POWER CO 6.500% 08/01/2018 DD 07/30/08			1,085,000.000	1,300,866.18
NEW ALBERTSONS INC 6.625% 06/01/2028 DD 06/03/98			340,000.000	244,800.00
NEW ALBERTSONS INC 7.450% 08/01/2029 DD 07/27/99			350,000.000	280,875.00
NEW ALBERTSONS INC 7.750% 06/15/2026 DD 06/17/96			310,000.000	252,650.00
NEW ALBERTSONS INC 8.000% 05/01/2031 DD 05/01/01			340,000.000	279,650.00
NEW ALBERTSONS INC 8.700% 05/01/2030 DD 05/09/00			310,000.000	263,887.50
NEW BREED LOGISTICS 9/12 TLB 0.000% 09/21/2019 DD 09/11/12			758,270.000	757,087.10
NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01			1,166,000.000	1,607,790.40
NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09			1,000,000.000	1,306,150.00
NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020			1,260,000.000	1,312,138.98
NEW YORK CITY NY TRANSITIONAL 5.000% 11/01/2019 DD 06/04/10			1,090,000.000	1,283,071.70
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10			640,000.000	704,038.40
NEW YORK NY 5.517% 10/01/2037 DD 10/20/10			690,000.000	736,540.50
NEW YORK NY 5.817% 10/01/2031 DD 10/20/10			2,000,000.000	2,118,420.00
NEW YORK NY 6.271% 12/01/2037 DD 12/21/10			500,000.000	583,230.00
NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09			215,000.000	235,377.70
NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09			805,000.000	875,413.35
NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10			240,000.000	263,330.40
NEW ZEALAND GOVERNMENT 5.000% 03/15/2019			170,000.000	147,344.51
NEW ZEALAND GOVERNMENT 6.000% 05/15/2021			1,170,000.000	1,073,179.90
NEW ZEALAND GOVERNMENT BOND 6.000% 04/15/2015			1,230,000.000	1,069,840.64
NEW ZEALAND GOVERNMENT BOND 6.000% 12/15/2017			2,000,000.000	1,799,563.74
NEWMONT MINING CORP 4.875% 03/15/2042 DD 03/08/12			525,000.000	398,964.83

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NEWS AMERICA INC 6.900% 03/01/2019 DD 02/13/09			374,000.000	450,285.90
NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13			676,000.000	676,845.00
NIELSEN FINANCE LLC / NIELSEN 4.500% 10/01/2020 DD 04/01/13			1,061,000.000	1,021,212.50
NII INTERNATIONAL TELECOM 144A 11.375% 08/15/2019 DD 02/19/13			2,135,000.000	2,209,725.00
NII INTERNATIONAL TELECOM 144A 7.875% 08/15/2019 DD 05/23/13			466,000.000	422,895.00
NISKA GAS STORAGE US LLC / NIS 8.875% 03/15/2018 DD 09/15/10			220,000.000	227,700.00
NISOURCE FINANCE CORP 5.250% 02/15/2043 DD 06/14/12			560,000.000	538,107.92
NORTEK INC 10.000% 12/01/2018 DD 12/01/11			215,000.000	235,962.50
NORTEK INC 8.500% 04/15/2021 DD 10/15/11			564,000.000	613,350.00
NORTHGROUP PREFERRED CAPITAL C VAR RT 01/29/2049 DD 05/17/07			270,000.000	272,700.00
NORTHWEST AIRLINES 2007-1 CLAS 7.027% 05/01/2021 DD 10/10/07			2,805,359.100	3,029,787.83
NORWAY GOVERNMENT BOND 4.500% 05/22/2019			6,600,000.000	1,219,432.65
NORWAY GOVERNMENT BOND 5.000% 05/15/2015			8,575,000.000	1,501,044.53
NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13			69,000.000	69,172.50
NOVASTAR MORTGAGE FUNDING 3 A1 VAR RT 12/25/2033 DD 09/16/03			840,102.940	789,010.40
NRG ENERGY INC 6.625% 03/15/2023 DD 03/15/13			435,000.000	426,300.00
NRG ENERGY INC 7.625% 05/15/2019 DD 11/15/11			15,000.000	15,825.00
NRG ENERGY INC 7.875% 05/15/2021 DD 11/15/11			195,000.000	208,650.00
NUANCE COMMUNICATIONS INC 144A 5.375% 08/15/2020 DD 08/14/12			706,000.000	667,170.00
NUCOR CORP 4.000% 08/01/2023 DD 07/29/13			1,435,000.000	1,404,405.80
NUVEEN INVESTMENTS 4/13 2ND LIEN TL			1,176,000.000	1,166,203.92
NUVEEN INVESTMENTS 4/13 TL			1,404,130.040	1,386,143.13
NUVEEN INVESTMENTS INC 144A 9.125% 10/15/2017 DD 09/19/12			140,000.000	137,550.00
NUVEEN INVESTMENTS INC 144A 9.500% 10/15/2020 DD 09/19/12			831,000.000	812,302.50
NVR INC 3.950% 09/15/2022 DD 09/10/12			1,065,000.000	1,031,584.56
NXP BV / NXP FUNDING LLC 144A 5.750% 02/15/2021 DD 02/14/13			636,000.000	645,540.00
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			392,044.260	382,282.75
OASIS PETROLEUM INC 144A 6.875% 03/15/2022 DD 09/24/13			784,000.000	827,120.00
OASIS PETROLEUM INC 6.500% 11/01/2021 DD 11/10/11			1,458,000.000	1,538,190.00
OASIS PETROLEUM INC 6.875% 01/15/2023 DD 07/02/12			1,186,000.000	1,257,160.00
OBRIGACOE DO TESOIRO 4.950% 10/25/2023			1,945,000.000	2,285,313.15
OCWEN FINANCIAL 1/13 TLB 0.000% 02/15/2018 DD 01/28/13			248,750.000	251,341.97
ODEBRECHT DRILLING NORBE 144A 6.350% 06/30/2021 DD 11/18/10			185,000.000	188,237.50
ODEBRECHT FINANCE LTD 144A 4.375% 04/25/2025 DD 04/25/13			1,600,000.000	1,388,000.00
ODEBRECHT FINANCE LTD 144A 5.125% 06/26/2022 DD 06/26/12			200,000.000	193,500.00
ODEBRECHT FINANCE LTD 144A 7.125% 06/26/2042 DD 06/26/12			115,000.000	109,537.50
ODEBRECHT FINANCE LTD 144A 7.500% 09/29/2049 DD 09/14/10			150,000.000	145,500.00
ODEBRECHT FINANCE LTD 144A 8.250% 04/25/2018 DD 04/25/13			300,000.000	111,857.33
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	384,000.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,600,000.000	416,000.00
OI SA 144A 9.750% 09/15/2016 DD 09/15/11			7,400,000.000	2,911,399.12
OIL STATES INTERNATIONAL 144A 5.125% 01/15/2023 DD 12/21/12			414,000.000	453,330.00
OMAHA LLC 1A CTFS 144A VAR RT 05/15/2040 DD 02/12/08			1,475,231.640	1,394,093.90
OMAHA LLC 1A D 144A VAR RT 05/15/2040 DD 02/12/08			40,310.740	39,101.42
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 06/01/2022 DD 05/18/12			885,000.000	913,828.88
ONCOR ELECTRIC DELIVERY CO LLC 6.800% 09/01/2018 DD 03/01/09			1,000,000.000	1,198,071.00
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05			168,131.430	151,461.53
ORACLE CORP 2.500% 10/15/2022 DD 10/25/12			2,450,000.000	2,258,539.86
OREGON ST 5.892% 06/01/2027 DD 10/31/03			235,000.000	278,592.50
OTTER PRODUCTS 5/13 TLB			399,937.500	400,929.35
OXEA 7/13 COV-LITE (USD) TL			700,000.000	700,875.00
OXFORD FINANCE LLC / OXFO 144A 7.250% 01/15/2018 DD 01/22/13			435,000.000	444,787.50
OZLM FUNDING LTD 13-4A D 144A VAR RT 07/22/2025 DD 06/27/13			449,165.000	396,118.61
PACIFIC DRILLING SA 144A 5.375% 06/01/2020 DD 06/03/13			796,000.000	776,100.00
PACIFIC RUBIALES ENERGY C 144A 5.125% 03/28/2023 DD 03/28/13			117,000.000	104,861.25
PACT GROUP 5/13 COV-LITE TLB			975,000.000	957,937.50
PAGE FIVE FUNDING L PG5 C 144A 10.000% 01/15/2018 DD 06/29/11			22,234.840	22,278.84
PALOMAR CA CMNTY CLG DIST 7.194% 08/01/2045 DD 11/12/10			1,000,000.000	1,113,270.00
PANAMA GOVERNMENT INTERNATIO 4.300% 04/29/2053 DD 04/29/13			1,180,000.000	911,550.00
PANAMA GOVERNMENT INTERNATIONA 5.200% 01/30/2020			740,000.000	812,150.00
PANAMA GOVERNMENT INTERNATIONA 6.700% 01/26/2036			137,000.000	156,522.50
PANAMA GOVERNMENT INTERNATIONA 8.875% 09/30/2027			1,190,000.000	1,636,250.00
PANAMA GOVERNMENT INTERNATIONA 9.375% 04/01/2029			408,000.000	578,315.52
PAR PHARMACEUTICAL 2/13 COV-LITE TLB			1,633,903.110	1,625,325.12
PATHEON 12/12 TL			84,575.000	84,997.88
PATRIOT MERGER CORP 144A 9.000% 07/15/2021 DD 07/01/13			227,000.000	233,810.00
PEABODY ENERGY CORP 6.000% 11/15/2018 DD 05/15/12			500,000.000	498,750.00
PENINSULA GAMING LLC / PE 144A 8.375% 02/15/2018 DD 08/16/12			1,200,000.000	1,296,000.00
PENNSYLVANIA ELECTRIC CO 5.200% 04/01/2020 DD 09/30/09			1,000,000.000	1,081,861.00
PENNSYLVANIA ELECTRIC CO 6.050% 09/01/2017 DD 08/30/07			650,000.000	731,844.10
PENNSYLVANIA ST ECON DEV FING 6.532% 06/15/2039 DD 04/20/10			3,650,000.000	3,817,206.50
PENSKE TRUCK LEASING CO L 144A 3.125% 05/11/2015 DD 05/11/12			1,500,000.000	1,543,959.00
PENSKE TRUCK LEASING CO L 144A 3.750% 05/11/2017 DD 05/11/12			3,800,000.000	3,977,501.80
PERFORMANCE FOOD GROUP 5/13 0.000% 11/07/2019 DD 04/30/13			1,596,000.000	1,574,055.00
PERUVIAN GOVERNMENT INTERNATIO 6.550% 03/14/2037			470,000.000	555,775.00
PERUVIAN GOVERNMENT INTERNATIO 7.350% 07/21/2025			650,000.000	830,375.00
PERUVIAN GOVERNMENT INTERNATIO 7.350% 07/21/2025 DD 07/19/05			100,000.000	127,750.00
