

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
Grand Total			36,179,254,463.894	15,610,214,163.19
ALTERNATIVE INVESTMENTS			15,450,499.520	15,450,499.52
MKP OPPORTUNITY OFFSHORE LTD			15,450,499.520	15,450,499.52
CASH & CASH EQUIVALENTS			877,174,023.720	877,959,915.42
BANC OF AM CORP REPO 0.010% 01/02/2014 DD 12/31/13			20,000,000.000	20,000,000.00
BANK OF AMERICA (BOA) 01/01/2049 DD 07/01/08			52,000.000	52,000.00
BARC CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08			28,000.000	28,000.00
BARCLAYS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			543,000.000	543,000.00
BARCLAYS CP REPO REPO 0.010% 01/02/2014 DD 12/31/13			12,000,000.000	12,000,000.00
BARCLAYS CP REPO REPO 0.040% 01/17/2014 DD 12/18/13			9,200,000.000	9,200,000.00
BNY MELLON CASH RESERVE 0.010% 12/31/2049 DD 06/26/97			1,184,749.080	1,184,749.08
CANTOR REPO A REPO 0.170% 01/02/2014 DD 12/19/13			67,000,000.000	67,000,000.00
CASH COLLATERAL HELD AT CITIGROUP			387,000.000	387,000.00
CASH HELD AS COLLATERAL AT DEUTSCHE			169,000.000	169,000.00
CITIGROUP CAT 2MM REPO 0.010% 01/02/2014 DD 12/31/13			8,300,000.000	8,300,000.00
CME CCP COLL HELD AT GSC			100,000.000	100,000.00
CREDIT SUISSE REPO 0.010% 01/02/2014 DD 12/31/13			16,300,000.000	16,300,000.00
CSFB CCP COLLATERAL 0.010% 01/01/2049 DD 07/01/08			1,553,000.000	1,553,000.00
DEUTSCHE BANK VAR RT 01/01/2049 DD 07/01/08			668,000.000	668,000.00
DEUTSCHE BK TD 0.180% 01/02/2014 DD 12/18/13			270,000,000.000	270,000,000.00
EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12			177,489,257.500	177,489,257.50
FEDERAL HOME LN BK CONS DISC 0.000% 01/02/2014 DD 01/02/201			23,600,000.000	23,600,000.00
FEDERAL HOME LN BK CONS DISC MAT 01/17/2014			14,600,000.000	14,599,854.00
FEDERAL HOME LN BK CONS DISC MAT 01/24/2006			7,700,000.000	7,699,923.00
FEDERAL HOME LN MTG CORP DISC MAT 01/06/2014			100,000.000	100,000.00
FEDERAL NATL MTG ASSN DISC MAT 01/27/2010			3,100,000.000	3,099,969.00
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			143,000.000	143,000.00
HSBC CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			344,000.000	344,000.00
INSTITUTIONAL SEC DISC 01/09/2014			25,000,000.000	24,999,407.50
INSTITUTIONAL SEC DISC 01/10/2014			15,000,000.000	14,999,592.00
INSTITUTIONAL SEC DISC 01/14/2014			70,000,000.000	69,997,060.00
JP MORGAN CP REP REPO 0.030% 01/02/2014 DD 12/31/13			43,800,000.000	43,800,000.00
JP MORGAN CP REP REPO 0.050% 01/02/2014 DD 12/31/13			4,000,000.000	4,000,000.00
KENTUCKY ST HSG CORP HSG REVEN 0.500% 01/01/2014 DD 07/10/13			195,000.000	195,000.00
KENTUCKY ST HSG CORP HSG REVEN 0.550% 07/01/2014 DD 07/10/13			405,000.000	405,498.15
MORGAN ST REV REPO 0.020% 01/02/2014 DD 12/31/13			7,500,000.000	7,500,000.00
MS ICE CCP COLLAT VAR RT 01/01/2049 DD 02/19/13			18,000.000	18,000.00
RBS CITIZENS BANK REPO 0.090% 01/31/2014 DD 12/24/13			24,600,000.000	24,600,000.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
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			1,173,000.000	1,173,000.00
SECURITIES LENDING POOL			0.000	0.00
SHORT TERM FUND AT FORMER			17.140	17.14
STANDARD CHARTERED CASH COLLAT VAR RT 01/01/2049 DD 07/01/08			-70,000.000	0.00
TBA CASH COLL MSC VAR RT 01/01/2049 DD 07/01/08			-280,000.000	0.00
TD SECURITIES REPO 0.020% 01/02/2014 DD 12/31/13			11,300,000.000	11,300,000.00
U S TREASURY BILL 0.000% 01/16/2014 DD 07/18/13			19,500,000.000	19,499,912.30
U S TREASURY BILL 0.000% 01/23/2014 DD 07/25/13			11,800,000.000	11,799,882.00
U S TREASURY BILL 0.000% 01/30/2014 DD 08/01/13			2,600,000.000	2,599,963.60
U S TREASURY BILL 0.000% 02/06/2014 DD 02/07/13			4,826,000.000	4,825,956.57
U S TREASURY BILL 0.000% 04/10/2014 DD 10/10/13			980,000.000	979,873.58
UBS AG CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08			-120,000.000	320,000.00
CONVERTIBLE SECURITIES			21,340,967.000	38,944,481.20
ALERE INC			9.000	2,612.25
ARCELORMITTAL PFD 6.000% CUMULATIVE			11,275.000	293,150.00
AXTEL SAB DE CV 144A VAR RT 01/31/2020 DD 01/31/13			632,600.000	85,268.79
BANK OF AMERICA CORP PFD 7.250% NON-CUMULATIVE			73.000	77,453.00
BEAZER HOMES USA INC			1,125.000	41,715.00
BIOMARIN PHARMACEUTICAL INC 0.750% 10/15/2018 DD 10/15/13			78,000.000	82,631.25
BIOMARIN PHARMACEUTICAL INC 1.500% 10/15/2020 DD 10/15/13			108,000.000	115,492.51
CHESAPEAKE ENERGY CORP 2.500% 05/15/2037 DD 05/15/07			570,000.000	578,550.00
CHESAPEAKE ENERGY CORP PFD 5.750% CUMULATIVE			75.000	86,906.25
CIENA CORP 3.750% 10/15/2018 DD 10/18/10			3,745,000.000	5,395,140.63
CLIFFS NATURAL RESOURCES INC PFD 7.000% CUMULATIVE			15,461.000	352,495.34
CROWN CASTLE INTERNATIONAL COR PFD 4.500% CUMULATIVE			5,610.000	563,103.76
DOMINION RESOURCES INC/VA PFD 6.000% CUMULATIVE			11,505.000	624,835.40
DOMINION RESOURCES INC/VA PFD 6.125% CUMULATIVE			21,421.000	1,159,304.52
FORD MOTOR CO 4.250% 11/15/2016 DD 11/09/09			1,170,000.000	2,158,650.00
GILEAD SCIENCES INC 1.625% 05/01/2016 DD 07/30/10			345,000.000	1,137,853.13
GOODYEAR TIRE & RUBBER CO/THE PFD 5.875% CUMULATIVE			8,000.000	531,249.60
HOLOGIC INC VAR RT 03/01/2042 DD 03/05/12			15,000.000	15,318.75
HOLOGIC INC VAR RT 12/15/2037 DD 11/23/10			375,000.000	437,109.38
HORNBECK OFFSHORE SVCS INC 1.500% 09/01/2019 DD 08/13/12			1,300,000.000	1,541,312.51
ICONIX BRAND GROUP INC 2.500% 06/01/2016 DD 05/23/11			1,045,000.000	1,436,221.88
ISTAR FINANCIAL INC PFD 4.500% CUMULATIVE			8,180.000	507,160.00
KB HOME 1.375% 02/01/2019 DD 01/29/13			570,000.000	566,081.25
LENNAR CORP 2.750% 12/15/2020 DD 11/10/10			645,000.000	1,187,203.13
LENNAR CORP 3.250% 11/15/2021 DD 11/29/11			970,000.000	1,743,575.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MICRON TECHNOLOGY INC 2.375% 05/01/2032 DD 04/18/12			1,360,000.000	3,145,850.01
MICRON TECHNOLOGY INC 3.125% 05/01/2032 DD 04/18/12			710,000.000	1,616,581.25
MYLAN INC/PA 3.750% 09/15/2015 DD 09/15/08			285,000.000	934,443.75
NEXTERA ENERGY INC PFD 5.799% NOT APPLICABLE			2,345.000	118,234.90
PEABODY ENERGY CORP 4.750% 12/15/2066 DD 12/20/06			1,195,000.000	944,796.88
PPL CORP PFD 8.750%			14,800.000	780,404.00
PRICELINE.COM INC 1.000% 03/15/2018 DD 03/12/12			346,000.000	477,047.50
PRICELINE.COM INC 144A 0.350% 06/15/2020 DD 06/04/13			806,000.000	918,336.25
REDWOOD TRUST INC 4.625% 04/15/2018 DD 03/06/13			475,000.000	493,109.38
RYLAND GROUP 1.625% 05/15/2018 DD 05/16/12			775,000.000	1,181,390.63
STANDARD PACIFIC CORP 1.250% 08/01/2032 DD 08/06/12			965,000.000	1,277,418.75
TRINITY INDUSTRIES INC 3.875% 06/01/2036 DD 06/07/06			1,720,000.000	2,265,025.00
UNITED STATES STEEL CORP 2.750% 04/01/2019 DD 03/26/13			410,000.000	542,737.50
UNITED TECHNOLOGIES CORP PFD 7.500%			10,350.000	677,614.50
WELLS FARGO & CO PFD 7.500% NON-CUMULATIVE			625.000	690,625.00
WEYERHAEUSER CO PFD 6.375% CUMULATIVE			19,477.000	1,085,235.07
WINTRUST FINL PFD 5.000% SERIES C			36.000	44,550.00
XILINX INC 2.625% 06/15/2017 DD 06/09/10			360,000.000	574,200.00
XM SATELLITE RADIO INC 7.000% 12/01/2014 DD 08/01/08			235,000.000	456,487.50
EQUITY			461,254,798.245	6,944,380,763.28
1-800-FLOWERS.COM INC			4,796.000	25,946.36
1ST SOURCE CORP			3,786.000	120,924.84
3M CO			75,457.000	10,582,844.25
4LICENSING CORP			2,012.000	1,147.04
8X8 INC			9,322.000	94,711.52
A SCHULMAN INC			6,413.000	226,122.38
A-POWER ENERGY GENERATION SYS LTD			11,618.000	0.00
AAC TECHNOLOGIES HOLDINGS INC			125,500.000	609,392.23
AAIPHARMA INC COM			13,700.000	0.00
AAON INC			14,271.000	455,958.45
AAR CORP			5,706.000	159,825.06
AASTROM BIOSCIENCES INC			101.000	326.23
ABAXIS INC			3,637.000	145,552.74
ABBOTT LABORATORIES			259,810.000	9,958,517.30
ABBVIE INC			187,681.000	9,911,433.61
ABC-MART INC NPV			8,600.000	375,976.40
ABIOMED INC			8,134.000	217,503.16
ABLE LABRATORIES INC COM NEW			2,800.000	0.00
ABM INDUSTRIES INC			19,865.000	567,940.35

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ABRAXAS PETROLEUM CORP			1,225.000	4,018.00
ACACIA RESEARCH - ACACIA TECHN			8,380.000	121,845.20
ACADIA HEALTHCARE CO INC			6,400.000	302,912.00
ACADIA PHARMACEUTICALS INC			6,521.000	162,959.79
ACADIA REALTY TRUST			8,447.000	209,739.01
ACCELRY'S INC			8,683.000	82,835.82
ACCENTURE PLC			75,000.000	6,166,500.00
ACCEPTANCE INSURANCE COS INC			9,099.000	13.65
ACCESS MIDSTREAM PARTNERS L P UNIT			74,330.000	4,205,591.40
ACCESS WORLDWIDE COMMUNICATION			4,593.000	45.93
ACCLAIM ENTMT INC PAR \$0.02			71,400.000	0.00
ACCO BRANDS CORP			13,625.000	91,560.00
ACCOM INC			306.000	0.00
ACCOR SAR			39,920.000	1,886,766.31
ACCRETIVE HEALTH INC			8,478.000	77,658.48
ACCURAY INC			15,813.000	137,731.23
ACE LIMITED SHS			40,119.000	4,153,520.07
ACETO CORP			5,427.000	135,729.27
ACHILLION PHARMACEUTICALS INC			5,126.000	17,018.32
ACI WORLDWIDE INC			7,166.000	465,790.00
ACMAT CORP			2,100.000	44,100.00
ACME COMMUNICATIONS INC			3,612.000	108.36
ACME UNITED CORP			294.000	4,336.50
ACORDA THERAPEUTICS INC			6,999.000	204,370.80
ACORN ENERGY INC			2,343.000	9,536.01
ACTAVIS PLC			43,734.000	7,347,312.00
ACTIVE POWER INC			1,869.000	6,298.53
ACTIVISION BLIZZARD INC			177,000.000	3,155,910.00
ACTUANT CORP			11,508.000	421,653.12
ACTUATE CORP			3,447.000	26,576.37
ACUITY BRANDS INC			7,099.000	776,062.68
ACURA PHARMACEUTICALS INC			9,756.000	16,292.52
ACXIOM CORP			13,317.000	492,462.66
ADAMIS PHARMACEUTICALS CORP			26.470	169.15
ADAMS RESOURCES & ENERGY INC			4,481.000	306,948.50
ADDUS HOMECARE CORP			6,328.000	142,063.60
ADECCO SA CHF1 (REGD)			55,253.000	4,386,194.19
ADEPT TECHNOLOGY INC			892.000	15,065.88
ADOBE SYSTEMS INC			54,845.000	3,284,118.60

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ADT CORP/THE			23,594.000	954,849.18
ADTRAN INC			10,680.000	288,466.80
ADVANCE AUTO PARTS INC			27,600.000	3,054,768.00
ADVANCED EMISSIONS SOLUTIONS			1,800.000	97,614.00
ADVANCED ENERGY INDUSTRIES INC			6,349.000	145,138.14
ADVANCED ENVIRONMENTAL RECYCLI			4,484.000	493.24
ADVANCED PHOTONIX INC			2,075.000	1,452.50
ADVANCED SEMI ENGR TWD10 (ASE)			5,691,000.000	5,289,335.11
ADVANSOURCE BIOMATERIALS CORP			2,778.000	139.18
ADVANTA CORP			17,350.000	0.00
ADVENT SOFTWARE INC			7,361.000	257,561.39
ADVISORY BOARD CO/THE			8,270.000	526,550.90
AEGION CORP			5,398.000	118,162.22
AEGON NV EUR0.12			1,208,410.000	11,426,112.18
AEHR TEST SYSTEMS			2,650.000	8,188.50
AEOLUS PHARMACEUTICALS INC			328.000	75.44
AEP INDUSTRIES INC			2,069.000	109,305.27
AEROPOSTALE INC			10,115.000	91,945.35
AES CORP/THE			415,516.000	6,029,137.16
AETNA INC			108,680.000	7,454,361.20
AETRIUM INC			197.000	1,319.90
AFC ENTERPRISES INC			2,900.000	111,650.00
AFFILIATED MANAGERS GROUP INC			33,462.000	7,257,238.56
AFFIRMATIVE INSURANCE HOLDINGS			1,612.000	4,110.60
AFFYMAX INC			1,106.000	862.68
AFFYMETRIX INC			19,277.000	165,203.89
AFLAC INC			54,987.000	3,673,131.60
AFRICAN BANK INVESTMENTS LTD RTS EXP 06-DEC-2013			800,698.000	344,016.33
AFRICAN BANK INVESTMENTS ZAR0.025			1,707,161.000	1,964,080.67
AG MORTGAGE INVESTMENT TRUST I			5,500.000	86,020.00
AGCO CORP			4,700.000	278,193.00
AGFEED INDUSTRIES INC			5,237.000	1,047.40
AGILENT TECHNOLOGIES INC			106,275.000	6,077,867.25
AGILYSYS INC			5,824.000	81,070.08
AGL RESOURCES INC			14,014.000	661,881.22
AGREE REALTY CORP			3,830.000	111,146.60
AGRIUM INC			51,190.000	4,681,536.29
AH BELO CORP			2,195.000	16,396.65
AIA GROUP LTD			982,600.000	4,929,632.74

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AIN PHARMACIEZ INC			15,400.000	757,509.14
AIR METHODS CORP			9,268.000	540,602.44
AIR PRODUCTS & CHEMICALS INC			24,925.000	2,786,116.50
AIR TRANSPORT SERVICES GROUP I			3,550.000	28,719.50
AIRBUS GROUP NV			82,200.000	6,321,458.61
AIRCASTLE LTD SHS			34,760.000	666,001.60
AIRGAS INC			7,830.000	875,785.50
AIXTRON SE			441,073.000	6,390,770.32
AJINOMOTO CO INC Y50			335,000.000	4,851,053.60
AKAMAI TECHNOLOGIES INC			21,115.000	996,205.70
AKORN INC			13,888.000	342,061.44
AKSYS LTD			9,696.000	15.51
ALABAMA AIRCRAFT INDUSTRIES IN			919.000	27.57
ALAMO GROUP INC			1,937.000	117,556.53
ALASKA COMMUNICATIONS SYSTEMS			4,716.000	9,997.92
ALBANY INTERNATIONAL CORP			3,631.000	130,461.83
ALBANY MOLECULAR RESEARCH INC			5,562.000	56,064.96
ALCO STORES INC			1,006.000	9,355.80
ALCOA INC			328,786.000	3,494,995.18
ALERE INC			14,100.000	510,420.00
ALEXANDER & BALDWIN INC			79,397.000	3,313,236.81
ALEXANDER ENERGY LTD			77,500.000	57,623.53
ALEXANDER'S INC			999.000	329,670.00
ALEXION PHARMACEUTICALS INC			23,132.000	3,077,943.92
ALEXZA PHARMACEUTICALS INC			428.000	2,024.44
ALICO INC			1,269.000	49,326.03
ALIGN TECHNOLOGY INC			107,376.000	6,136,538.40
ALIMENTATION COUCHE-TARD INC			42,000.000	3,157,609.42
ALJ REGIONAL HOLDINGS INC			738.000	1,143.90
ALKERMES PLC			60,380.000	2,455,050.80
ALLEGHENY TECHNOLOGIES INC			56,529.000	2,014,128.27
ALLEGIANTRAVEL CO			2,869.000	302,507.36
ALLEGION PLC			10,536.000	465,585.84
ALLEN ORGAN CO ESC			1,100.000	0.00
ALLERGAN INC/UNITED STATES			35,057.000	3,894,131.56
ALLETE INC			6,875.000	342,925.00
ALLIANCE BANCORP INC OF PENNSY			3,171.000	48,294.33
ALLIANCE DATA SYSTEMS CORP			19,957.000	5,247,294.01
ALLIANCE FIBER OPTIC PRODUCTS			1,996.000	30,039.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLIANCE HEALTHCARE SERVICES I			3,741.000	92,552.34
ALLIANCE ONE INTERNATIONAL INC			19,985.000	60,954.25
ALLIANCE PHARMACEUTICAL CORP			5,396.000	0.00
ALLIANCE SEMICONDUCTOR CORP			8,268.000	5,374.20
ALLIANT TECHSYSTEMS INC			32,495.000	3,953,991.60
ALLIED DEFENSE GROUP INC ESCROW CONTRA			2,031.000	0.00
ALLIED HEALTHCARE PRODUCTS			250.000	567.50
ALLIED MOTION TECHNOLOGIES INC			3,842.000	47,832.90
ALLIED NEVADA GOLD CORP			6,738.000	23,919.90
ALLIN CORP			7.000	420.00
ALLSTATE CORP/THE			92,335.000	5,035,950.90
ALMOST FAMILY INC			5,331.000	172,351.23
ALNYLAM PHARMACEUTICALS INC			7,378.000	474,626.74
ALON USA ENERGY INC			8,799.000	145,535.46
ALPHA & OMEGA SEMICONDUCTOR			2,800.000	21,588.00
ALPHA NATURAL RESOURCES INC			34,540.000	246,615.60
ALPHA TECHNOLOGIES GROUP INC			4,243.000	19.09
ALPHATEC HOLDINGS INC			3,700.000	7,437.00
ALPINE GROUP INC/NJ			5,287.000	5,551.35
ALSERES PHARMACEUTICALS INC			1,461.000	34.33
ALSTOM EUR7 (POST CONSOLIDATION			210,139.000	7,666,128.40
ALTERA CORP			37,885.000	1,232,399.05
ALTEVA			600.000	4,902.00
ALTIGEN COMMUNICATIONS INC			1,737.000	257.25
ALTISOURCE ASSET MANAGEMENT CO			427.000	384,304.27
ALTISOURCE PORTFOLIO SOLUTIONS SA REG SHS			3,272.000	519,037.36
ALTISOURCE RESIDENTIAL CORP			990.000	29,808.90
ALTRA INDUSTRIAL MOTION CORP			3,656.000	125,108.32
ALTRIA GROUP INC			235,950.000	9,058,120.50
ALTUS PHARMACEUTICALS INC			4,112.000	0.00
AM CASTLE & CO			2,637.000	38,948.49
AMADEUS IT HLD SA-A SHS0.0100			118,900.000	5,096,188.93
AMAG PHARMACEUTICALS INC			7,900.000	191,733.00
AMAZON.COM INC			50,891.000	20,294,821.89
AMB FINANCIAL CORP			689.000	689.00
AMBASSADORS GROUP INC			7,249.000	33,707.85
AMBASSADORS INTERNATIONAL INC			438.000	2.63
AMC NETWORKS INC			22,800.000	1,552,908.00
AMCAST INDL CORP COM			11,100.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMCOL INTERNATIONAL CORP			5,802.000	197,151.96
AMCOR LIMITED NPV			128,608.000	1,213,874.01
AMDOCS LTD COM			73,800.000	3,043,512.00
AMEDISYS INC			6,776.000	99,132.88
AMEN PROPERTIES INC			13.000	7,605.00
AMERCO			3,725.000	885,954.00
AMEREN CORP			150,599.000	5,445,659.84
AMERIANA BANCORP			1,544.000	21,276.32
AMERICA'S CAR-MART INC/TX			1,565.000	66,089.95
AMERICAN AIRLS GROUP INC			114,900.000	2,901,225.00
AMERICAN ASSETS TRUST INC			6,058.000	190,402.94
AMERICAN AXLE & MANUFACTURING			5,606.000	114,642.70
AMERICAN BILTRITE INC			15.000	6,075.00
AMERICAN CAPITAL MORTGAGE INVE INVESTMENT CORP			1,571.000	27,429.66
AMERICAN CARESOURCE HOLDINGS			275.000	451.00
AMERICAN ELECTRIC POWER CO INC			57,487.000	2,686,942.38
AMERICAN EQUITY INVESTMENT LIF			9,055.000	238,870.90
AMERICAN EXPRESS CO			108,689.000	9,861,352.97
AMERICAN HOME MORTGAGE INVESTM			7,177.000	25.12
AMERICAN INTERNATIONAL GROUP I			411,639.000	21,014,170.95
AMERICAN INTERNATIONAL GROUP INC			138,791.000	0.00
AMERICAN LEARNING CORP			1,369.000	153.46
AMERICAN LOCKER GROUP INC			669.000	1,311.24
AMERICAN MEDICAL ALERT CORP CONTRA			2,800.000	0.00
AMERICAN MORTGAGE ACCEPTANCE C			700.000	0.00
AMERICAN NATIONAL BANKSHARES I			1,269.000	33,311.25
AMERICAN ORIENTAL BIOENGINEERI			11,540.000	1,384.80
AMERICAN PACIFIC CORP			3,556.000	132,496.56
AMERICAN PUBLIC EDUCATION INC			2,125.000	92,373.75
AMERICAN RAILCAR INDUSTRIES IN			2,933.000	134,184.75
AMERICAN REALTY CAPITAL PROPER			14,166.000	182,174.76
AMERICAN REALTY INVESTORS INC			994.000	4,920.30
AMERICAN SCIENCE & ENGINEERING			1,531.000	110,094.21
AMERICAN SHARED HOSPITAL SERVI			962.000	2,615.02
AMERICAN SKIING CO COM			20,300.000	0.00
AMERICAN SOFTWARE INC/GEORGIA			9,293.000	91,721.91
AMERICAN STATES WATER CO			5,642.000	162,094.66
AMERICAN SUPERCONDUCTOR CORP			7,918.000	12,985.52
AMERICAN TOWER CORP			46,557.000	3,716,179.74

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AMERICAN VANGUARD CORP			3,758.000	91,281.82
AMERICAN VANTAGE COS			5,193.000	0.00
AMERICAN WOODMARK CORP			3,631.000	143,533.43
AMERIGAS PARTNERS LP			13,805.000	615,288.85
AMERIPRISE FINANCIAL INC			58,621.000	6,744,346.05
AMERIS BANCORP			2,527.000	53,344.97
AMERISAFE INC			1,487.000	62,810.88
AMERISERV FINANCIAL INC			5,168.000	15,659.04
AMERISOURCEBERGEN CORP			67,338.000	4,734,534.78
AMES NATIONAL CORP			667.000	14,934.13
AMETEK INC			200,220.000	10,545,587.40
AMGEN INC			109,878.000	12,543,672.48
AMICUS THERAPEUTICS INC			3,489.000	8,199.15
AMISTAR CORP			962.000	4.81
AMKOR TECHNOLOGY INC			24,903.000	152,655.39
AMN HEALTHCARE SERVICES INC			9,508.000	139,767.60
AMPAL-AMERICAN ISREAL CORP			271.000	40.71
AMPCO-PITTSBURGH CORP			1,706.000	33,181.70
AMPHENOL CORP			95,774.000	8,541,125.32
AMPLIPHI BIOSCIENCES CORP			1,299.000	604.04
AMREIT INC			3,666.000	61,588.80
AMREP CORP			1,294.000	9,019.18
AMSURG CORP			6,562.000	301,327.04
AMTECH SYSTEMS INC			1,444.000	10,050.24
AMTRUST FINANCIAL SERVICES INC			10,712.000	350,175.28
ANACOMP INC			3.000	3.45
ANADARKO PETROLEUM CORP			120,272.000	9,539,975.04
ANADIGICS INC			6,843.000	12,591.12
ANALOG DEVICES INC			36,695.000	1,868,876.35
ANALOGIC CORP			1,794.000	158,876.64
ANAREN INC			4,887.000	136,787.13
ANC RENTAL CORP			1,750.000	0.00
ANDERSONS INC/THE			3,900.000	347,763.00
ANDREA ELECTRONICS CORP			4,974.000	275.56
ANESIVA INC			4,789.000	0.00
ANGIODYNAMICS INC			6,573.000	112,989.87
ANGLO AMERICAN USD0.54(POST CONSOLIDATION)			242,242.000	5,296,015.73
ANHEUSER-BUSCH INBEV NV			93,911.000	9,997,804.22
ANI PHARMACEUTICALS INC			99.000	1,987.92

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANIKA THERAPEUTICS INC			3,214.000	122,646.24
ANN INC			24,141.000	882,594.96
ANSYS INC			71,480.000	6,233,056.00
ANTHRACITE CAPITAL INC			6,549.000	0.00
ANWORTH MORTGAGE ASSET CORP			26,829.000	112,950.09
AO SMITH CORP			39,966.000	2,155,766.04
AOL INC			42,000.000	1,958,040.00
AON CORP			35,516.000	2,979,437.24
AP PHARMA INC			1,792.000	797.44
APA GROUP NPV			70,759.000	379,827.23
APACHE CORP			47,100.000	4,047,774.00
APARTMENT INVESTMENT & MANAGEM			17,214.000	446,014.74
APCO OIL & GAS INTERNATIONAL			1,122.000	17,491.98
APEX SILVER MINES			22,900.000	0.00
APHTON CORP			11,691.000	0.00
APOGEE ENTERPRISES INC			75,681.000	2,717,704.71
APOLLO COMMERCIAL REAL ESTATE			8,948.000	145,405.00
APOLLO EDUCATION GROUP INC			17,209.000	470,149.88
APOLLO INVESTMENT CORP			37,409.000	317,228.32
APOLLO RESIDENTIAL MORTGAGE IN			4,041.000	59,725.98
APPLE INC			128,878.000	72,314,734.58
APPLIED ENERGETICS INC			7,099.000	72.41
APPLIED EXTRUSION TECHNOLOGIES INC			34,500.000	0.00
APPLIED INDUSTRIAL TECHNOLOGIE			8,066.000	395,959.94
APPLIED MATERIALS INC			142,063.000	2,513,094.47
APPLIED MICRO CIRCUITS CORP			7,885.000	105,501.30
APPLIEDTHEORY CORP			5,601.000	0.00
APPROACH RESOURCES INC			3,888.000	74,999.52
AQUACELL TECHNOLOGIES INC			3,700.000	0.00
ARABIAN AMERICAN DEVELOPMENT C			1,531.000	19,214.05
ARADIGM CORP			4,698.000	803.36
ARBOR REALTY TRUST INC			919.000	6,120.54
ARC DOCUMENT SOLUTIONS INC			6,493.000	53,372.46
ARC RESOURCES LTD			31,300.000	871,097.41
ARCA BIOPHARMA INC			27.000	45.36
ARCELORMITTAL NPV (POST-REORGANISATION)			289,090.000	5,166,619.80
ARCH COAL INC			37,200.000	165,540.00
ARCHER-DANIELS-MIDLAND CO			168,024.000	7,292,241.60
ARCTIC CAT INC			3,306.000	188,375.88