PERUVIAN GOVERNMENT INTERNATIO 8.750% 11/21/2033			118,000.000	169,920.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PETROBRAS GLOBAL FINANCE BV 4.375% 05/20/2023 DD 05/20/13			3,240,000.000	2,963,906.64
PETROBRAS INTERNATIONAL FINANC 2.875% 02/06/2015 DD 02/06/12			68,000.000	68,986.82
PETROBRAS INTERNATIONAL FINANC 5.375% 01/27/2021 DD 01/27/11			283,000.000	284,297.56
PETROLEOS DE VENEZUELA SA 4.900% 10/28/2014			3,181,433.000	2,993,728.45
PETROLEOS DE VENEZUELA SA 5.000% 10/28/2015			691,619.000	606,895.67
PETROLEOS DE VENEZUELA SA 5.250% 04/12/2017			235,300.000	188,004.70
PETROLEOS DE VENEZUELA SA 8.500% 11/02/2017			1,605,100.000	1,454,220.60
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10			165,000.000	183,150.00
PETROLEOS MEXICANOS BD 6.500% 06/02/2041 DD 06/02/11			390,000.000	404,187.42
PETRONAS CAPITAL LTD 7.875% 05/22/2022			929,000.000	1,178,937.23
PHARMACEUTICAL PRODUCT 1/13 0.000% 12/05/2018 DD 01/30/13			992,500.000	992,748.13
PHARMACEUTICAL TECHN2/12 TLB			289,467.060	289,377.33
PHI INC 8.625% 10/15/2018 DD 09/23/10			225,000.000	237,093.75
PHILIP MORRIS INTERNATIONAL IN 2.500% 08/22/2022 DD 08/21/12			940,000.000	865,512.52
PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12			675,000.000	572,167.80
PHILIPPINE GOVERNMENT INTERNAT 4.000% 01/15/2021			801,000.000	831,037.50
PHILIPPINE GOVERNMENT INTERNAT 4.950% 01/15/2021			75,000,000.000	1,856,051.88
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036			75,000,000.000	1,937,873.19
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			90,000,000.000	2,309,882.84
PHILIPPINE GOVERNMENT INTERNAT 7.750% 01/14/2031			346,000.000	450,665.00
PHILIPPINE GOVERNMENT INTERNAT 7.750% 01/14/2031 DD 01/11/06			110,000.000	143,275.00
PHYSIO-CONTROL INTERNATIO 144A 9.875% 01/15/2019 DD 01/30/12			503,000.000	563,360.00
PINNACLE ENTERTAINMENT INC 7.750% 04/01/2022 DD 03/19/12			21,000.000	22,102.50
PINNACLE FOODS 9/13 INCREMENTAL TLG			800,000.000	790,800.00
PINNACLE FOODS FINANCE LL 144A 4.875% 05/01/2021 DD 04/29/13			362,000.000	336,660.00
PLASTIPAK HOLDINGS INC 144A 6.500% 10/01/2021 DD 10/07/13			1,822,000.000	1,840,220.00
PLAYA FUNDING 8/13 TLB			212,000.000	213,060.00
PLAYA RESORTS HOLDING BV 144A 8.000% 08/15/2020 DD 08/09/13			552,000.000	582,360.00
PNC BANK NA 1.300% 10/03/2016 DD 08/23/13			1,660,000.000	1,665,977.67
PNC FINANCIAL SERVICES GROUP I STEP 11/09/2022 DD 06/10/12			70,000.000	64,703.10
PNC FINANCIAL SERVICES GROUP I VAR RT 07/29/2049 DD 07/27/11			350,000.000	360,500.00
PNC FUNDING CORP 5.625% 02/01/2017 DD 02/08/07			640,000.000	713,445.12
PNK FINANCE CORP 144A 6.375% 08/01/2021 DD 08/05/13			1,337,000.000	1,363,740.00
POLAND GOVERNMENT INTERNATIONA 4.200% 04/15/2020			130,000.000	195,481.27
POLAND GOVERNMENT INTERNATIONA 6.375% 07/15/2019			1,312,000.000	1,531,104.00
POLYMER GROUP INC 7.750% 02/01/2019 DD 08/01/11			1,250,000.000	1,335,937.50
PORTUGAL OBRIGACOES DO TESOURO 4.950% 10/25/2023			130,000.000	152,745.87
PORTUGAL TELECOM INTERNATIONAL 4.375% 03/24/2017			50,000.000	68,531.24
PORTUGAL TELECOM INTERNATIONAL 4.500% 06/16/2025			450,000.000	537,263.69

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PORTUGAL TELECOM INTERNATIONAL 5.625% 02/08/2016			100,000.000	141,456.43
PQ CORP 144A 8.750% 05/01/2018 DD 11/08/12			2,152,000.000	2,291,880.00
PQ CORP 2/13 TL			2,333,367.500	2,339,200.92
PRECISION CASTPARTS CORP 0.700% 12/20/2015 DD 12/20/12			880,000.000	877,404.88
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04			367,000.000	237,533.41
PREFERRED TERM SECURITIES XIX VAR RT 12/22/2035 DD 09/15/05			430,091.253	271,856.38
PREFERRED TERM SECURITIES XVII VAR RT 09/23/2035 DD 06/15/05			307,250.909	187,423.06
PRINCIPAL FINANCIAL GROUP INC 1.850% 11/15/2017 DD 11/16/12			405,000.000	401,504.04
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			805,548.000	1,037,228.44
PROGRESS ENERGY INC 7.050% 03/15/2019 DD 03/19/09			1,000,000.000	1,208,379.00
PROV OF ONTARIO 3.150% 08-SEP-2015			173,000.000	173,969.43
PROV OF QUEBEC 4.500% 01-DEC-2016 SER B079			125,000.000	131,681.10
PROV OF QUEBEC 5.250% 01-OCT-2013			170,000.000	165,392.35
PROVIDENT FUNDING ASSOCIA 144A 6.750% 06/15/2021 DD 06/04/13			1,113,000.000	1,118,565.00
PROVINCE OF ONTARIO CANADA 1.650% 09/27/2019 DD 09/27/12			65,000.000	62,562.50
PROVINCE OF ONTARIO CANADA 3.150% 12/15/2017 DD 12/15/10			70,000.000	74,620.00
PROVINCE OF ONTARIO CANADA 6.250% 06/16/2015			1,282,000.000	1,112,022.24
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			655,000.000	838,772.70
PRUDENTIAL FINANCIAL INC 7.375% 06/15/2019 DD 06/08/09			190,000.000	235,269.21
PRUDENTIAL FINANCIAL INC VAR RT 06/15/2043 DD 11/19/12			685,000.000	645,187.80
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2042 DD 08/09/12			400,000.000	392,000.00
PULTEGROUP INC 6.000% 02/15/2035 DD 02/10/05			285,000.000	245,100.00
PULTEGROUP INC 6.375% 05/15/2033 DD 05/22/03			1,635,000.000	1,459,237.50
PULTEGROUP INC 7.875% 06/15/2032 DD 06/12/02			305,000.000	308,050.00
PVH CORP 7.375% 05/15/2020 DD 05/06/10			445,000.000	485,050.00
QATARI DIAR FINANCE QSC 144A 5.000% 07/21/2020 DD 07/21/10			1,400,000.000	1,538,320.00
QATARI DIAR FINANCE QSC 3.500% 07/21/2015			2,000,000.000	2,083,840.00
QATARI DIAR FINANCE QSC 5.000% 07/21/2020			300,000.000	329,640.00
QEP RESOURCES INC 5.250% 05/01/2023 DD 09/12/12			445,000.000	414,962.50
QEP RESOURCES INC 5.375% 10/01/2022 DD 03/01/12			212,000.000	202,460.00
QEP RESOURCES INC 6.875% 03/01/2021 DD 08/16/10			430,000.000	456,875.00
QTEL INTERNATIONAL FINANC 144A 3.375% 10/14/2016 DD 10/14/10			1,200,000.000	1,248,000.00
QTEL INTERNATIONAL FINANC 144A 4.750% 02/16/2021 DD 10/14/10			500,000.000	526,250.00
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12			864,000.000	814,320.00
QUEENSLAND TREASURY CORP 6.000% 04/21/2016			784,000.000	786,287.54
QUEENSLAND TREASURY CORP 6.000% 10/21/2015			1,140,000.000	1,132,324.56
QUIKRETE 9/13 COV-LITE TL			1,250,000.000	1,248,887.50
QUIKSILVER INC / QS WHOLE 144A 10.000% 08/01/2020 DD 07/16/13			109,000.000	114,722.50
QUIKSILVER INC / QS WHOLE 144A 7.875% 08/01/2018 DD 07/16/13			81,000.000	84,442.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
QUINTILES TRANSNATIONAL 12/12 COV-LITE TLB2			1,938,944.810	1,939,545.88
QVC INC 5.950% 03/15/2043 DD 03/18/13			380,000.000	329,574.00
RADNET MANAGEMENT INC 10.375% 04/01/2018 DD 10/01/10			221,000.000	233,707.50
RALPH LAUREN CORP 2.125% 09/26/2018 DD 09/26/13			1,385,000.000	1,387,919.58
RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03			49,924.750	42,841.43
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03			33,800.540	28,163.83
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 03/18/13			603,000.000	578,880.00
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 03/09/12			534,000.000	516,645.00
RAS LAFFAN LIQUEFIED NATU 144A 5.500% 09/30/2014 DD 07/23/09			408,000.000	425,340.00
RAS LAFFAN LIQUEFIED NATU 144A 6.750% 09/30/2019 DD 07/23/09			267,000.000	311,722.50
RASC SERIES 2001-KS1 T KS1 AII FLTG RT 03/25/2032 DD 03/29/01			2,491.470	2,481.15
REALOGY 4/07 SYNTHETIC LC			55,924.860	55,272.21
REALOGY GROUP LLC 144A 7.625% 01/15/2020 DD 02/02/12			30,000.000	33,450.00
REGENCY ENERGY PARTNERS L 144A 4.500% 11/01/2023 DD 04/30/13			345,000.000	312,225.00
REGENCY ENERGY PARTNERS LP / R 5.500% 04/15/2023 DD 10/02/12			211,000.000	202,560.00
REGENCY ENERGY PARTNERS LP / R 6.500% 07/15/2021 DD 05/26/11			1,764,000.000	1,852,200.00
REGIONS FINANCIAL CORP 2.000% 05/15/2018 DD 04/30/13			1,360,000.000	1,320,093.52
REINSURANCE GRP OF AMER PFD 6.200%			10,605.000	261,731.40
RELIANCE HOLDINGS USA INC 144A 5.400% 02/14/2022 DD 02/14/12			150,000.000	150,317.10
RENAISSANCE ACQUISITION C 144A 6.875% 08/15/2021 DD 07/30/13			654,000.000	645,825.00
RENTPATH 5/13 COV-LITE TLB			443,887.500	432,049.02
REPUBLIC OF GHANA 8.500% 10/04/2017			172,000.000	187,695.00
REPUBLIC OF IRAQ 5.800% 01/15/2028			1,386,000.000	1,174,635.00
REPUBLIC OF NIGERIA 6.375% 07/12/2023			248,000.000	252,960.00
REPUBLIC OF PERU 5.625% 11/18/2050			405,000.000	418,162.50
REPUBLIC OF PERU 8.750% 11/21/2033			144,000.000	207,360.00
REPUBLIC OF PHILIPPINES 9.500% 02/02/2030			293,000.000	435,105.00
REPUBLIC OF SOUTH AFRICA 5.500% 03/09/2020			294,000.000	315,682.50
REPUBLIC OF SOUTH AFRICA 5.875% 09/16/2025			1,322,000.000	1,389,752.50
REPUBLIC OF TURKEY 5.625% 03/30/2021			121,000.000	125,719.00
REPUBLIC OF TURKEY 6.250% 09/26/2022			606,000.000	651,601.50
REPUBLIC OF URUGUAY 8.000% 11/18/2022			600,870.000	766,109.25
REPUBLIC SERVICES INC 5.500% 09/15/2019 DD 03/15/10			2,410,000.000	2,723,483.16
REPUBLICA ORIENT URUGUAY 7.625% 03/21/2036			119,255.000	150,261.30
RESIDENTIAL CAPITAL LLC 9.625% 05/15/2015 DD 05/15/09			33,754.400	38,395.63
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			48,193.390	51,331.02
REVLON 2/13 TLB			287,593.990	287,369.66
REXNORD 8/13 COV-LITE TLB			1,000,000.000	987,500.00
REYNOLDS AMERICAN INC 4.850% 09/15/2023 DD 09/17/13			1,215,000.000	1,261,906.29

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
REYNOLDS AMERICAN INC 7.625% 06/01/2016 DD 12/01/06			1,200,000.000	1,406,016.00
REYNOLDS GROUP 9/12 (USD) TL			640,881.590	641,503.25
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			430,000.000	431,612.50
REYNOLDS GROUP ISSUER INC / RE 7.125% 04/15/2019 DD 04/15/12			1,452,000.000	1,542,750.00
REYNOLDS GROUP ISSUER INC / RE 9.000% 04/15/2019 DD 04/15/12			750,000.000	787,500.00
REYNOLDS GROUP ISSUER INC / RE 9.875% 08/15/2019 DD 02/15/12			1,669,000.000	1,810,865.00
REYNOLDS GROUP ISSUER INC / RE VAR RT 02/15/2021 DD 02/15/12			1,274,000.000	1,283,555.00
RIO TINTO FINANCE USA LTD 3.750% 09/20/2021 DD 09/19/11			655,000.000	645,797.25
RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08			170,000.000	209,087.76
RIO TINTO FINANCE USA LTD 9.000% 05/01/2019 DD 04/17/09			110,000.000	142,744.69
RIO TINTO FINANCE USA PLC 1.375% 06/17/2016 DD 06/19/13			1,420,000.000	1,420,411.80
RIO TINTO FINANCE USA PLC 2.250% 12/14/2018 DD 06/19/13			1,290,000.000	1,271,897.43
RITE AID 2/13 2ND LIEN TL			473,000.000	484,035.09
RITE AID CORP 144A 6.750% 06/15/2021 DD 07/02/13			400,000.000	415,500.00
RITE AID CORP 7.700% 02/15/2027 DD 12/20/96			220,000.000	225,500.00
RITE AID CORP 9.250% 03/15/2020 DD 02/27/12			311,000.000	352,985.00
ROC FINANCE LLC / ROC FIN 144A 12.125% 09/01/2018 DD 08/19/11			835,000.000	924,762.50
ROCK OHIO CAESARS 3/13 TL			338,000.000	337,682.28
ROWAN COS INC 7.875% 08/01/2019 DD 07/21/09			445,000.000	536,390.99
ROYAL BANK OF SCOTLAND GROUP P 5.500% 11/29/2049			190,000.000	200,688.09
ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12			105,000.000	105,779.10
ROYAL BANK OF SCOTLAND PLC/THE 6.934% 04/09/2018			3,715,000.000	5,511,907.39
ROYAL BANK OF SCOTLAND PLC/THE VAR RT 03/16/2022			1,000,000.000	1,150,000.00
ROYAL BANK OF SCOTLAND PLC/THE VAR RT 09/22/2021			50,000.000	64,298.38
RPM INTERNATIONAL INC 3.450% 11/15/2022 DD 10/23/12			930,000.000	869,714.61
RR DONNELLEY & SONS CO 7.000% 02/15/2022 DD 08/26/13			240,000.000	241,200.00
RUSSIAN AGRICULTURAL BANK OJSC 6.299% 05/15/2017			90,000.000	96,356.70
RUSSIAN FEDERATION 4.875% 09/16/2023			400,000.000	409,000.00
RUSSIAN FOREIGN BOND - EUROBON 12.750% 06/24/2028			53,000.000	90,905.60
RUSSIAN FOREIGN BOND - EUROBON VAR RT /31/2030			4,017,098.070	4,734,069.73
SABINE PASS LIQUEFACTION 144A 5.625% 02/01/2021 DD 02/01/13			603,000.000	590,186.25
SABINE PASS LIQUEFACTION 144A 5.625% 04/15/2023 DD 04/16/13			989,000.000	948,203.75
SAGAMORE CLO LTD 1X C1 REGS VAR RT 10/15/2015 DD 10/15/03			703,111.940	703,885.36
SAINT LOUIS PARK MN HLTH CARE 5.750% 07/01/2039 DD 12/31/09			1,000,000.000	1,052,240.00
SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12			487,000.000	488,217.50
SALLY HOLDINGS LLC / SALLY CAP 6.875% 11/15/2019 DD 05/15/12			611,000.000	669,045.00
SAMARCO MINERACAO SA 144A 4.125% 11/01/2022 DD 10/31/12			200,000.000	174,000.00
SAMSON INVESTMENT CO 144A STEP 02/15/2020 DD 02/08/2012			340,000.000	360,400.00
SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12			590,000.000	554,729.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10	5,300,000.000	5,951,423.00
		SAN ANTONIO TX ELEC & GAS REVE 6.308% 02/01/2037 DD 11/04/10	900,000.000	988,146.00
		SAN FRANCISCO CITY & CNTY CA 5.930% 06/15/2028 DD 03/24/10	1,000,000.000	1,166,630.00
		SAN GABRIEL CLO 1A B2L 144A VAR RT 09/10/2021 DD 07/10/07	2,379,337.000	2,169,074.99
		SANDRIDGE ENERGY INC 7.500% 02/15/2023 DD 08/20/12	280,000.000	277,200.00
		SANDRIDGE ENERGY INC 7.500% 03/15/2021 DD 09/15/11	980,000.000	989,800.00
		SAPPI PAPIER HOLDING GMBH 7.500% 06/15/2032 DD 06/10/02	355,000.000	273,350.00
		SATELITES MEXICANOS SA DE CV 9.500% 05/15/2017 DD 05/05/11	250,000.000	272,500.00
		SBA TELECOMMUNICATIONS INC 5.750% 07/15/2020 DD 01/15/13	1,208,000.000	1,198,940.00
		SBA TOWER TRUST 144A 5.101% 04/15/2042 DD 04/16/10	210,000.000	226,682.82
		SCHAEFFLER FINANCE BV 144A 4.750% 05/15/2021 DD 04/29/13	381,000.000	369,570.00
		SCHAEFFLER FINANCE BV 144A 8.500% 02/15/2019 DD 02/09/12	675,000.000	752,625.00
		SCHAEFFLER HOLDING FINANC 144A 6.875% 08/15/2018 DD 07/24/13	318,000.000	333,105.00
		SCHAHIN II FINANCE CO SPV 144A 5.875% 09/25/2023 DD 03/28/12	210,760.000	201,275.80
		SCIENTIFIC GAMES 5/13 COV-LITE TLB	1,850,000.000	1,833,812.50
		SEAGATE HDD CAYMAN 7.000% 11/01/2021 DD 05/18/11	275,000.000	305,250.00
		SEALED AIR CORP 144A 5.250% 04/01/2023 DD 03/21/13	90,000.000	85,275.00
		SEALED AIR CORP 144A 6.875% 07/15/2033 DD 07/01/03	2,290,000.000	2,118,250.00
		SEDGWICK CMS 6/13 TL	947,625.000	946,734.23
		SEMINOLE INDIAN TRIBE OF 144A 7.804% 10/01/2020 DD 09/28/07	151,000.000	163,080.00
		SENECA GAMING CORP 144A 8.250% 12/01/2018 DD 11/18/10	308,000.000	330,715.00
		SEQUA 12/12 COV-LITE TLB	1,293,746.230	1,296,980.59
		SERTA SIMMONS HOLDINGS LL 144A 8.125% 10/01/2020 DD 10/01/12	722,000.000	759,905.00
		SERVICE CORP INTERNATIONA 144A 5.375% 01/15/2022 DD 07/01/13	267,000.000	254,651.25
		SERVICEMASTER CO/TN 7.450% 08/15/2027 DD 08/19/97	1,100,000.000	880,000.00
		SEVERSTAL OAO VIA STEEL C 144A 5.900% 10/17/2022 DD 10/17/12	200,000.000	192,750.00
		SFA COLLATERALIZED 1A B1 144A VAR RT 06/15/2035 DD 06/22/00	557,175.000	27,453.41
		SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07	7,637,878.230	2,760,245.34
		SHAW COMMUNICATIONS INC 6.500% 02-JUN-2014	385,000.000	385,112.37
		SHELL INTERNATIONAL FINANCE BV 3.400% 08/12/2023 DD 08/12/13	795,000.000	785,962.44
		SIERRA TIMESHARE 201 3A C 144A 9.310% 07/20/2028 DD 11/10/11	391,228.790	422,645.25
		SILVER II BORROWER / SILV 144A 7.750% 12/15/2020 DD 12/13/12	568,000.000	583,620.00
		SILVERLEAF FINANCE B B 144A 8.475% 05/16/2022 DD 12/27/10	882,432.620	880,890.13
		SILVERLEAF FINANCE VI A C 144A 10.000% 07/15/2022 DD 05/01/10	809,607.240	814,143.47
		SILVERLEAF FINANCE XVI LLC TIM 11.000% 09/16/2014 DD 11/07/12	2,993,414.450	2,993,414.45
		SIMMONS FOODS INC 144A 10.500% 11/01/2017 DD 11/03/10	246,000.000	257,685.00
		SIMON PROPERTY GROUP LP 5.100% 06/15/2015 DD 06/07/05	208,000.000	223,199.39
		SINCLAIR TELEVISION GROUP 144A 6.375% 11/01/2021 DD 10/11/13	1,193,000.000	1,198,965.00
		SINCLAIR TELEVISION GROUP INC 5.375% 04/01/2021 DD 04/02/13	1,350,000.000	1,282,500.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		SINGAPORE GOVERNMENT BOND 2.375% 04/01/2017	3,175,000.000	2,682,060.85
		SINGAPORE GOVERNMENT BOND 2.875% 07/01/2015	645,000.000	536,672.38
		SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020	1,050,000.000	906,852.72
		SINOCHEM OVERSEAS CAPITAL 144A 4.500% 11/12/2020 DD 11/12/10	265,000.000	266,314.67
		SINOCHEM OVERSEAS CAPITAL CO L 4.500% 11/12/2020	1,767,000.000	1,775,766.09
		SINOPEC CAPITAL 2013 LTD 3.125% 04/24/2023	316,000.000	286,975.40