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ARDEN GROUP INC			568.000	71,857.68
ARENA PHARMACEUTICALS INC			38,715.000	226,482.75
ARGO GROUP INTERNATIONAL HOLDINGS LTD COM			7,677.000	356,903.73
ARI NETWORK SERVICES INC			881.000	2,863.25
ARK RESTAURANTS CORP			1,150.000	25,472.50
ARKANSAS BEST CORP			1,850.000	62,308.00
ARKEMA EUR10			38,920.000	4,547,271.93
ARLINGTON ASSET INVESTMENT COR			1,070.000	28,237.30
ARMOUR RESIDENTIAL REIT INC			59,496.000	238,578.96
AROTECH CORP			493.000	1,720.57
ARQULE INC			4,106.000	8,827.90
ARRAY BIOPHARMA INC			12,557.000	62,910.57
ARRHYTHMIA RESEARCH TECHNOLOGY			1,925.000	6,660.50
ARRIS GROUP INC			22,369.000	545,020.69
ARROW FINANCIAL CORP			2,971.000	78,909.76
ARROW RESOURCES DEVELOPMENT IN			2,800.000	19.60
ARTESIAN RESOURCES CORP			4,643.000	106,556.85
ARTHROCARE CORP			88,739.000	3,570,857.36
ARUBA NETWORKS INC			19,299.000	345,452.10
ASAHI KASEI CORP JPY50			300,000.000	2,351,933.72
ASB FINANCIAL CORP			1,237.000	15,833.60
ASBURY AUTOMOTIVE GROUP INC			9,574.000	514,506.76
ASCENT CAPITAL GROUP INC			1,885.000	161,280.60
ASFG INC			44.000	0.00
ASHFORD HOSPITALITY PRIME INC			2,709.000	49,303.80
ASHFORD HOSPITALITY TRUST INC			13,548.000	112,177.44
ASIAINFO-LINKAGE INC			13,185.000	157,692.60
ASML HOLDING NV EUR0.09 (POST SPLIT)			52,793.000	4,949,645.62
ASPEN TECHNOLOGY INC			16,922.000	707,339.60
ASSA ABLOY SER B NPV			76,200.000	4,031,507.50
ASSICURAZIONI GENERALI EUR1			404,896.000	9,540,542.18
ASSOCIATED ESTATES REALTY CORP			9,237.000	148,253.85
ASSURANT INC			10,979.000	728,676.23
ASTA FUNDING INC			1,835.000	15,450.70
ASTEA INTERNATIONAL INC			1,980.000	0.00
ASTEC INDUSTRIES INC			2,737.000	105,730.31
ASTORIA FINANCIAL CORP			19,644.000	271,676.52
ASTRO-MED INC			1,378.000	18,589.22
ASTRONICS CORP			5,400.000	274,361.10

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ASTROTECH CORP			537.000	1,519.71
ASURE SOFTWARE INC			1,858.000	10,200.42
AT&T INC			876,989.000	30,834,933.24
AT&T LATIN AMER CORP COM			30,700.000	0.00
ATHENAHEALTH INC			7,877.000	1,059,456.50
ATLANTIC AMERICAN CORP			10,649.000	43,554.41
ATLANTIC COAST FINANCIAL CORP			148.000	640.84
ATLANTIC PREMIUM BRANDS LTD			3,850.000	4,196.50
ATLANTIC TELE-NETWORK INC			7,310.000	413,526.70
ATLANTICUS HLDGS CORP COM			2,084.000	7,398.20
ATLANTIS PLASTICS INC			1,094.000	27.35
ATLAS AIR WORLDWIDE HOLDINGS I			5,356.000	220,399.40
ATMI INC			6,667.000	201,410.07
ATMOS ENERGY CORP			105,350.000	4,784,997.00
ATNA RESOURCES LTD			1,222.000	125.50
ATP OIL & GAS CORP/UNITED STAT			4,974.000	124.35
ATRICURE INC			2,477.000	46,270.36
ATRINSIC INC			1,592.000	3.18
ATRION CORP			816.000	241,740.00
AUSTRALIA & NEW ZEALAND BANK GROUP NPV			287,448.000	8,288,439.33
AUTOBYTEL INC			1,183.000	17,898.79
AUTOCANADA INC			14,900.000	643,539.76
AUTODESK INC			26,615.000	1,339,532.95
AUTOMATIC DATA PROCESSING INC			56,796.000	4,589,684.76
AUTONATION INC			7,616.000	378,439.04
AUTOZONE INC			4,015.000	1,918,929.10
AUXILIUM PHARMACEUTICALS INC			6,638.000	137,672.12
AV HOMES INC			3,712.000	67,447.04
AVADO BRANDS INC COM			40,600.000	0.00
AVALONBAY COMMUNITIES INC			14,351.000	1,696,718.73
AVANIR PHARMACEUTICALS INC			2,803.000	9,418.08
AVAX TECHNOLOGIES INC			1,969.000	4.92
AVERY DENNISON CORP			37,998.000	1,907,119.62
AVIAT NETWORKS INC			16,919.000	38,236.94
AVID TECHNOLOGY INC			5,335.000	43,480.25
AVINCI MEDIA CORP			4,781.000	0.00
AVISTA CORP			29,503.000	831,689.57
AVNET INC			26,225.000	1,156,784.75
AVON PRODUCTS INC			103,704.000	1,785,782.88

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AVX CORP			5,600.000	78,008.00
AWARE INC			6,306.000	38,529.66
AXCELIS TECHNOLOGIES INC			12,371.000	30,185.24
AXCESS INTERNATIONAL INC			2,712.000	0.00
AXIALL CORP			13,574.000	643,950.56
AXION INTERNATIONAL HOLDINGS I			122.000	19.52
AXIS BANK LTD			75,490.000	1,586,016.18
AXOGEN INC COM			469.000	2,077.67
AXT INC			6,537.000	17,061.57
AZ ELECTRONIC MATERIALS SA			791,183.000	5,176,067.54
AZZ INC			5,674.000	277,231.64
B&G FOODS INC			80,169.000	2,718,530.79
B/E AEROSPACE INC			31,230.000	2,717,946.90
BADGER DAYLIGHTING LTD			9,600.000	770,258.83
BADGER METER INC			4,831.000	263,289.50
BADGER PAPER MILLS INC			2,800.000	7.84
BAKER HUGHES INC			74,789.000	4,132,840.14
BALCHEM CORP			5,127.000	300,954.90
BALDWIN & LYONS INC			3,734.000	102,012.88
BALL CORP			43,773.000	2,261,313.18
BALLANTYNE STRONG INC			1,225.000	5,671.75
BANCFIRST CORP			3,131.000	175,523.86
BANCO BILBAO VIZCAYA ARGENTARIA SA EURO.49			366,308.000	4,516,539.76
BANCO BRADESCO SA			181,960.000	2,464,182.26
BANCO LATINOAMERICANO DE COMERCIO EXTERIOR			3,284.000	92,017.68
BANCO POPULAR ESPANOL SA			556,700.000	3,363,754.40
BANCO SANTANDER BRASIL SA/BRAZ ADR			1,007,150.000	6,143,615.00
BANCORP INC/DE			2,349.000	42,070.59
BANCORPSOUTH INC			17,900.000	455,018.00
BANK MUTUAL CORP			11,337.000	79,472.37
BANK OF AMERICA CORP			1,258,331.000	19,592,213.67
BANK OF BARODA INR10 (DEMAT)			151,295.000	1,578,991.00
BANK OF FLORIDA CORP			1,663.000	0.00
BANK OF HAWAII CORP			7,600.000	449,464.00
BANK OF MARIN BANCORP			712.000	30,893.68
BANK OF NEW YORK MELLON CORP/T			135,496.000	4,734,230.24
BANK OF NOVA SCOTIA			19,300.000	1,206,681.41
BANK OF SOUTH CAROLINA CORP			1,704.000	26,872.08
BANK OF THE OZARKS INC			7,262.000	410,956.58

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BANK RAKYAT INDONESIA PERSERO			3,273,500.000	1,950,106.61
BANKFINANCIAL CORP			3,244.000	29,715.04
BANKRATE INC			5,961.000	106,940.34
BANKUNITED FINANCIAL CORP			4,941.000	0.00
BANKUNITED INC			47,500.000	1,563,700.00
BANNER CORP			1,183.000	53,022.06
BANREGIO GRUPO FINANCIERO SA D			183,264.000	1,085,830.61
BAR HARBOR BANKSHARES			1,096.000	43,829.04
BARCLAYS ORD GBP0.25			2,718,154.000	12,243,032.79
BARNES & NOBLE INC			2,896.000	43,295.20
BARNES GROUP INC			9,397.000	359,999.07
BARNWELL INDUSTRIES INC			2,700.000	8,100.00
BARRETT BUSINESS SERVICES INC			5,490.000	509,142.60
BARRICK GOLD CORP			135,700.000	2,392,391.00
BASIC ENERGY SERVICES INC			7,776.000	122,705.28
BASSETT FURNITURE INDUSTRIES INC			2,550.000	38,964.00
BAUER PERFORMANCE SPORTS LTD			29,300.000	390,758.59
BAUER PERFORMANCE SPORTS LTD SHS 144A			6,400.000	80,332.59
BAXANO SURGICAL INC			2,475.000	2,499.75
BAXTER INTERNATIONAL INC			64,024.000	4,452,869.20
BAY BANCORP INC			851.000	4,416.69
BAYER AG ORD NPV			75,411.000	10,593,888.30
BAYERISCHE MOTOREN WERKE (BMW) AG EUR1			39,008.000	4,580,666.49
BB LIQUIDATING INC CL A			31,721.000	126.88
BB&T CORP			83,163.000	3,103,643.16
BBCN BANCORP INC			10,330.000	171,374.70
BBX CAP CORP			231.000	3,603.60
BCB BANCORP INC			1,487.000	20,000.15
BCSB BANCORP INC			1,028.000	26,810.24
BEACON POWER CORPORATION			2,067.000	51.68
BEACON ROOFING SUPPLY INC			92,455.000	3,724,087.40
BEAM INC			52,238.000	3,555,318.28
BEARD CO			1,181.000	2.13
BEARINGPOINT INC			1,404.000	0.00
BEASLEY BROADCASTING GROUP INC			645.000	5,630.85
BEAZER HOMES USA INC			886.000	21,636.12
BEBE STORES INC			5,168.000	27,493.76
BECTON DICKINSON AND CO			56,088.000	6,197,163.12
BED BATH & BEYOND INC			25,335.000	2,034,400.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BEIJING CAP INTL ARPT CO H CNY1			6,936,000.000	5,429,826.85
BEL FUSE INC			8,927.000	182,524.59
BELDEN INC			8,522.000	600,374.90
BELIEVING TODAY INC			3,700.000	0.00
BEMIS CO INC			25,259.000	1,034,608.64
BENCHMARK ELECTRONICS INC			10,949.000	252,702.92
BENEFICIAL MUTUAL BANCORP INC			10,582.000	115,555.44
BERKSHIRE BANCORP INC/NY			2,637.000	19,170.99
BERKSHIRE HATHAWAY INC			237,657.000	28,176,613.92
BERKSHIRE HILLS BANCORP INC			3,061.000	83,473.47
BERRY PLASTICS GROUP INC			10,600.000	252,174.00
BEST BUY CO INC			301,153.000	12,009,981.64
BETTER ENVIRONMENT CONCEPTS IN			42.000	2.10
BFC FINANCIAL CORP			892.000	2,568.96
BG GROUP PLC ORD GBP0.10			412,891.000	8,872,963.08
BGC PARTNERS INC			5,906.000	35,790.36
BHP BILLITON LIMITED			139,926.000	4,755,770.40
BHP BILLITON PLC USD0.50			245,975.000	7,614,233.00
BICOASTAL COMMUNICATIONS INC			16.000	0.00
BIDVEST GROUP ORD RO.05			83,400.000	2,136,807.73
BIG 5 SPORTING GOODS CORP			1,334.000	26,439.88
BIG LOTS INC			58,954.000	1,903,624.66
BIGLARI HOLDINGS INC			393.000	199,109.52
BILL BARRETT CORP			8,231.000	220,426.18
BIO-REFERENCE LABS INC			4,862.000	124,175.48
BIOANALYTICAL SYSTEMS INC			1,062.000	2,862.09
BIOCRIST PHARMACEUTICALS INC			4,106.000	31,205.60
BIODEL INC			784.000	1,803.20
BIOFUEL ENERGY CORP COM NEW			205.000	352.60
BIOGEN IDEC INC			27,867.000	7,795,793.25
BIOJECT MEDICAL TECHNOLOGIES I			3,893.000	291.98
BIOLASE INC			4,636.065	13,120.07
BIOMED REALTY TRUST INC			223,050.000	4,041,666.00
BIOPURE CORP			374.000	0.00
BIOSCRIP INC			12,264.000	90,753.60
BIOSPECIFICS TECHNOLOGIES CORP			6,163.000	133,552.21
BIOTA PHARMACEUTICALS INC			1,254.000	5,254.26
BIOTELEMETRY INC			3,306.000	26,249.64
BIOTIME INC			3,175.000	11,430.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BIRKS GROUP INC			473.000	723.69
BJ'S RESTAURANTS INC			5,316.000	165,114.96
BKF CAPITAL GROUP INC			175.000	196.00
BLACK BOX CORP			7,265.000	216,497.00
BLACK DIAMOND INC			2,781.000	37,070.73
BLACK HILLS CORP			7,925.000	416,141.75
BLACKBAUD INC			8,184.000	308,127.60
BLACKROCK EMERGING MARKETS SMALL CAP			983,045.470	11,370,857.46
BLACKROCK INC			17,470.000	5,528,730.90
BLACKROCK KELSO CAPITAL CORP			12,289.000	114,656.37
BLACKROCK MSCI CANADA SMALL CAP			342,650.840	4,642,393.60
BLACKROCK MSCI EAFE SMALL CAP			3,304,452.120	39,470,702.46
BLACKSTONE MORTGAGE TRUST INC			1,772.000	48,074.36
BLONDER TONGUE LABORATORIES			3,056.000	3,025.44
BLOUNT INTERNATIONAL INC			10,525.000	152,296.75
BLUCORA INC COM			4,617.000	134,631.72
BLUE NILE INC			2,719.000	128,037.71
BLUE RIVER BANCSHARES INC			962.000	3.85
BLYTH INC			1,562.000	16,994.56
BM&F BOVESPA SA BOLSA DE COM NPV			522,600.000	2,449,912.47
BMB MUNAI INC			7,468.000	44.81
BMC INDS INC MINN COM			26,300.000	0.00
BNCCORP INC			1,006.000	12,273.20
BNP PARIBAS EUR2			224,790.000	17,547,302.41
BNS HOLDING INC			94.000	0.00
BOB EVANS FARMS INC/DE			23,293.000	1,178,392.87
BOC HONG KONG HLDG HKD5			2,353,000.000	7,541,131.69
BOEING CO/THE			127,660.000	17,424,313.40
BOISE CASCADE LLC			112,601.000	3,319,477.48
BOLSA MEXICANA DE VALORES SAB			654,100.000	1,494,768.94
BOLT TECHNOLOGY CORP			2,246.000	49,434.46
BOMBAY CO			19,600.000	0.00
BON-TON STORES INC/THE			2,375.000	38,665.00
BONANZA CREEK ENERGY INC			5,100.000	221,697.00
BONDED MTRS INC COM			200.000	0.00
BONTEX INC			350.000	15.75
BOOKS-A-MILLION INC			3,525.000	8,142.75
BORDERS GROUP INC			7,555.000	0.00
BORGWARNER INC			120,105.000	6,715,070.55

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOSTON BEER CO INC			4,603.000	1,112,959.37
BOSTON PRIVATE FINANCIAL HOLDI			6,867.000	86,661.54
BOSTON PROPERTIES INC			18,036.000	1,810,273.32
BOSTON SCIENTIFIC CORP			658,222.000	7,911,828.44
BOTTOMLINE TECHNOLOGIES INC			4,384.000	158,525.44
BOULDER BRANDS INC			8,212.000	130,242.32
BOVIE MEDICAL CORP			1,531.000	3,245.72
BOWL AMERICA INC			4,872.000	69,767.04
BOYDS COLLECTION LTD			833.000	0.00
BOYDS COLLECTION LTD COM			52,800.000	0.00
BP PLC ORD USD.25			2,272,199.000	18,366,930.08
BPO MANAGEMENT SERVICES INC			2,475.000	0.00
BPOST SA			219,424.000	4,296,468.83
BPZ RESOURCES INC			6,692.000	12,179.44
BRADY CORP			9,574.000	296,123.82
BRAMBLES LTD NPV			35,912.000	293,977.34
BRANDYWINE REALTY TRUST			272,335.000	3,837,200.15
BREEZE-EASTERN CORP			1,844.000	16,872.60
BRIDGESTONE CO Y50			110,300.000	4,176,718.42
BRIDGFORD FOODS CORP			4,137.000	39,508.35
BRIGGS & STRATTON CORP			8,576.000	186,613.76
BRIGHTSTAR INFORMATION TECHNOL			4,156.000	10.81
BRINK'S CO/THE			11,086.000	378,476.04
BRISTOL-MYERS SQUIBB CO			261,560.000	13,901,914.00
BRISTOW GROUP INC			6,468.000	485,488.08
BRITISH AMERICAN TOBACCO ORD GBP0.25			150,800.000	8,087,309.75
BROADCOM CORP			63,659.000	1,887,489.35
BROADSOFT INC			4,759.000	130,111.06
BROOKFIELD RESIDENTIAL PROPERTIES INC			15,796.000	382,105.24
BROOKLINE BANCORP INC			19,428.000	185,925.96
BROOKLYN FEDERAL BANC ESCROW			787.000	0.00
BROOKS AUTOMATION INC			10,403.000	109,127.47
BROWN & BROWN INC			81,657.000	2,563,213.23
BROWN SHOE CO INC			15,227.000	428,487.78
BROWN-FORMAN CORP			19,115.000	1,444,520.55
BRP INC SUB VTG			17,300.000	490,912.94
BRT REALTY TRUST			1,153.000	8,151.71
BRUKER CORP			24,746.000	489,228.42
BRUNSWICK CORP/DE			23,747.000	1,093,786.82

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BRYN MAWR BANK CORP			1,196.000	36,095.28
BSD MEDICAL CORP			8,650.000	10,293.50
BSML INC			1,459.000	0.00
BSQUARE CORP			2,079.000	7,442.82
BTU INTERNATIONAL INC			1,706.000	4,981.52
BUCKEYE PARTNERS LP			88,200.000	6,263,082.00
BUCKLE INC/THE			6,644.000	349,208.64
BUFFALO WILD WINGS INC			3,708.000	545,817.60
BUILDERS FIRSTSOURCE INC			5,175.000	36,949.50
BUILDING MATLS HLDG CORP COM			12,400.000	0.00
BUTLER INTERNATIONAL INC			4,024.000	0.00
C&J ENERGY SERVICES INC			3,492.000	80,665.20
CA INC			100,822.000	3,392,660.30
CABLEVISION SYSTEMS CORP			25,256.000	452,840.08
CABOT CORP			700.000	35,980.00
CABOT OIL & GAS CORP			49,685.000	1,925,790.60
CACHE INC			3,062.000	16,626.66
CACI INTERNATIONAL INC			4,887.000	357,826.14
CADENCE PHARMACEUTICALS INC			2,596.000	23,493.80
CADIZ INC			278.000	1,934.88
CADUS CORP			2,943.000	4,914.81
CAGY INDUSTRIES INC			2,037.000	0.00
CAI INTERNATIONAL INC			2,375.000	55,978.75
CAIXABANK			465,394.000	2,429,205.24
CAL DIVE INTERNATIONAL INC			9,001.000	18,092.01
CALAMOS ASSET MANAGEMENT INC			8,274.000	97,964.16
CALAMP CORP			6,759.000	189,049.23
CALBEE INC			44,200.000	1,074,458.85
CALGON CARBON CORP			11,094.000	228,203.58
CALIFORNIA COASTAL COMMUNITIES			3,300.000	0.00
CALIFORNIA FIRST NATIONAL BANC			3,437.000	51,898.70
CALIFORNIA WATER SERVICE GROUP			6,068.000	139,988.76
CALIX INC			5,700.000	54,948.00
CALLAWAY GOLF CO			16,374.000	138,032.82
CALLON PETROLEUM CO			3,437.000	22,443.61
CAMBEX CORP			5,237.000	52.37
CAMBIUM LEARNING GROUP INC			2,243.000	3,723.38
CAMBREX CORP			14,319.000	255,307.77
CAMBRIDGE HEART INC			5,193.000	51.93

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CAMCO FINANCIAL CORP			2,841.000	18,977.88
CAMDEN NATIONAL CORP			1,531.000	64,638.82
CAMERON INTERNATIONAL CORP			28,063.000	1,670,590.39
CAMPBELL SOUP CO			21,184.000	916,843.52
CANADIAN ENERGY SERVICES & TECH			16,600.000	361,216.00
CANADIAN IMPERIAL BK OF COMM			137,443.000	11,735,368.44
CANADIAN PACIFIC RAILWAY LTD			26,300.000	3,976,560.00
CANO PETROLEUM INC			3,018.000	0.00
CANTEL MEDICAL CORP			7,433.000	252,053.03
CANTERBURY PARK HOLDING CORP			962.000	0.00
CAPELLA EDUCATION CO			1,919.000	127,498.36
CAPITAL BANK FINANCIAL CORP			454.000	10,328.50
CAPITAL CITY BANK GROUP INC			2,313.000	27,224.01
CAPITAL ONE FINANCIAL CORP			122,718.000	9,401,425.98
CAPITAL SENIOR LIVING CORP			3,875.000	92,961.25
CAPITAL SOUTHWEST CORP			4,364.000	152,172.68
CAPITALSOURCE INC			21,774.000	312,892.38
CAPITOL BANCORP LTD			1,356.000	2.31
CAPITOL FEDERAL FINANCIAL INC			24,818.000	300,545.98
CAPRICOR THERAPEUTICS INC			62.000	198.40
CAPSTEAD MORTGAGE CORP			19,358.000	233,844.64
CAPSTONE THERAPEUTICS CORP			6,299.000	0.00
CAPSTONE TURBINE CORP			20,685.000	26,683.65
CARBO CERAMICS INC			3,600.000	419,508.00
CARDICA INC			1,665.000	1,623.38
CARDINAL ENERGY LTD			33,600.000	364,619.29
CARDINAL FINANCIAL CORP			3,656.000	65,808.00
CARDINAL HEALTH INC			147,161.000	9,831,826.41
CARDIOVASCULAR SYSTEMS INC			2,425.000	83,153.25
CARDIUM THERAPEUTICS INC			65.000	53.95
CARDTRONICS INC			6,210.000	269,824.50
CAREER EDUCATION CORP			6,172.000	35,180.40
CAREFUSION CORP			24,932.000	992,792.24
CARLSBERG A/S			110,350.000	12,229,179.35
CARMAX INC			26,349.000	1,238,929.98
CARMIKE CINEMAS INC			1,476.000	41,091.84
CARNIVAL CORP			51,676.000	2,075,824.92
CARPENTER TECHNOLOGY CORP			3,743.000	232,814.60
CARREFOUR EUR2.5			329,690.000	13,088,277.43

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CARRIAGE SERVICES INC			6,231.000	121,691.43
CARRIZO OIL & GAS INC			8,420.000	376,963.40
CASCADE BANCORP			367.000	1,919.41
CASCADE MICROTECH INC			629.000	5,862.28
CASELLA WASTE SYSTEMS INC			5,327.000	30,896.60
CASEY'S GENERAL STORES INC			8,434.000	592,488.50
CASH AMERICA INTERNATIONAL INC			5,268.000	201,764.40
CASH TECHNOLOGIES INC			787.000	0.00
CASS INFORMATION SYSTEMS INC			2,853.000	192,149.55
CATALINA LIGHTING INC			910.000	1.64
CATAMARAN CORP			74,599.000	3,541,960.52
CATASYS INC			19.000	17.10
CATERPILLAR INC			100,294.000	9,107,698.14
CATHAY GENERAL BANCORP			11,699.000	312,714.27
CATO CORP/THE			7,316.000	232,648.80
CATSKILL LITIGATION TR UNITS COM			3,760.000	0.00
CAVCO INDUSTRIES INC			1,606.000	110,332.20
CAVIUM INC			5,749.000	198,397.99
CBEYOND INC			3,484.000	24,039.60
CBIZ INC			20,829.000	189,960.48
CBL & ASSOCIATES PROPERTIES IN			230,400.000	4,137,984.00
CBRE GROUP INC			206,696.000	5,436,104.80
CBS CORP			65,839.000	4,196,577.86
CDI CORP			3,231.000	59,870.43
CEC ENTERTAINMENT INC			7,524.000	333,162.72
CECO ENVIRONMENTAL CORP			815.000	13,178.55
CEDAR REALTY TRUST INC			34,315.000	214,811.90
CEL-SCI CORP			643.000	380.01
CELADON GROUP INC			4,170.000	81,231.60
CELGENE CORP			125,114.000	21,139,261.44
CELL THERAPEUTICS INC			5.000	9.60
CELLDEX THERAPEUTICS INC			2,856.000	69,143.76
CENCOSUD SA COM NPV			662,664.000	2,386,574.52
CENTENE CORP			9,329.000	549,944.55
CENTER BANCORP INC			1,290.000	24,200.40
CENTERPOINT ENERGY INC			50,568.000	1,172,166.24
CENTERSTATE BANKS INC			1,225.000	12,433.75
CENTRAL GARDEN AND PET CO			8,267.000	56,221.41
CENTRAL PACIFIC FINANCIAL CO			452.000	9,076.16

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CENTRUE FINANCIAL CORP			525.000	475.13
CENTURY ALUMINUM CO			620.000	6,485.20
CENTURY BANCORP INC/MA			600.000	19,950.00
CENTURY CASINOS INC			297.000	1,547.37
CENTURYLINK INC			69,732.000	2,220,964.20
CENVEO INC			10,086.000	34,695.84
CEPHEID INC			11,127.000	519,853.44
CERBCO INC CL A			500.000	0.00
CERNER CORP			169,494.000	9,447,595.56
CERUS CORP			10,349.000	66,751.05
CEVA INC			1,929.000	29,359.38
CF ABERDEEN DE BUSINESS TR EMERGING MARKETS EQTY FD			2,987,605.070	162,438,628.00
CF BLACKROCK ACWI EX-US SUPERFUND A			32,521,253.220	765,458,395.74
CF INDUSTRIES HOLDINGS INC			6,762.000	1,575,816.48
CF WTC CTF EMERGING MKT EQTY FD			4,485,770.100	175,756,061.13
CGI GROUP INC CL A SUB-VTG			54,700.000	1,829,682.83
CH ROBINSON WORLDWIDE INC			17,889.000	1,043,644.26
CHAMPION ENTERPRISES INC			21,400.000	0.00
CHAMPION INDUSTRIES INC/WV			4,250.000	1,487.50
CHANNELL COMMERCIAL CORP			3,181.000	0.00
CHARLES & COLVARD LTD			1,323.000	6,681.15
CHARLES RIVER LABORATORIES INT			7,288.000	386,555.52
CHARLES SCHWAB CORP/THE			136,885.000	3,559,010.00
CHART INDUSTRIES INC			52,135.000	4,986,191.40
CHARTER COMMUNICATIONS INC DEL CL A			61,241.000	0.00
CHARTER FINL CORP MD COM			3,151.000	33,936.27
CHASE CORP			1,981.000	69,929.30
CHATHAM LODGING TRUST			8,300.000	169,735.00
CHAZAK VALUE CORP COM			216.000	0.00
CHECKPOINT SYSTEMS INC			8,694.000	137,104.38
CHEESECAKE FACTORY INC/THE			8,783.000	423,955.41
CHELSEA THERAPEUTICS INTERNATI			1,269.000	5,621.67
CHEMED CORP			4,656.000	356,742.72
CHEMICAL FINANCIAL CORP			4,515.000	142,990.05
CHEMTURA CORP			19,859.000	554,463.28
CHEROKEE INC			4,181.000	57,697.80
CHESAPEAKE ENERGY CORP			394,283.000	10,700,840.62
CHESAPEAKE LODGING TRUST			4,600.000	116,334.00
CHESAPEAKE UTILITIES CORP			2,746.000	164,814.92

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHESTER BANCORP INC			84.000	1,512.00
CHEUNG KONG INFRASTRUCTURE HLDGS HKD1			115,000.000	726,003.54
CHEVRON CORP			233,275.000	29,138,380.25
CHICAGO RIVET & MACHINE CO			262.000	8,685.30
CHIEF CONSOLIDATED MINING CO			1,300.000	0.00
CHILDRENS PLACE RETAIL STORES			5,893.000	335,724.21
CHINA CGAME INC			1,663.000	99.78
CHINA COMMUNICATIONS SERVICES CORP H CNY1			2,054,000.000	1,271,539.58
CHINA CONSTRUCTION BANK CORP			6,176,000.000	4,659,629.20
CHINA FOODS LTD HKD0.10			1,616,000.000	685,686.28
CHINA LIFE INS TWD10			1,414,000.000	1,432,811.57
CHINA MERCHANTS BK 'H' CNY1			1,016,500.000	2,165,736.58
CHINA MOBILE LTD			366,000.000	3,795,118.48
CHINA PACIFIC INSURANCE GR-H			527,400.000	2,067,768.49
CHINA RESOURCES POWER HOLDIN			3,000,000.000	7,111,397.69
CHINA SKY ONE MEDICAL INC			581.000	81.34
CHINA TAIPING INS HLDGS CO LTD			1,782,400.000	3,641,233.72
CHINA TELECOM CORP 'H' CNY1			3,668,000.000	1,854,400.77
CHINDEX INTERNATIONAL INC			3,171.000	55,270.53
CHIPOTLE MEXICAN GRILL INC			15,727.000	8,379,031.06
CHIQUITA BRANDS INTERNATIONAL			5,529.000	64,689.30
CHRISTOPHER & BANKS CORP			5,122.000	43,741.88
CHROMA ATE INC TWD10			841,000.000	1,763,635.13
CHUBB CORP			29,702.000	2,870,104.26
CHURCH & DWIGHT CO INC			77,320.000	5,124,769.60
CHURCHILL DOWNS INC			2,701.000	242,144.65
CHYRONHEGO CORP			1,206.000	2,556.72
CI FINANCIAL INC			20,600.000	685,374.12
CIA CERVECERIAS UNIDAS SA ADR			111,237.000	2,677,756.81
CIBER INC			8,857.000	36,667.98
CIBL INC			22.000	0.00
CIENA CORP			19,100.000	457,063.00
CIFC CORP			685.000	5,329.30
CIGNA CORPORATION COM			32,610.000	2,852,722.80
CIMAREX ENERGY CO			56,390.000	5,915,874.90
CINCINNATI BELL INC			31,178.000	110,993.68
CINCINNATI FINANCIAL CORP			17,396.000	911,028.52
CINEPLEX INC			4,900.000	203,194.36
CINTAS CORP			14,281.000	851,004.79