		SIRIUS XM RADIO INC 144A 4.625% 05/15/2023 DD 05/16/13	361,000.000	329,412.50
		SIRIUS XM RADIO INC 144A 5.250% 08/15/2022 DD 08/13/12	130,000.000	125,450.00
		SIRIUS XM RADIO INC 144A 5.875% 10/01/2020 DD 09/24/13	405,000.000	408,543.75
		SIWF MERGER SUB INC / SPR 144A 6.250% 06/01/2021 DD 06/04/13	564,000.000	552,720.00
		SLM CORP 5.500% 01/25/2023 DD 01/28/13	500,000.000	457,793.00
		SLM CORP 6.250% 01/25/2016 DD 01/14/11	6,460,000.000	6,879,900.00
		SLM CORP 7.250% 01/25/2022 DD 01/27/12	530,000.000	539,275.00
		SLM CORP 8.000% 03/25/2020 DD 03/22/10	1,400,000.000	1,512,000.00
		SLM CORP 8.450% 06/15/2018 DD 06/18/08	400,000.000	451,000.00
		SLM CORP VAR RT 01/27/2014 DD 01/16/07	1,400,000.000	1,393,095.20
		SLM PRIVATE CREDIT STUDENT A B VAR RT 06/15/2039 DD 04/06/06	1,383,067.780	1,024,359.47
		SLM PRIVATE CREDIT STUDENT B B VAR RT 09/15/2033 DD 05/26/04	457,285.140	394,787.98
		SLM PRIVATE CREDIT STUDENT B B VAR RT 12/15/2039 DD 06/08/06	1,885,639.155	1,473,488.71
		SLOVAKIA GOVERNMENT INTERNATIO 4.375% 05/21/2022	561,000.000	578,671.50
		SM ENERGY CO 144A 5.000% 01/15/2024 DD 05/20/13	404,000.000	371,680.00
		SM ENERGY CO 6.500% 01/01/2023 DD 06/29/12	208,000.000	212,160.00
		SM ENERGY CO 6.500% 11/15/2021 DD 11/08/11	409,000.000	425,360.00
		SOFTBANK CORP 144A 4.500% 04/15/2020 DD 04/23/13	728,000.000	699,608.00
		SONIC CAPITAL LLC 1A A2 144A 5.438% 05/20/2041 DD 05/20/11	200,910.740	214,029.01
		SOUTH AFRICA GOVERNMENT BOND 13.500% 09/15/2015	4,730,000.000	533,129.93
		SOUTH AFRICA GOVERNMENT BOND 8.000% 12/21/2018	21,980,000.000	2,277,642.34
		SOUTH AFRICA GOVERNMENT INTERN 4.665% 01/17/2024	963,000.000	934,110.00
		SOUTH AFRICA GOVERNMENT INTERN 6.875% 05/27/2019	901,000.000	1,035,023.75
		SOUTHEAST SUPPLY HEADER L 144A 4.850% 08/15/2014 DD 08/13/09	1,750,000.000	1,806,211.75
		SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	1,215,000.000	1,079,978.27
		SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	60,000.000	48,389.28
		SOUTHERN COPPER CORP 6.750% 04/16/2040 DD 04/16/10	100,000.000	97,329.50
		SOUTHWESTERN ENERGY CO 4.100% 03/15/2022 DD 09/15/12	600,000.000	600,106.80
		SOUTHWESTERN ENERGY CO 7.500% 02/01/2018 DD 01/16/08	2,000,000.000	2,376,952.00
		SPAIN GOVERNMENT BOND 4.650% 07/30/2025	3,090,000.000	4,248,569.42
		SPECTRA ENERGY CAPITAL LLC 3.300% 03/15/2023 DD 02/28/13	825,000.000	736,660.65
		SPECTRA ENERGY PARTNERS LP 4.600% 06/15/2021 DD 06/09/11	1,050,000.000	1,083,801.60
		SPECTRUM BRANDS 8/13 COV-LITE 4-YEAR TL	475,000.000	474,501.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPECTRUM BRANDS 8/13 COV-LITE 6-YEAR TL			475,000.000	474,406.25
SPECTRUM BRANDS ESCROW CO 144A 6.375% 11/15/2020 DD 11/16/12			495,000.000	516,037.50
SPECTRUM BRANDS ESCROW CO 144A 6.625% 11/15/2022 DD 11/16/12			252,000.000	261,450.00
SPECTRUM BRANDS INC 6.750% 03/15/2020 DD 03/20/12			662,000.000	703,375.00
SPIRIT MASTER FUNDIN 1 A1 144A 5.050% 07/20/2023 DD 07/01/05			220,885.890	223,094.75
SPL LOGISTICS ESCROW LLC 144A 8.875% 08/01/2020 DD 07/31/12			110,000.000	115,225.00
SPOTLESS 9/13 COV-LITE TL 0.000% 09/24/2018 DD 09/10/13			1,345,000.000	1,347,246.15
SPRINGER 7/13 COV-LITE (USD) TLB2			1,600,000.000	1,588,000.00
SPRINGLEAF FINANCE CORP 144A 7.750% 10/01/2021 DD 09/24/13			1,386,000.000	1,437,975.00
SPRINGLEAF FINANCE CORP 144A 8.250% 10/01/2023 DD 09/24/13			616,000.000	640,640.00
SPRINGLEAF FINANCE CORP 6.900% 12/15/2017 DD 12/17/07			931,000.000	972,895.00
SPRINGLEAF FINANCIAL (5/11)TLB			35,933.340	35,940.88
SPRINGLEAF FINANCIAL 9/13 TLB2			54,786.970	54,763.96
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			4,740,000.000	4,230,450.00
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02			45,000.000	45,731.25
SPRINT CORP 144A 7.250% 09/15/2021 DD 09/11/13			721,000.000	728,210.00
SPRINT CORP 144A 7.875% 09/15/2023 DD 09/11/13			3,031,000.000	3,091,620.00
SPRINT NEXTEL CORP 11.500% 11/15/2021 DD 05/15/12			1,477,000.000	1,897,945.00
SPRINT NEXTEL CORP 144A 7.000% 03/01/2020 DD 03/01/12			50,000.000	53,750.00
SPRINT NEXTEL CORP 144A 9.000% 11/15/2018 DD 11/09/11			2,301,000.000	2,697,922.50
SPRINT NEXTEL CORP 6.000% 11/15/2022 DD 11/14/12			331,000.000	304,520.00
SPRINT NEXTEL CORP 7.000% 08/15/2020 DD 08/14/12			250,000.000	254,375.00
SRERS FUNDING LTD RS A1B1 144A VAR RT 05/09/2046 DD 05/19/11			2,236,433.020	1,948,952.17
STANDARD CHARTERED BANK 144A 6.400% 09/26/2017 DD 09/26/07			1,075,000.000	1,225,639.75
STANDARD PACIFIC CORP 6.250% 12/15/2021 DD 08/06/13			328,000.000	328,000.00
STANDARD PACIFIC CORP 8.375% 01/15/2021 DD 12/22/10			115,000.000	129,375.00
STATE OIL CO OF THE AZER 4.750% 03/13/2023			478,000.000	448,722.50
STATE OIL CO OF THE AZERBAIJAN 5.450% 02/09/2017			246,000.000	259,837.50
STATION CASINOS 2/13 COV-LITE 0.000% 02/25/2020 DD 02/14/13			1,393,498.750	1,405,691.86
STATOIL ASA 5.250% 04/15/2019 DD 04/23/09			715,000.000	820,808.56
STATOIL ASA 6.500% 12/01/2028 DD 12/01/98			205,000.000	255,697.53
STATOIL ASA 7.150% 11/15/2025 DD 11/15/95			425,000.000	549,336.30
STEARNS HOLDINGS INC 144A 9.375% 08/15/2020 DD 08/08/13			305,000.000	311,100.00
STEEL DYNAMICS INC 144A 5.250% 04/15/2023 DD 03/26/13			235,000.000	221,487.50
STHI HOLDING CORP 144A 8.000% 03/15/2018 DD 03/25/11			600,000.000	646,500.00
STHRN CALIFORNIA ST PUBLIC PWR 6.930% 05/15/2017 DD 09/15/97			2,040,000.000	2,407,138.80
STONE HARBOR EMERGING MARKET D			2,863,662.040	30,469,364.11
STONE STREET TRUST 144A 5.902% 12/15/2015 DD 12/15/10			7,300,000.000	7,899,497.90
STRUCTURED ASSET S RM1 A1 144A VAR RT 05/25/2047 DD 05/30/07			4,873,581.630	3,091,800.18

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06	1,332,675.390	789,210.36
		STRUCTURED ASSET SE RM1 B 144A VAR RT 007/25/2029 DD 08/23/99	4,412,942.820	4,283,312.62
		STUDIO CITY FINANCE LTD 144A 8.500% 12/01/2020 DD 11/26/12	708,000.000	777,030.00
		SUBURBAN PROPANE PARTNERS LP/S 7.375% 08/01/2021 DD 08/01/12	454,000.000	485,780.00
		SUGARHOUSE HSP GAMING PRO 144A 6.375% 06/01/2021 DD 05/24/13	364,000.000	347,620.00
		SUN MERGER SUB INC 144A 5.875% 08/01/2021 DD 07/31/13	300,000.000	304,125.00
		SUNCOKE ENERGY INC 7.625% 08/01/2019 DD 07/26/11	225,000.000	241,312.50
		SUNCOR ENERGY INC 6.100% 06/01/2018 DD 06/06/08	795,000.000	931,243.92
		SUNGARD DATA SYSTEMS 12/12 TLD	992,500.000	1,002,405.16
		SUNTRUST PREFERRED CAPITAL I VAR RT 06/29/2049 DD 10/25/06	52,000.000	40,560.00
		SUPERVALU 5/13 COV-LITE TLB	437,158.510	435,519.16
		SVENSK EXPORTKREDIT AB 7.625% 06/30/2014	175,000.000	150,417.52
		SWEDEN GOVERNMENT BOND 3.750% 08/12/2017	6,500,000.000	1,094,893.43
		SWEDEN GOVERNMENT BOND 4.500% 08/12/2015	7,750,000.000	1,280,628.04
		SWEDEN GOVERNMENT BOND 5.000% 12/01/2020	2,900,000.000	537,184.69
		SWIFT TRANSPORTATION 3/13 TLB2	87,960.450	88,161.88
		SYMPHONY CLO LTD 13-11A E 144A VAR RT 01/17/2025 DD 02/06/13	5,000,000.000	4,686,475.00
		SYNIVERSE (COV-LITE 4/12) TL	1,060,149.820	1,056,619.52
		SYNIVERSE 6/13 INCREMENTAL TL	727,141.110	723,505.41
		SYNOVUS FINANCIAL CORP 7.875% 02/15/2019 DD 02/13/12	918,000.000	1,030,455.00
		TABERNA PREFER 06-6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06	11,571,911.161	8,346,240.92
		TABERNA PREFERR 07-8A A1B 144A VAR RT 11/07/2037 DD 03/29/07	5,898,037.320	4,482,724.65
		TABERNA PREFERRE 07-8A A2 144A VAR RT 11/07/2037 DD 03/29/07	880,000.000	402,820.00
		TAM CAPITAL 3 INC 144A 8.375% 06/03/2021 DD 06/03/11	200,000.000	197,500.00
		TAM CAPITAL INC 7.375% 04/25/2017 DD 10/25/07	240,000.000	243,000.00
		TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13	251,000.000	234,057.50
		TAYLOR MORRISON COMMUNITI 144A 7.750% 04/15/2020 DD 04/13/12	538,000.000	587,765.00
		TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05	665,000.000	546,931.25
		TELECOM ITALIA CAPITAL SA 6.375% 11/15/2033 DD 05/15/04	2,525,000.000	2,168,778.05