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CIPRICO INC			5,400.000	0.00
CIRCLE ENTERTAINMENT INC			8,246.000	193.78
CIRCOR INTERNATIONAL INC			2,825.000	228,203.50
CIRCUIT CITY STORES INC			21,085.000	0.00
CIRRUS LOGIC INC			11,442.000	233,760.06
CISCO SYSTEMS INC			933,864.000	20,965,246.80
CIT GROUP INC			87,400.000	4,556,162.00
CITADEL BROADCASTING CORP COM			757.000	0.00
CITI TRENDS INC			4,363.000	74,171.00
CITIC SECURITIES CO LTD			675,000.000	1,841,205.87
CITIGROUP INC			480,716.000	25,050,110.76
CITIZENS & NORTHERN CORP			692.000	14,275.96
CITIZENS INC/TX			5,567.000	48,711.25
CITRIX SYSTEMS INC			65,086.000	4,116,689.50
CITY BANK/LYNNWOOD WA			1,072.000	128.64
CITY HOLDING CO			3,175.000	147,097.75
CITY OF MONTGOMERY ALABAMA			18,810.000	0.00
CLARCOR INC			8,479.000	545,623.65
CLAYTON WILLIAMS ENERGY INC			1,531.000	125,465.45
CLEAN ENERGY FUELS CORP			14,563.000	187,571.44
CLEARONE INC			2,900.000	25,433.00
CLEARSTORY SYSTEMS INC			219.000	0.24
CLEARWATER PAPER CORP			3,900.000	204,750.00
CLECO CORP			86,341.000	4,025,217.42
CLEVELAND BIOLABS INC			1,150.000	1,345.50
CLIFFS NATURAL RESOURCES INC			18,065.000	473,483.65
CLIFTON SAVINGS BANCORP INC			2,719.000	34,803.20
CLOROX CO			15,224.000	1,412,178.24
CLOUD PEAK ENERGY INC			8,757.000	157,626.00
CLOVIS ONCOLOGY INC			2,882.000	173,698.14
CLST HOLDINGS INC			3,920.000	21.95
CME GROUP INC			49,104.000	3,852,699.84
CMS ENERGY CORP			227,281.000	6,084,312.37
CNO FINANCIAL GROUP INC			51,557.000	912,043.33
CNOOC LTD HKD0.02			2,381,000.000	4,428,053.52
COACH INC			46,552.000	2,612,963.76
COAST DISTRIBUTION SYSTEM/THE			1,587.000	5,030.79
COBIZ FINANCIAL INC			2,757.000	32,973.72
COBRA ELECTRONICS CORP			2,069.000	6,175.97

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COCA-COLA BOTTLING CO CONSOLIDATED			1,656.000	121,202.64
COCA-COLA CO/THE			448,030.000	18,508,119.30
COCA-COLA ENTERPRISES INC			28,487.000	1,257,131.31
CODEXIS INC			1,332.000	1,864.80
CODORUS VALLEY BANCORP INC			2,121.000	42,207.90
COEUR MINING INC			16,086.000	174,533.10
COGENT COMMUNICATIONS GROUP IN			13,839.000	559,233.99
COGNEX CORP			15,302.000	584,230.36
COGNIZANT TECHNOLOGY SOLUTIONS			117,111.000	11,825,868.78
COHEN & STEERS INC			5,496.000	220,169.76
COHERENT INC			4,404.000	327,613.56
COHU INC			5,331.000	55,975.50
COLDWATER CREEK INC			2,034.000	1,516.35
COLFAX CORP			25,800.000	1,643,202.00
COLGATE-PALMOLIVE CO			149,693.000	9,761,480.53
COLLABRX INC			199.000	756.20
COLOMBO BANK			495.000	113.85
COLONIAL BANGROUP INC/THE			63,000.000	0.00
COLONY FINANCIAL INC			10,425.000	211,523.25
COLUMBIA BANKING SYSTEM INC			9,181.000	252,569.31
COLUMBIA ENERGY CORPNC			100.000	0.00
COLUMBIA LABORATORIES INC			834.000	5,512.74
COLUMBIA SPORTSWEAR CO			3,419.000	269,246.25
COLUMBUS MCKINNON CORP/NY			4,206.000	114,150.84
COMARCO INC			3,575.000	643.50
COMBIMATRIX CORP			46.000	105.80
COMCAST CORP			368,539.000	19,151,129.14
COMDIAL CORP			222.000	0.00
COMERICA INC			21,578.000	1,025,818.12
COMFORT SYSTEMS USA INC			7,205.000	139,704.95
COMMERCIAL METALS CO			20,700.000	420,831.00
COMMONWEALTH BANK OF AUSTRALIA ORD NPV			96,521.000	6,718,225.49
COMMONWEALTH REIT			12,973.000	302,400.63
COMMUNICATION INTELLIGENCE COR			2,843.000	85.29
COMMUNICATIONS SYSTEMS INC			2,650.000	29,521.00
COMMUNITY BANK SYSTEM INC			4,762.000	188,956.16
COMMUNITY TRUST BANCORP INC			5,111.000	230,812.76
COMMUNITY WEST BANCSHARES			1,312.000	8,541.12
COMMUNITYONE BANCORP			119.000	1,517.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMVAULT SYSTEMS INC			52,493.000	3,930,675.84
COMPAGNIE DE SAINT-GOBAIN EUR4			149,168.000	8,216,703.19
COMPASS DIVERSIFIED HOLDINGS			15,500.000	304,265.00
COMPASS MINERALS INTERNATIONAL			2,306.000	184,595.30
COMPETITIVE TECHNOLOGIES INC			1,369.000	438.08
COMPUTER MODELLING GROUP LTD			14,000.000	350,625.88
COMPUTER PROGRAMS & SYSTEMS IN			2,662.000	164,538.22
COMPUTER SCIENCES CORP			62,767.000	3,507,419.96
COMPUTER SERVICES INC			800.000	26,040.00
COMPUTER TASK GROUP INC			7,512.000	141,976.80
COMPX INTERNATIONAL INC			1,356.000	19,092.48
COMSCORE INC			12,814.000	366,608.54
COMSTOCK RESOURCES INC			7,205.000	131,779.45
COMTECH TELECOMMUNICATIONS COR			4,958.000	156,276.16
COMTREX SYSTEMS CORP			367.000	385.35
COMVERSE INC			2,800.000	108,640.00
CON-WAY INC			35,105.000	1,394,019.55
CONAGRA FOODS INC			49,771.000	1,677,282.70
CONCEPTS DIRECT INC			437.000	61.18
CONCHO RESOURCES INC/MIDLAND T			52,838.000	5,706,504.00
CONCURRENT COMPUTER CORP			1,522.000	12,434.74
CONE MLS CORP N C			20,100.000	0.00
CONGOLEUM CORP CL A			4,800.000	0.00
CONMED CORP			4,403.000	187,127.50
CONN'S INC			2,529.000	199,259.91
CONNECTICUT WATER SERVICE INC			3,568.000	126,699.68
CONOCOPHILLIPS			210,930.000	14,902,204.50
CONRAD INDUSTRIES INC			2,475.000	91,377.00
CONSOL ENERGY INC			155,529.000	5,916,323.16
CONSOLIDATED COMMUNICATIONS HO			11,917.000	233,930.71
CONSOLIDATED EDISON INC			34,553.000	1,910,089.84
CONSOLIDATED FREIGHTWAYS CORP			15,004.000	0.00
CONSOLIDATED GRAPHICS INC			3,506.000	236,444.64
CONSOLIDATED WATER CO LTD			4,952.000	69,823.20
CONSOLIDATED-TOMOKA LAND CO			3,693.000	134,018.97
CONSORCIO ARA SAB SER UNICA NPV			3,418,031.000	1,333,583.14
CONSTANT CONTACT INC			3,787.000	117,662.09
CONSTELLATION BRANDS INC			19,656.000	1,383,389.28
CONSTELLATION SOFTWARE INC			9,400.000	1,990,499.77

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CONSUMER PORTFOLIO SERVICES IN			5,330.000	50,048.70
CONTAINER CORP OF INDIA			113,911.000	1,344,262.16
CONTANGO OIL & GAS CO			3,603.000	170,277.78
CONTINENTAL AG NPV			22,880.000	5,025,482.87
CONTINENTAL INFORMATION SYSTEM			1,312.000	0.00
CONTINENTAL MATERIALS CORP			931.000	18,377.94
CONVERGYS CORP			19,086.000	401,760.30
COOPER COS INC/THE			22,470.000	2,782,684.80
COOPER TIRE & RUBBER CO			14,705.000	353,508.20
COPART INC			140,272.000	5,140,968.80
COPYTELE INC			42,382.000	8,052.58
CORCEPT THERAPEUTICS INC			1,412.000	4,546.64
CORELOGIC INC			7,250.000	257,592.50
CORESITE REALTY CORP			3,500.000	112,665.00
CORINTHIAN COLLEGES INC			11,399.000	20,290.22
CORNERSTONE ONDEMAND INC			6,796.000	362,498.64
CORNERSTONE THERAPEUTICS INC			1,670.000	15,848.30
CORNING INC			223,998.000	3,991,644.36
CORPORATE EXECUTIVE BOARD CO/T			7,218.000	558,889.74
CORPORATE OFFICE PROPERTIES TR			11,478.000	271,913.82
CORTEX PHARMACEUTICALS INC			12,836.000	335.02
CORUS BANKSHARES INC			10,586.000	0.00
CORVEL CORP			8,246.000	385,088.20
COSCO PACIFIC ORD HK\$0.1			4,923,611.000	6,756,372.20
COSINE COMMUNICATIONS INC			2,905.000	6,013.35
COSTA INC			4,075.000	88,549.75
COSTAR GROUP INC			31,789.000	5,867,613.62
COSTCO WHOLESALE CORP			78,266.000	9,314,436.66
COURIER CORP			1,937.000	35,040.33
COUSINS PROPERTIES INC			19,895.000	204,918.50
COVENANT TRANSPORTATION GROUP			2,637.000	21,649.77
COVER-ALL TECHNOLOGIES INC			1,150.000	1,598.50
COVIDIEN PLC			99,468.000	6,773,770.80
COWEN GROUP INC			1,907.000	7,456.37
CPI AEROSTRUCTURES INC			1,400.000	21,056.00
CPI CORP			1,363.000	9.81
CR BARD INC			39,382.000	5,274,825.08
CRA INTERNATIONAL INC			5,143.000	101,831.40
CRACKER BARREL OLD COUNTRY STO			5,122.000	563,778.54

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CRAFT BREW ALLIANCE INC			2,562.000	42,068.04
CRAWFORD & CO			9,693.000	89,563.32
CRAY INC			6,769.000	185,876.74
CRAZY WOMAN CREEK BANCORP INC			437.000	4,706.49
CREDICORP LTD			9,800.000	1,300,754.00
CREDIT ACCEPTANCE CORP			3,948.000	513,200.52
CREDIT SUISSE GROUP AG CHF0.04 REGD			501,416.000	15,374,840.41
CREXENDO INC			1,981.000	5,943.00
CRH ORD EUR0.32			194,475.000	4,905,571.10
CROCS INC			13,122.000	208,902.24
CROSS COUNTRY HEALTHCARE INC			3,512.000	35,049.76
CROSSROADS SYSTEMS INC			1,950.000	4,680.00
CROSSTEX ENERGY INC			5,305.000	191,828.80
CROSSTEX ENERGY LP			15,780.000	435,528.00
CROWN CASTLE INTERNATIONAL COR			39,411.000	2,893,949.73
CROWN CRAFTS INC			4,731.000	36,759.87
CROWN HOLDINGS INC			48,650.000	2,168,330.50
CROWN MEDIA HOLDINGS INC			11,031.000	38,939.43
CROWN RESORTS LTD			102,927.000	1,551,609.34
CRYOLIFE INC			4,062.000	45,047.58
CSG SYSTEMS INTERNATIONAL INC			7,017.000	206,299.80
CSL ORD NPV			44,908.000	2,770,601.94
CSP INC			1,237.000	9,982.59
CSS INDUSTRIES INC			2,968.000	85,122.24
CST BRANDS INC			10,000.000	367,200.00
CSX CORP			119,587.000	3,440,517.99
CTCI CORP ORD TWD10			878,000.000	1,422,899.98
CTI INDUSTRIES CORP			294.000	1,716.96
CTS CORP			6,256.000	124,556.96
CUBESMART			26,675.000	425,199.50
CUBIC CORP			4,599.000	242,183.34
CUBIST PHARMACEUTIC CVR W I			4,619.000	6,143.27
CUBIST PHARMACEUTICALS INC			47,150.000	3,247,220.50
CULP INC			4,068.000	83,190.60
CUMMINS INC			20,557.000	2,897,920.29
CUMULUS MEDIA INC			6,887.000	53,236.51
CURIS INC			11,377.000	32,083.14
CURTISS-WRIGHT CORP			7,187.000	447,247.01
CUTERA INC			1,937.000	19,718.66

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CV HOLDINGS INC			5,499.000	1,429.74
CVB FINANCIAL CORP			19,674.000	335,835.18
CVS CAREMARK CORP			140,419.000	10,049,787.83
CYBERCARE INC COM			5,500.000	0.00
CYBERONICS INC			8,740.000	572,557.40
CYBEROPTICS CORP			2,309.000	14,685.24
CYNOSURE INC			5,333.000	142,284.44
CYRELA BRAZIL REAL COM NPV SUB CODE 12143078			219,500.000	1,339,747.80
CYRUSONE INC			3,152.000	70,384.16
CYS INVTS INC			20,800.000	154,128.00
CYTOKINETICS INC			291.000	1,891.50
CYTORI THERAPEUTICS INC			1,225.000	3,148.25
DAH CHONG HONG HLDGS HKD0.15			2,269,000.000	1,697,269.06
DAICEL CORP			64,000.000	521,231.13
DAIKIN INDUSTRIES Y50			25,300.000	1,576,661.40
DAILY JOURNAL CORP			22.000	4,069.78
DAIMLER AG ORD NPV (REGD)			106,750.000	9,252,348.62
DAIWA SECS GROUP NPV			312,000.000	3,116,883.04
DAKTRONICS INC			9,374.000	146,984.32
DAN RIV INC GA CL A			18,700.000	0.00
DANA HOLDING CORP			25,694.000	504,116.28
DANAHER CORP			109,256.000	8,434,563.20
DANONE EUR0.25 (POST SUBDIVISION)			65,201.000	4,700,623.33
DARDEN RESTAURANTS INC			28,044.000	1,524,752.28
DARLING INTERNATIONAL INC			21,249.000	443,679.12
DATA I/O CORP			4,687.000	12,045.59
DATA TRANSLATION INC			1,837.000	662.05
DATALINK CORP			2,447.000	26,672.30
DATARAM CORP			435.000	1,161.45
DATATEC SYS INC COM			25,900.000	0.00
DATATRAK INTERNATIONAL INC			67.000	425.45
DATAWATCH CORP			3,365.000	114,443.65
DAVITA HEALTHCARE PARTNERS INC			20,827.000	1,319,806.99
DAWSON GEOPHYSICAL CO			3,437.000	116,239.34
DAXOR CORP			2,337.000	16,242.15
DBS HLDGS SGD1			335,673.000	4,546,181.13
DCP MIDSTREAM PARTNERS LP			45,155.000	2,273,554.25
DCT INDUSTRIAL TRUST INC			49,240.000	351,081.20
DEALERTRACK HOLDINGS INC			6,342.000	304,923.36

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DECKERS OUTDOOR CORP			6,241.000	527,114.86
DECORATOR INDUSTRIES INC			831.000	0.00
DEERE & CO			45,166.000	4,125,010.78
DELCATH SYSTEMS INC			2,968.000	756.84
DELEK US HOLDINGS INC			11,331.000	389,899.71
DELIA*S INC			3,437.000	3,023.19
DELPHAX TECHNOLOGIES INC			7,074.000	2,051.46
DELPHI AUTOMOTIVE PLC			33,035.000	1,986,394.55
DELTA AIR LINES INC			239,207.000	6,571,016.29
DELTA APPAREL INC			4,525.000	76,834.50
DELTA NATURAL GAS CO INC			2,188.000	48,967.44
DELTAGEN INC			13,680.000	93.02
DELTIC TIMBER CORP			2,007.000	136,355.58
DELUXE CORP			8,216.000	428,793.04
DEMANDWARE INC			3,200.000	205,184.00
DENBURY RESOURCES INC			43,260.000	710,761.80
DENNY'S CORP			13,161.000	94,627.59
DENSO CORPORATION NPV			65,900.000	3,479,805.82
DENTSPLY INTERNATIONAL INC			16,830.000	815,918.40
DEPOMED INC			8,274.000	87,538.92
DESTINATION MATERNITY CORP			3,868.000	115,575.84
DESTINATION XL GROUP INC			6,351.000	41,726.07
DETXE CORP			1,106.000	35,668.50
DEUTSCHE BANK AG ORD NPV REGD			263,283.000	12,579,771.34
DEUTSCHE TELEKOM AG NPV (REGD)			175,562.000	3,007,011.62
DEVON ENERGY CORP			121,274.000	7,503,222.38
DEVRY EDUCATION GROUP			10,678.000	379,069.00
DEX MEDIA INC			360.000	2,440.80
DEXCOM INC			1,325.000	46,918.25
DFC GLOBAL CORP			17,020.000	194,879.00
DHT HOLDINGS INC			1,481.000	10,130.04
DHX MEDIA LTD			103,400.000	544,978.82
DIADEXUS INC			2,231.000	1,963.28
DIAGEO ORD 28 101/108P			217,485.000	7,204,190.63
DIAMOND FOODS INC			4,916.000	127,029.44
DIAMOND HILL INVESTMENT GROUP			1,137.000	134,552.58
DIAMOND OFFSHORE DRILLING INC			8,201.000	466,800.92
DIAMONDBACK ENERGY INC			2,773.000	146,580.78
DIAMONDROCK HOSPITALITY CO			37,984.000	438,715.20

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DICE HOLDINGS INC			22,363.000	162,131.75
DICK'S SPORTING GOODS INC			111,308.000	6,466,994.80
DIEBOLD INC			11,222.000	370,438.22
DIGI INTERNATIONAL INC			6,943.000	84,149.16
DIGIMARC CORP			2,868.000	55,237.68
DIGITAL GENERATION INC			8,378.000	106,819.50
DIGITAL INFO SECURITY CO			709.000	0.57
DIGITAL REALTY TRUST INC			63,600.000	3,124,032.00
DIGITAL RIVER INC			7,249.000	134,106.50
DIGITAL VIDEO SYSTEMS INC			319.000	0.00
DIGITALGLOBE INC			7,220.000	297,103.00
DILLARD'S INC			20,200.000	1,963,642.00
DIME COMMUNITY BANCSHARES INC			8,284.000	140,165.28
DINEEQUITY INC			3,265.000	272,790.75
DIODES INC			5,843.000	137,661.08
DIRECT LINE INSURANCE GROUP PL			377,670.000	1,561,287.78
DIRECTV			57,650.000	3,983,038.50
DISCOVER FINANCIAL SERVICES			167,310.000	9,360,994.50
DISCOVERY COMMUNICATIONS INC			26,624.000	2,407,342.08
DISCOVERY LABORATORIES INC			361.000	812.25
DIVERSICARE HEALTHCARE SEVICE			2,656.000	12,642.56
DIVINE INC			6,229.000	0.00
DIXIE GROUP INC/THE			1,894.000	25,000.80
DNB ASA			244,000.000	4,363,714.29
DOLAN CO/THE			7,189.000	5,032.30
DOLL TECHNOLOGY GROUP INC			1.000	0.00
DOLLAR GENERAL CORP			34,759.000	2,096,662.88
DOLLAR TREE INC			24,550.000	1,385,111.00
DOLLARAMA INC			19,800.000	1,643,819.29
DOMINION RESOURCES INC/VA			111,927.000	7,240,557.63
DOMTAR CORP			6,500.000	613,210.00
DON QUIJOTE HOLDINGS CO. LTD			18,900.000	1,145,454.51
DONEGAL GROUP INC			8,660.000	148,712.70
DONGFENG MOTOR GROUP CIE LTD -H SHS			1,046,000.000	1,637,715.94
DORAL FINANCIAL CORP			243.000	3,805.38
DORMAN PRODUCTS INC			9,286.000	520,666.02
DOT HILL SYSTEMS CORP			7,830.000	26,387.10
DOUBLE EAGLE PETROLEUM CO			9,449.000	22,016.17
DOVER CORP			32,019.000	3,091,114.26

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DOVER DOWNS GAMING & ENTERTAIN			5,697.000	8,431.56
DOVER MOTORSPORTS INC			8,574.000	21,520.74
DOW CHEMICAL CO/THE			240,927.000	10,697,158.80
DR HORTON INC			33,527.000	748,322.64
DR PEPPER SNAPPLE GROUP INC			45,280.000	2,206,041.60
DRAX GROUP ORD GBP0.1155172			271,200.000	3,595,645.88
DREAMWORKS ANIMATION SKG INC			9,744.000	345,912.00
DREW INDUSTRIES INC			3,800.000	194,560.00
DRI CORP			787.000	0.00
DRIVER HARRIS CO COM PAR \$0.83 1/3			100.000	0.00
DSP GROUP INC			3,700.000	35,927.00
DSW INC			128,568.000	5,493,710.64
DTE ENERGY CO			20,858.000	1,384,762.62
DTS INC/CA			3,136.000	75,201.28
DUALSTAR TECHNOLOGIES CORP			3,937.000	0.00
DUCOMMUN INC			2,856.000	85,137.36
DUKE ENERGY CORP NEW COM			83,289.000	5,747,773.89
DUN & BRADSTREET CORP			5,902.000	724,470.50
DUPONT FABROS TECHNOLOGY INC			114,161.000	2,820,918.31
DURA AUTOMOTIVE SYS INC COM			10,900.000	0.00
DURECT CORP			9,611.000	16,627.03
DYAX CORP			3,700.000	27,861.00
DYCOM INDUSTRIES INC			5,838.000	162,238.02
DYNACQ HEALTHCARE INC			6,288.000	201.22
DYNAMIC MATERIALS CORP			2,375.000	51,632.50
DYNAMICS RESEARCH CORP			2,617.000	30,043.16
DYNAVAX TECHNOLOGIES CORP			7,910.000	15,503.60
DYNEGY INC/NEW			19,100.000	411,032.00
DYNEX CAPITAL INC			12,125.000	97,000.00
E*TRADE FINANCIAL CORP			33,883.000	665,462.12
E-MART CO LTD			9,083.000	2,293,665.27
E.ON SE NPV			248,338.000	4,590,577.41
EACO CORP			16.000	54.40
EAGLE BULK SHIPPING INC			581.000	2,666.79
EAGLE MATERIALS INC			12,092.000	936,283.56
EARTHCARE CO COM			12,400.000	0.00
EARTHLINK INC			24,816.000	125,817.12
EARTHSHELL CORP COM NEW			1,800.000	0.00
EAST JAPAN RAILWAY CO Y50000			94,700.000	7,550,411.31

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EAST WEST BANCORP INC			177,776.000	6,216,826.72
EASTERN CO/THE			1,037.000	16,509.04
EASTERN VIRGINIA BANKSHARES IN			206.000	1,442.00
EASTGROUP PROPERTIES INC			5,424.000	314,212.32
EASTMAN CHEMICAL CO			48,889.000	3,945,342.30
EATON CORP PLC			55,978.000	4,261,045.36
EBAY INC			166,367.000	9,131,884.63
EBIX INC			6,479.000	95,370.88
EBT INTL INC COM NEW			69.000	0.00
ECHELON CORP			10,050.000	21,607.50
ECOLAB INC			31,991.000	3,335,701.57
ECOLOGY AND ENVIRONMENT INC			368.000	4,095.84
EDCI HOLDINGS INC			1,189.000	713.40
EDF EUR0.5			131,708.000	4,661,494.59
EDGEWATER TECHNOLOGY INC			9,027.000	63,098.73
EDISON INTERNATIONAL			49,937.000	2,312,083.10
EDUCATION HOLDINGS 1 INC			4,413.000	0.00
EDUCATION REALTY TRUST INC			18,476.000	162,958.32
EDUCATIONAL DEVELOPMENT CORP			1,225.000	0.00
EDWARDS LIFESCIENCES CORP			12,907.000	848,764.32
EGAIN CORP			2,212.000	22,650.88
EHEALTH INC			5,049.000	234,728.01
EI DU PONT DE NEMOURS & CO			109,256.000	7,098,362.32
EL PASO ELECTRIC CO			11,317.000	397,339.87
ELECSYS CORP			425.000	5,571.75
ELECTRO RENT CORP			4,599.000	85,173.48
ELECTRO SCIENTIFIC INDUSTRIES			4,193.000	43,858.78
ELECTRO-SENSORS INC			250.000	1,015.00
ELECTROLUX AB SER 'B' NPV			241,512.000	6,336,183.49
ELECTRONIC ARTS INC			112,394.000	2,578,318.36
ELECTRONIC TELE-COMMUNICATIONS			1,662.000	157.89
ELECTRONICS FOR IMAGING INC			7,695.000	298,027.35
ELI LILLY & CO			158,066.000	8,061,366.00
ELIZABETH ARDEN INC			3,275.000	116,098.75
ELLIE MAE INC			2,500.000	67,175.00
ELXSI CORP			3,025.000	28,011.50
EMAGIN CORP			8,356.000	23,396.80
EMAK WORLDWIDE INC			1,137.000	0.00
EMBOTELLADORA ANDINA SA ADR			42,700.000	1,198,490.68

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EMC CORP/MA			242,773.000	6,105,740.95
EMC INSURANCE GROUP INC			2,425.000	74,253.50
EMCOR GROUP INC			11,072.000	469,895.68
EMERGENT BIOSOLUTIONS INC			10,528.000	242,038.72
EMERITUS CORP			7,902.000	170,920.26
EMERSON ELECTRIC CO			94,414.000	6,625,974.52
EMERSON RADIO CORP			6,887.000	13,085.30
EMISPHERE TECHNOLOGIES INC			6,412.000	1,061.19
EMPIRE DISTRICT ELECTRIC CO/TH			7,642.000	173,396.98
EMPIRE RESOURCES INC			687.000	2,342.67
EMPIRE RESOURTS INC			188.000	909.92
EMPLOYERS HOLDINGS INC			7,930.000	250,984.50
EMULEX CORP			11,399.000	81,616.84
ENBRIDGE ENERGY MANAGEMENT LLC			287.000	8,231.16
ENCANA CORPORATION			354,922.000	6,406,968.44
ENCORE CAPITAL GROUP INC			4,384.000	220,339.84
ENCORE CORPORATION			1,635.000	8,371.20
ENCORE WIRE CORP			5,587.000	302,815.40
ENDEAVOR INTERNATIONAL CORP			8,833.000	46,373.25
ENDOCYTE INC			4,348.000	46,480.12
ENDOLOGIX INC			5,868.000	102,337.92
ENDURANCE SPECIALTY HLDGS LTD SHS			7,100.000	416,557.00
ENEL EUR1			974,856.000	4,263,643.16
ENER1 INC			8,865.000	0.00
ENERGIZER HOLDINGS INC			39,650.000	4,291,716.00
ENERGY CONVERSION DEVICES INC			3,568.000	0.00
ENERGY FOCUS INC			1,094.000	470.42
ENERGY RECOVERY INC			8,068.000	44,858.08
ENERGY TRANSFER EQUITY LP			95,680.000	7,820,883.20
ENERGY TRANSFER PARTNERS LP			32,710.000	1,872,647.50
ENERGY XXI BERMUDA LTD			15,230.000	412,123.80
ENERNOC INC			1,367.000	23,526.07
ENERSYS			10,254.000	718,702.86
ENGHOUSE SYSTEMS LTD			19,100.000	591,425.88
ENGLOBAL CORP			5,562.000	7,731.18
ENHERENT CORP			9,218.000	11.98
ENKA INSAAT TRY1			642,999.000	1,801,654.16
ENNIS INC			5,124.000	90,694.80
ENPRO INDUSTRIES INC			3,306.000	190,590.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ENSCO PLC			39,288.000	2,246,487.84
ENSIGN GROUP INC/THE			3,773.000	167,030.71
ENSTAR GROUP LIMITED SHS			1,662.000	230,868.42
ENTEGRIS INC			33,441.000	387,915.60
ENTERCOM COMMUNICATIONS CORP			5,737.000	60,295.87
ENERGY CORP			23,937.000	1,514,493.99
ENTERPRISE BANCORP INC/MA			600.000	12,702.00
ENTERPRISE FINANCIAL SERVICES			655.000	13,375.10
ENTERPRISE PRODUCTS PARTNERS L			121,860.000	8,079,318.00
ENTRADE INC COM			13,100.000	0.00
ENTRAVISION COMMUNICATIONS COR			10,961.000	66,752.49
ENTREMED INC			501.000	856.71
ENTROPIC COMMUNICATIONS INC			3,875.000	18,251.25
ENTRPRIZE CORP			962.000	48.10
ENVIRONMENTAL ELEMENTS CORP			831.000	0.75
ENVIRONMENTAL TECHNOLOGIES INC			6,500.000	0.00
ENVIRONMENTAL TECTONICS CORP			2,343.000	4,568.85
ENVIT CAPITAL GROUP INC			290.000	0.03
ENZO BIOCHEM INC			5,663.000	16,535.96
ENZON PHARMACEUTICALS INC			12,083.000	14,016.28
EOG RESOURCES INC			56,604.000	9,500,415.36
EPAM SYSTEMS INC			2,900.000	101,326.00
EPIQ SYSTEMS INC			8,847.000	143,409.87
EPIX PHARMACEUTICALS INC			6,452.000	0.00
EPL TECHNOLOGIES INC			19,700.000	0.00
EPLUS INC			4,006.000	227,701.04
EPR PPTYS COM SH BEN INT			8,718.000	428,576.88
EQT CORP			53,880.000	4,837,346.40
EQUIFAX INC			60,156.000	4,156,178.04
EQUIFIN INC			394.000	0.39
EQUITY ONE INC			14,224.000	319,186.56
EQUITY RESIDENTIAL			39,543.000	2,051,095.41
ERBA DIAGNOSTICS INC			3,781.000	10,586.80
ERICSSON (L.M.) TELEFONAKTIEBOLAGET SEK1 SER B			1,015,601.000	12,413,147.12
EROOM SYSTEM TECHNOLOGIES INC			3,225.000	290.25
ERSTE GROUP BANK AG			274,648.000	9,586,169.19
ESB FINANCIAL CORP			3,481.000	49,430.20
ESC CONCORD CAMERA CORP			3,480.000	0.00
ESC GLOBIX CORPORATION			33,000.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ESCALADE INC			2,768.000	32,579.36
ESCO TECHNOLOGIES INC			5,596.000	191,718.96
ESCROW CDC LIQUIDATING TRUST			331.000	0.00
ESCROW CHROMCRAFT REVINGTON			2,356.000	0.00
ESPEY MANUFACTURING & ELECTRON			394.000	12,860.16
ESPRIT HLDGS ORD HKD0.10			3,998,105.000	7,703,587.12
ESTEE LAUDER COS INC/THE			30,207.000	2,275,191.24
ESTERLINE TECHNOLOGIES CORP			5,524.000	563,227.04
ESURE GROUP PLC			1,870,632.000	7,739,389.17
ETHAN ALLEN INTERIORS INC			3,437.000	104,553.54
EUROBANCSHARES INC			3,146.000	0.63
EURONET WORLDWIDE INC			7,481.000	357,965.85
EVANS & SUTHERLAND COMPUTER CO			4,156.000	436.38
EVERCEL INC			2,662.000	3,087.92
EVERCORE PARTNERS INC			5,484.000	327,833.52
EVEREST RE GROUP INC COM			8,780.000	1,368,538.60
EVERGREEN ENERGY INC			1,552.000	5.12
EVERGREEN SOLAR INC			8,573.000	0.00
EVOLUTION PETROLEUM CORP			1,269.000	15,659.46
EVOLVING SYSTEMS INC			10,253.000	99,864.22
EVOQ PROPERTIES INC			823.000	5,596.40
EXACT SCIENCES CORP			7,755.000	90,655.95
EXACTECH INC			5,239.000	124,478.64
EXAMWORKS GROUP INC			4,442.000	132,682.54
EXAR CORP			23,259.000	274,223.61
EXELIXIS INC			22,114.000	135,558.82
EXELON CORP			101,092.000	2,768,909.88
EXIDE TECHNOLOGIES			306.000	73.44
EXLSERVICE HOLDINGS INC			2,805.000	77,474.10
EXPEDIA INC			12,149.000	846,299.34
EXPEDITORS INTERNATIONAL OF WA			30,453.000	1,347,545.25
EXPONENT INC			5,862.000	453,953.28
EXPRESS INC			15,900.000	296,853.00
EXPRESS SCRIPTS HOLDING CO			95,064.000	6,677,295.36
EXTERRAN HOLDINGS INC			9,749.000	333,415.80
EXTRA SPACE STORAGE INC			3,300.000	139,029.00
EXTREME NETWORKS			15,643.000	109,501.00
EXXON MOBIL CORP			542,573.000	54,908,387.60
EZCORP INC			7,156.000	83,653.64