		TELEFONICA EMISIONES SAU 5.134% 04/27/2020 DD 04/26/10	1,950,000.000	1,996,476.30
		TELEFONICA EMISIONES SAU 5.462% 02/16/2021 DD 02/16/11	150,000.000	153,594.30
		TELEFONICA EMISIONES SAU 7.045% 06/20/2036 DD 06/20/06	1,275,000.000	1,353,281.18
		TEMPUR PEDIC 5/13 TLB	424,776.360	420,422.40
		TEMPUR SEALY INTERNATIONAL INC 6.875% 12/15/2020 DD 06/15/13	321,000.000	335,445.00
		TENEDORA NEMAK SA DE CV 144A 5.500% 02/28/2023 DD 02/28/13	130,000.000	122,850.00
		TENET HEALTHCARE CORP 144A 4.375% 10/01/2021 DD 05/30/13	440,000.000	405,900.00
		TENET HEALTHCARE CORP 144A 6.000% 10/01/2020 DD 09/27/13	568,000.000	580,780.00
		TENET HEALTHCARE CORP 144A 8.125% 04/01/2022 DD 09/27/13	1,106,000.000	1,154,387.50
		TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13	515,000.000	482,812.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TENET HEALTHCARE CORP 6.250% 11/01/2018 DD 11/21/11			530,000.000	565,775.00
TENET HEALTHCARE CORP 6.750% 02/01/2020 DD 10/16/12			1,200,000.000	1,197,000.00
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01			1,480,000.000	1,254,300.00
TENET HEALTHCARE CORP 8.000% 08/01/2020 DD 08/17/10			50,000.000	53,000.00
TENNECO INC 6.875% 12/15/2020 DD 12/23/10			195,000.000	211,575.00
TEREX CORP 6.000% 05/15/2021 DD 11/26/12			1,000,000.000	1,011,250.00
THAILAND GOVERNMENT BOND 3.250% 06/16/2017			43,700,000.000	1,396,843.65
THOMSON REUTERS CORP 0.875% 05/23/2016 DD 05/23/13			1,215,000.000	1,207,785.33
TIAA REAL ESTATE CD 1A C1 144A VAR RT 112/28/2038 DD 11/06/03			218,215.280	207,750.77
TIME WARNER CABLE INC 3.500% 02/01/2015 DD 12/11/09			2,000,000.000	2,052,260.00
TIME WARNER CABLE INC 5.850% 05/01/2017 DD 04/09/07			1,415,000.000	1,538,794.11
TIME WARNER CABLE INC 6.550% 05/01/2037 DD 04/09/07			490,000.000	450,861.74
TIME WARNER CABLE INC 6.750% 06/15/2039 DD 06/29/09			530,000.000	493,891.10
TIME WARNER CABLE INC 7.500% 04/01/2014 DD 03/26/09			380,000.000	392,355.32
TITAN INTERNATIONAL INC 144A 6.875% 10/01/2020 DD 10/07/13			310,000.000	312,325.00
TOKYO ELECTRIC POWER CO INC 4.500% 03/24/2014			1,300,000.000	1,763,088.52
TOTAL CAPITAL SA 2.125% 08/10/2018 DD 08/12/13			1,195,000.000	1,205,755.00
TOWER INTERNATIONAL 7/13 TLB			748,125.000	748,125.00
TOYS 'R' US 7/13 COV-LITE TL			1,300,000.000	1,276,444.00
TOYS R US INC 10.375% 08/15/2017 DD 08/01/12			330,000.000	317,625.00
TOYS R US INC 7.375% 10/15/2018 DD 09/22/03			1,265,000.000	1,091,062.50
TPC GROUP INC 144A 8.750% 12/15/2020 DD 12/20/12			980,000.000	1,002,050.00
TRAINER WORTHAM FI 2A A1L 144A VAR RT 04/10/2037 DD 02/28/02			108,274.300	82,956.52
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			495,000.000	471,547.89
TRANSDIGM INC 144A 7.500% 07/15/2021 DD 07/01/13			426,000.000	457,950.00
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13			117,000.000	114,660.00
TRANSOCEAN INC 2.500% 10/15/2017 DD 09/13/12			795,000.000	797,133.78
TRANSOCEAN INC 6.375% 12/15/2021 DD 12/05/11			650,000.000	722,519.20
TRIBUNE 12/12 EXIT TL			1,389,500.000	1,388,054.92
TRIPLE POINT 7/13 2ND LIEN COV-LITE TL			446,000.000	421,470.00
TRIPLE POINT 7/13 COV-LITE TL			464,000.000	450,080.00
TRUVEN HEALTH ANALYTICS INC 10.625% 06/01/2020 DD 06/01/13			300,000.000	327,000.00
TUNICA-BILOXI GAMING AUTHORITY 9.000% 11/15/2015 DD 11/14/05			475,000.000	429,875.00
TURKEY GOVERNMENT BOND 6.300% 02/14/2018			1,210,000.000	543,732.85
TURKEY GOVERNMENT BOND 6.500% 01/07/2015			1,730,000.000	835,986.36
TURKEY GOVERNMENT BOND 7.100% 03/08/2023			610,000.000	265,368.17
TURKEY GOVERNMENT BOND 8.300% 06/20/2018			1,130,000.000	543,814.42
TURKEY GOVERNMENT INTERNATIONA 3.250% 03/23/2023			234,000.000	201,825.00
TURKEY GOVERNMENT INTERNATIONA 5.125% 03/25/2022			575,000.000	571,406.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TURKEY GOVERNMENT INTERNATIONA 5.625% 03/30/2021 DD 03/18/10	320,000.000	332,480.00
		TURKEY GOVERNMENT INTERNATIONA 6.250% 09/26/2022	384,000.000	412,896.00
		TURKEY GOVERNMENT INTERNATIONA 6.750% 04/03/2018	211,000.000	235,908.55
		TURKEY GOVERNMENT INTERNATIONA 6.750% 04/03/2018 DD 10/03/07	860,000.000	949,440.00
		TURKEY GOVERNMENT INTERNATIONA 7.000% 09/26/2016	212,000.000	235,939.04
		TURKEY GOVERNMENT INTERNATIONA 7.375% 02/05/2025	1,329,000.000	1,518,448.95
		TURKEY GOVERNMENT INTERNATIONA 7.500% 07/14/2017	201,000.000	234,450.42
		TURKEY GOVERNMENT INTERNATIONA 7.500% 11/07/2019	2,616,000.000	3,025,404.00
		TURKEY GOVERNMENT INTERNATIONA 8.000% 02/14/2034	678,000.000	804,447.00
		TURKIYE GARANTI BANKASI A 144A 5.250% 09/13/2022 DD 09/13/12	401,000.000	368,920.00
		TUTOR PERINI CORP 7.625% 11/01/2018 DD 05/01/11	230,000.000	241,500.00
		TYCO ELECTRONICS GROUP SA 6.550% 10/01/2017 DD 04/01/08	545,000.000	628,420.97
		U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12	8,270,000.000	6,855,052.62
		U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13	4,800,000.000	4,074,000.00
		U S TREASURY BOND 3.000% 05/15/2042 DD 05/15/12	25,000.000	21,906.25
		U S TREASURY BOND 3.125% 02/15/2042 DD 02/15/12	2,230,000.000	2,007,695.76
		U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13	1,025,000.000	918,336.45
		U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11	3,245,000.000	2,926,078.16
		U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11	1,950,000.000	1,982,295.90
		U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10	4,175,000.000	4,350,479.43
		U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09	1,020,000.000	1,132,837.51
		U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10	360,000.000	398,981.16
		U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10	1,945,000.000	2,200,888.09
		U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09	1,260,000.000	1,426,556.88
		U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08	7,660,000.000	8,837,725.00
		U S TREASURY BOND 5.000% 05/15/2037 DD 08/15/07	1,435,000.000	1,773,121.88
		U S TREASURY BOND 5.250% 02/15/2029 DD 02/15/99	920,000.000	1,150,143.52
		U S TREASURY BOND 6.500% 11/15/2026 DD 11/15/96	815,000.000	1,128,392.77
		U S TREASURY NOTE 0.125% 04/30/2015 DD 04/30/13	7,470,000.000	7,456,285.08
		U S TREASURY NOTE 0.250% 01/31/2014 DD 01/31/12	6,600,000.000	6,604,639.80
		U S TREASURY NOTE 0.250% 02/15/2015 DD 02/15/12	5,955,000.000	5,959,418.61
		U S TREASURY NOTE 0.250% 02/28/2015 DD 02/28/13	16,170,000.000	16,180,736.88
		U S TREASURY NOTE 0.250% 03/31/2015 DD 03/31/13	1,095,000.000	1,095,513.56
		U S TREASURY NOTE 0.250% 07/15/2015 DD 07/15/12	6,690,000.000	6,685,036.02
		U S TREASURY NOTE 0.250% 08/31/2014 DD 08/31/12	400,000.000	400,484.41
		U S TREASURY NOTE 0.250% 09/15/2014 DD 09/15/11	3,485,000.000	3,489,628.08
		U S TREASURY NOTE 0.250% 09/30/2015 DD 09/30/13	18,000,000.000	17,973,288.00
		U S TREASURY NOTE 0.375% 02/15/2016 DD 02/15/13	2,500,000.000	2,497,460.00
		U S TREASURY NOTE 0.375% 03/15/2015 DD 03/15/12	2,170,000.000	2,175,171.12

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 0.375% 04/15/2015 DD 04/15/12			2,055,000.000	2,059,414.14
U S TREASURY NOTE 0.375% 06/15/2015 DD 06/15/12			6,630,000.000	6,641,655.54
U S TREASURY NOTE 0.375% 08/31/2015 DD 08/31/13			595,000.000	595,697.34
U S TREASURY NOTE 0.500% 06/15/2016 DD 06/15/13			5,150,000.000	5,145,169.30
U S TREASURY NOTE 0.500% 08/15/2014 DD 08/15/11			7,190,000.000	7,214,151.22
U S TREASURY NOTE 0.500% 10/15/2013 DD 10/15/10			2,100,000.000	2,100,327.60
U S TREASURY NOTE 0.500% 10/15/2014 DD 10/15/11			50,000.000	50,191.40
U S TREASURY NOTE 0.625% 07/15/2016 DD 07/15/13			10,580,000.000	10,594,050.24
U S TREASURY NOTE 0.625% 09/30/2017 DD 09/30/12			3,195,000.000	3,140,336.75
U S TREASURY NOTE 0.750% 06/30/2017 DD 06/30/12			145,000.000	143,833.19
U S TREASURY NOTE 0.750% 12/15/2013 DD 12/15/10			3,100,000.000	3,104,479.50
U S TREASURY NOTE 0.875% 01/31/2018 DD 01/31/13			11,110,000.000	10,964,181.25