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EZENIA! INC			5,456.000	163.68
EZION HOLDINGS LTD			949,200.000	1,668,956.12
F5 NETWORKS INC			9,156.000	831,914.16
FAB INDS INC COM			4,400.000	0.00
FABRINET			2,300.000	47,288.00
FACEBOOK INC			300,517.000	16,426,259.22
FACTORY 2-U STORES INC			5,731.000	5.16
FACTSET RESEARCH SYSTEMS INC			22,605.000	2,454,450.90
FAIR ISAAC CORP			8,512.000	534,894.08
FAIRCHILD SEMICONDUCTOR INTERN			21,960.000	293,166.00
FAIRPOINT COMMUNICATIONS INC			32,600.000	0.00
FALCON PRODS INC			7,000.000	0.00
FALCONSTOR SOFTWARE INC			7,830.000	10,570.50
FAMILY DOLLAR STORES INC			54,407.000	3,534,822.79
FAMOUS DAVE'S OF AMERICA INC			2,943.000	53,856.90
FANUC CORP			5,800.000	1,062,271.04
FARMER BROS CO			2,781.000	64,686.06
FARMERS CAPITAL BANK CORP			3,087.000	67,142.25
FARO TECHNOLOGIES INC			3,100.000	180,730.00
FASTENAL CO			111,833.000	5,313,185.83
FBL FINANCIAL GROUP INC			5,324.000	238,461.96
FBR & CO			3,085.000	81,382.30
FEDDERS CORP COM NEW			23,100.000	0.00
FEDERAL AGRICULTURAL MORTGAGE			294.000	10,069.50
FEDERAL MOGUL CORP COM			2,400.000	0.00
FEDERAL SCREW WORKS			815.000	2,363.50
FEDERAL SIGNAL CORP			13,910.000	203,781.50
FEDERAL-MOGUL CORP			181.000	2.26
FEDERATED NATIONAL HOLDING CO			1,272.000	18,609.36
FEDEX CORP			35,114.000	5,048,339.78
FEI CO			7,049.000	629,898.64
FELCOR LODGING TRUST INC			11,849.000	96,687.84
FERRO CORP			15,208.000	195,118.64
FFD FINANCIAL CORP			756.000	17,388.00
FIBERCORE INC			7,424.000	7.42
FIBERMARK INC COM			6,800.000	0.00
FIBERTOWER CORP			1,668.000	36.70
FIDELITY NATIONAL INFORMATION			34,346.000	1,843,693.28
FIDELITY SOUTHERN CORP			3,321.000	55,161.81

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIFTH & PACIFIC COS INC			644.000	20,653.08
FIFTH STREET FINANCE CORP			19,973.000	184,750.25
FIFTH THIRD BANCORP			177,102.000	3,724,455.06
FIH MOBILE LIMITED			6,617,000.000	3,558,650.97
FINANCIAL ENGINES INC			7,199.000	500,186.52
FINANCIAL INSTITUTIONS INC			937.000	23,153.27
FINISAR CORP			205,581.000	4,917,497.52
FINISH LINE INC/THE			9,260.000	260,854.20
FINLAY ENTERPRISES INC COM NEW			4,800.000	0.00
FINMECCANICA SPA EUR 4.40			1,112,431.000	8,438,473.01
FINOVA GROUP INC COM			50,900.000	0.00
FIRST ACCEPTANCE CORP			7,531.000	16,718.82
FIRST AMERICAN FINANCIAL CORP			16,047.000	452,525.40
FIRST AVIATION SERVICES INC			216.000	1,416.96
FIRST BANCORP INC/ME			2,859.000	49,803.78
FIRST BANCORP/PUERTO RICO			919.000	5,688.61
FIRST BANCORP/TROY NC			3,071.000	51,040.02
FIRST BUSEY CORP			5,103.000	29,597.40
FIRST CASH FINANCIAL SERVICES			5,364.000	331,709.76
FIRST CITIZENS BANCSHARES INC/			2,069.000	460,621.47
FIRST COMMONWEALTH FINANCIAL C			19,522.000	172,184.04
FIRST COMMUNITY BANCSHARES INC			736.000	12,291.20
FIRST DEFIANCE FINANCIAL CORP			5,092.000	132,239.24
FIRST FINANCIAL BANCORP			14,674.000	255,767.82
FIRST FINANCIAL BANKSHARES INC			7,181.000	476,243.92
FIRST FINANCIAL CORP/IN			3,887.000	142,108.72
FIRST FINANCIAL HOLDINGS INC			4,681.000	311,333.31
FIRST FINANCIAL SERVICE CORP			220.000	1,080.20
FIRST HOLDING CO TWD10			7,769,000.000	4,835,504.19
FIRST HORIZON NATIONAL CORP			16.932	197.25
FIRST HUMANICS G/O IL			5,000.000	0.00
FIRST INDEPENDENCE CORP/KS			1,200.000	14,520.00
FIRST INDUSTRIAL REALTY TRUST			19,053.000	332,474.85
FIRST MARBLEHEAD CORP/THE			464.000	3,428.96
FIRST MARINER BANCORP			4,813.000	2,069.59
FIRST MERCHANTS CORP			8,308.000	189,090.08
FIRST MIDWEST BANCORP INC/IL			17,801.000	312,051.53
FIRST OF LONG ISLAND CORP/THE			2,993.000	128,309.91
FIRST PLACE FINANCIAL CORP/OH			5,949.000	5.95

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FIRST POTOMAC REALTY TRUST			10,329.000	120,126.27
FIRST SECURITY GROUP INC/TN			140.000	322.00
FIRST SOLAR INC			54,804.000	2,994,490.56
FIRST SOUTH BANCORP INC/WASHIN			891.000	6,949.80
FIRST STATE BANCORPORATION/NM			2,669.000	3.74
FIRST UNITED CORP			1,937.000	14,798.68
FIRST VIRTUAL COMMUNICATIONS INC COM NEW			2,780.000	0.00
FIRSTENERGY CORP			49,341.000	1,627,266.18
FIRSTMERIT CORP			24,449.000	543,501.27
FISCHER IMAGING CORP			5,800.000	0.00
FISERV INC			143,840.000	8,493,752.00
FIVE STAR QUALITY CARE INC			4,386.000	24,079.14
FLAGSTAR BANCORP INC			103.000	2,020.86
FLANIGAN'S ENTERPRISES INC			119.000	1,517.25
FLEETMatics GROUP LTD			2,000.000	86,500.00
FLEETWOOD ENTERPRISES INC COM			17,000.000	0.00
FLEURY SA			188,200.000	1,467,788.49
FLEXSTEEL INDUSTRIES INC			731.000	22,463.63
FLEXTRONICS INTERNATIONAL LTD			103,800.000	806,526.00
FLIR SYSTEMS INC			16,711.000	503,001.10
FLOTEK INDUSTRIES INC			8,763.000	175,873.41
FLOUR CITY INTL INC COM NEW			7,300.000	0.00
FLOW INTERNATIONAL CORP			4,262.000	17,218.48
FLOWSERVE CORP			16,454.000	1,297,068.82
FLUIDIGM CORP			5,950.000	228,004.00
FLUOR CORP			19,272.000	1,547,348.88
FLUSHING FINANCIAL CORP			3,820.000	79,074.00
FLYI INC COM			29,300.000	0.00
FMC CORP			37,073.000	2,797,528.58
FMC TECHNOLOGIES INC			27,911.000	1,457,233.31
FNB CORP/PA			33,006.000	416,535.72
FOAMEX INTL INC COM NEW			9,459.000	0.00
FOCUS ENHANCEMENTS INC			19,974.000	0.00
FOOD TECHNOLOGY SERVICE INC			392.000	2,783.20
FOOTBALL EQUITIES INC			5,500.000	0.00
FOOTSTAR INC			18,000.000	0.00
FORD MOTOR CO			465,343.000	7,180,242.49
FOREST LABORATORIES INC			27,970.000	1,679,039.10
FOREST OIL CORP			12,549.000	45,301.89

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FORESTAR GROUP INC			5,180.000	110,178.60
FORMFACTOR INC			7,676.000	46,209.52
FORRESTER RESEARCH INC			3,700.000	141,562.00
FORTUNE BRANDS HOME & SECURITY			27,840.000	1,272,288.00
FORUM ENERGY TECHNOLOGIES INC			6,862.000	193,920.12
FORWARD AIR CORP			4,917.000	215,905.47
FOSSIL GROUP INC			5,796.000	695,172.24
FOUNTAIN PWR BOAT INDS INC COM NEW			3,800.000	0.00
FRANCESCAS HOLDINGS CORP			4,846.000	89,214.86
FRANCO-NEVADA CORP			5,700.000	232,238.11
FRANKFORT TOWER INDUSTRIES INC COM ESCROW			61,300.000	0.00
FRANKLIN COVEY CO			7,862.000	156,296.56
FRANKLIN ELECTRIC CO INC			8,334.000	372,029.76
FRANKLIN RESOURCES INC			47,630.000	2,749,679.90
FRANKLIN STREET PROPERTIES COR			13,507.000	161,408.65
FRED'S INC			5,121.000	94,840.92
FREDERICK'S OF HOLLYWOOD GROUP			897.000	235.19
FREEPORT-MCMORAN COPPER & GOLD			122,476.000	4,622,244.24
FREIGHTCAR AMERICA INC			932.000	24,809.84
FREQUENCY ELECTRONICS INC			4,212.000	49,154.04
FRESENIUS SE & CO KGAA			26,790.000	4,119,745.31
FRESH CHOICE INC			6,600.000	0.00
FRESH DEL MONTE PRODUCE			7,293.000	206,391.90
FRIEDMAN INDUSTRIES INC			3,567.000	30,319.50
FRIEDMANS INC CL A			10,900.000	0.00
FRISCH'S RESTAURANTS INC			5,110.000	130,918.20
FRONTIER COMMUNICATIONS CORP			117,921.000	548,332.65
FRONTIER FINANCIAL CORP			607.000	48.56
FRONTIER INS GROUP INC NEW			46,400.000	0.00
FRONTLINE CAP GROUP COM			30,400.000	0.00
FTD COS INC			3,246.000	105,754.68
FTI CONSULTING INC			6,452.000	265,435.28
FUEL SYSTEMS SOLUTIONS INC			6,366.000	88,296.42
FUEL TECH INC			3,240.000	22,971.60
FUELCELL ENERGY INC			7,568.000	10,670.88
FUJI HEAVY LTD Y50			125,200.000	3,591,437.05
FUJI MEDIA HOLDINGS INC			38,200.000	781,409.05
FUJITSU NPV			1,058,000.000	5,475,971.52
FULTON FINANCIAL CORP			21,537.000	281,703.96

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FUQI INTERNATIONAL INC			2,793.000	0.00
FURIEX PHARMACEUTICALS INC			2,468.000	103,680.68
FURMANITE CORP			19,067.000	202,491.54
FURNITURE BRANDS INTL INC			612.000	49.26
FUSION-IO INC			13,100.000	116,721.00
FVNB CORP COM			3,600.000	0.00
FX ENERGY INC			7,568.000	27,698.88
G&K SERVICES INC			4,037.000	251,222.51
G-III APPAREL GROUP LTD			2,322.000	171,340.38
GA EXPRESS INC			1,881.000	0.00
GABS 114A AELTUS CBO			8,180.000	0.00
GAIAM INC			1,531.000	10,135.22
GAINSCO INC			435.000	3,501.75
GALENA BIOPHARMA COM			306.000	1,517.76
GALP ENERGIA SGPS EUR1			252,816.000	4,150,802.42
GAMCO INVESTORS INCORPORATED CLASS A			3,506.000	304,916.82
GAMESTOP CORP			95,091.000	4,684,182.66
GAMETECH INTERNATIONAL INC			4,418.000	0.00
GAMING PARTNERS INTERNATIONAL			250.000	2,047.50
GANNETT CO INC			125,735.000	3,719,241.30
GAP INC/THE			97,651.000	3,816,201.08
GARGOYLES INC			187.000	0.00
GARMIN LTD			18,309.000	846,241.98
GAS NATURAL INC			3,224.000	25,888.72
GASCO ENERGY INC			17,035.000	85.18
GASTAR EXPLORATION INC			3,852.000	26,655.84
GATX CORP			8,300.000	433,011.00
GAZPROM OAO ADR			432,440.000	3,740,606.00
GDF SUEZ EUR1			520,019.000	12,249,596.30
GEEKNET INC			1,137.000	20,568.33
GENCO SHIPPING & TRADING LIMITED SHS			250.000	625.00
GENCORP INC			6,218.000	112,048.36
GENERAC HOLDINGS INC			66,400.000	3,760,896.00
GENERAL BEARING CORP ESCROW			2,162.000	0.00
GENERAL CABLE CORP			8,500.000	249,985.00
GENERAL COMMUNICATION INC			9,418.000	105,010.70
GENERAL DATACOMM INDUSTRIES IN			1,255.000	30.12
GENERAL DYNAMICS CORP			74,568.000	7,124,972.40
GENERAL ELECTRIC CO			1,267,690.000	35,533,350.70

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAL GROWTH PROPERTIES INC			63,423.000	1,272,899.61
GENERAL MILLS INC			137,287.000	6,851,994.17
GENERAL MOLY INC			5,387.000	7,218.58
GENERAL MOTORS CO			413,446.000	16,897,538.02
GENERAL STEEL HOLDINGS INC			5,923.000	5,493.58
GENESCO INC			4,056.000	296,331.36
GENESEE & WYOMING INC			44,186.000	4,244,065.30
GENESIS ENERGY LP			38,274.000	2,012,064.18
GENESIS WORLDWIDE INC			6,900.000	0.00
GENIE ENERGY LTD			3,800.000	38,798.00
GENOMIC HEALTH INC			7,087.000	207,436.49
GENTHERM INC COM			2,331.000	62,494.11
GENTIVA HEALTH SERVICES INC			12,101.000	150,173.41
GENUINE PARTS CO			18,210.000	1,514,889.90
GENVEC INC			706.000	1,644.98
GENWORTH FINANCIAL INC			58,310.000	905,554.30
GEO GROUP INC/THE			43,283.000	1,394,578.26
GEOGLOBAL RESOURCES INC			2,056.000	18.92
GEOMET INC			8,674.000	833.57
GEOPETRO RESOURCES CO			1,269.000	25.38
GEOSPACE TECHNOLOGIES CORP			3,336.000	316,352.88
GERBER SCIENTIFIC INC COM ESCROW			6,368.000	0.00
GERDAU SA ADR			799,900.000	6,271,216.00
GERMAN AMERICAN BANCORP INC			961.000	27,388.50
GERON CORP			10,086.000	47,807.64
GETTY REALTY CORP			6,308.000	115,877.96
GFI GROUP INC			13,726.000	53,668.66
GIBRALTAR INDUSTRIES INC			4,093.000	76,088.87
GIGA-TRONICS INC			1,762.000	1,621.04
GILDAN ACTIVEWEAR INC			45,100.000	2,402,928.00
GILEAD SCIENCES INC			180,896.000	13,594,334.40
GINKO INTERNATIONAL CO LTD			53,000.000	1,001,191.13
GLACIER BANCORP INC			13,156.000	391,917.24
GLACIER WATER SERVICES INC			406.000	7,917.00
GLADSTONE CAPITAL CORP			731.000	7,017.60
GLADSTONE COMMERCIAL CORP			5,512.000	99,050.64
GLAXOSMITHKLINE ORD GBP0.25			494,731.000	13,204,602.33
GLAXOSMITHKLINE PLC ADR			28,100.000	1,500,259.00
GLEACHER & CO INC			622.000	6,462.58

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GLENCORE XSTRATA PLC			802,000.000	4,153,633.19
GLIMCHER REALTY TRUST			24,669.000	230,901.84
GLOBAL BIO-CHEM TE HKD0.10			46,738,000.000	3,616,675.79
GLOBAL CASH ACCESS HOLDINGS IN			17,245.000	172,277.55
GLOBAL INDEMNITY PLC			1,004.000	25,401.20
GLOBAL SOURCE LTD SHS			3,525.000	28,658.25
GLOBAL TECHNOLOGIES LTD			4,068.000	8,151.41
GLOBALSTAR INC			17,409.000	30,465.75
GLOBE SPECIALTY METALS INC			12,301.000	221,541.01
GLOBUS MEDICAL INC A			9,600.000	193,728.00
GLOWPOINT INC			1,643.000	2,234.48
GMX RESOURCES INC			234.000	23.68
GN STORE NORD DKK4			131,400.000	3,232,758.90
GOLAR LNG LIMITED SHS			13,906.000	504,648.74
GOLDEN ENTERPRISES INC			11,655.000	46,736.55
GOLDFIELD CORP			2,924.000	5,701.80
GOLDMAN SACHS GROUP INC/THE			49,727.000	8,814,608.02
GOODBABY INTERNATIONAL HOLDING			2,916,000.000	1,617,127.20
GOODMAN LTD (STAPLED UNITS)			204,082.000	863,612.67
GOODRICH PETROLEUM CORP			2,606.000	44,354.12
GOODYEAR TIRE & RUBBER CO/THE			29,127.000	694,678.95
GOOGLE INC			40,000.000	44,828,400.00
GORMAN-RUPP CO/THE			8,111.000	271,150.73
GOURMET MASTER TWD10			316,000.000	2,136,460.47
GOVERNMENT PROPERTIES INCOME T			2,600.000	64,610.00
GP STRATEGIES CORP			2,375.000	70,751.25
GRAFTECH INTERNATIONAL LTD			8,562.000	96,151.26
GRAHAM CORP			4,403.000	159,784.87
GRAHAM HOLDINGS CO			514.000	341,003.02
GRAMERCY PROPERTY TRUST INC			29,719.000	170,884.25
GRAN TIERRA ENERGY INC			51,473.000	376,267.63
GRAND CANYON EDUCATION INC			8,019.000	349,628.40
GRANITE BROADCASTING CORP			70.000	1.40
GRANITE CONSTRUCTION INC			5,640.000	197,287.20
GRAPHIC PACKAGING HOLDING CO			333,692.000	3,203,443.20
GRASIM IND INR10 DEMAT			44,907.000	1,970,811.47
GRAY TELEVISION INC			7,468.000	106,363.68
GREAT AMERICAN BANCORP INC			144.000	1,440.00
GREAT LAKES DREDGE & DOCK CORP			16,404.000	150,916.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREAT SOUTHERN BANCORP INC			2,856.000	86,850.96
GREATBATCH INC			4,627.000	204,698.48
GREATER ATLANTIC FINANCIAL COR			1,312.000	0.00
GREEN FIELD ENERGY SVCS 144A WARRANTS			686.000	6.86
GREEN PLAINS RENEWABLE ENERGY			3,073.000	59,585.47
GREENBRIER COS INC			6,724.000	220,816.16
GREENHUNTER RESOURCES INC			1,231.000	1,427.96
GREENLIGHT CAPITAL RE LTD CL A			4,219.000	142,222.49
GRIFFIN LAND & NURSERIES INC			844.000	28,172.72
GRIFFON CORP			12,346.000	163,090.66
GROUP 1 AUTOMOTIVE INC			3,306.000	234,792.12
GRUPO BTG PACTUAL-UNIT			514,700.000	5,964,564.16
GSE SYSTEMS INC			3,446.000	5,341.30
GSV INC			770.000	3.47
GT ADVANCED TECHNOLOGIES INC			8,807.000	76,797.04
GTX INC			16,768.000	27,667.20
GUARANTY BANCORP			1,328.000	18,658.40
GUARANTY TRUST BANK NGN0.50			8,127,157.000	1,372,902.73
GUESS? INC			32,350.000	1,005,114.50
GUIDED THERAPEUTICS INC			1,862.000	893.76
GUIDEWIRE SOFTWARE INC			7,400.000	363,118.00
GULF ISLAND FABRICATION INC			2,733.000	63,460.26
GULFMARK OFFSHORE INC			9,396.000	442,833.48
GYRODYNE CO OF AMERICA INC			1,682.000	21,378.22
H&E EQUIPMENT SERVICES INC			2,563.000	75,941.69
H&R BLOCK INC			41,338.000	1,200,455.52
HACKETT GROUP INC/THE			9,859.000	61,224.39
HAEMONETICS CORP			8,224.000	346,477.12
HAIN CELESTIAL GROUP INC/THE			45,095.000	4,093,724.10
HALCON RESOURCES CORP			40,782.000	157,418.52
HALLADOR ENERGY CO			3,394.000	27,321.70
HALLIBURTON CO			149,649.000	7,594,686.75
HALLMARK FINANCIAL SERVICES			1,444.000	12,829.94
HALLWOOD GROUP INC			612.000	5,844.60
HALOZYME THERAPEUTICS INC			16,259.000	243,722.41
HAMPSHIRE GROUP LTD			2,775.000	8,907.75
HANCOCK FABRICS INC/DE			3,981.000	4,219.86
HANCOCK HOLDING CO			11,790.000	432,457.20
HANDLEMAN CO DEL COM			6,680.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HANDY & HARMAN LTD			772.000	18,690.12
HANESBRANDS INC			40,850.000	2,870,529.50
HANG LUNG PROPERTIES LTD			666,000.000	2,104,401.09
HANGER INC			7,230.000	284,428.20
HANMI FINANCIAL CORP			588.000	12,871.32
HANOVER INSURANCE GROUP INC/TH			7,400.000	441,854.00
HANSEN MEDICAL INC			2,081.000	3,600.13
HARBINGER GROUP INC			4,473.000	53,005.05
HARBOR DIVERSIFIED INC			1,094.000	230.18
HARBOURTON CAPITAL GROUP INC			233.000	0.47
HARDINGE INC			3,437.000	49,733.39
HARLEY-DAVIDSON INC			26,085.000	1,806,125.40
HARMAN INTERNATIONAL INDUSTRIE			13,269.000	1,086,067.65
HARMONIC INC			11,630.000	85,829.40
HARMONY GOLD MINING CO R0.50			369,100.000	912,728.49
HARRIS & HARRIS GROUP INC			2,331.000	6,946.38
HARRIS CORP			12,609.000	880,234.29
HARRIS INTERACTIVE INC			4,841.000	9,682.00
HARRIS TEETER SUPERMARKETS INC COM			7,609.000	375,504.15
HARSCO CORP			14,000.000	392,420.00
HARTE-HANKS INC			8,474.000	66,266.68
HARTFORD FINANCIAL SERVICES GR			139,744.000	5,062,925.12
HARVARD APPARATUS REGENERATIVE			1,540.000	7,315.00
HARVARD BIOSCIENCE INC			6,262.000	29,431.40
HARVEST NATURAL RESOURCES INC			7,074.000	31,974.48
HASBRO INC			42,434.000	2,334,294.34
HASTINGS ENTERTAINMENT INC/UNI			2,781.000	5,256.09
HASTINGS MANUFACTURING CO			262.000	2.88
HAUPPAUGE DIGITAL INC			3,900.000	701.61
HAVERTY FURNITURE COS INC			3,231.000	101,130.30
HAWAIIAN HOLDINGS INC			9,449.000	90,993.87
HAWKINS INC			3,751.000	139,499.69
HAYDEN HALL INC			1.000	0.00
HAYNES INTERNATIONAL INC			2,630.000	145,281.20
HB FULLER CO			11,338.000	590,029.52
HCC INSURANCE HOLDINGS INC			70,075.000	3,233,260.50
HCP INC			53,829.000	1,955,069.28
HEADWATERS INC			12,293.000	120,348.47
HEALTH CARE REIT INC			34,056.000	1,824,379.92

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HEALTH MANAGEMENT ASSOCIATES I			47,446.000	621,542.60
HEALTHCARE REALTY TRUST INC			16,148.000	344,113.88
HEALTHCARE SERVICES GROUP INC			14,015.000	397,605.55
HEALTHSOUTH CORP			18,096.000	602,958.72
HEALTHSTREAM INC			3,889.000	127,442.53
HEALTHWAREHOUSE.COM INC			409.000	134.97
HEALTHWATCH INC COM PAR \$0.05			2,100.000	0.00
HEALTHWAYS INC			6,613.000	101,509.55
HEARTLAND EXPRESS INC			16,571.000	325,123.02
HEARTLAND FINANCIAL USA INC			1,045.000	30,085.55
HEARTLAND PAYMENT SYSTEMS INC			10,049.000	500,842.16
HEARUSA INC ESCROW			507.000	0.00
HECLA MINING CO			43,688.000	134,559.04
HEDGEPATH PHARMACEUTICALS INC COM			1,225.000	100.45
HEI INC			1,444.000	1,415.12
HEICO CORP			12,008.000	695,863.60
HEIDELBERGCEMENT AG			74,050.000	5,627,351.44
HEIDRICK & STRUGGLES INTERNATI			1,981.000	39,897.34
HELEN OF TROY LTD NEW			5,700.000	282,207.00
HELICOS BIOSCIENCES CORP			297.000	1.19
HELIOS AND MATHESON INFORMATIO			175.000	969.50
HELIX ENERGY SOLUTIONS GROUP I			19,167.000	444,291.06
HELM CAP GROUP INC COM			600.000	0.00
HELMERICH & PAYNE INC			23,140.000	1,945,611.20
HEMACARE CORP			437.000	109.25
HEMISPHERX BIOPHARMA INC			6,255.000	1,657.58
HENGAN INTL GROUP CO LTD HKD0.10			131,000.000	1,547,586.64
HENNES & MAURITZ AB			127,245.000	5,868,335.11
HERCULES OFFSHORE INC			23,430.000	152,997.90
HERCULES TECHNOLOGY GROWTH CAP			10,100.000	165,640.00
HERITAGE COMMERCE CORP			2,313.000	19,059.12
HERITAGE FINANCIAL CORP/WA			2,762.000	47,257.82
HERMAN MILLER INC			5,868.000	173,223.36
HERSHA HOSPITALITY TRUST			29,156.000	162,398.92
HERSHEY CO/THE			51,453.000	5,002,775.19
HESKA CORP			1,164.000	10,173.36
HESS CORP			34,957.000	2,901,431.00
HEWLETT-PACKARD CO			402,126.000	11,251,485.48
HEXCEL CORP			78,846.000	3,523,627.74

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HF FINANCIAL CORP			2,090.000	27,065.50
HHGREGG INC			7,675.000	107,219.75
HI-TECH PHARMACAL CO INC			4,083.000	177,161.37
HIBBETT SPORTS INC			4,610.000	309,838.10
HICKORYTECH CORP			4,511.000	57,876.13
HIGHWOODS PROPERTIES INC			12,524.000	452,993.08
HILL INTERNATIONAL INC			5,681.000	22,439.95
HILL-ROM HOLDINGS INC			10,800.000	446,472.00
HILLENBRAND INC			15,802.000	464,894.84
HILLTOP HOLDINGS INC			10,299.000	238,215.87
HINDALCO INDUSTRIES INR1 (POST SUBDIVISION)			675,774.000	1,339,421.12
HINES HORTICULTURE INC COM			21,200.000	0.00
HINGHAM INSTITUTION FOR SAVING			156.000	12,244.44
HISPANIC EXPRESS INC			200.000	381.25
HITACHI CAPITAL JPY50			17,500.000	510,323.00
HITACHI METALS Y50			192,000.000	2,714,542.54
HITACHI NPV			386,000.000	2,923,324.22
HITE JINRO			160,970.000	3,363,233.72
HITTITE MICROWAVE CORP			5,776.000	356,552.48
HKN INC			44.000	3,388.00
HMN FINANCIAL INC			1,837.000	19,306.87
HMS HOLDINGS CORP			15,411.000	350,292.03
HNI CORP			9,705.000	376,845.15
HOLLYSYS AUTOMATION TECHNOLOGIES LTD SHS			6,379.000	120,754.47
HOLLYWOOD MEDIA CORP			3,939.000	5,494.91
HOLOGRAPHIC STORAGE LTD			43.000	2.15
HOME BANCSHARES INC/AR			10,320.000	385,452.00
HOME DEPOT INC/THE			202,824.000	16,700,528.16
HOME FEDERAL BANCORP INC/ID			1,348.000	20,085.20
HOME LOAN SERVICING SOLUTION			11,792.000	270,862.24
HOME RETAIL GROUP ORD GBPO			1,842,054.000	5,854,680.83
HOMEBANC CORP GA COM			25,900.000	0.00
HON HAI PRECISION INDUSTRY CO			1,791,040.000	4,813,605.89
HONDA MOTOR CO NPV			104,300.000	4,296,836.39
HONEYWELL INTERNATIONAL INC			92,572.000	8,458,303.64
HOOKER FURNITURE CORP			900.000	15,012.00
HOOPER HOLMES INC			12,323.000	6,531.19
HOPFED BANCORP INC			1,975.000	22,495.25
HORACE MANN EDUCATORS CORP			10,780.000	340,001.20