U S TREASURY NOTE 0.875% 09/15/2016 DD 09/15/13			1,110,000.000	1,118,151.84
U S TREASURY NOTE 0.875% 12/31/2016 DD 12/31/11			4,930,000.000	4,946,949.34
U S TREASURY NOTE 1.000% 05/31/2018 DD 05/31/13			1,735,000.000	1,712,771.18
U S TREASURY NOTE 1.000% 08/31/2016 DD 08/31/11			8,795,000.000	8,888,446.88
U S TREASURY NOTE 1.000% 09/30/2016 DD 09/30/11			25,120,000.000	25,379,037.44
U S TREASURY NOTE 1.000% 10/31/2016 DD 10/31/11			19,325,000.000	19,504,664.53
U S TREASURY NOTE 1.125% 05/31/2019 DD 05/31/12			635,000.000	617,587.03
U S TREASURY NOTE 1.125% 12/31/2019 DD 12/31/12			2,140,000.000	2,051,725.00
U S TREASURY NOTE 1.250% 01/31/2019 DD 01/31/12			2,995,000.000	2,957,095.28
U S TREASURY NOTE 1.250% 02/29/2020 DD 02/28/13			7,420,000.000	7,141,750.00
U S TREASURY NOTE 1.250% 04/15/2014 DD 04/15/11			7,385,000.000	7,431,444.27
U S TREASURY NOTE 1.375% 06/30/2018 DD 06/30/13			15,400,000.000	15,439,701.20
U S TREASURY NOTE 1.375% 09/30/2018 DD 09/30/11			5,580,000.000	5,576,077.27
U S TREASURY NOTE 1.500% 06/30/2016 DD 06/30/11			7,820,000.000	8,019,777.55
U S TREASURY NOTE 1.500% 07/31/2016 DD 07/31/11			4,935,000.000	5,059,914.72
U S TREASURY NOTE 1.500% 08/31/2018 DD 08/31/11			284,535,000.000	286,424,596.94
U S TREASURY NOTE 1.625% 11/15/2022 DD 11/15/12			5,600,000.000	5,184,810.40
U S TREASURY NOTE 2.000% 02/15/2022 DD 02/15/12			34,000.000	33,051.71
U S TREASURY NOTE 2.000% 02/15/2023 DD 02/15/13			11,100,000.000	10,571,884.20
U S TREASURY NOTE 2.000% 07/31/2020 DD 07/31/13			54,000,000.000	54,135,000.00
U S TREASURY NOTE 2.125% 08/31/2020 DD 08/31/13			90,000.000	90,794.52
U S TREASURY NOTE 2.125% 12/31/2015 DD 12/31/10			4,135,000.000	4,295,231.25
U S TREASURY NOTE 2.375% 10/31/2014 DD 10/31/09			2,485,000.000	2,544,697.16
U S TREASURY NOTE 2.500% 08/15/2023 DD 08/15/13			1,575,000.000	1,559,004.30
U S TREASURY NOTE 3.250% 03/31/2017 DD 03/31/10			2,400,000.000	2,597,812.80
U S TREASURY NOTE 4.625% 02/15/2017 DD 02/15/07			1,195,000.000	1,346,336.00
U S TREASURY NOTE 4.625% 11/15/2016 DD 11/15/06			240,000.000	269,006.16

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		U S TREASURY NOTES 0.250% 07/31/2015 DD 07/31/13	355,000.000	354,736.59
		U-HAUL S FLEET L BT1 BT 144A 5.559% 02/25/2020 DD 06/01/07	119,869.770	120,843.71
		U.S. RENAL CARE 8/13 0.000% 07/03/2019 DD 07/24/13	683,590.000	690,425.90
		U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL	187,000.000	187,312.29
		UAL 2009-1 PASS THROUGH TRUST 10.400% 05/01/2018 DD 10/13/09	547,834.750	613,903.62
		UAL 2009-2A PASS THROUGH TRUST 9.750% 07/15/2018 DD 11/24/09	148,042.130	168,397.93
		UBS-CITIGROUP COMMERCIAL C1 D 144A VAR RT 01/10/2045 DD 12/01/11	500,000.000	511,125.00
		UCFC MANUFACTURED HOUSING 2 M1 6.726% 10/15/2029 DD 06/01/98	525,448.640	345,063.17
		UCFC MANUFACTURED HOUSING 3 M1 6.506% 01/15/2030 DD 09/01/98	271,167.820	161,144.18
		UKRAINE GOVERNMENT INTERNATIONAL 4.950% 10/13/2015	182,000.000	211,257.39
		UKRAINE GOVERNMENT INTERNATIONAL 6.250% 06/17/2016	202,000.000	173,720.00
		UKRAINE GOVERNMENT INTERNATIONAL 6.750% 11/14/2017	305,000.000	260,775.00
		UKRAINE GOVERNMENT INTERNATIONAL 7.500% 04/17/2023	772,000.000	637,865.00
		UKRAINE GOVERNMENT INTERNATIONAL 7.800% 11/28/2022	1,021,000.000	851,258.75
		UKRAINE GOVERNMENT INTERNATIONAL 7.950% 02/23/2021	852,000.000	728,460.00
		UKRAINE GOVERNMENT INTERNATIONAL 9.250% 07/24/2017	573,000.000	529,480.65
		UKREXIMBANK VIA BIZ FINANCE PL 8.375% 04/27/2015	275,000.000	243,375.00
		UNIFRAX I LLC / UNIFRAX H 144A 7.500% 02/15/2019 DD 02/05/13	379,000.000	379,000.00
		UNION BANK NA 1.500% 09/26/2016 DD 09/26/13	2,530,000.000	2,542,632.29
		UNION PACIFIC CORP 144A 3.646% 02/15/2024 DD 08/21/13	134,000.000	134,673.62
		UNIONBANCAL CORP 3.500% 06/18/2022 DD 06/18/12	1,585,000.000	1,547,980.74
		UNITED KINGDOM GILT 4.000% 03/07/2022	9,000,000.000	16,381,850.40
		UNITED MEXICAN STATES 4.000% 10/02/2023 DD 10/02/13	1,430,000.000	1,421,062.50
		UNITED RENTALS NORTH AMERICA I 5.750% 07/15/2018 DD 07/15/12	45,000.000	47,250.00
		UNITED RENTALS NORTH AMERICA I 6.125% 06/15/2023 DD 10/30/12	23,000.000	23,115.00
		UNITED RENTALS NORTH AMERICA I 7.375% 05/15/2020 DD 11/15/12	538,000.000	579,695.00
		UNITED RENTALS NORTH AMERICA I 7.625% 04/15/2022 DD 10/15/12	933,000.000	1,014,637.50
		UNITED STATES STEEL CORP 6.650% 06/01/2037 DD 05/21/07	2,671,000.000	2,183,542.50
		UNITED STATES STEEL CORP 6.875% 04/01/2021 DD 03/26/13	210,000.000	211,575.00
		UNITED STATES TREASURY NOTE 1.375% 07/31/2018 DD 07/31/13	10,500,000.000	10,518,868.50
		UNITED SURGICAL (ADD-ON) TL	2,341,987.280	2,349,317.70
		UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12	328,000.000	310,780.00
		UNIV OF CALIFORNIA CA REVENUES 1.796% 07/01/2019 DD 03/14/13	1,770,000.000	1,712,758.20
		UNIVERSAL HOSPITAL SERVICES IN 7.625% 08/15/2020 DD 08/07/12	28,000.000	28,910.00
		UNIVISION 2/13 COV-LITE TLC2	746,250.000	742,205.33
		UNIVISION 2/13 EXTENDED COV- LITE TLC1	169,150.000	168,463.25
		UNIVISION 5/13 COV-LITE TLC3	995,000.000	982,562.51
		UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13	1,068,000.000	1,022,610.00
		UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12	545,000.000	574,975.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		UNIVISION COMMUNICATIONS 144A 7.875% 11/01/2020 DD 10/26/10	1,815,000.000	1,985,156.25
		UNIVISION COMMUNICATIONS 144A 8.500% 05/15/2021 DD 11/23/10	115,000.000	125,925.00
		UPC FINANCING 11/12 AF TL	1,200,000.000	1,200,000.00
		UPCB FINANCE V LTD 144A 7.250% 11/15/2021 DD 11/16/11	1,000,000.000	1,090,000.00
		URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10	200,000.000	34,000.00
		URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12	1,000,000.000	170,000.00
		URUGUAY GOVERNMENT INTE-INFLAT 4.375% 12/15/2028	17,820,000.000	873,773.32
		URUGUAY GOVERNMENT INTERNATION 7.875% 01/15/2033	129,000.000	165,765.00
		US AIRWAYS 2012-1 CLASS A PASS 5.900% 04/01/2026 DD 05/14/12	898,378.510	938,805.54
		US AIRWAYS 2013-1 CLASS B PASS 5.375% 05/15/2023 DD 04/24/13	95,000.000	90,250.00
		US COATINGS ACQUISITION I 144A 7.375% 05/01/2021 DD 02/01/13	738,000.000	771,210.00
		US FOODS INC 8.500% 06/30/2019 DD 12/31/12	150,000.000	158,062.50
		US FOODSERVICE 5/13 COV-LITE TLB	897,750.000	891,582.46
		US RENAL CARE 7/12 2ND LIEN COV-LITE TL	541,000.000	543,705.00
		US TREAS-CPI 0.375% 07/15/2023 DD 07/15/13	9,033,840.000	8,987,261.52
		US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12	29,930,070.000	29,553,609.58
		US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13	41,492,300.000	40,364,207.34
		US TREAS-CPI INFLAT 0.125% 04/15/2016 DD 04/15/11	30,690,170.000	31,495,786.97
		US TREAS-CPI INFLAT 0.125% 04/15/2018 DD 04/15/13	21,220,920.000	21,860,858.06
		US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12	36,568,280.000	36,019,755.80
		US TREAS-CPI INFLAT 0.625% 02/15/2043 DD 02/15/13	11,278,626.000	9,246,713.86
		US TREAS-CPI INFLAT 0.625% 07/15/2021 DD 07/15/11	28,501,650.000	29,666,198.92
		US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12	22,226,410.000	19,022,673.03
		US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11	36,306,700.000	39,092,113.72
		US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10	31,597,865.000	34,570,023.38
		US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10	17,823,680.000	19,550,349.00
		US TREAS-CPI INFLAT 1.375% 07/15/2018 DD 07/15/08	9,640,925.000	10,582,419.17
		US TREAS-CPI INFLAT 1.625% 01/15/2015 DD 01/15/05	12,860,466.875	13,290,495.17
		US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08	27,318,310.000	30,022,385.60
		US TREAS-CPI INFLAT 1.750% 01/15/2028 DD 01/15/08	28,555,722.200	31,975,726.83
		US TREAS-CPI INFLAT 1.875% 07/15/2015 DD 07/15/05	13,114,756.065	13,846,310.28
		US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09	21,442,898.000	24,290,772.17
		US TREAS-CPI INFLAT 2.000% 01/15/2016 DD 01/15/06	20,326,130.855	21,737,841.61
		US TREAS-CPI INFLAT 2.000%001/15/2026 DD 01/15/06	23,142,486.425	26,698,838.60
		US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09	18,604,886.000	21,116,545.61
		US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10	11,888,310.000	14,067,211.34
		US TREAS-CPI INFLAT 2.125% 02/15/2041 DD 02/15/11	10,666,835.000	12,634,364.72
		US TREAS-CPI INFLAT 2.375% 01/15/2017 DD 01/15/07	23,954,860.760	26,569,318.22
		US TREAS-CPI INFLAT 2.375% 01/15/2025 DD 07/15/04	29,898,056.320	35,683,808.58

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		US TREAS-CPI INFLAT 2.375% 01/15/2027 DD 01/15/07	50,948,885.200	61,309,799.55
		US TREAS-CPI INFLAT 2.500% 01/15/2029 DD 01/15/09	15,808,640.000	19,431,047.58
		US TREAS-CPI INFLAT 2.500% 07/15/2016 DD 07/15/06	27,665,023.900	30,526,638.64
		US TREAS-CPI INFLAT 2.625% 07/15/2017 DD 07/15/07	9,016,560.000	10,230,982.43
		US TREAS-CPI INFLAT 3.375% 04/15/2032 DD 10/15/01	5,289,757.780	7,405,660.89
		US TREAS-CPI INFLAT 3.625% 04/15/2028 DD 04/15/98	20,789,411.070	28,741,360.80
		US TREAS-CPI INFLAT 3.875% 04/15/2029 DD 04/15/99	23,302,869.010	33,403,217.95
		US TREAS-CPI INFLATION INDEX 0.125% 04/15/2017 DD 04/15/12	33,938,900.000	34,996,843.39
		US TREAS-CPI INFLATION INDEX 0.500% 04/15/2015 DD 04/15/10	15,090,460.000	15,415,840.50
		USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06	1,170,000.000	889,200.00
		USG CORP 144A 7.875% 03/30/2020 DD 04/12/12	110,000.000	119,212.50
		USG CORP 144A 8.375% 10/15/2018 DD 11/09/10	130,000.000	141,050.00
		USG CORP VAR RT 01/15/2018 DD 09/27/07	90,000.000	104,175.00
		USI 12/12 TL	1,191,000.000	1,192,488.76
		VALEANT 6/13 TLE 0.000% 08/05/2020 DD 06/06/13	1,161,225.000	1,166,868.56
		VALEANT 9/13 SERIES D TLB	147,754.700	147,447.37
		VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12	1,162,000.000	1,208,480.00
		VALEANT PHARMACEUTICALS I 144A 7.250% 07/15/2022 DD 03/08/11	1,875,000.000	1,996,875.00
		VALLEY NATIONAL BANCORP 5.125% 09/27/2023 DD 09/27/13	275,000.000	274,966.45
		VANGUARD HEALTH HOLDING CO II 7.750% 02/01/2019 DD 01/26/11	169,000.000	181,252.50
		VANTAGE DRILLING 10/12 COV-LITE TL	300,000.000	300,000.00
		VARICK STRUCTURED 1A A2 144A VAR RT 11/01/2035 DD 09/29/00	987,313.460	557,832.10
		VEDANTA RESOURCES PLC 144A 6.000% 01/31/2019 DD 06/03/13	231,000.000	219,450.00
		VENEZUELA GOVERNMENT INTERNATI 11.750% 10/21/2026	823,500.000	759,678.75
		VENEZUELA GOVERNMENT INTERNATI 11.950% 08/05/2031	1,259,000.000	1,161,427.50
		VENEZUELA GOVERNMENT INTERNATI 12.750% 08/23/2022	1,935,500.000	1,927,758.00
		VENEZUELA GOVERNMENT INTERNATI 5.750% 02/26/2016	967,500.000	873,168.75
		VENEZUELA GOVERNMENT INTERNATI 6.000% 12/09/2020	695,000.000	504,917.50
		VENEZUELA GOVERNMENT INTERNATI 8.250% 10/13/2024	555,100.000	417,712.75
		VENEZUELA GOVERNMENT INTERNATI 9.000% 05/07/2023	1,060,500.000	860,595.75
		VENEZUELA GOVERNMENT INTERNATI 9.250% 09/15/2027	87,000.000	70,687.50
		VERISIGN INC 144A 4.625% 05/01/2023 DD 04/16/13	428,000.000	402,320.00
		VERITAS CLO II LTD 2A E VAR RT 07/11/2021 DD 06/08/06	1,393,000.000	1,302,893.80
		VERIZON COMMUNICATIONS INC 2.500% 09/15/2016 DD 09/18/13	1,000,000.000	1,030,686.00
		VERIZON COMMUNICATIONS INC 3.650% 09/14/2018 DD 09/18/13	1,300,000.000	1,369,800.90
		VERIZON COMMUNICATIONS INC 4.500% 09/15/2020 DD 09/18/13	900,000.000	957,119.40
		VERIZON COMMUNICATIONS INC 4.600% 04/01/2021 DD 03/28/11	1,080,000.000	1,147,671.73
		VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	2,700,000.000	3,048,129.90
		VERIZON COMMUNICATIONS INC VAR RT 09/14/2018 DD 09/18/13	560,000.000	588,840.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VERIZON COMMUNICATIONS INC VAR RT 09/15/2016 DD 09/18/13			1,400,000.000	1,440,838.00
VIACOM INC 4.375% 03/15/2043 DD 03/15/13			773,000.000	625,564.93
VIACOM INC 6.125% 10/05/2017 DD 10/05/07			170,000.000	194,468.95
VIASAT INC 6.875% 06/15/2020 DD 06/15/12			1,000,000.000	1,037,500.00
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12			1,079,000.000	1,025,050.00
VIDEOTRON LTD 7.125% 15-JAN-2020 SR NTS 144A			335,000.000	351,979.76
VIRGIN MEDIA 2/13 (USD) TLB 0.000% 06/08/2020 DD 02/10/12			305,000.000	303,008.35
VIRGINIA ELECTRIC AND POWER CO 5.950% 09/15/2017 DD 09/11/07			1,130,000.000	1,315,549.40
VISANT CORP 10.000% 10/01/2017 DD 09/22/10			1,080,000.000	1,004,400.00
VISANT HOLDING CORP TLB			694,145.600	671,960.71
VISTEON CORP 6.750% 04/15/2019 DD 10/15/11			514,000.000	546,125.00
VODAFONE GROUP PLC 1.500% 02/19/2018 DD 02/19/13			2,480,000.000	2,410,986.56
VOLCAN CIA MINERA SAA 144A 5.375% 02/02/2022 DD 02/02/12			95,000.000	90,487.50
VOLVO TREASURY AB 144A 5.950% 04/01/2015 DD 10/06/09			135,000.000	144,085.50
VOTORANTIM CIMENTOS SA 144A 7.250% 04/05/2041 DD 04/05/11			320,000.000	293,200.00
VPII ESCROW CORP 144A 6.750% 08/15/2018 DD 07/12/13			813,000.000	869,910.00
VPII ESCROW CORP 144A 7.500% 07/15/2021 DD 07/12/13			839,000.000	904,022.50
VTB BANK OJSC VIA VTB CAPITAL 6.250% 06/30/2035			112,000.000	118,160.00
VTB BANK OJSC VIA VTB CAPITAL 6.875% 05/29/2018			250,000.000	268,750.00
WACHOVIA BANK COMMERCIA C28 A3 5.679% 10/15/2048 DD 10/01/06			785,000.000	789,656.62
WACHOVIA BANK NA 6.000% 11/15/2017 DD 11/21/07			500,000.000	576,300.00
WACHOVIA CAPITAL TRUST III VAR RT 03/29/2049 DD 02/01/06			1,415,000.000	1,280,575.00
WACHOVIA CORP 4.875% 02/15/2014 DD 02/06/04			2,345,000.000	2,383,411.10
WACHOVIA CORP 5.625% 10/15/2016 DD 10/23/06			2,600,000.000	2,913,250.60
WACHOVIA CORP 5.750% 02/01/2018 DD 01/31/08			3,000,000.000	3,465,486.00
WACHOVIA CORP STEP 08/01/2026 DD 08/01/96			830,000.000	1,037,878.48
WALGREEN CO 1.800% 09/15/2017 DD 09/13/12			2,200,000.000	2,207,557.00
WALTER INVESTMENT 11/12 TL			834,382.480	839,772.59
WAMU MORTGAGE PASS T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05			225,663.430	197,863.50
WAMU MORTGAGE PASS TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05			210,014.620	192,673.92
WARNER CHILCOTT (3/11) TLB1			65,003.030	64,933.47
WARNER CHILCOTT (3/11) TLB2			0.030	0.03
WARNER CHILCOTT (3/11) TLB3			51,223.930	51,169.12
WARNER CHILCOTT 8/12 ADD-ON TLB1			28,298.470	28,268.19
WARNER MUSIC 5/13 COV-LITE TL			750,000.000	746,017.50
WASHINGTON REAL ESTATE INVESTM 3.950% 10/15/2022 DD 09/17/12			285,000.000	274,137.23
WAVEDIVISION ESCROW LLC / 144A 8.125% 09/01/2020 DD 08/21/12			16,000.000	16,720.00
WEATHER CHANNEL 6/13 2ND LIEN 0.000% 12/11/2020 DD 06/04/13			770,000.000	789,250.00
WELLPOINT INC 3.700% 08/15/2021 DD 08/15/11			1,880,000.000	1,887,786.96

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WELLS FARGO BANK NA 0.750% 07/20/2015 DD 07/29/13			2,500,000.000	2,504,250.00
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			169,531.180	171,171.90
WESCO DISTRIBUTION 12/12 (USD) TLB1			733,660.710	735,128.03
WEST CORP 2/13 B8 TLB			451,149.600	450,698.46
WEST CORP 7.875% 01/15/2019 DD 05/15/11			1,000,000.000	1,077,500.00
WESTERN PIPELINE 3/13 TL			243,279.970	241,759.47
WESTGATE RESORTS 201 2A C 144A 9.000% 01/20/2025 DD 09/20/12			191,081.590	192,932.79
WESTGATE RESORTS 201 AA A 144A 9.500% 11/20/2024 DD 09/07/12			2,158,027.300	2,200,224.83
WESTGATE RESORTS 2012 1 C 144A 11.000% 09/20/2025 DD 04/13/12			297,102.140	304,529.69
WESTGATE RESORTS LLC BA A 144A 9.500% 02/20/2025 DD 11/30/12			1,101,471.850	1,133,448.95
WESTPAC BANKING CORP 7.250% 02/11/2020			300,000.000	317,433.30
WG HORIZONS CLO 06-1A D 144A VAR RT 05/24/2019 DD 05/24/06			2,000,000.000	1,875,000.00
WHITING PETROLEUM CORP 144A 5.750% 03/15/2021 DD 09/12/13			612,000.000	625,770.00
WHITING PETROLEUM CORP 6.500% 10/01/2018 DD 09/24/10			35,000.000	36,837.50
WIDOPENWEST 3/13 TLB			1,234,645.190	1,241,744.40
WIDOPENWEST 3/13 TLB1			497,500.000	498,912.90
WIDOPENWEST FINANCE LLC / WID 10.250% 07/15/2019 DD 01/15/13			184,000.000	199,640.00