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HORMEL FOODS CORP			15,880.000	717,299.60
HORNBECK OFFSHORE SERVICES INC			6,294.000	309,853.62
HORSEHEAD HOLDING CORP			8,462.000	137,169.02
HOSPIRA INC			19,569.000	807,808.32
HOST HOTELS & RESORTS INC			89,222.000	1,734,475.68
HOUSING DEV FIN CORP INR2 DEMAT			272,335.000	3,498,682.57
HOUSTON AMERICAN ENERGY CORP			3,012.000	753.30
HOUSTON WIRE & CABLE CO			962.000	12,871.56
HOVNIANIAN ENTERPRISES INC			8,399.000	55,601.38
HSBC HLDGS ORD USD0.50 (UK)			1,970,287.000	21,616,018.68
HSN INC			13,761.000	857,310.30
HUDSON CITY BANCORP INC			56,106.000	529,079.58
HUDSON GLOBAL INC			687.000	2,761.74
HUFFY CORP COM			5,000.000	0.00
HUMANA INC			18,393.000	1,898,525.46
HUNTINGTON BANCSHARES INC/OH			715,680.000	6,906,312.00
HUNTINGTON INGALLS INDUSTRIES			16,215.000	1,459,512.15
HUNTSMAN CORP			122,375.000	3,010,425.00
HURCO COS INC			1,706.000	42,667.06
HURON CONSULTING GROUP INC			2,961.000	185,713.92
HUSKY ENERGY INC			165,932.016	5,262,973.12
HUTCHINSON TECHNOLOGY INC			3,787.000	12,118.40
HUTCHISON WHAMPOA HK\$0.25			246,000.000	3,343,981.94
HUTTIG BUILDING PRODUCTS INC			2,543.000	9,790.55
HYBRID ENERGY HOLDINGS INC			200.000	0.52
HYPERDYNAMICS CORP			559.000	2,275.13
HYPERFEED TECHNOLOGIES INC			206.000	0.00
HYSTER-YALE MATERIALS HANDLING			1,498.000	139,553.68
HYUNDAI MOBIS			13,922.000	3,871,802.94
HYUNDAI MTR CO			17,114.000	3,835,183.81
IBERIABANK CORP			5,260.000	330,591.00
ICAD INC			1,527.000	17,804.82
ICF INTERNATIONAL INC			1,856.000	64,421.76
ICG GROUP INC			5,168.000	96,279.84
ICICI BANK INR10 (DEMAT)			235,400.000	4,181,484.97
ICONIX BRAND GROUP INC			11,526.000	457,582.20
ICTC GROUP INC			1.000	20.05
ICU MEDICAL INC			1,915.000	122,004.65
ID SYSTEMS INC			2,518.000	14,579.22

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
IDACORP INC			8,974.000	465,212.16
IDENIX PHARMACEUTICALS INC			13,299.000	79,528.02
IDENTIVE GROUP INC			4,568.000	2,629.80
IDERA PHARMACEUTICALS INC			2,640.000	12,223.20
IDEX CORP			75,972.000	5,610,532.20
IDFC LTD INR10			938,178.000	1,662,344.35
IDNA INC			2,887.000	0.00
IDT CORP			6,841.000	122,248.67
IEC ELECTRONICS CORP			3,700.000	15,466.00
IENTERTAINMENT NETWORK INC			831.000	70.72
IGATE CORP			11,570.000	464,651.20
IGI LABORATORIES INC			731.000	2,229.55
IGO CORPORATIONS			26,400.000	0.00
IGO INC			328.000	852.80
IGUATEMI EMPRESA SHOPPING COM NPV			167,000.000	1,578,510.12
IHS INC			49,590.000	5,935,923.00
II-VI INC			12,218.000	215,036.80
IKANOS COMMUNICATIONS INC			5,039.000	6,046.80
ILLINOIS TOOL WORKS INC			48,172.000	4,050,301.76
IMAGEWARE SYSTEMS INC			1,369.000	2,601.10
IMAGINON INC			667.000	0.07
IMATION CORP			10,330.000	48,344.40
IMMERSION CORP			3,706.000	38,468.28
IMMUNE PHARMACEUTICALS INC			10.000	20.10
IMMUNOGEN INC			16,723.000	245,326.41
IMMUNOMEDICS INC			14,474.000	66,580.40
IMPAC MORTGAGE HOLDINGS INC			858.000	5,148.00
IMPATH INC COM			18,800.000	0.00
IMPAX LABORATORIES INC			18,073.000	454,355.22
IMPERIAL TOBACCO GROUP ORD 10P			100,588.000	3,895,081.70
IMPERVA INC			3,400.000	163,642.00
IMPRIMIS PHARMACEUTICALS INC			200.000	670.00
INCOMNET INC			300.000	3.00
INDEPENDENCE HOLDING CO			3,687.000	49,737.63
INDEPENDENT BANK CORP/ROCKLAND			7,628.000	298,941.32
INDEPENDENT BANK CORPORATION			307.000	3,684.00
INDIA CEMENTS LTD GDR			1,949,550.000	3,791,679.80
INDUSTRIA DE DISENO TEXTIL SA EUR0.15			40,719.000	6,721,827.77
INDUSTRIAL & COMMERCIAL BANK O			7,573,000.000	5,117,848.77

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INDYMAC BANCORP INC			25,800.000	0.00
INFINERA CORP			15,741.000	153,946.98
INFINITY ENERGY RESOURCES INC			2,037.000	2,648.10
INFINITY PHARMACEUTICALS INC			4,278.000	59,079.18
INFINITY PROPERTY & CASUALTY C			2,738.000	196,451.50
INFOSYS TECHNOLOGIES LTD INR5 DEMAT			73,594.000	4,147,165.61
ING GROEP N.V. CVA EUR0.24			978,830.000	13,622,665.87
ING US INC			172,075.000	6,048,436.25
INGERSOLL-RAND PUBLIC LIMITED COMPANY			31,608.000	1,947,052.80
INGLES MARKETS INC			10,959.000	296,988.90
INLAND REAL ESTATE CORP			13,099.000	137,801.48
INNERWORKINGS INC			976.000	7,603.04
INNODATA INC			5,606.000	13,734.70
INNOPHOS HOLDINGS INC			9,482.000	460,825.20
INNOSPEC INC			3,818.000	176,467.96
INNOTRAC CORP			4,425.000	36,285.00
INNOVATIVE SOLUTIONS & SUPPORT			3,678.000	26,812.62
INNOVEX INC/MN			8,343.000	0.00
INPEX CORPORATION			621,600.000	7,972,187.62
INPHI CORP			1,800.000	23,220.00
INPLAY TECHNOLOGIES INC COM			6,200.000	0.00
INSIGHT ENTERPRISES INC			6,637.000	150,726.27
INSIGNIA SYSTEMS INC			2,856.000	7,796.88
INSITE VISION INC			6,462.000	1,906.29
INSMED INC			7,324.000	124,581.24
INSPERITY INC			5,431.000	196,222.03
INSTEEL INDUSTRIES INC			4,862.000	110,513.26
INSTITUTIONAL FINANCIAL MARKET			376.000	752.00
INSULET CORP			3,537.000	131,222.70
INTEGRA BANK CORP			2,671.000	6.41
INTEGRA LIFESCIENCES HOLDINGS			3,931.000	187,548.01
INTEGRAL VISION INC			4,289.000	11.58
INTEGRATED DEVICE TECHNOLOGY I			23,414.000	238,588.66
INTEGRATED ELECTRICAL SERVICES			298.000	1,606.22
INTEGRATED SILICON SOLUTION IN			5,006.000	60,522.54
INTEGRYS ENERGY GROUP INC			9,415.000	512,270.15
INTEL CORP			637,815.000	16,557,677.40
INTELIQUENT INC			4,512.000	51,527.04
INTELLICHECK MOBILISA INC			1,412.000	706.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTER PARFUMS INC			4,736.000	169,596.16
INTERACTIVE BROKERS GROUP INC			7,162.000	174,323.08
INTERACTIVE INTELLIGENCE GROUP INC			4,481.000	301,840.16
INTERCONTINENTALEXCHANGE GROUP			43,163.000	9,708,221.96
INTERDIGITAL INC/PA			7,930.000	233,855.70
INTEREP NATIONAL RADIO SALES I			3,193.000	7.98
INTERFACE INC			10,449.000	229,460.04
INTERLINK ELECTRONICS INC			86.000	688.00
INTERMET CORP			20,500.000	0.00
INTERMUNE INC			11,482.000	169,129.86
INTERNAP NETWORK SERVICES CORP			7,174.000	53,948.48
INTERNATIONAL BANCSHARES CORP			9,860.000	260,205.40
INTERNATIONAL BUSINESS MACHINE			120,417.000	22,586,616.69
INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA			513,600.000	3,414,509.10
INTERNATIONAL FLAVORS & FRAGRA			9,617.000	826,869.66
INTERNATIONAL GAME TECHNOLOGY			61,364.000	1,114,370.24
INTERNATIONAL ISOTOPES INC			831.000	45.71
INTERNATIONAL LOTTERY & TOTALI			481.000	481.00
INTERNATIONAL PAPER CO			99,086.000	4,858,186.58
INTERNATIONAL RECTIFIER CORP			12,305.000	320,791.35
INTERNATIONAL SHIPHOLDING CORP			3,555.000	104,872.50
INTERNATIONAL SPEEDWAY CORP			4,757.000	168,825.93
INTERNET AMERICA INC			2,581.000	1,290.50
INTERNET PATENTS CORP			294.000	917.28
INTERPHASE CORP			1,531.000	5,932.63
INTERPLAY ENTERTAINMENT CORP			12,923.000	130.52
INTERPUBLIC GROUP OF COS INC/T			49,106.000	869,176.20
INTERSECTIONS INC			3,400.000	26,486.00
INTERSIL CORP			16,842.000	193,177.74
INTERTAPE POLYMER GROUP INC			40,700.000	537,431.53
INTERVAL LEISURE GROUP INC			12,718.000	392,986.20
INTERVEST BANCSHARES CORP			1,982.000	14,884.82
INTERVISUAL BOOKS INC			5,600.000	0.00
INTESA SANPAOLO EUR0.52			2,031,951.000	5,023,068.81
INTEST CORP			1,850.000	7,030.00
INTEVAC INC			2,725.000	20,246.75
INTL. FCSTONE INC			4,262.000	79,017.48
INTREPID POTASH INC			9,400.000	148,896.00
INTRICON CORP			2,900.000	11,020.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
INTRUSION INC			2,012.000	2,655.84
INTUIT INC			112,502.000	8,586,152.64
INTUITIVE SURGICAL INC			4,491.000	1,724,903.28
INUVO INC			1,228.000	1,596.40
INVACARE CORP			10,962.000	254,428.02
INVENSENSE INC			9,700.000	201,566.00
INVESCO LTD			235,446.000	8,570,234.40
INVESCO MORTGAGE CAPITAL INC			23,421.000	343,820.28
INVESTMENT TECHNOLOGY GROUP IN			6,622.000	136,148.32
INVESTORS BANCORP INC			25,923.958	663,134.85
INVESTORS REAL ESTATE TRUST			16,971.000	145,611.18
INVESTORS TITLE CO			994.000	79,688.98
ION GEOPHYSICAL CORP			31,003.000	102,309.90
IPASS INC			7,205.000	11,311.85
IPC THE HOSPITALIST CO INC			5,635.000	334,662.65
IRIDEX CORP			2,856.000	29,045.52
IRIDIUM COMMUNICATIONS INC			6,624.000	41,466.24
IROBOT CORP			4,975.000	172,980.75
IRON MOUNTAIN INC			42,858.000	1,300,740.30
ISHARES MSCI ACWI EX US ETF			25,910.000	1,209,478.80
ISIS PHARMACEUTICALS INC			17,460.000	695,606.40
ISLE OF CAPRI CASINOS INC			8,872.000	79,848.00
ISTAR FINANCIAL INC			3,424.000	48,860.48
ITERIS INC			3,743.000	7,860.30
ITRON INC			7,953.000	329,492.79
ITT CORP			56,300.000	2,444,546.00
ITT EDUCATIONAL SERVICES INC			4,300.000	144,394.00
ITV ORD GBP0.10			1,261,300.000	4,052,714.57
ITZYOURMALL INC			17.000	1.02
IXIA			26,738.000	355,882.78
IXYS CORP			6,869.000	89,090.93
J&J SNACK FOODS CORP			4,634.000	410,526.06
J2 GLOBAL INC			22,596.000	1,130,025.96
JABIL CIRCUIT INC			21,811.000	380,383.84
JACK IN THE BOX INC			13,167.000	658,613.34
JACLYN INC			337.000	1,819.80
JACO ELECTRONICS INC			1,562.000	265.54
JACOBS ENGINEERING GROUP INC			15,538.000	978,738.62
JAKKS PACIFIC INC			10,455.000	70,362.15

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JAMES RIVER COAL CO			5,152.000	6,955.20
JANUS CAPITAL GROUP INC			25,411.000	314,334.07
JAPAN TOBACCO INC Y50000			186,000.000	6,052,233.34
JB HUNT TRANSPORT SERVICES INC			81,284.000	6,283,253.20
JER INVESTORS TRUST INC			786.000	47.16
JERONIMO MARTINS EUR1 (POST SUBDIVISION)			100,600.000	1,970,508.46
JERRY'S FAMOUS DELI INC			1,575.000	2,835.00
JETBLUE AIRWAYS CORP			39,405.000	336,912.75
JFE HOLDINGS INC NPV			14,200.000	338,027.68
JGC CORP Y50			27,000.000	1,059,654.61
JM SMUCKER CO/THE			72,319.000	7,493,694.78
JOE'S JEANS INC			1,337.000	1,470.70
JOHN B SANFILIPPO & SON INC			875.000	21,595.00
JOHN BEAN TECHNOLOGIES CORP			5,190.000	152,222.70
JOHNSON & JOHNSON			367,957.000	33,701,181.63
JOHNSON CONTROLS INC			80,813.000	4,145,706.90
JOHNSON OUTDOORS INC			2,300.000	61,985.00
JONES GROUP INC/THE			13,798.000	206,418.08
JOS A BANK CLOTHIERS INC			5,516.000	301,890.68
JOURNAL COMMUNICATIONS INC			8,968.000	83,492.08
JOURNAL REGISTER CO COM			18,400.000	0.00
JOY GLOBAL INC			12,538.000	733,347.62
JPMORGAN CHASE & CO			604,938.000	35,376,774.24
JUNIPER NETWORKS INC			59,578.000	1,344,675.46
K12 INC			3,539.000	76,973.25
KA WANG HOLDING INC			2.000	0.00
KADANT INC			2,576.000	104,379.52
KAISER ALUMINUM CORP			2,923.000	205,311.52
KAMAN CORP			4,643.000	184,466.39
KANSAS CITY LIFE INSURANCE CO			1,894.000	90,419.56
KANSAS CITY SOUTHERN			13,002.000	1,610,037.66
KAPSTONE PAPER AND PACKAGING C			7,400.000	413,364.00
KATY INDUSTRIES INC			5,499.000	2,254.59
KAWASAKI HEAVY INDUSTRIES Y50			260,000.000	1,090,909.06
KB FINANCIAL GROUP INC KRW5000			237,740.000	9,517,710.32
KB HOME			11,835.000	216,343.80
KBC GROUPE NPV			131,061.000	7,449,564.58
KDDI CORP Y5000			91,600.000	5,638,665.96
KEARNY FINANCIAL CORP			9,499.000	110,473.37

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KELLOGG CO			30,339.000	1,852,802.73
KELLY SERVICES INC			5,011.000	124,974.34
KELT EXPLORATION LTD			67,400.000	596,291.77
KEMET CORP			3,700.000	20,868.00
KEMPER CORPORATION			7,449.000	304,515.12
KENNEDY-WILSON HOLDINGS INC			10,451.000	232,534.75
KEPCO PLANT SERVICE & ENGINERRING CO LTD			48,490.000	2,517,887.11
KERING EUR4.00			18,310.000	3,876,630.14
KERYX BIOPHARMACEUTICALS INC			5,999.000	77,687.05
KEWAUNEE SCIENTIFIC CORP			600.000	9,372.00
KEY ENERGY SERVICES INC			24,020.000	189,758.00
KEY TECHNOLOGY INC			1,269.000	18,184.77
KEY TRONIC CORP			9,324.000	102,750.48
KEYCORP			105,785.000	1,419,634.70
KEYENCE CORP NPV			6,800.000	2,911,374.27
KEYERA CORP			30,400.000	1,829,150.12
KEYSTONE CONS INDS INC			5,800.000	0.00
KFORCE INC			8,898.000	182,053.08
KID BRANDS INC			2,768.000	2,823.36
KIMBALL INTERNATIONAL INC			7,830.000	117,684.90
KIMBERLY-CLARK CORP			53,584.000	5,597,384.64
KIMCO REALTY CORP			48,333.000	954,576.75
KINDER HOLDING CORP			300.000	0.00
KINDER MORGAN ENERGY PARTNERS			36,040.000	2,906,986.40
KINDER MORGAN INC/DELAWARE			119,943.000	4,317,948.00
KINDRED HEALTHCARE INC			14,828.000	292,704.72
KING SLIDE WORKS CO TWD10			128,000.000	1,443,051.98
KINGFISHER ORD GBP0.157142857			550,300.000	3,506,288.04
KINGS ROAD ENTERTAINMENT INC			4,000.000	0.00
KIRKLAND'S INC			556.000	13,160.52
KITE REALTY GROUP TRUST			3,700.000	24,309.00
KIWOOM SECURITIES CO LTD KRW5000			34,463.000	1,649,103.71
KLA-TENCOR CORP			19,661.000	1,267,348.06
KLOECKNER & CO SE NPV (REGD)			154,533.000	2,119,166.40
KMG CHEMICALS INC			612.000	10,336.68
KNIGHT TRANSPORTATION INC			12,335.000	226,223.90
KNIGHTSBRIDGE TANKERS LTD COM			2,906.000	26,706.14
KNOLL INC			13,792.000	252,531.52
KODIAK OIL & GAS CORP			46,592.000	522,296.32

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KOHL'S CORP			41,602.000	2,360,913.50
KONINKLIJKE AHOLD NV ADR			101,750.000	1,832,517.50
KONINKLIJKE AHOLD NV EUR0.30			210,468.000	3,784,687.67
KONINKLIJKE DSM NV EUR1.5			28,300.000	2,229,010.51
KONINKLIJKE PHILIPS NV			466,582.000	17,130,781.06
KOPIN CORP			13,086.000	55,222.92
KOPPERS HOLDINGS INC			5,563.000	254,507.25
KOREA ELEC PWR CORP KSWN5000			291,220.000	9,589,136.86
KORN/FERRY INTERNATIONAL			3,262.000	85,203.44
KOSS CORP			7,937.000	40,677.13
KOTAK MAHINDRA BANK LTD INR5			142,030.000	1,672,190.59
KRAFT FOODS GROUP INC			70,298.000	3,790,468.16
KRATON PERFORMANCE POLYMERS IN			4,000.000	92,200.00
KRATOS DEFENSE & SECURITY SOLU			3,868.000	29,706.24
KREISLER MANUFACTURING CORP			437.000	4,260.75
KRISPY KREME DOUGHNUTS INC			11,400.000	219,906.00
KROGER CO/THE			148,495.000	5,870,007.35
KT CORP			85,980.000	2,570,397.65
KUBOTA CORPORATION Y50			77,000.000	1,273,992.64
KULICKE & SOFFA INDUSTRIES INC			7,980.000	106,134.00
KVH INDUSTRIES INC			4,425.000	57,657.75
L BRANDS INC			28,767.000	1,779,238.95
L G CORP KRW5000			45,236.000	2,743,264.48
L-3 COMMUNICATIONS HOLDINGS IN			13,355.000	1,427,115.30
LA-Z-BOY INC			9,141.000	283,371.00
LABORATORY CORP OF AMERICA HOL			10,311.000	942,116.07
LACLEDE GROUP INC/THE			6,356.000	289,452.24
LADENBURG THALMANN FINANCIAL S			7,066.000	22,116.58
LAKELAND BANCORP INC			1,370.000	16,946.90
LAKELAND FINANCIAL CORP			569.000	22,191.00
LAKELAND INDUSTRIES INC			1,322.000	6,940.50
LAM RESEARCH CORP			90,708.000	4,939,050.60
LANCASTER COLONY CORP			4,474.000	394,383.10
LANDAUER INC			2,256.000	118,688.16
LANDEC CORP			4,298.000	52,091.76
LANNETT CO INC			4,889.000	161,825.90
LANTRONIX INC			1,629.000	2,557.53
LARGE SCALE BIOLOGY CORP COM NEW			4,040.000	0.00
LARSEN & TOUBRO INR2			174,571.000	3,020,525.67

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LASALLE HOTEL PROPERTIES			16,320.000	503,635.20
LASERSIGHT INC COM NEW			413.000	0.00
LATTICE SEMICONDUCTOR CORP			13,399.000	73,828.49
LAWSON PRODUCTS INC/DE			1,937.000	23,728.25
LAYNE CHRISTENSEN CO			2,943.000	50,266.44
LAZARE KAPLAN INTERNATIONAL IN			4,018.000	6,629.70
LB FOSTER CO			3,581.000	169,345.49
LCA-VISION INC			3,168.000	12,355.20
LEAP WIRELESS INTERNATIONAL IN			5,840.000	101,616.00
LEAPFROG ENTERPRISES INC			5,693.000	45,202.42
LEAR CORP			64,100.000	5,190,177.00
LEAR CORP COM			10,600.000	0.00
LEARNING TREE INTERNATIONAL IN			3,425.000	10,720.25
LECG CORP			659.000	1.71
LEGAL & GENERAL GROUP ORD 2.5P			950,493.000	3,505,863.74
LEGG MASON INC			12,523.000	544,500.04
LEGGETT & PLATT INC			16,660.000	515,460.40
LEGRAND SA EUR4			59,440.000	3,281,128.24
LEMAITRE VASCULAR INC			1,531.000	12,263.31
LEND LEASE GROUP NPV			152,651.000	1,521,381.08
LENNAR CORP			19,725.000	780,321.00
LENOVO GROUP LTD HKD0.025			1,948,000.000	2,369,129.77
LENOX GROUP INC COM			6,400.000	0.00
LEUCADIA NATIONAL CORP			36,985.000	1,048,154.90
LEXICON PHARMACEUTICALS INC			10,874.000	19,573.20
LEXINGTON REALTY TRUST			36,732.000	375,033.72
LEXMARK INTERNATIONAL INC			38,500.000	1,367,520.00
LG CHEM LTD			7,120.000	2,020,599.92
LG ELECTRONICS INC			43,827.000	2,828,084.41
LG HOUSEHOLD & HEALTHCARE KRW5000			4,831.000	2,508,540.44
LGL GROUP INC/THE			556.000	3,007.96
LGL GROUP INC/THE-CW16-W/ WT EXP 08/06/2018			3,280.000	459.20
LHC GROUP INC			5,363.000	128,926.52
LIANHUA SUPERMARKET HLDGS CO LTD SHS H			4,878,000.000	3,774,689.66
LIBBEY INC			3,481.000	73,101.00
LIBERTY GLOBAL PLC			31,220.000	2,778,267.80
LIBERTY HOMES INC			1,312.000	984.00
LIBERTY PROPERTY TRUST			125,225.000	4,241,370.75
LICT CORP			10.000	24,000.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LIFE PARTNERS HOLDINGS INC			1,768.000	3,138.20
LIFE TECHNOLOGIES CORP			20,369.000	1,543,970.20
LIFE TIME FITNESS INC			6,562.000	308,414.00
LIFEPOINT HOSPITALS INC			7,925.000	418,757.00
LIFETIME BRANDS INC			2,593.000	40,787.89
LIGAND PHARMACEUTICALS INC			8,603.000	452,517.80
LIGHTPATH TECHNOLOGIES INC			791.000	1,067.85
LIMELIGHT NETWORKS INC			8,255.000	16,344.90
LIN MEDIA LLC SER D			4,756.000	136,544.76
LINCOLN EDUCATIONAL SERVICES C			2,300.000	11,454.00
LINCOLN NATIONAL CORP			183,825.000	9,489,046.50
LINDSAY CORP			2,737.000	226,486.75
LINEAR TECHNOLOGY CORP			27,625.000	1,258,318.75
LINK REAL ESTATE INVT TRUST UNITS			209,000.000	1,013,496.70
LINKEDIN CORP			12,354.000	2,678,717.82
LINN CO LLC			15,764.000	485,688.84
LIONBRIDGE TECHNOLOGIES INC			5,310.000	31,647.60
LIPID SCIENCES INC			7,118.000	0.00
LIQUIDITY SERVICES INC			5,158.000	116,880.28
LIQUIDMETAL TECHNOLOGIES INC			12,923.000	2,133.59
LITHIA MOTORS INC			2,550.000	177,021.00
LITTELFUSE INC			3,998.000	371,534.14
LIVE MICROSYSTEMS INC			1,765.000	811.90
LIVE NATION ENTERTAINMENT INC			24,573.000	485,562.48
LIVEPERSON INC			13,093.000	194,038.26
LIXIL GROUP CORPORATION			99,500.000	2,729,256.39
LKQ CORP			328,047.000	10,792,746.30
LLOYDS BANKING GROUP PLC GBP0.1			6,262,900.000	8,182,165.71
LMI AEROSPACE INC			2,768.000	40,800.32
LOCKHEED MARTIN CORP			63,467.000	9,435,004.22
LOEWS CORP			36,083.000	1,740,643.92
LOGIC DEVICES INC			306.000	18.67
LOGMEIN INC			2,400.000	80,520.00
LOJACK CORP			4,368.000	15,768.48
LOOKSMART LTD			1,377.000	2,822.85
LORAL SPACE & COMMUNICATIONS I			2,983.000	241,563.34
LORILLARD INC			162,158.000	8,218,167.44
LOUISIANA-PACIFIC CORP			28,155.000	521,149.05
LOWE'S COS INC			123,381.000	6,113,528.55

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
LRAD CORP			2,606.000	4,899.28
LS STARRETT CO/THE			1,225.000	17,848.25
LSB FINANCIAL CORP/IN			412.000	11,556.60
LSB INDUSTRIES INC			3,830.000	157,106.60
LSI CORP			64,289.000	708,464.78
LSI INDUSTRIES INC			3,639.000	31,550.13
LTC PROPERTIES INC			4,874.000	172,490.86
LTV CORP			50,656.000	0.00
LTX-CREDENCE CORP			4,096.000	32,727.04
LUBY'S INC			6,799.000	52,488.28
LUMBER LIQUIDATORS HOLDINGS IN			8,975.000	923,437.75
LUMINENT MORTGAGE CAPITAL INC			17,500.000	0.00
LUMINEX CORP			8,455.000	164,027.00
LUMOS NETWORKS CORP			2,752.000	57,792.00
LUNA INNOVATIONS INC			1,137.000	1,546.32
LUXOFT HOLDING INC			2,800.000	106,344.00
LYDALL INC			4,093.000	72,118.66
LYONDELLBASELL INDUSTRIES NV			51,537.000	4,137,390.36
LYRIS INC			1,954.000	2,286.18
M&T BANK CORP			15,364.000	1,788,676.88
M/I HOMES INC			3,481.000	88,591.45
MAC-GRAY CORP			3,681.000	78,147.63
MACATAWA BANK CORP			7,809.000	39,045.00
MACDONALD DETTWILER & ASSOC			10,800.000	836,555.30
MACERICH CO/THE			16,580.000	976,396.20
MACQUARIE GROUP LTD			41,060.000	2,019,286.07
MACQUARIE INFRASTRUCTURE CO LL			1,825.000	99,334.75
MACY'S INC			43,471.000	2,321,351.40
MAGELLAN HEALTH SERVICES INC			6,181.000	370,303.71
MAGELLAN MIDSTREAM PARTNERS LP			136,566.000	8,640,530.82
MAGELLAN PETROLEUM CORP			4,974.000	5,172.96
MAGNA ENTERTAINMENT CORP			225.000	0.00
MAGNA INTERNATIONAL INC			45,720.000	3,751,783.20
MAGNA INTL INC			28,500.000	2,336,329.41
MAGNACHIP SEMICONDUCTOR CORP			3,400.000	66,300.00
MAGNETEK INC			355.000	8,491.60
MAGNUM HUNTER RES CORP DEL WT EXP 04/15/2016			259.000	0.00
MAGNUM HUNTER RESOURCES CORP			30,292.000	221,434.52
MAIDEN HOLDINGS LTD SHS			18,951.000	207,134.43

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MAINSOURCE FINANCIAL GROUP INC			3,504.000	63,177.12
MALLINCKRODT PLC			7,100.000	371,046.00
MANAGEMENT NETWORK GROUP INC			1,631.000	4,517.87
MANHATTAN ASSOCIATES INC			4,162.000	488,951.76
MANHATTAN BRIDGE CAPITAL INC			581.000	1,016.75
MANITOWOC CO INC/THE			22,900.000	534,028.00
MANNATECH INC			315.000	5,342.40
MANNKIND CORP			14,949.000	77,884.29
MANPOWERGROUP INC			92,175.000	7,914,145.50
MANTECH INTERNATIONAL CORP			4,281.000	128,130.33
MANULIFE FINANCIAL CORP			564,650.000	11,138,883.78
MARATHON OIL CORP			82,185.000	2,901,130.50
MARATHON PETROLEUM CORP			35,513.000	3,257,607.49
MARCHEX INC			3,426.000	29,634.90
MARCUS CORP			4,093.000	55,009.92
MARINA BIOTECH INC			38.000	15.20
MARINE PRODUCTS CORP			8,782.000	88,259.10
MARINEMAX INC			2,606.000	41,904.48
MARKETAXESS HOLDINGS INC			8,030.000	536,966.10
MARKETO INC			19,800.000	733,986.00
MARKWEST ENERGY PARTNERS LP			53,625.000	3,546,221.25
MARLIN BUSINESS SERVICES CORP			2,069.000	52,138.80
MARRIOTT INTERNATIONAL			194,414.000	0.00
MARRIOTT INTERNATIONAL INC/DE			26,504.000	1,308,237.44
MARRIOTT VACATIONS WORLDWIDE CORP			4,700.000	247,972.00
MARSH & MCLENNAN COS INC			64,742.000	3,130,923.12
MARTEN TRANSPORT LTD			4,228.000	85,363.32
MARTHA STEWART LIVING OMNIMEDI			9,024.000	37,900.80
MARTIN INDS INC DEL			9,400.000	0.00
MARUTI SUZUKI INDIA LTD INR5			127,590.000	3,638,444.81
MARVELL TECHNOLOGY GROUP LTD SHS			98,075.000	1,410,318.50
MASCO CORP			61,715.000	1,405,250.55
MASIMO CORP			10,230.000	299,022.90
MASTEC INC			11,847.000	387,633.84
MASTECH HOLDINGS INC			835.000	11,681.65
MASTERCARD INC			12,213.000	10,203,472.98
MATERIAL SCIENCES CORP			2,768.000	32,413.28
MATERION CORP			6,589.000	203,270.65
MATRIX SERVICE CO			4,368.000	106,884.96