WIND ACQUISITION FINANCE 144A 11.750% 07/15/2017 DD 07/13/09			95,000.000	100,937.50
WIND ACQUISITION FINANCE 144A 6.500% 04/30/2020 DD 04/29/13			1,171,000.000	1,200,275.00
WIND ACQUISITION HOLDINGS 144A 12.250% 07/15/2017 DD 12/15/09			200,000.000	197,500.00
WINDSTREAM CORP 7.750% 10/15/2020 DD 10/06/10			1,851,000.000	1,911,157.50
WMG ACQUISITION CORP 11.500% 10/01/2018 DD 04/01/12			425,000.000	489,812.50
WOODSIDE HOMES CO LLC / W 144A 6.750% 12/15/2021 DD 08/05/13			239,000.000	239,000.00
XEROX CORP 4.250% 02/15/2015 DD 12/04/09			1,000,000.000	1,042,675.00
XL GROUP PLC VAR RT 12/29/2049 DD 03/15/07			280,000.000	268,100.00
YANLORD LAND GROUP LTD 144A 10.625% 03/29/2018 DD 03/29/11			200,000.000	217,500.00
ZAYO (6/12) TL			1,246,221.670	1,245,511.33
ZAYO GROUP LLC / ZAYO CAPITAL 10.125% 07/01/2020 DD 06/28/12			442,000.000	507,195.00
ZAYO GROUP LLC / ZAYO CAPITAL 8.125% 01/01/2020 DD 06/28/12			347,000.000	379,531.25
ZHAIKMUNAI LP 144A 7.125% 11/13/2019 DD 11/13/12			200,000.000	209,500.00
ZIONS BANCORPORATION VAR RT 12/29/2049 DD 05/21/13			315,000.000	275,625.00
ZOETIS INC 144A 1.875% 02/01/2018 DD 01/28/13			1,175,000.000	1,163,161.88
ZOETIS INC 144A 4.700% 02/01/2043 DD 01/28/13			405,000.000	377,438.54
FUTURES CONTRACTS			344.000	-7,382.95
90DAY EURODOLLAR FUTURE (CME) EXP DEC 15			512.000	187,973.60
90DAY EURODOLLAR FUTURE (CME) EXP MAR 14			28.000	11,550.00
RUSSELL 2000 MINI IND FUT(NYF) EXP DEC 13			82.000	0.00
US 10YR NOTE FUTURE DEC 13 CALL NOV 13 126.000 ED 102513			-20.000	-21,250.00
US 10YR NOTE FUTURE DEC 13 PUT NOV 13 121.000 ED 10/25/13			-20.000	-312.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
US 10YR TREAS NTS FUTURE (CBT) EXP DEC 13			13.000	25,157.84
US TREAS BD FUTURE (CBT) EXP DEC 13			-251.000	-210,501.89
OTHER			35,470,078.799	433,444,362.92
PIMCO ALL ASSET FUND INSTITUTIO			35,470,078.799	433,444,362.92
PREFERRED SECURITIES			1,758,655.000	19,913,620.62
ALLY FINANCIAL INC PFD 7% 144A			1,848.000	1,765,764.00
BANK OF AMERICA CORP VAR RT 12/29/2049 DD 01/30/08			130,000.000	141,375.00
CITIGROUP INC VAR RT 12/29/2049 DD 10/29/12			90,000.000	83,925.00
FIRST NIAGARA FINANCIAL GROUP PFD 8.625% NON CUMULATIVE			26,950.000	777,777.00
FIRST TENN BK N A MEMPHIS TENN PERP PFD STK CL A 144A			1,040.000	758,550.01
GENERAL ELECTRIC CAPITAL CORP VAR RT 12/29/2049 DD 06/12/12			500,000.000	543,750.00
GENIE ENERGY LTD PFD 7.500% CUMULATIVE			7,041.000	56,521.64
GERDAU SA PFD			384,200.000	2,844,327.85
HARTFORD FINANCIAL SERVICES GR PFD 7.875%			16,900.000	475,228.00
ISTAR FINL INC PFD SER E 7.875%			13,050.000	307,490.63
ISTAR FINL INC PFD SER F%			7,575.000	177,482.25
ISTAR FINL INC PFD SER G 7.65%			575.000	13,171.13
KLABIN SA PFD			322,100.000	1,674,129.96
M&T BANK CORP PFD 5.000% CUMULATIVE			973.000	981,302.08
NEXTERA ENERGY INC PFD 5.889%			4,000.000	217,800.00
O'SULLIVAN INDUSTRIES HOLDINGS INC SR PFD			24,700.000	0.00
PNC FINANCIAL SERVICES GROUP I VAR RT 05/29/2049 DD 05/21/08			150,000.000	149,250.00
REGIONS FINANCIAL CORP PFD 6.375%			15,340.000	346,070.40
SYNOVUS FINANCIAL CORP PFD 7.875% NON CUMULATIVE			8,625.000	227,786.25
US BANCORP PFD 6.500% NON CUMULATIVE			2,250.000	58,477.50
US BANCORP PFD 7.189% NON CUMULATIVE			359.000	270,887.04
VOLKSWAGEN AG PFD			32,144.000	7,581,918.18
ZIONS BANCORPORATION PFD 6.300% NON CUMULATIVE			11,980.000	282,009.20
ZIONS BANCORPORATION PFD 6.950% NOT APPLICABLE			7,005.000	178,627.50
PRIVATE EQUITY			3,165,321,325.080	3,170,066,387.17
AMERRA AGRI FUND II			39,474,585.730	39,474,585.73
ARBOR INVESTMENTS II LP			18,158,974.000	18,158,974.00
ARCANO FUND LP			13,140,767.000	13,140,767.00
AVENUE SPECIAL SITUATIONS V			106,054.000	106,054.00
BAY HILLS EMERGING PARTNERS I LP			51,302,186.000	51,302,186.00
BAY HILLS EMERGING PARTNERS II LP			40,829,047.000	40,829,047.00
BLACKSTONE CAPITAL PARTNERS VI			28,177,439.240	28,177,439.24
BLACKSTONE CAPITAL V LP			53,290,703.810	53,290,703.81
BLACKSTONE HENRY CLAY FUND LLC			497,865,479.000	497,865,479.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAMELOT ACQUISITIONS SECONDARY OPP LP			27,518,324.000	27,518,324.00
COLUMBIA CAP EQUITY PTRS IV			29,499,206.580	29,499,206.58
CRESTVIEW CAPITAL PARTNERS II LP			67,884,396.000	67,884,396.00
DAG VENTURE II			22,217,080.540	22,217,080.54
DAG VENTURES III LP			22,481,317.980	22,481,317.98
DAG VENTURES IV LP			98,945,219.060	98,945,219.06
DAG VENTURES V LP			10,556,204.210	10,556,204.21
DANIEL BOONE LLC			501,817,353.700	501,817,353.70
DCM VI LP			9,959,615.000	9,959,615.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			20,018,804.000	20,018,804.00
GREEN EQUITY INVESTORS IV LP			68,904,259.000	68,904,259.00
GREEN EQUITY INVESTORS V LP			79,516,248.000	79,516,248.00
GREEN EQUITY INVESTORS VI LP			9,047,483.830	9,047,483.83
GREENFIELD ACQUISITION VI			47,377,325.000	47,377,325.00
GTCR FUND IX			57,500,719.000	57,500,719.00
HARRISON STREET CORE PROPERTY FD			84,051,426.000	84,051,426.00
HARVEST PARTNERS V LP			32,006,380.000	32,006,380.00
HARVEST PARTNERS VI LP			18,750,043.000	18,750,043.00
HELLMAN & FRIEDMAN VI L P			17,429,209.000	17,429,209.00
HIG BIOVENTURES II			2,505,964.870	2,505,964.87
HIG CAPITAL PARTNERS V L P			200,000.000	200,000.00
HIG VENTURE PARTNERS II LP			12,190,919.000	12,190,919.00
HORSLEY BRIDGE INTERNATIONAL V			14,642,558.000	14,642,558.00
INSTITUTIONAL VENTURE PARTNERS XI LP			262,481.200	262,481.20
INSTITUTIONAL VENTURE PARTNERS XII LP			32,670,110.000	32,670,110.00
JW CHILDS EQUITY PARTNERS III L P			23,166,377.000	23,166,377.00
KEYHAVEN CAPITAL PARTNERS III GP LP			6,632,354.350	8,977,886.47
MAGNETAR MTP			73,175,200.000	74,585,083.72
MATLIN PATTERSON GLOB PTRS III			33,210,481.930	33,210,481.93
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,849,273.000	1,849,273.00
MATLINPATTERSON GLOBAL OPP INVESTMENTS LP			25,072.000	25,072.00
MERIT MEZZANINE FUND IV LP			13,307,352.160	13,307,352.16
MHR INSTITUTIONAL PARTNERS III			3,629,491.000	3,629,491.00
MILL ROAD CAPITAL I LP			30,511,549.770	30,511,549.77
MKP OPPORTUNITY			5,000,000.000	5,000,000.00
NEW MOUNTAIN PARTNERS II LP			11,106,488.000	11,106,488.00
NEW MOUNTAIN PARTNERS III			36,611,075.000	36,611,075.00
NEWPORT COLONELS LLC			514,839,373.350	514,839,373.35
OAK HILL CAP PT II			36,441,801.770	36,441,801.77

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OAK HILL III			42,510,730.510	42,510,730.51
OCM OPP FUND VIIB (CAYMAN) LTD			1,900,589.000	1,900,589.00
SUN CAPITAL PARTNERS IV LP			2,125,219.000	2,125,219.00
TCV VI LP			836,111.000	836,111.00
TPF II LP			12,169,582.000	12,169,582.00
TRITON FUND IV LP			2,798,377.610	3,788,023.86
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			17,804,114.000	17,804,114.00
VANTAGEPOINT VENTURE PART IV-Q			12,072,164.660	12,072,164.66
VISTA EQUITY PARTNERS FUND III			48,200,230.000	48,200,230.00
VISTA EQUITY PARTNERS FUND IV LP			24,938,727.000	24,938,727.00
WARBURG PINCUS PE IX LP			28,096,041.000	28,096,041.00
WARBURG PINCUS PRIVATE EQUITY X LP			38,342,825.220	38,342,825.22
WAYZATA OPP FUND OFFSHORE LP			47,427,501.000	47,427,501.00
WAYZATA OPPORTUNITIES FUND II			63,542,393.000	63,542,393.00
WAYZATA OPPORTUNITIES FUND III			2,752,948.000	2,752,948.00
REAL ESTATE			316,566,885.110	386,175,131.57
H/2 CREDIT PARTNERS LP			120,336,038.250	120,336,038.25
HARRISON STREET CORE PROPERTY FUND LP			22,912,301.000	22,912,301.00
MESA WEST CORE LENDING FUND LP			69,159,787.000	69,159,787.00
MESA WEST RE INCOME FUND II (PF-1) LP			29,566,715.000	29,566,715.00
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PRIMA MORTGAGE INVESTMENT TRUST LLC			21,977,052.000	91,585,298.46
RUBENSTEIN PROPERTIES FUND II LP			3,819,347.860	3,819,347.86
WALTON STREET REAL ESTATE FUND VI LP			36,094,215.000	36,094,215.00
WALTON STREET REAL ESTATE FUND VII LP			5,401,429.000	5,401,429.00