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MATSON INC			5,257.000	137,260.27
MATSUMOTOKIYOSHI HOLDINGS CO LTD NPV			165,800.000	5,797,202.65
MATTEL INC			39,927.000	1,899,726.66
MATTERSIGHT CORP			1,555.000	7,448.45
MATTHEWS INTERNATIONAL CORP			5,742.000	244,666.62
MATTSON TECHNOLOGY INC			6,551.000	17,949.74
MAUI LAND & PINEAPPLE CO INC			381.000	2,320.29
MAXCO INC			3,300.000	297.00
MAXIMUS INC			12,572.000	553,042.28
MAXUS TECHNOLOGY CORP COM			94.000	0.00
MAXWELL TECHNOLOGIES INC			1,850.000	14,374.50
MXYGEN INC			7,487.000	224.61
MAZDA MOTOR CORP NPV			762,000.000	3,943,941.68
MB FINANCIAL INC			10,681.000	342,753.29
MBIA INC			23,508.000	280,685.52
MBT FINANCIAL CORP			2,726.000	11,612.76
MCCLATCHY CO/THE			9,780.000	33,252.00
MCCORMICK & CO INC/MD			15,578.000	1,073,635.76
MCDERMOTT INTERNATIONAL INC			41,700.000	381,972.00
MCDONALD'S CORP			147,188.000	14,281,651.64
MCEWEN MINING INC			57,085.000	111,886.60
MCG CAPITAL CORP			5,118.000	22,519.20
MCGRATH RENTCORP			4,862.000	193,507.60
MCGRAW HILL FINANCIAL INC			35,748.000	2,795,493.60
MCKESSON CORP			53,350.000	8,610,690.00
MCRAE INDUSTRIES INC			1,102.000	36,366.00
MDC HOLDINGS INC			5,649.000	182,123.76
MEAD JOHNSON NUTRITION CO			23,829.000	1,995,917.04
MEADOWBROOK INSURANCE GROUP IN			23,565.000	164,012.40
MEADWESTVACO CORP			20,985.000	774,976.05
MEASUREMENT SPECIALTIES INC			2,968.000	180,127.92
MECHANICAL TECHNOLOGY INC			831.000	739.59
MEDALLION FINANCIAL CORP			4,368.000	62,680.80
MEDASSETS INC			10,687.000	211,923.21
MEDCATH CORP			2,594.000	0.00
MEDIA GENERAL INC			3,450.000	77,970.00
MEDIABISTRO INC COM			970.000	3,074.90
MEDICAL ACTION INDUSTRIES INC			4,565.000	39,076.40
MEDICAL PROPERTIES TRUST INC			27,468.000	335,658.96

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEDICAL STAFFING NETWORK HOLDI			6,387.000	0.00
MEDICINES CO/THE			9,749.000	376,506.38
MEDIDATA SOLUTIONS INC			7,890.000	477,897.30
MEDIS TECHNOLOGIES LTD			7,776.000	0.00
MEDTRONIC INC			117,779.000	6,759,336.81
MEETME INC			87.000	159.21
MEI PHARMA INC			111.000	889.11
MELA SCIENCES INC			2,356.000	1,507.84
MELCO INTERNATIONAL DEVELOPMENT HKD0.50			632,000.000	2,323,004.99
MEMORIAL PRODUCTION PARTNERS L			22,420.000	491,894.80
MEN'S WEARHOUSE INC/THE			9,299.000	474,992.92
MENTOR GRAPHICS CORP			17,438.000	419,732.66
MERCANTILE BANK CORP			959.000	20,695.22
MERCHANTS BANCSHARES INC			1,597.000	53,499.50
MERCK & CO INC			400,213.000	20,030,660.65
MERCURY SYSTEMS INC			3,700.000	40,515.00
MEREDITH CORP			5,591.000	289,613.80
MERGE HEALTHCARE INC			1,562.000	3,623.84
MERIDIAN BIOSCIENCE INC			8,432.000	223,700.96
MERIT MEDICAL SYSTEMS INC			5,850.000	92,079.00
MERITAGE HOMES CORP			6,375.000	305,936.25
MERITOR INC			7,949.000	82,908.07
MESA AIR GROUP INC			29,700.000	0.00
MESTEK INC			2,231.000	37,815.45
META FINANCIAL GROUP INC			4,324.000	174,386.92
METABOLIX INC			1,938.000	2,441.88
METALICO INC			5,037.000	10,426.59
METAWAVE COMMNS CORP OC-COM			17,800.000	0.00
METCASH LIMITED NPV			1,772,960.000	5,012,324.58
METHANEX CORP			44,900.000	2,657,074.36
METHODE ELECTRONICS INC			6,655.000	227,534.45
METLIFE INC			198,656.000	10,711,531.52
METRO BANCORP INC			3,437.000	74,032.98
METRO ONE TELECOMMUNICATIONS			4,577.000	34.33
METROCORP BANCSHARES INC			3,440.000	51,840.80
MEXCO ENERGY CORP			119.000	815.15
MEXICAN RESTAURANTS INC			1,312.000	2,151.68
MFB NT COLLECTIVE EMERGING MARKETS SMALL CAP INDEX FUND			1,381,532.250	32,761,655.78
MFB NT COLLECTIVE NT COLLECTIVE DEV INTERNATL SMALL			9,031,786.730	126,815,317.48

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MFRI INC			3,468.000	49,765.80
MGE ENERGY INC			3,550.000	205,545.00
MGIC INVESTMENT CORP			16,317.000	137,715.48
MGM RESORTS INTERNATIONAL			113,675.000	2,673,636.00
MGP INGREDIENTS INC NEW			4,062.000	21,081.78
MICEX RTS			576,500.000	1,135,993.25
MICHAEL KORS HOLDINGS LTD			21,164.000	1,718,305.16
MICREL INC			10,747.000	106,072.89
MICRO COMPONENT TECHNOLOGY INC			10,388.000	0.00
MICROCHIP TECHNOLOGY INC			23,403.000	1,047,284.25
MICROFINANCIAL INC			4,050.000	34,627.50
MICROLOG CORP			831.000	0.00
MICRON TECHNOLOGY INC			254,292.000	5,533,393.92
MICROS SYSTEMS INC			100,792.000	5,782,437.04
MICROSEMI CORP			15,170.000	378,491.50
MICROSOFT CORP			1,121,275.000	41,969,323.25
MICROSTRATEGY INC			1,622.000	201,517.28
MICROVISION INC			251.000	331.32
MICROWAVE FILTER CO INC			1,944.000	778.57
MID-AMERICA APARTMENT COMMUNIT			6,131.000	372,396.94
MIDDLEBY CORP			20,287.000	4,868,271.39
MIDDLESEX WATER CO			7,312.000	153,113.28
MIDSOUTH BANCORP INC			621.000	11,091.06
MILLER INDUSTRIES INC/TN			2,611.000	48,642.93
MILLICOM INTL CELL SDR EACH REP 1 USD1.50			26,100.000	2,602,847.76
MINDRAY MEDICAL INTERNATIONAL ADR			34,200.000	1,243,512.00
MINE SAFETY APPLIANCES CO			7,469.000	382,487.49
MINERALS TECHNOLOGIES INC			7,512.000	451,245.84
MIRAE ASSET SECURITIES CO KRW5000			142,240.000	5,175,549.64
MIRANT CORPORATION COM			51,800.000	0.00
MIRVAC GROUP STAPLED SHS			765,677.000	1,150,821.72
MISONIX INC			1,837.000	10,323.94
MISSISSIPPI CHEM CORP NEW COM			25,140.000	0.00
MISUMI GROUP INC Y50			70,600.000	2,219,999.00
MITCHAM INDUSTRIES INC			2,475.000	43,832.25
MITEK SYSTEMS INC			1,937.000	11,505.78
MITSUBISHI ELECTRIC CORP Y50			289,000.000	3,629,513.26
MITSUBISHI GAS & CHEML CO Y50			217,000.000	1,598,001.96
MITSUBISHI HEAVY IND NPV			342,000.000	2,118,281.67

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MITSUBISHI TANABE PHARM CORP NPV			45,400.000	633,237.22
MITSUBISHI UFJ FINANCIAL GROUP NPV			3,660,500.000	24,169,991.34
MITSUBISHI UFJ LEASE & FINANCE CO LTD			264,600.000	1,623,776.18
MITSUI FUDOSAN CO Y50			163,000.000	5,869,891.87
MKS INSTRUMENTS INC			8,434.000	252,513.96
MKTG INC			969.000	1,114.35
MOBILE MINI INC			5,193.000	213,847.74
MOBILE TELESYSTEMS OJSC ADR			212,070.000	4,587,074.10
MOCON INC			2,256.000	35,644.80
MODINE MANUFACTURING CO			2,900.000	37,178.00
MODUSLINK GLOBAL SOLUTIONS INC			24,514.000	140,465.22
MOHAWK INDUSTRIES INC			44,187.000	6,579,444.30
MOLECULAR INSIGHT PHARMACEUTIC			3,910.000	0.00
MOLINA HEALTHCARE INC			5,339.000	185,530.25
MOLSON COORS BREWING CO			29,748.000	1,670,350.20
MOMENTA PHARMACEUTICALS INC			9,374.000	165,732.32
MONARCH CASINO & RESORT INC			2,943.000	59,095.44
MONARCH SERVICES INC			350.000	4.20
MONDELEZ INTERNATIONAL INC			304,232.000	10,739,389.60
MONEYGRAM INTERNATIONAL INC			267.000	5,548.26
MONMOUTH REAL ESTATE INVESTMEN			8,461.000	76,910.49
MONOLITHIC POWER SYSTEMS INC			4,868.000	168,724.88
MONOTYPE IMAGING HOLDINGS INC			4,842.000	154,266.12
MONRO MUFFLER BRAKE INC			5,461.000	307,781.96
MONSANTO CO			90,465.000	10,543,695.75
MONSTER BEVERAGE CORP			16,023.000	1,085,878.71
MONSTER WORLDWIDE INC			12,478.000	88,968.14
MONTPELIER RE HOLDINGS LTD CDT SHS			12,455.000	362,440.50
MOODY'S CORP			25,131.000	1,972,029.57
MOOG INC			7,831.000	532,038.14
MOORE HANDLEY INC			612.000	0.92
MORGAN GROUP HOLDING CO			481.000	89.85
MORGAN STANLEY			163,448.000	5,125,729.28
MORGAN'S FOODS INC			194.000	562.60
MORGANS HOTEL GROUP CO			2,025.000	16,463.25
MOSAIC CO/THE			40,204.000	1,900,443.08
MOSSIMO INC			12,487.000	0.00
MOSYS INC			7,671.000	42,343.92
MOTOROLA SOLUTIONS INC			27,164.000	1,833,570.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MOVADO GROUP INC			5,531.000	243,419.31
MOVE INC			93,183.000	290,746.17
MOVIE GALLERY INC COM			15,125.000	0.00
MPLX LP			51,857.000	2,309,710.78
MRC GLOBAL INC			126,925.000	4,094,600.50
MRV COMMUNICATIONS INC			1,258.000	13,485.76
MSCI EMERGE MARKET FREE B			1,178,845.900	38,971,156.57
MSCI EMERGING MARKETS FREE			2,017,533.450	86,415,765.45
MTR GAMING GROUP INC			4,931.000	25,443.96
MTS SYSTEMS CORP			4,393.000	313,001.25
MUELLER INDUSTRIES INC			7,429.000	468,101.29
MUELLER WATER PRODUCTS INC			18,792.000	176,081.04
MUENCHENER RUECKVERSICHERUNGS G NPV REGD			27,080.000	5,975,978.99
MULLEN GROUP LTD			37,700.000	1,007,344.00
MULTI-COLOR CORP			1,587.000	59,893.38
MULTI-FINELINE ELECTRONIX INC			4,874.000	67,699.86
MULTIMEDIA GAMES HLDG CO INC			3,537.000	110,920.32
MURATA MANUFACTURING CO NPV			25,000.000	2,221,587.89
MURPHY OIL CORP			20,735.000	1,345,286.80
MURRAY & ROBERTS HLDGS ZAR0.10			1,205,108.000	3,084,754.31
MUTUALFIRST FINANCIAL INC			2,770.000	47,450.10
MVC CAPITAL INC			2,956.000	39,906.00
MWI VETERINARY SUPPLY INC			3,797.000	647,730.23
MYERS INDUSTRIES INC			6,281.000	132,654.72
MYLAN INC/PA			45,167.000	1,960,247.80
MYR GROUP INC			4,369.000	109,574.52
MYREXIS INC			3,666.000	648.52
MYRIAD GENETICS INC			14,200.000	297,916.00
N-VIRO INTERNATIONAL CORP			900.000	1,125.00
N.G.K. SPARK PLUG CO NPV			40,000.000	947,623.79
NABORS INDUSTRIES LTD SHS			173,803.000	2,952,912.97
NACCO INDUSTRIES INC			999.000	62,127.81
NANOGEN INC			7,205.000	21.62
NANOMETRICS INC			4,976.000	94,792.80
NANOPHASE TECHNOLOGIES CORP			2,437.000	1,097.38
NANOSPHERE INC			1,988.000	4,552.52
NAPCO SECURITY TECHNOLOGIES IN			4,386.000	27,544.08
NASB FINANCIAL INC			2,198.000	66,379.60
NASDAQ OMX GROUP INC/THE			47,141.000	1,876,211.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NASPERS LTD			38,000.000	3,976,453.51
NATIONAL BANK HOLDINGS CORP			8,600.000	184,040.00
NATIONAL BANK OF CANADA			45,700.000	3,801,809.88
NATIONAL BEVERAGE CORP			14,270.000	287,683.20
NATIONAL CINEMEDIA INC			35,365.000	705,885.40
NATIONAL FUEL GAS CO			15,795.000	1,127,763.00
NATIONAL HEALTH INVESTORS INC			5,592.000	313,711.20
NATIONAL HEALTHCARE CORP			2,369.000	127,712.79
NATIONAL HOLDINGS CORP			831.000	477.83
NATIONAL INTERSTATE CORP			2,614.000	60,122.00
NATIONAL OILWELL VARCO INC			85,485.000	6,798,622.05
NATIONAL PENN BANCSHARES INC			72,111.000	250,517.63
NATIONAL PRESTO INDUSTRIES INC			1,553.000	125,016.50
NATIONAL RECORD MART INC			8,200.000	0.00
NATIONAL RESEARCH CORP			6,309.000	132,369.00
NATIONAL WESTERN LIFE INSURANC			505.000	112,892.75
NATIONSTAR MORTGAGE HOLDINGS I			55,250.000	2,042,040.00
NATL AUSTRALIA BK NPV			162,416.000	5,060,989.67
NATURAL ALTERNATIVES INTERNATI			3,262.000	18,201.96
NATURAL GAS SERVICES GROUP INC			2,069.000	57,042.33
NATURE'S SUNSHINE PRODUCTS INC			3,568.000	61,797.76
NATUS MEDICAL INC			11,162.000	251,145.00
NAUTILUS INC			5,310.000	44,763.30
NAVIDEA BIOPHARMACEUTICALS			525.000	1,086.75
NAVIGANT CONSULTING INC			7,401.000	142,099.20
NAVIGATORS GROUP INC/THE			1,845.000	116,530.20
NAVISTAR INTERNATIONAL CORP			12,499.000	477,336.81
NBT BANCORP INC			8,736.000	226,262.40
NCI BUILDING SYSTEMS INC			962.000	16,873.48
NCI INC			1,943.000	12,862.66
NEENAH PAPER INC			4,094.000	175,100.38
NEKTAR THERAPEUTICS			10,275.000	116,621.25
NELNET INC			7,668.000	323,129.52
NEOGEN CORP			5,761.000	263,277.70
NEOGENOMICS INC			5,516.000	19,967.92
NEOMAGIC CORP			1,790.000	36.16
NEOSE TECHNOLOGIES INC			9,800.000	0.00
NESCO INC COM			5,500.000	0.00
NESTLE SA			139,562.000	10,247,257.66

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NET 1 UEPS TECHNOLOGIES INC			6,712.000	58,595.76
NETAPP INC			80,807.000	3,324,399.98
NETBANK INC COM			43,611.000	0.00
NETFLIX INC			6,990.000	2,573,508.30
NETGEAR INC			4,892.000	161,142.48
NETLIST INC			1,500.000	1,110.00
NETSCOUT SYSTEMS INC			7,151.000	211,598.09
NETSOL TECHNOLOGIES INC			7,300.000	42,559.00
NETWORK-1 TECHNOLOGIES INC			2,081.000	3,225.55
NEUROBIOLOGICAL TECHNOLOGIES I			936.000	70.20
NEUROCRINE BIOSCIENCES INC			13,813.000	129,013.42
NEUROMETRIX INC			54.000	158.22
NEUSTAR INC			11,996.000	598,120.56
NEW GENERATION BIOFUELS HOLDIN			569.000	0.00
NEW HAMPSHIRE THRIFT BANCSHARE			1,181.000	18,010.25
NEW JERSEY RESOURCES CORP			5,195.000	240,216.80
NEW RESIDENTIAL INVESTMENT COR			29,985.000	200,299.80
NEW YORK & CO INC			5,387.000	23,541.19
NEW YORK MORTGAGE TRUST INC			4,300.000	30,057.00
NEW YORK TIMES CO/THE			24,400.000	387,228.00
NEWBRIDGE BANCORP CL A COM STK			1,619.000	12,142.50
NEWCASTLE INVESTMENT CORP			29,985.000	172,113.90
NEWELL RUBBERMAID INC			33,883.000	1,098,148.03
NEWFIELD EXPLORATION CO			16,060.000	395,557.80
NEWLINK GENETICS CORP			2,930.000	64,489.30
NEWMONT MINING CORP			58,736.000	1,352,690.08
NEWPARK RESOURCES INC			18,290.000	224,784.10
NEWPORT CORP			5,288.000	95,554.16
NEWS CORP/NEW			85,329.000	1,537,628.58
NEWSTAR FINANCIAL INC			1,650.000	29,320.50
NEWTEK BUSINESS SERVICES INC			5,256.000	16,503.84
NEXPRISE INC			1,644.000	6.08
NEXSTAR BROADCASTING GROUP INC			5,200.000	289,796.00
NEXTERA ENERGY INC			50,810.000	4,350,352.20
NEXTERA ENTERPRISES INC			29,140.000	43.71
NEXTWAVE WIRELESS INC			1,596.000	0.00
NGP CAPITAL RESOURCES CO			2,606.000	19,466.82
NIC INC			12,494.000	310,725.78
NIDEC CORP NPV			23,000.000	2,253,936.48

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NIELSEN HOLDINGS NV			29,853.000	1,369,954.17
NIHON KODEN CORP Y50			35,500.000	1,239,569.92
NII HOLDINGS INC			31,164.000	85,701.00
NIKE INC			88,153.000	6,932,351.92
NIPPON EXPRESS CO Y50			1,536,000.000	7,438,504.18
NIPPON SHOKUBAI CO LTD			796,000.000	8,800,266.20
NIPPON STEEL & SUMITOMO METAL NPV			946,000.000	3,168,184.12
NIPPON TEL & TEL CORP Y50000			125,400.000	6,752,904.07
NIPPON TELEGRAPH & TELEPHONE C ADR			18,848.000	509,649.92
NISOURCE INC			36,961.000	1,215,277.68
NITCHES INC			1,080.000	10.80
NITTO DENKO CORP NPV			44,200.000	1,865,058.70
NL INDUSTRIES INC			8,247.000	92,201.46
NMT MEDICAL INC			2,641.000	0.00
NN INC			2,943.000	59,419.17
NOBILITY HOMES INC			1,569.000	14,136.69
NOBLE CORP PLC			29,896.000	1,120,203.12
NOBLE ENERGY INC			42,385.000	2,886,842.35
NOBLE INTL LTD			5,650.000	0.00
NOMURA HOLDING NPV			302,200.000	2,326,052.94
NOMURA RL EST INC NPV			228,500.000	5,148,070.86
NORD RESOURCES CORP			1,694.000	39.13
NORDIC AMER TANKER SHIPPING			7,196.000	69,801.20
NORDSTROM INC			16,880.000	1,043,184.00
NORFOLK SOUTHERN CORP			78,288.000	7,267,475.04
NORSK HYDRO ASA NOK3.6666			1,050,205.000	4,685,965.44
NORTECH SYSTEMS INC			1,137.000	6,242.13
NORTH VALLEY BANCORP			276.000	5,219.16
NORTHEAST INDIANA BANCORP INC			1,075.000	15,050.00
NORTHEAST UTILITIES			37,173.000	1,575,763.47
NORTHERN OIL AND GAS INC			7,783.000	117,289.81
NORTHERN STATES FINANCIAL CORP			144.000	93.60
NORTHERN TECHNOLOGIES INTERNAT			206.000	3,821.30
NORTHERN TRUST CORP			26,502.000	1,640,208.78
NORTHFIELD BANCORP INC/NJ			12,904.000	170,332.80
NORTHRIM BANCORP INC			1,337.000	35,082.88
NORTHROP GRUMMAN CORP			65,389.000	7,494,233.29
NORTHSTAR REALTY FINANCE CORP			33,525.000	450,911.25
NORTHWEST BANCSHARES INC			16,197.000	239,391.66

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORTHWEST NATURAL GAS CO			5,428.000	232,426.96
NORTHWEST PIPE CO			1,894.000	71,517.44
NORTHWESTERN CORP			6,942.000	300,727.44
NORWOOD FINANCIAL CORP			330.000	8,877.00
NOVARTIS AG ADR			37,600.000	3,022,288.00
NOVARTIS AG CHF0.50 (REGD)			375,866.000	30,091,256.76
NOVATEL WIRELESS INC			4,035.000	9,562.95
NOVATION CO INC			1,726.000	466.02
NOVAVAX INC			6,231.000	31,902.72
NOVO-NORDISK AS DKK1			39,257.000	7,207,376.65
NPS PHARMACEUTICALS INC			17,859.000	542,199.24
NRG ENERGY INC			38,155.000	1,095,811.60
NSK LTD ORD			94,000.000	1,169,801.60
NTELOS HOLDINGS CORP			3,552.000	71,856.96
NTN BUZZTIME INC			8,299.000	5,228.37
NTPC LTD INR10			1,431,819.000	3,171,274.84
NUCOR CORP			49,411.000	2,637,559.18
NUMEREX CORP			5,825.000	75,433.75
NUTRACEUTICAL INTERNATIONAL CO			4,106.000	109,958.68
NUTRISYSTEM INC			5,843.000	96,058.92
NUTRITION 21 INC			11,261.000	0.00
NUTROGANICS INC			831.000	324.09
NUVASIVE INC			6,621.000	214,056.93
NVE CORP			2,256.000	131,479.68
NVIDIA CORP			162,960.000	2,610,619.20
NVR INC			1,786.000	1,832,453.86
NXP SEMICONDUCTORS NV			63,025.000	2,894,738.25
NXSTAGE MEDICAL INC			11,936.000	119,360.00
O'REILLY AUTOMOTIVE INC			69,901.000	8,996,957.71
OASIS PETROLEUM INC			174,347.000	8,189,078.59
OBIC JPY50			26,500.000	782,859.98
OCCIDENTAL PETROLEUM CORP			153,050.000	14,555,055.00
OCEANEERING INTERNATIONAL INC			36,430.000	2,873,598.40
OCEANFIRST FINANCIAL CORP			4,731.000	81,042.03
OCLARO INC			2,622.000	6,528.78
ODYSSEY MARINE EXPLORATION INC			1,145.000	2,312.90
OFFICE DEPOT INC			100,712.000	532,766.48
OFG BANCORP			4,450.000	77,163.00
OHIO VALLEY BANC CORP			1,673.000	36,839.46

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
OIL SEARCH LTD ORD PGK 0.10			223,409.000	1,620,968.91
OIL-DRI CORP OF AMERICA			2,245.000	84,950.80
OILSANDS QUEST INC			6,899.000	151.78
OILTANKING PARTNERS LP			22,981.000	1,426,430.67
OLD NATIONAL BANCORP/IN			24,195.000	371,877.15
OLD SECOND BANCORP INC			508.000	2,341.88
OLIN CORP			16,295.000	470,110.75
OLYMPIC STEEL INC			2,518.000	72,971.64
OM GROUP INC			5,485.000	199,708.85
OMEGA FLEX INC			1,444.000	29,544.24
OMEGA HEALTHCARE INVESTORS INC			18,043.000	537,681.40
OMEGA PROTEIN CORP			5,606.000	68,897.74
OMNICARE INC			64,700.000	3,905,292.00
OMNICELL INC			6,244.000	159,409.32
OMNICOM GROUP INC			30,362.000	2,258,021.94
OMNIVISION TECHNOLOGIES INC			8,608.000	148,057.60
OMNOVA SOLUTIONS INC			7,893.000	71,905.23
OMRON CORP Y50			54,500.000	2,408,567.56
OMTOOL LTD			2,818.000	4,255.18
ON ASSIGNMENT INC			5,737.000	200,336.04
ONCOGENEX PHARMACEUTICAL INC			4,609.000	38,439.06
ONE LIBERTY PROPERTIES INC			5,967.000	120,115.71
ONE PRICE CLOTHING STORES INC			2,557.000	0.00
ONEBEACON INSURANCE GROUP LTD CL A			23,029.000	364,318.78
ONEOK INC			130,526.000	8,116,106.68
ONEX CORP SUB-VTG			24,300.000	1,311,628.23
ONVIA INC			586.000	2,877.26
OPENTABLE INC			3,873.000	307,400.01
OPKO HEALTH INC			70,473.000	594,792.12
OPLINK COMMUNICATIONS INC			6,245.000	116,157.00
OPTI INC			5,424.000	2,874.72
OPTICAL CABLE CORP			1,670.000	6,229.10
ORACLE CORP			414,000.000	15,839,640.00
ORANGE SA			514,910.000	6,385,682.11
ORASURE TECHNOLOGIES INC			11,705.000	73,624.45
ORBCOMM INC			2,544.000	16,128.96
ORBIT INTERNATIONAL CORP			722.000	2,454.80
ORBIT/FR INC			4,531.000	10,149.44
ORBITAL SCIENCES CORP			8,104.000	188,823.20

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ORBITZ WORLDWIDE INC			9,811.000	70,442.98
OREXIGEN THERAPEUTICS INC			3,733.000	21,016.79
ORIENT EXPRESS HOTELS LTD CL A SHS			16,048.000	242,485.28
ORION MARINE GROUP INC			6,912.000	83,151.36
ORITANI FINANCIAL CORP			7,663.000	122,991.15
ORIX CORP Y50			445,300.000	7,825,213.64
ORLEANS HOMEBUILDERS INC			2,200.000	0.00
ORMAT TECHNOLOGIES INC			4,608.000	125,383.68
ORORA LTD			128,608.000	133,468.61
ORTHOFIX INTERNATIONAL NV			6,134.000	139,977.88
OSCIENT PHARMACEUTICALS CORP COM NEW			1,863.000	0.00
OSI SYSTEMS INC			5,421.000	287,909.31
OSIRIS THERAPEUTICS INC			7,987.000	128,430.96
OTTER TAIL CORP			6,487.000	189,874.49
OUTERWALL INC			6,431.000	432,613.37
OVERLAND STORAGE INC			798.000	774.06
OVERSEAS SHIPHOLDING GROUP INC			3,743.000	28,633.95
OVERSTOCK.COM INC			2,518.000	77,529.22
OWENS & MINOR INC			29,858.000	1,091,608.48
OWENS CORNING			55,950.000	2,278,284.00
OWENS-ILLINOIS INC			225,610.000	8,072,325.80
OXFORD INDUSTRIES INC			2,737.000	220,793.79
OXIGENE INC			10.000	25.20
P&F INDUSTRIES INC			2,618.000	18,849.60
PAB BANKSHARES INC			1,304.000	3.26
PACCAR INC			41,773.000	2,471,708.41
PACER INTERNATIONAL INC			5,256.000	43,414.56
PACIFIC BASIN SHIP USD0.1			3,040,000.000	2,175,979.36
PACIFIC CONTINENTAL CORP			994.000	15,844.36
PACIFIC ETHANOL INC			69.000	351.21
PACIFIC MERCANTILE BANCORP			1,435.000	8,925.70
PACIFIC SUNWEAR OF CALIFORNIA			12,780.000	42,685.20
PACIFICNET INC			245.000	0.00
PACIRA PHARMACEUTICALS INC			2,902.000	166,835.98
PACKAGED HOME SOLUTIONS INC			13.000	0.00
PACWEST BANCORP			6,649.000	280,720.78
PAIN THERAPEUTICS INC			6,087.000	29,582.82
PAION AG NPV(BR)			27.000	93.45
PALL CORP			59,340.000	5,064,669.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PALM HARBOR HOMES INC			3,688.000	0.00
PAM TRANSPORTATION SERVICES IN			2,025.000	41,958.00
PANERA BREAD CO			25,301.000	4,470,433.69
PANHANDLE OIL AND GAS INC			4,281.000	143,028.21
PANTRY INC/THE			6,471.000	108,583.38
PAPA JOHN'S INTERNATIONAL INC			10,574.000	480,059.60
PAR TECHNOLOGY CORP			3,875.000	21,118.75
PARAGON TECHNOLOGIES INC			2,194.000	5,550.82
PARAMETRIC SOUND CORP			2,153.000	29,819.05
PAREXEL INTERNATIONAL CORP			103,607.000	4,680,964.26
PARK BANCORP INC			262.000	340.60
PARK CITY GROUP INC			2,300.000	23,345.00
PARK ELECTROCHEMICAL CORP			3,275.000	94,058.00
PARK NATIONAL CORP			1,914.000	162,823.98
PARK-OHIO HOLDINGS CORP			2,212.000	115,908.80
PARKER DRILLING CO			14,311.000	116,348.43
PARKER HANNIFIN CORP			45,651.000	5,872,544.64
PARKERVISION INC			2,500.000	11,375.00
PARKWAY PROPERTIES INC/MD			8,488.000	163,733.52
PARTNERRE HLDGS LTD BERMUDA COM			7,370.000	777,019.10
PARTNERS GRP HLDG AG CHF0.01 (REGD)			12,270.000	3,282,209.48
PASON SYSTEMS INC			35,900.000	776,453.65
PATRICK INDUSTRIES INC			3,856.000	111,554.08
PATRIOT COAL CORP			19,961.000	75.85
PATRIOT TRANSPORTATION HOLDING			3,843.000	159,522.93
PATTERSON COS INC			9,835.000	405,202.00
PAUL MUELLER CO			119.000	3,641.40
PAULA FINL DEL COM			5,600.000	56.00
PAYCHEX INC			38,345.000	1,745,847.85
PC CONNECTION INC			5,282.000	131,257.70
PC MALL INC			1,531.000	15,723.37
PC-TEL INC			3,437.000	32,892.09
PCD INC COM			12,400.000	0.00
PDC ENERGY INC			6,350.000	337,947.00
PDF SOLUTIONS INC			5,897.000	151,081.14
PDI INC			3,697.000	17,782.57
PDL BIOPHARMA INC			26,149.000	220,697.56
PEABODY ENERGY CORP			221,908.000	4,333,863.24
PEAPACK GLADSTONE FINANCIAL CO			1,820.000	34,762.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PEBBLEBROOK HOTEL TRUST			9,600.000	295,296.00
PEGASYSTEMS INC			7,230.000	355,571.40
PENDRELL CORP			29,052.000	58,394.52
PENFORD CORP			1,400.000	17,990.00
PENN OCTANE CORP			5,906.000	80.32
PENN TREATY AMERICAN CORP			5,499.000	0.00
PENN VIRGINIA CORP			7,293.000	68,772.99
PENNSYLVANIA REAL ESTATE INVES			15,134.000	287,243.32
PENNYMAC MORTGAGE INVESTMENT T			10,700.000	245,672.00
PENSKE AUTOMOTIVE GROUP INC			11,043.000	520,787.88
PENSON WORLDWIDE INC			4,020.000	0.00
PENTAIR LTD			23,516.000	1,826,487.72
PEOPLE'S UNITED FINANCIAL INC			37,492.000	566,879.04
PEOPLES BANCORP INC/OH			1,297.000	29,195.47
PEOPLES FINANCIAL CORP/MS			950.000	12,364.25
PEP BOYS-MANNY MOE & JACK			7,224.000	87,699.36
PEPCO HOLDINGS INC			29,465.000	563,665.45
PEPSICO INC			227,820.000	18,895,390.80
PERCEPTRON INC			3,231.000	44,813.97
PEREGRINE PHARMACEUTICALS INC			4,146.000	5,762.94
PERFICIENT INC			6,597.000	154,501.74
PERFORMANCE TECHNOLOGIES INC			2,518.000	9,404.73
PERFUMANIA HOLDINGS INC			2,643.000	16,783.05
PERICOM SEMICONDUCTOR CORP			5,744.000	50,891.84
PERKINELMER INC			13,259.000	546,668.57
PERMA-FIX ENVIRONMENTAL SVCS INC COM NEW			1,729.000	5,619.25
PERNIX THERAPEUTICS HOLDINGS			1,169.000	2,945.88
PERRIGO CO PLC			59,198.000	9,084,525.08
PERRY ELLIS INTERNATIONAL INC			1,531.000	24,174.49
PERVASIP CORP			276.000	0.47
PETMED EXPRESS INC			6,799.000	113,067.37
PETROCORP INC ESCROW SHARES COM			10,574.000	0.00
PETROLEO BRASILEIRO SA ADR			669,080.000	9,219,922.40
PETROQUEST ENERGY INC			7,234.000	31,250.88
PETSMART INC			12,237.000	890,241.75
PFF BANCORP INC			6,255.000	0.00
PFIZER INC			985,400.000	30,182,802.00
PFSWEB INC			2,050.000	18,593.50
PG&E CORP			53,005.000	2,135,041.40

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PH GLATFELTER CO			6,231.000	172,224.84
PHARMANETICS INC COM			6,690.000	0.00
PHARMATHENE INC			494.000	918.84
PHARMCHEM INC			1,619.000	10.85
PHARMERICA CORP			7,060.000	151,790.00
PHARMOS CORP			2,143.000	92.15
PHH CORP			12,794.000	311,533.90
PHI INC			3,618.000	157,021.20
PHILIP MORRIS INTERNATIONAL IN			189,014.000	16,468,789.82
PHILLIPS 66			70,730.000	5,455,404.90
PHILLIPS 66 PARTNERS LP			17,663.000	669,957.59
PHOENIX COS INC NEW COM NEW			757.000	46,479.80
PHOENIX FOOTWEAR GROUP INC			1,137.000	625.35
PHOENIX GOLD INTERNATIONAL INC			200.000	0.00
PHOTOMEDEX INC			2,034.000	26,340.30
PHOTRONICS INC			7,814.000	70,560.42
PICO HOLDINGS INC			2,331.000	53,869.41
PIEDMONT NATURAL GAS CO INC			13,634.000	452,103.44
PIER 1 IMPORTS INC			17,460.000	402,976.80
PIKE CORPORATION			8,998.000	95,108.86
PILGRIM'S PRIDE CORP			11,200.000	182,000.00
PINNACLE ENTERTAINMENT INC			9,115.000	236,898.85
PINNACLE FINANCIAL PARTNERS IN			6,003.000	195,277.59
PINNACLE WEST CAPITAL CORP			12,982.000	687,007.44
PIONEER ENERGY SERVICES CORP			7,214.000	57,784.14
PIONEER NATURAL RESOURCES CO			16,826.000	3,097,161.82
PIPER JAFFRAY COS			3,827.000	151,357.85
PITNEY BOWES INC			122,930.000	2,864,269.00
PIXELWORKS INC			2,048.000	9,871.36
PLAINS ALL AMERICAN PIPELINE L			148,287.000	7,676,817.99
PLAINS GP HOLDINGS LP			25,026.000	669,946.02
PLANAR SYSTEMS INC			3,525.000	8,953.50
PLANTRONICS INC			7,943.000	368,952.35
PLATINUM UNDERWRITERS HLDGS LTD SHS			10,483.000	642,398.24
PLEXUS CORP			6,937.000	300,302.73
PLUG POWER INC			827.000	1,281.85
PLUM CREEK TIMBER CO INC			20,871.000	970,710.21
PLX TECHNOLOGY INC			5,168.000	34,005.44
PMC - SIERRA INC			39,377.000	253,194.11

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PMC COMMERCIAL TRUST			2,654.000	22,824.40
PMFG INC			3,087.000	27,937.35
PNC FINANCIAL SERVICES GROUP I			75,935.000	5,891,037.30
PNM RESOURCES INC			14,578.000	351,621.36
POINT BLANK SOLUTIONS INC			5,587.000	1,206.79
POINT.360			3,662.000	1,820.01
POLARIS INDUSTRIES INC			59,022.000	8,595,964.08
POLYCOM INC			29,614.000	332,565.22
POLYONE CORP			1,787.000	63,170.45
POLYPORE INTERNATIONAL INC			8,200.000	318,980.00
PONIARD PHARMACEUTICALS INC			80.000	21.60
POOL CORP			7,769.000	451,689.66
POPULAR INC			16,600.000	476,918.00
PORTER BANCORP INC			1,130.000	1,141.30
PORTFOLIO RECOVERY ASSOCIATES			11,218.000	592,759.12
PORTLAND GENERAL ELECTRIC CO			14,468.000	436,933.60
POSCO ADR			69,870.000	5,449,860.00
POST HOLDINGS INC			4,582.000	225,755.14
POST PROPERTIES INC			9,268.000	419,191.64
POTLATCH CORP			5,940.000	247,935.60
POWELL INDUSTRIES INC			1,937.000	129,759.63
POWER INTEGRATIONS INC			3,650.000	203,743.00
POWERSECURE INTERNATIONAL INC			2,212.000	37,980.04
POWERWAVE TECHNOLOGIES INC			3,664.000	8.06
POZEN INC			4,818.000	38,736.72
PPG INDUSTRIES INC			30,365.000	5,759,025.90
PPL CORP			74,353.000	2,237,281.77
PRADA SPA			40,900.000	363,965.82
PRAXAIR INC			34,727.000	4,515,551.81
PRECISION AUTO CARE INC			1,312.000	262.40
PRECISION CASTPARTS CORP			17,137.000	4,614,994.10
PREFERRED BANK/LOS ANGELES CA			639.000	12,811.95
PREMIER FINANCIAL BANCORP INC			433.000	6,126.95
PREMIER LASER SYS INC CL A COM			15,000.000	0.00
PREMIERE GLOBAL SERVICES INC			11,674.000	135,301.66
PRESTIGE BRANDS HOLDINGS INC			9,654.000	345,613.20
PRESTIGE ESTATES PROJECTS LTD			800,804.000	2,103,154.34
PRGX GLOBAL INC			1,017.000	6,834.24
PRICELINE.COM INC			9,105.000	10,583,652.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PRICESMART INC			3,036.000	350,779.44
PRIMECARE SYSTEMS INC			1,444.000	0.43
PRIMEENERGY CORP			3,568.000	155,279.36
PRIMERICA INC			9,040.000	387,906.40
PRIMUS GUARANTY LTD SHS			5,606.000	45,128.30
PRINCETON NATIONAL BANCORP INC			3,531.000	21.19
PRINCIPAL FINANCIAL GROUP INC			32,297.000	1,592,565.07
PRIVATEBANCORP INC			9,745.000	281,922.85
PROCERA NETWORKS INC (DE)			1,300.000	19,526.00
PROCTER & GAMBLE CO/THE			327,856.000	26,690,756.96
PROGENICS PHARMACEUTICALS INC			4,368.000	23,281.44
PROGRESS SOFTWARE CORP			11,236.000	290,225.88
PROGRESSIVE CORP/THE			65,122.000	1,775,876.94
PROLIANCE INTERNATIONAL INC			4,794.000	0.48
PROLOGIS INC			58,836.000	2,173,990.20
PROS HOLDINGS INC			3,612.000	144,118.80
PROSOFT LEARNING CORP COM			3,150.000	0.00
PROSPECT CAPITAL CORP			43,360.000	486,499.20
PROSPERITY BANCSHARES INC			10,199.000	646,514.61
PROTALIX BIOTHERAPEUTICS INC			20,843.000	81,079.27
PROTECTIVE LIFE CORP			6,615.000	335,115.90
PROVIDENCE AND WORCESTER RAILR			731.000	14,298.36
PROVIDENCE SERVICE CORP/THE			2,300.000	59,156.00
PROVIDENT FINANCIAL HOLDINGS I			1,476.000	22,140.00
PROVIDENT FINANCIAL SERVICES I			11,241.000	217,176.12
PRUDENTIAL FINANCIAL INC			63,622.000	5,867,220.84
PRUDENTIAL PLC GBP0.05			328,728.000	7,295,707.05
PS BUSINESS PARKS INC			3,275.000	250,275.50
PSYCHEMEDICS CORP			1,619.000	23,783.11
PTC INC			20,213.000	715,338.07
PTGI HOLDING INC			364.000	1,022.84
PUBLIC SERVICE ENTERPRISE GROU			59,679.000	1,912,115.16
PUBLIC STORAGE			20,851.000	3,138,492.52
PULSE ELECTRONICS CORP			516.000	1,465.44
PULTEGROUP INC			40,672.000	828,488.64
PUMA BIOTECHNOLOGY INC			3,005.000	310,717.00
PUNJAB NATIONAL BA INR10			167,239.000	1,693,749.46
PURCHASEPRO COM INC COM NEW			44.000	0.00
PURE BIOSCIENCE INC			247.000	284.05

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PVH CORP			9,624.000	1,309,056.48
PYRAMID OIL CO			425.000	2,146.25
PZENA INVESTMENT MANAGEMENT IN			8,255.000	97,078.80
QAD INC			2,600.000	45,916.00
QAD INC CLASS B			575.000	9,211.50
QBE INS GROUP A\$1			830,212.000	8,549,042.90
QC HOLDINGS INC			2,081.000	3,704.18
QEP CO INC			600.000	11,700.00
QEP RESOURCES INC			21,151.000	648,278.15
QLIK TECHNOLOGIES INC			76,444.000	2,035,703.72
QLOGIC CORP			12,342.000	146,005.86
QLT INC			2,868.000	15,974.76
QUAD SYSTEMS CORP			8,400.000	0.00
QUAKER CHEMICAL CORP			4,743.000	365,543.01
QUAKER FABRIC CORP NEW			8,200.000	0.00
QUALCOMM INC			287,935.000	21,379,173.75
QUALITY SYSTEMS INC			12,662.000	266,661.72
QUALMARK CORP			2,493.000	1,246.50
QUALSTAR CORP			2,475.000	2,796.75
QUANEX BUILDING PRODUCTS CORP			6,648.000	132,428.16
QUANTA SERVICES INC			25,466.000	803,706.96
QUANTUM CORP			18,168.000	21,801.60
QUEST DIAGNOSTICS INC/DE			17,157.000	918,585.78
QUESTCOR PHARMACEUTICALS INC			10,693.000	582,233.85
QUICKLOGIC CORP			3,787.000	14,958.65
QUIDEL CORP			7,205.000	222,562.45
QUIKSILVER INC			18,970.000	166,366.90
QUINENCO SA COM NPV			753,159.000	1,899,202.32
QUMU CORP			3,259.000	41,715.20
RADIAN GROUP INC			25,222.000	356,134.64
RADIO ONE INC			14,484.000	55,039.20
RADIOIO INC			8.360	6.27
RADIOSHACK CORP			8,791.000	22,856.60
RADISYS CORP			3,262.000	7,469.98
RADNET INC			12,044.000	20,113.48
RAGING RIVER EXPLORATION INC			185,500.000	1,176,724.70
RAINMAKER SYSTEMS INC			1,456.000	349.44
RAIT FINANCIAL TRUST			7,269.000	65,202.93
RAKUTEN INC NPV			106,600.000	1,586,246.10

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RALPH LAUREN CORP			7,034.000	1,241,993.38
RAMCO-GERSHENSON PROPERTIES TR			8,031.000	126,407.94
RAMSAY HEALTH CARE LTD AUD0.10			62,297.000	2,411,053.31
RAND WORLDWIDE INC			442.000	442.00
RANGE RESOURCES CORP			77,547.000	6,537,987.57
RASER TECHNOLOGIES INC			6,049.000	0.00
RAVEN INDUSTRIES INC			9,662.000	397,494.68
RAYMOND JAMES FINANCIAL INC			90,702.000	4,733,737.38
RAYTHEON CO			122,209.000	11,084,356.30
RBC BEARINGS INC			2,926.000	207,014.50
RCM TECHNOLOGIES INC			4,018.000	28,045.64
READING INTERNATIONAL INC			3,254.000	24,372.46
REALNETWORKS INC			5,875.000	44,356.25
REALPAGE INC			7,962.000	186,151.56
RECALL HOLDINGS LTD			7,182.000	26,087.03
RECKITT BENCKISER GROUP PLC ORD GBP0.10			86,029.000	6,829,331.52
RED ELECTRICA CORPORATION SA EUR2			42,100.000	2,813,567.21
RED HAT INC			123,759.000	6,935,454.36
RED LION HOTELS CORP			2,781.000	16,825.05
RED ROBIN GOURMET BURGERS INC			4,668.000	343,284.72
REDWOOD TRUST INC			12,942.000	250,686.54
REGENCY ENERGY PARTNERS LP			84,620.000	2,222,121.20
REGENERON PHARMACEUTICALS INC			9,265.000	2,550,098.60
REGENT ASSISTED LIVING INC			2,362.000	0.00
REGIONS FINANCIAL CORP			792,041.000	7,833,285.49
REGIS CORP			12,299.000	178,458.49
REIS INC			5,846.000	112,418.58
RELIANCE INDUSTRIES LTD 144A			309,150.000	8,948,377.67
RELIV INTERNATIONAL INC			1,525.000	4,270.00
RELM WIRELESS CORP			1,619.000	5,456.03
REMGRO LTD ZAR0.01			82,200.000	1,631,011.24
RENASANT CORP			5,040.000	158,558.40
RENT-A-CENTER INC/TX			8,960.000	298,726.40
RENTRAK CORP			5,374.000	203,620.86
REPLIGEN CORP			9,661.000	131,776.04
REPROS THERAPEUTICS INC			4,530.000	82,899.00
REPUBLIC AIRWAYS HOLDINGS INC			2,856.000	30,530.64
REPUBLIC BANCORP INC/KY			2,871.000	70,454.34
REPUBLIC SERVICES INC			122,796.000	4,076,827.20

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RESEARCH FRONTIERS INC			2,856.000	16,507.68
RESOLUTE ENERGY CORP			3,937.000	35,551.11
RESOLUTE FST PRODS INC			12,030.000	192,720.60
RESOLUTION LTD ORD NPV(NEW)			780,589.000	4,576,690.88
RESOURCE AMERICA INC			6,624.000	62,000.64
RESOURCE CAPITAL CORP			12,843.000	76,158.99
RESOURCES CONNECTION INC			7,864.000	112,691.12
RESTORATION HARDWARE HOLDINGS			25,030.000	1,684,519.00
RETAIL OPPORTUNITY INVESTMENTS			6,800.000	100,096.00
REUNION INDUSTRIES INC			1,969.000	98.45
REVLON INC			1,569.000	39,162.24
REX AMERICAN RESOURCES CORP			4,306.000	192,521.26
REX ENERGY CORP			6,387.000	125,887.77
REXAHN PHARMACEUTICALS INC			4,700.000	2,397.00
REYNOLDS AMERICAN INC			36,981.000	1,848,680.19
RF INDUSTRIES LTD			2,025.000	18,609.75
RF MICRO DEVICES INC			39,662.000	204,655.92
RG BARRY CORP			2,037.000	39,314.10
RICHARDSON ELECTRONICS LTD/UNI			1,937.000	22,004.32
RICHTER GEDEON NYRT			194,470.000	3,968,019.87
RICOH Y50			654,500.000	6,961,904.59
RIGEL PHARMACEUTICALS INC			9,341.000	26,621.85
RIO TINTO LIMITED NPV			35,947.000	2,192,667.68
RIO TINTO PLC			141,114.000	7,968,685.53
RITE AID CORP			426,983.000	2,160,533.98
RIVERBED TECHNOLOGY INC			1,203.000	21,750.24
RIVERVIEW BANCORP INC			5,124.000	14,859.60
RLI CORP			4,649.000	452,719.62
RLJ ENTERTAINMENT INC			63.000	301.14
RLJ LODGING TRUST			21,561.000	524,363.52
ROADHOUSE GRILL INC COM CASH MERGER			5,534.000	0.00
ROBERT HALF INTERNATIONAL INC			16,351.000	686,578.49
ROCHE HLDG AG GENUSSSCHEINE NPV			91,046.000	25,511,512.01
ROCK TENN CO			31,200.000	3,276,312.00
ROCKFORD CORP/ARIZONA			4,268.000	34,144.00
ROCKVILLE FINANCIAL INC			4,017.000	57,081.57
ROCKWELL AUTOMATION INC			16,360.000	1,933,097.60
ROCKWELL COLLINS INC			15,941.000	1,178,358.72
ROCKWELL MEDICAL INC			600.000	6,264.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ROCKWOOD HOLDINGS INC			51,400.000	3,696,688.00
ROCKY BRANDS INC			644.000	9,383.08
ROCKY MOUNTAIN CHOCOLATE FACTO			4,004.000	46,486.44
ROFIN-SINAR TECHNOLOGIES INC			4,731.000	127,831.62
ROGERS COMMUNICATIONS INC			22,885.000	1,035,546.25
ROGERS CORP			5,717.000	351,595.50
ROHTO PHARMACEUTICAL CO Y50			71,000.000	1,084,201.48
ROLLS-ROYCE HLDGS PLC ORD GBP0.20			249,300.000	5,264,514.85
RONA INC			445,770.000	5,542,232.19
ROPER INDUSTRIES INC			43,327.000	6,008,588.36
ROSETTA RESOURCES INC			12,710.000	610,588.40
ROSETTA STONE INC			6,172.000	75,421.84
ROSNEFT OJSC GDR EACH REPR 1 ORD REGS			703,850.000	5,359,817.75
ROSS STORES INC			25,563.000	1,915,435.59
ROUSE PROPERTIES INC			3,781.000	83,900.39
ROVI CORP			19,471.000	383,383.99
ROWAN COS PLC			68,517.000	2,422,761.12
ROWE COS/THE			5,035.000	0.00
ROYAL BANCSHARES OF PENNSYLVAN			2,587.000	3,570.06
ROYAL BANK OF CANADA			103,400.000	6,949,453.18
ROYAL DUTCH SHELL PLC A SHS			696,119.000	24,938,245.63
ROYAL DUTCH SHELL PLC B SHS			269,637.000	10,182,167.22
ROYALE ENERGY INC			2,536.000	6,542.88
RR DONNELLEY & SONS CO			85,775.000	1,739,517.00
RTI INTERNATIONAL METALS INC			5,945.000	203,378.45
RTI SURGICAL INC			5,387.000	19,069.98
RUBICON TECHNOLOGY INC			4,234.000	42,128.30
RUBY TUESDAY INC			10,608.000	73,513.44
RUDOLPH TECHNOLOGIES INC			10,813.000	126,944.62
RUSH ENTERPRISES INC			15,477.000	452,448.10
RUTH'S HOSPITALITY GROUP INC			1,531.000	21,755.51
RXI PHARMACEUTICALS CORP			13.000	37.44
RYDER SYSTEM INC			6,204.000	457,731.12
RYLAND GROUP INC			8,237.000	357,568.17
RYMAN HEALTHCARE G NPV			45,207.000	292,079.82
RYMAN HOSPITALITY PROPERTIES			7,846.000	327,805.88
S&T BANCORP INC			8,075.000	204,378.25
SABA SOFTWARE INC			8,547.000	104,700.75
SABRA HEALTH CARE REIT INC			37,954.000	992,117.56

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SAFEGUARD SCIENTIFICS INC			2,615.000	52,535.35
SAFETY INSURANCE GROUP INC			9,934.000	559,284.20
SAFEWAY INC			144,266.000	4,698,743.62
SAFRAN SA EUR0.20			44,760.000	3,115,307.40
SAGA COMMUNICATIONS INC			1,030.000	51,809.00
SAGENT PHARAMACEUTICALS INC			1,900.000	48,222.00
SAIA INC			4,055.000	129,962.75
SALEM COMMUNICATIONS CORP			3,231.000	28,109.70
SALESFORCE.COM INC			119,798.000	6,611,651.62
SAMSUNG ELECTR-GDR REGS			5,970.000	3,898,410.00
SAMSUNG ELECTRONICS CO LTD			3,834.000	4,984,363.77
SAMSUNG FIRE & MARINE INS			30,339.000	7,445,682.91
SANDERSON FARMS INC			5,424.000	392,317.92
SANDISK CORP			46,924.000	3,310,018.96
SANDS CHINA LTD			324,800.000	2,653,694.01
SANDY SPRING BANCORP INC			2,618.000	73,801.42
SANGAMO BIOSCIENCES INC			14,575.000	202,446.75
SANMINA CORP			13,411.000	223,963.70
SANOFI			237,295.000	25,216,747.36
SANTARUS INC			9,355.000	298,985.80
SANTEN PHARMACEUTICAL CO			18,700.000	872,684.44
SAP AG ORD NPV			79,638.000	6,837,723.82
SAPIENT CORP			21,558.000	374,246.88
SARAS RAFFINERIE EUR5.16			5,525,093.000	6,326,653.87
SAREPTA THERAPEUTICS INC			4,426.000	90,157.62
SATCON TECHNOLOGY CORP			1,198.000	8.39
SAUL CENTERS INC			2,748.000	131,162.04
SAVIENT PHARMACEUTICALS INC			19,061.000	325.94
SBERBANK OF RUSSIA			885,500.000	2,778,699.00
SBI HOLDINGS INC NPV			62,700.000	948,508.61
SCAN OPTICS			8,600.000	0.00
SCANA CORP			16,581.000	778,146.33
SCANIA AB SER B NPV (POST SPLIT)			151,000.000	2,960,000.62
SCANSOURCE INC			4,150.000	176,084.50
SCHAWK INC			3,525.000	52,416.75
SCHEID VINEYARDS INC			660.000	15,840.00
SCHLOTZSKY'S INC			2,581.000	0.00
SCHLUMBERGER LTD			155,367.000	14,000,120.37
SCHNEIDER ELECTRIC SA			61,660.000	5,386,742.77

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SCHNITZER STEEL INDUSTRIES INC			4,237.000	138,422.79
SCHOLASTIC CORP			6,094.000	207,256.94
SCHWEITZER-MAUDUIT INTL INC			7,636.000	393,024.92
SCICLONE PHARMACEUTICALS INC			8,430.000	42,487.20
SCIENTIFIC GAMES CORP			12,002.000	203,193.86
SCIQUEST INC			4,097.000	116,682.56
SCO GROUP INC/THE			6,400.000	0.00
SCOPE INDUSTRIES			304.000	78,128.00
SCRIPPS NETWORKS INTERACTIVE I			12,925.000	1,116,849.25
SEABOARD CORP			78.000	218,007.66
SEACHANGE INTERNATIONAL INC			4,753.000	57,796.48
SEACOAST BANKING CORP OF FLORI			544.000	6,636.80
SEACOR HOLDINGS INC			3,646.000	332,515.20
SEAGATE TECHNOLOGY			56,677.000	3,182,980.32
SEALED AIR CORP			75,563.000	2,572,920.15
SECURE ENERGY SERVICES INC			125,800.000	2,092,128.00
SECURE ENERGY SERVICES INC 144A			11,800.000	125,702.90
SECURITY BANK CORP			582,828.000	1,518,051.41
SECURITY NATIONAL FINANCIAL CO			1,432.000	6,902.24
SED INTERNATIONAL HOLDINGS INC			2,356.000	2,261.76
SEEK LIMITED NPV			26,759.000	321,034.58
SEGA SAMMY HLDGS INC NPV			18,100.000	461,002.79
SEIKO EPSON CORP NPV			54,500.000	1,464,844.64
SELECT COMFORT CORP			10,074.000	212,460.66
SELECT MEDICAL HOLDINGS CORP			5,000.000	58,050.00
SELECTICA INC			521.000	3,323.98
SELECTIVE INSURANCE GROUP INC			9,583.000	259,315.98
SEBMCORP INDUSTRIES SGD0.25 (POST REORGANIZATION)			227,000.000	987,034.70
SEMEN INDONESIA PERSERO TBK PT			1,305,500.000	1,517,893.56
SEMGROUP CORP			7,500.000	489,225.00
SEMPRA ENERGY			26,815.000	2,406,914.40
SEMTECH CORP			12,205.000	308,542.40
SENOMYX INC			2,843.000	14,385.58
SENSIENT TECHNOLOGIES CORP			9,854.000	478,116.08
SEQUENOM INC			9,896.000	23,156.64
SERCO GROUP ORD 2P			973,210.000	8,046,500.28
SERVOTRONICS INC			306.000	2,478.60
SEVCON INC			994.000	6,620.04
SEVEN & I HLDG CO LTD NPV			75,500.000	3,002,616.35

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SEVERN BANCORP INC			1,422.000	6,697.62
SHANDONG WEIGAO GROUP MEDICAL CNY0.10 'H' SHS			1,368,000.000	1,845,465.74
SHANGHAI INDUSTRIAL HLDGS HKD0			1,448,000.000	5,294,315.64
SHANGRI-LA ASIA ORD HK\$1			1,080,000.000	2,106,026.12
SHARPER IMAGE CORP			2,100.000	0.00
SHAW COMMUNICATIONS INC			10,150.000	247,051.00
SHELLS SEAFOOD RESTAURANTS			44.000	0.00
SHENANDOAH TELECOMMUNICATIONS			5,376.000	138,001.92
SHENZHOU INTERNATIONAL GROUP HLDGS HKD0.10			378,000.000	1,418,642.59
SHERWIN-WILLIAMS CO/THE			10,161.000	1,864,543.50
SHILOH INDUSTRIES INC			4,543.000	88,588.50
SHIMAMURA NPV			58,200.000	5,459,797.22
SHIN-ETSU CHEMICALS CO NPV			94,650.000	5,529,242.05
SHINHAN FINANCIAL GROUP CO LTD			87,930.000	3,940,957.26
SHINSEI BK NPV			257,000.000	628,409.67
SHIP FINANCE INTL LTD SHS			7,833.000	128,304.54
SHIP HEALTHCARE HLDG INC NPV			52,900.000	2,056,005.85
SHOE CARNIVAL INC			3,005.000	87,175.05
SHO LODGE INC			1,650.000	8.25
SHOPRITE HLDGS LTD SHS ZAR1.134			123,100.000	1,927,523.57
SHORE BANCSHARES INC			2,295.000	21,159.90
SHORETEL INC			2,023.000	18,773.44
SHRIRAM TRANSPORT FIN CO LTD			114,260.000	1,242,442.44
SHUTTERFLY INC			6,761.000	344,337.73
SHUTTERSTOCK INC			400.000	33,452.00
SIEBERT FINANCIAL CORP			6,307.000	10,154.27
SIEMENS AG NPV REGD			110,335.000	15,095,665.68
SIERRA BANCORP			469.000	7,546.21
SIFCO INDUSTRIES INC			1,356.000	38,062.92
SIGA TECHNOLOGIES INC			1,575.000	5,150.25
SIGHT RESOURCE CORP			200.000	0.00
SIGMA DESIGNS INC			4,368.000	20,616.96
SIGMA-ALDRICH CORP			90,731.000	8,529,621.31
SIGMATRON INTERNATIONAL INC			656.000	5,805.60
SIGNATURE BANK/NEW YORK NY			61,817.000	6,640,382.14
SIGNATURE GROUP HOLDINGS INC			778.000	8,363.50
SIGNET JEWELERS LTD			26,120.000	2,055,644.00
SILICON GRAPHICS INC COM			11,800.000	0.00
SILICON GRAPHICS INTERNATIONAL			4,000.000	53,640.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SILICON IMAGE INC			9,855.000	60,608.25
SILICON LABORATORIES INC			8,426.000	364,930.06
SILVER BAY REALTY TRUST CORP			5,324.000	85,130.76
SIMCLAR INC			700.000	2.17
SIMMONS FIRST NATIONAL CORP			2,637.000	97,964.55
SIMON PROPERTY GROUP INC			36,611.000	5,570,729.76
SIMPLICITY BANCORP			561.000	9,065.76
SIMPSON MANUFACTURING CO INC			8,435.000	309,817.55
SINCLAIR BROADCAST GROUP INC			10,055.000	359,265.15
SINGAPORE TECHNOLOGIES ENGINEERING SGD0.10			285,000.000	893,869.79
SINGAPORE TELECOMMUNICATIONS SGD0.15 (POST RE-ORGANIZATION)			553,000.000	1,603,025.50
SIRONA DENTAL SYSTEMS INC			54,694.000	3,839,518.80
SITC INTERNATIONAL CO LTD			2,849,000.000	1,252,953.73
SIX FLAGS ENTERTAINMENT CORP			14,156.000	521,223.92
SJW CORP			4,322.000	128,752.38
SKECHERS U.S.A. INC			5,006.000	165,848.78
SKILLED HEALTHCARE GROUP INC			3,875.000	18,638.75
SKY DEUTSCHLAND AG			378,380.000	4,171,109.77
SKYLINE CORP			4,050.000	20,857.50
SKYWEST INC			10,533.000	156,204.39
SKYWORKS SOLUTIONS INC			49,625.000	1,417,290.00
SL INDUSTRIES INC			200.000	5,420.00
SLM CORP			57,968.000	1,523,399.04
SM INVESTMENTS CORPORATION PHP10			97,530.000	1,562,413.78
SMC CORP NPV			5,200.000	1,311,069.85
SMF ENERGY CORP			441.000	66.59
SMITH & WESSON HOLDING CORP			2,606.000	35,154.94
SMITH MICRO SOFTWARE INC			3,656.000	5,410.88
SMITHS GROUP PLC ORD GBP0.375			177,700.000	4,355,871.25
SMURFIT-STONE CONTAINER CORP CONTRA			9,700.000	0.00
SNAP-ON INC			6,860.000	751,307.20
SNYDERS-LANCE INC			8,186.000	235,101.92
SOCIETE GENERALE EUR1.25			71,150.000	4,139,297.03
SOCKET MOBILE INC			564.000	428.64
SOFTBANK CORPORATION NPV			103,100.000	9,024,499.10
SOFTECH INC			157.000	298.30
SOLAR CAPITAL LTD			7,475.000	168,561.25
SOLIGENIX INC			57.000	45.60
SOLITARIO EXPLORATION & ROYALT			40.000	34.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SOLTA MEDICAL INC			4,934.000	14,555.30
SONIC AUTOMOTIVE INC			14,309.000	350,284.32
SONIC CORP			9,799.000	197,841.81
SONUS NETWORKS INC			34,844.000	109,758.60
SOTHEY'S			12,455.000	662,606.00
SOTHERN COMMUNITY FINANCIAL CORP CVR CONTRA			2,372.000	0.00
SOUTH JERSEY INDUSTRIES INC			6,024.000	337,103.04
SOUTH STREET FINANCIAL CORP			1,119.000	2,797.50
SOUTHERN CO			104,023.000	4,276,385.53
SOUTHERN MINERAL CORP WTS TO PUR COM 10/13/00 EXP			211.000	0.00
SOUTHSIDE BANCSHARES INC			3,193.000	87,296.62
SOUTHWEST AIRLINES CO			247,195.000	4,657,153.80
SOUTHWEST BANCORP INC/ STILLWATER OK			2,375.000	37,810.00
SOUTHWEST GAS CORP			8,558.000	478,477.78
SOUTHWESTERN ENERGY CO			41,373.000	1,627,200.09
SOVRAN SELF STORAGE INC			6,588.000	429,339.96
SP PLUS CORP			2,768.000	72,078.72
SPAN-AMERICA MEDICAL SYSTEMS I			1,937.000	40,367.08
SPANISH BROADCASTING SYSTEM IN			403.000	1,350.05
SPARK NETWORKS INC			2,900.000	17,864.00
SPARTAN MOTORS INC			6,526.000	43,724.20
SPARTAN STORES INC			12,663.000	307,457.64
SPARTON CORP			5,045.000	141,007.75
SPECIAL DIVERSIFIED OPPRTUN			5,606.000	6,390.84
SPECTRA ENERGY CORP			186,622.000	6,647,475.64
SPECTRANETICS CORP			7,693.000	192,325.00
SPECTRUM BRANDS HOLDINGS INC			4,559.000	321,637.45
SPECTRUM GROUP INTERNATIONAL I			2,156.000	4,937.24
SPECTRUM PHARMACEUTICALS INC			12,721.000	112,580.85
SPEED COMMERCE INC			4,862.000	22,705.54
SPEEDUS CORP			1,690.000	43.94
SPEEDWAY MOTORSPORTS INC			6,943.000	137,818.55
SPHERIX INC COM PAR \$0.01			12.000	97.32
SPIRE CORP			3,525.000	1,903.50
SPIRIT AIRLINES INC			5,442.000	247,121.22
SPORT CHALET INC			812.000	1,023.12
SPORT-HALEY HOLDINGS INC			1,950.000	1,170.00
SPS COMMERCE INC			2,633.000	171,934.90
SPS TECHNOLOGIES INC			6,300.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPX CORP			11,800.000	1,175,398.00
SS&C TECHNOLOGIES HOLDINGS INC			10,134.000	448,530.84
ST JAMES PLACE PLC			486,100.000	5,861,150.75
ST JUDE MEDICAL INC			66,377.000	4,112,055.15
STAAR SURGICAL CO			5,871.000	95,051.49
STAG INDUSTRIAL INC			3,604.000	73,485.56
STAGE STORES INC			8,769.000	194,847.18
STAMPS.COM INC			3,909.000	164,568.90
STANCORP FINANCIAL GROUP INC			6,287.000	416,513.75
STANDARD BANK GROUP LTD/SOUTH			211,869.000	2,617,981.71
STANDARD CHARTERED ORD USD0.50			348,533.000	7,850,705.83
STANDARD MOTOR PRODUCTS INC			2,212.000	81,401.60
STANDARD PACIFIC CORP			25,686.000	232,458.30
STANDARD REGISTER CO COM NEW			927.000	6,377.76
STANDEX INTERNATIONAL CORP			6,112.000	384,322.56
STANLEY BLACK & DECKER INC			18,312.000	1,477,595.28
STANLEY FURNITURE CO INC			3,265.000	12,537.60
STANTEC INC			19,491.000	1,208,175.17
STAPLES INC			126,946.000	2,017,171.94
STAR BUFFET INC			762.000	876.30
STAR SCIENTIFIC INC			10,355.000	12,011.80
STAR STRUCK LTD			262.000	13.10
STARBUCKS CORP			125,835.000	9,864,205.65
STARTEK INC			1,706.000	11,071.94
STARWOOD HOTELS & RESORTS WORL			40,494.000	3,217,248.30
STARWOOD PROPERTY TRUST INC			98,510.000	2,728,727.00
STATE AUTO FINANCIAL CORP			6,668.000	141,628.32
STATE BANK FINANCIAL CORP			151,106.000	2,747,107.08
STATE BANK OF INDIA 144A			89,250.000	5,097,736.88
STATE STREET CORP			89,491.000	6,567,744.49
STEEL EXCEL INC			4,777.000	140,921.50
STEELCASE INC			21,960.000	348,285.60
STEELCLOUD INC			3,106.000	372.72
STEIN MART INC			7,074.000	95,145.30
STEINER LEISURE LTD			1,750.000	86,082.50
STELLARONE CORP			1,975.000	47,538.25
STEMCELLS INC			735.000	904.05
STEPAN CO			3,124.000	205,028.12
STEPHAN CO/THE			1,912.000	2,256.16

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
STEREOTAXIS INC			158.000	571.96
STERICYCLE INC			59,150.000	6,871,455.50
STERIS CORP			9,661.000	464,211.05
STERLING BANCORP/DE			27,260.000	364,466.20
STERLING CONSTRUCTION CO INC			582.000	6,826.86
STERLING FINANCIAL CORP/WA			115.000	3,919.20
STEVEN MADDEN LTD			11,434.000	418,370.06
STEWART INFORMATION SERVICES C			7,337.000	236,764.99
STIFEL FINANCIAL CORP			11,128.000	533,253.76
STILLWATER MINING CO			17,686.000	218,245.24
STONE ENERGY CORP			10,747.000	371,738.73
STONERIDGE INC			4,456.000	56,814.00
STORAGE ENGINE INC COM			1,650.000	0.00
STRAIGHT PATH COMMUNICATIONS I			3,320.000	27,190.80
STRASBAUGH INC			204.000	48.96
STRATEGIC HOTELS & RESORTS INC			27,272.000	257,720.40
STRATTEC SECURITY CORP			739.000	33,011.13
STRATUS PROPERTIES INC			2,337.000	39,939.33
STRAYER EDUCATION INC			2,000.000	68,940.00
STREAMLINE HEALTH SOLUTIONS IN			2,956.000	20,632.88
STRYKER CORP			34,822.000	2,616,525.08
STURM RUGER & CO INC			4,772.000	348,785.48
STYLECLICK INC			3,762.000	0.38
SUCAMPO PHARMACEUTICALS INC			3,568.000	33,539.20
SUFFOLK BANCORP			1,937.000	40,289.60
SUGARMADE INC			80.000	5.60
SUGGESTION BOX INC			208.000	37.50
SULPHCO INC			2,843.000	0.85
SUMITOMO ELECTRIC IND NPV			421,700.000	7,037,360.56
SUMITOMO MITSUI GR NPV			352,600.000	18,182,693.07
SUMITOMO MITSUI TRUST HOLDINGS INC			1,091,760.000	5,754,579.00
SUMITOMO REALTY & DEV CO NPV			78,000.000	3,881,261.51
SUMMIT HOTEL PROPERTIES INC			165,800.000	1,492,200.00
SUN BANCORP INC/NJ			2,845.000	10,014.40
SUN COMMUNITIES INC			6,850.000	292,084.00
SUN HYDRAULICS CORP			4,913.000	200,597.79
SUNCOKE ENERGY INC			6,101.000	139,163.81
SUNCOR ENERGY INC			148,380.000	5,200,719.00
SUNCORP GROUP LIMITED			224,243.000	2,628,108.90

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SUNDRUG CO Y50			23,200.000	1,038,542.38
SUNEDISON INC			28,605.000	373,295.25
SUNLINK HEALTH SYSTEMS INC			1,981.000	1,644.23
SUNOCO LOGISTICS PARTNERS LP			95,395.000	7,200,414.60
SUNPOWER CORP			5,843.000	174,179.83
SUNRISE TELECOM INC			8,049.000	685.77
SUNSTONE HOTEL INVESTORS INC			30,255.000	405,417.00
SUNTRUST BANKS INC			63,149.000	2,324,514.69
SUPER RETAIL GROUP LTD			97,596.000	1,160,406.54
SUPERCONDUCTOR TECHNOLOGIES			79.000	169.85
SUPERIOR BANCORP			1,987.000	0.00
SUPERIOR INDUSTRIES INTERNATIO			4,731.000	97,600.53
SUPERIOR UNIFORM GROUP INC			994.000	15,387.12
SUPERTEX INC			3,309.000	82,890.45
SUPERVALU INC			303,475.000	2,212,332.75
SUPPORT.COM INC			4,050.000	15,349.50
SUPREME INDUSTRIES INC			2,675.000	15,595.25
SURMODICS INC			4,325.000	105,486.75
SUSQUEHANNA BANCSHARES INC			29,189.000	374,786.76
SUSSER HOLDINGS CORP			3,294.000	215,724.06
SVENSKA CELLULOZA AB-SCA SER B NPV (POST SPLIT)			124,371.000	3,834,188.34
SWATCH GROUP CHF2.25 (BR)			7,770.000	5,150,295.16
SWEDBANK AB SEK'A' NPV			110,227.000	3,106,387.92
SWIFT ENERGY CO			9,143.000	123,430.50
SWIFT TRANSPORTATION CO			137,599.000	3,056,073.79
SWK HOLDINGS CORP			5,881.000	6,351.48
SWS GROUP INC			8,081.000	49,132.48
SY BANCORP INC			6,237.000	199,085.04
SYCAMORE NETWORKS INC			3,701.000	1,813.49
SYDNEY AIRPORT			315,646.000	1,073,092.24
SYKES ENTERPRISES INC			13,644.000	297,575.64
SYMANTEC CORP			194,513.000	4,586,616.54
SYMETRA FINANCIAL CORP			13,698.000	259,714.08
SYMMETRY MEDICAL INC			11,849.000	119,437.92
SYNAGEVA BIOPHARMA CORP			1,108.000	71,709.76
SYNALLOY CORP			2,343.000	35,988.48
SYNAPTICS INC			6,247.000	323,657.07
SYNCHRONOSS TECHNOLOGIES INC			13,868.000	430,878.76
SYNERGETICS USA INC			2,781.000	10,067.22

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYNERGY RESOURCES CORP			165,900.000	1,539,552.00
SYNERON MEDICAL LTD			1,828.000	22,484.40
SYNNEX CORP			4,173.000	281,260.20
SYNOVUS FINANCIAL CORP			126,200.000	454,320.00
SYNTA PHARMACEUTICALS CORP			3,625.000	18,995.00
SYNTEL INC			3,667.000	333,513.65
SYNTHESIS ENERGY SYSTEMS INC			5,599.000	3,359.40
SYNTROLEUM CORP			1,138.000	3,840.75
SYNUTRA INTERNATIONAL INC			619.000	5,496.72
SYPRIS SOLUTIONS INC			4,543.000	13,901.58
SYSCO CORP			91,856.000	3,316,001.60
SYSTEMEX CORP JPY50			9,900.000	584,929.34
SYSTEMAX INC			6,087.000	68,478.75
T K CORPN KRW500			78,214.594	1,634,180.03
T ROWE PRICE GROUP INC			30,781.000	2,578,524.37
TAITRON COMPONENTS INC			4,237.000	4,448.85
TAIWAN SEMICONDUCTOR MFG TW\$10			1,406,000.000	4,977,032.88
TAIYO NIPPON SANZO CORP NPV			1,325,000.000	9,429,617.77
TAKE-TWO INTERACTIVE SOFTWARE			11,903.000	206,755.11
TAL INTERNATIONAL GROUP INC			8,198.000	470,155.30
TALON INTERNATIONAL INC			3,150.000	756.00
TANDY BRANDS ACCESSORIES INC			1,325.000	328.60
TANGO INC			3,100.000	55,831.00
TARGA RESOURCES CORP			5,900.000	520,203.00
TARGA RESOURCES PARTNERS LP			35,020.000	1,831,546.00
TARGACEPT INC			5,337.000	22,148.55
TARGANTA THERAPEUTICS ESCROW			1,200.000	0.00
TARGET CORP			135,640.000	8,581,942.80
TARRAGON CORP			10,464.000	0.00
TASER INTERNATIONAL INC			7,138.000	113,351.44
TAYLOR CAPITAL GROUP INC			2,093.000	55,631.94
TAYLOR DEVICES INC			612.000	4,951.08
TCF FINANCIAL CORP			27,400.000	445,250.00
TDC A/S DKK5			418,900.000	4,069,769.67
TE CONNECTIVITY LTD			48,414.000	2,668,095.54
TEAM FINANCIAL INC			4,300.000	0.43
TEAM HEALTH HOLDINGS INC			12,312.000	560,811.60
TEAM INC			2,475.000	104,791.50
TECH DATA CORP			6,700.000	345,720.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TECHNICAL COMMUNICATIONS CORP			144.000	1,084.32
TECHNOLOGY SOLUTIONS CO			920.000	3.22
TECO ENERGY INC			24,098.000	415,449.52
TECUMSEH PRODUCTS CO			1,937.000	17,529.85
TEEKAY TANKERS LTD CLASS A			2,256.000	8,866.08
TEJON RANCH CO			4,866.000	178,874.16
TEJON RANCH CO WT EXP 08/31/2016			748.000	4,001.80
TEKNOWLEDGE CORP			2,012.000	0.60
TELECOM ITALIA EUR0.55			6,307,400.000	6,266,414.20
TELECOMMUNICATION SYSTEMS INC			2,550.000	5,916.00
TELEDYNE TECHNOLOGIES INC			6,412.000	589,006.32
TELEFONICA BRASIL SA COM NPV			110,700.000	1,876,867.65
TELEFONICA SA EUR1			129,030.000	2,104,226.19
TELENOR ASA			164,200.000	3,913,615.81
TELETECH HOLDINGS INC			9,793.000	234,444.42
TELETOUCH COMMUNICATIONS INC			3,106.000	1.86
TELEVIDEO INC/CA			2,143.000	0.00
TELIK INC COM NEW			187.000	224.40
TENCENT HOLDINGS LTD			6,500.000	414,625.18
TENET HEALTHCARE CORP			11,706.000	493,056.72
TENGASCO INC			3,400.000	1,326.00
TENNANT CO			1,981.000	134,331.61
TENNECO INC			10,168.000	575,203.76
TERADATA CORP			19,277.000	876,910.73
TEREX CORP			42,250.000	1,774,077.50
TERRENO REALTY CORP			5,400.000	95,580.00
TESARO INC			5,065.000	143,035.60
TESCO ORD 5P			1,363,364.000	7,549,862.48
TESORO CORP			15,671.000	916,753.50
TESORO LOGISTIC LP			56,386.000	2,951,243.24
TESSCO TECHNOLOGIES INC			7,859.000	316,874.88
TESSERA TECHNOLOGIES INC			7,549.000	148,790.79
TETON ENERGY CORP COM			4,100.000	0.00
TETRA TECH INC			11,595.000	324,428.10
TETRA TECHNOLOGIES INC			12,527.000	154,833.72
TEVA PHARMACEUTICAL INDUSTRIES ADR			314,360.000	12,599,548.80
TEXAS CAPITAL BANCSHARES INC			6,920.000	430,424.00
TEXAS INDUSTRIES INC			4,964.000	341,423.92
TEXAS INSTRUMENTS INC			129,131.000	5,670,142.21

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TEXAS ROADHOUSE INC			10,112.000	281,113.60
TEXTAINER GROUP HLDGS LTD SHS			8,794.000	353,694.68
TEXTMUNICATION HOLDINGS INC			166.200	2.49
TEXTRON INC			33,168.000	1,219,255.68
TEXWINCA HLDGS HKD0.05			2,088,000.000	2,197,398.67
TF FINANCIAL CORP			1,494.000	41,488.38
TGC INDUSTRIES INC			730.000	5,329.00
THERMO FISHER SCIENTIFIC INC			80,052.000	8,913,790.20
THERMOGENESIS CORP			2,442.000	2,442.00
THESTREET.INC			8,705.000	19,673.30
THOMAS GROUP INC			367.000	2.20
THOMSON REUTERS CORP			22,060.000	834,309.20
THOR INDUSTRIES INC			8,037.000	443,883.51
THORATEC CORP			9,979.000	365,231.40
THQ INC			896.000	0.00
TIDEWATER INC			5,125.000	303,758.75
TIFFANY & CO			12,992.000	1,205,397.76
TIMBERLAND BANCORP INC/WA			4,137.000	39,797.94
TIME WARNER CABLE INC			33,256.000	4,506,188.00
TIME WARNER INC			106,734.000	7,441,494.48
TIMKEN CO			28,400.000	1,563,988.00
TITAN INTERNATIONAL INC			8,646.000	155,455.08
TITAN MACHINERY INC			2,375.000	42,322.50
TITAN PHARMACEUTICALS INC			10,487.000	6,397.07
TIVO INC			220,310.000	2,890,467.20
TJX COS INC			120,154.000	7,657,414.42
TL ADMIN CORP COM			29,100.000	0.00
TOKIO MARINE HOLDINGS INC NPV			38,300.000	1,280,857.21
TOKYO ELECTRON NPV			153,300.000	8,401,198.60
TOMPKINS FINANCIAL CORP			1,706.000	87,671.34
TOOTSIE ROLL INDUSTRIES INC			7,697.000	250,460.38
TOR MINERALS INTERNATIONAL INC			276.000	2,735.16
TORCHMARK CORP			10,667.000	833,626.05
TORNIER NV			1,000.000	18,790.00
TORONTO DOMINION BANK NEW			73,000.000	6,878,145.89
TOROTEL INC			525.000	498.80
TOTAL SA EUR2.5 POST SUBDIVISION			416,098.000	25,531,820.52
TOTAL SYSTEM SERVICES INC			19,702.000	655,682.56
TOURMALINE OIL CORP			33,600.000	1,413,571.77

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TOWER AUTOMOTIVE INC			33,100.000	0.00
TOWER GROUP INTERNATIONAL LTD			8,998.000	30,413.24
TOWERS WATSON & CO			6,700.000	854,987.00
TOWNEBANK/PORTSMOUTH VA			4,687.000	72,132.93
TOYOTA MOTOR CORP NPV			479,400.000	29,282,602.41
TRACTOR SUPPLY CO			115,480.000	8,958,938.40
TRANS WORLD ENTERTAINMENT CORP			8,430.000	37,260.60
TRANS-INDUSTRIES INC			1,700.000	0.00
TRANSACT TECHNOLOGIES INC			3,400.000	42,602.00
TRANSCAT INC			3,568.000	28,508.32
TRANSCPT PHARMACEUTICALS INC			412.000	1,384.32
TRANSCOASTAL CORP			23.000	26.68
TRANSENERIX INC COMMON			831.000	980.58
TRANSGENOMIC INC			7,437.000	3,272.28
TRANSMONTAIGNE PARTNERS LP			5,660.000	240,550.00
TRANSNET CORP			481.000	0.00
TRANSOCEAN LTD			39,988.000	1,976,206.96
TRANSURBAN GROUP NPV			174,334.000	1,066,820.53
TRANSWITCH CORP			1,935.000	9.87
TRAVELERS COS INC/THE			42,951.000	3,888,783.54
TRAVELZOO INC			6,667.000	142,140.44
TRC COS INC			2,365.000	16,886.10
TREASURY WINE ESTATES LTD			429,599.000	1,852,522.39
TREDEGAR CORP			6,899.000	198,760.19
TREEHOUSE FOODS INC			6,426.000	442,879.92
TREND MICRO INC JPY50			23,100.000	808,791.19
TREX CO INC			22,156.000	1,762,066.68
TRI-VALLEY CORP			1,094.000	2.74
TRIAD GUARANTY INC			2,231.000	602.37
TRIAN ACQUISITION I			7,030.000	0.00
TRICO BANCSHARES			669.000	18,979.53
TRICO MARINE SERVICES INC/UNIT			1,890.000	0.00
TRILOGY ENERGY CORP			10,400.000	270,155.29
TRIMBLE NAVIGATION LTD			176,031.000	6,108,275.70
TRINITY LTD			2,384,000.000	799,406.74
TRINITY PLACE HOLDINGS INC			2,856.000	19,278.00
TRIO TECH INTERNATIONAL			962.000	3,049.54
TRIPADVISOR INC			13,073.000	1,082,836.59
TRIPLE CROWN MEDIA INC			983.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TRIPLE-S MANAGEMENT CORP			11,300.000	219,672.00
TRIQUINT SEMICONDUCTOR INC			24,612.000	205,264.08
TRONOX LTD			349.000	23,460.30
TROPICAL SPORTSWEAR INTL CORP COM			10,340.000	0.00
TRUEBLUE INC			4,062.000	104,718.36
TRUMP CASINO HOLINDGS			1,275.000	0.00
TRUMP ENTMT RESORTS INC COM			7,644.000	0.00
TRUMP HOTELS & CASINO RESORTS INC COM			16,500.000	0.00
TRUSTCO BANK CORP NY			12,363.000	88,766.34
TRUSTMARK CORP			12,530.000	336,305.20
TSR INC			887.000	2,980.32
TTM TECHNOLOGIES INC			22,002.000	188,777.16
TUESDAY MORNING CORP			5,331.000	85,082.76
TUFCO TECHNOLOGIES INC			1,281.000	7,750.05
TULLOW OIL PLC ORD GBP0.10			100,200.000	1,418,925.94
TUMI HOLDINGS INC			8,300.000	187,165.00
TURKIYE GARANTI BANKASI			1,937,610.000	6,276,828.30
TUTOR PERINI CORP			4,562.000	119,980.60
TWENTY FIRST CENTURY FOX IN			25,022.000	862,753.83
TWENTY FIRST CENTURY FOX INC			231,508.000	8,144,451.44
TWIN DISC INC			1,881.000	48,699.09
TWO RIVERS WATER & FARMING CO			199.000	143.28
TYCO INTERNATIONAL LTD SHS			54,894.000	2,252,849.76
TYLER TECHNOLOGIES INC			43,861.000	4,479,523.93
TYSON FOODS INC			193,019.000	6,458,415.74
U S CONCRETE INC WT CL A EXP			526.000	2,367.00
U S CONCRETE INC WT CL B EXP			526.000	1,583.26
UBS AG CHF0.1 (POST SUBDIVISION)			888,368.000	16,901,317.33
UCB S A NPV			32,500.000	2,424,571.93
UFP TECHNOLOGIES INC			3,015.000	76,038.30
UIL HOLDINGS CORP			9,739.000	377,386.25
ULTA SALON COSMETICS & FRAGRAN			33,218.000	3,206,201.36
ULTIMATE LIFESTYLE CORP			20.000	3.00
ULTIMATE SOFTWARE GROUP INC			4,908.000	752,003.76
ULTRA CLEAN HOLDINGS			3,074.000	30,832.22
ULTRALIFE CORP			2,343.000	8,317.65
ULTRAPETROL BAHAMAS LIMITED SHS			1,700.000	6,358.00
ULTRATECH INC			4,774.000	138,446.00
UMB FINANCIAL CORP			8,201.000	527,160.28

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UMH PROPERTIES INC			3,465.000	32,640.30
UMPQUA HOLDINGS CORP			19,503.000	373,287.42
UNDER ARMOUR INC			85,451.000	7,459,872.30
UNI-PRESIDENT ENTERPRISES CORP TWD10			1,594,244.000	2,872,511.70
UNICHARM CORP			18,500.000	1,056,086.75
UNICO AMERICAN CORP			1,037.000	13,740.25
UNICORP INC COMPAR \$0.01 NEW			7,800.000	0.00
UNIFIRST CORP/MA			3,768.000	403,176.00
UNIGENE LABORATORIES INC			9,893.000	4.95
UNILEVER PLC ORD GBP0.031111			429,486.000	17,655,364.17
UNION FIRST MARKET BANKSHARES			3,115.000	77,283.15
UNION PACIFIC CORP			73,135.000	12,286,680.00
UNISYS CORP			7,604.000	255,266.28
UNITED AMERICAN HEALTHCARE COR			1,094.000	76.58
UNITED BANKSHARES INC			8,599.000	270,438.55
UNITED COMMUNITY BANKS			3,492.000	61,983.00
UNITED COMMUNITY FINANCIAL COR			7,925.000	28,292.25
UNITED FINANCIAL BANCORP INC			1,350.000	25,501.50
UNITED FIRE GROUP INC			4,774.000	136,822.84
UNITED NATURAL FOODS INC			8,599.000	648,278.61
UNITED ONLINE INC			2,361.000	32,487.36
UNITED OVERSEAS BANK SG\$1			439,000.000	7,385,046.73
UNITED PARCEL SERVICE INC			94,046.000	9,882,353.68
UNITED SECURITY BANCSHARES/FRE			1,094.000	5,513.76
UNITED STATES LIME & MINERALS			2,716.000	166,137.72
UNITED STATES STEEL CORP			17,067.000	503,476.50
UNITED STATIONERS INC			13,133.000	602,673.37
UNITED TECHNOLOGIES CORP			123,391.000	14,041,895.80
UNITED WESTERN BANCORP INC			2,275.000	193.38
UNITED-GUARDIAN INC			731.000	20,555.72
UNITEDHEALTH GROUP INC			149,371.000	11,247,636.30
UNITIL CORP			2,875.000	87,658.75
UNITY BANCORP INC			1,941.000	14,868.06
UNIVERSAL ACCESS GLOBAL HLDGS INC COM NEW			3,380.000	0.00
UNIVERSAL AMERICAN CORP			11,320.000	82,636.00
UNIVERSAL CORP/VA			3,784.000	206,606.40
UNIVERSAL DISPLAY CORP			11,311.000	388,645.96
UNIVERSAL ELECTRONICS INC			2,550.000	97,180.50
UNIVERSAL FOREST PRODUCTS INC			3,318.000	173,000.52

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UNIVERSAL HEALTH REALTY INCOME			1,569.000	62,854.14
UNIVERSAL HEALTH SERVICES INC			36,835.000	2,993,212.10
UNIVERSAL STAINLESS & ALLOY			2,812.000	101,400.72
UNIVERSAL TECHNICAL INSTITUTE			6,593.000	91,708.63
UNIVERSAL TRUCKLOAD SERVICES I			2,318.000	70,722.18
UNIVEST CORP OF PENNSYLVANIA			393.000	8,127.24
UNS ENERGY CORP			8,018.000	479,877.30
UNUM GROUP			77,810.000	2,729,574.80
UNWIRED PLANET INC			11,980.000	16,532.40
UQM TECHNOLOGIES INC			4,181.000	8,947.34
URANIUM ENERGY CORP			2,475.000	4,950.00
URANIUM RESOURCES INC			1,368.000	4,145.04
URBAN OUTFITTERS INC			12,866.000	477,328.60
UROLOGIX INC			2,793.000	502.74
URSTADT BIDDLE PROPERTIES INC			5,150.000	95,017.50
US BANCORP			314,533.000	12,707,133.20
US ECOLOGY INC			3,331.000	123,879.89
US ENERGY CORP WYOMING			2,781.000	10,456.56
US GEOTHERMAL INC			6,387.000	2,420.67
US GLOBAL INVESTORS INC			612.000	1,554.48
US PHYSICAL THERAPY INC			5,490.000	193,577.40
US PLASTIC LMBR CORP COM			29,600.000	0.00
US SILICA HOLDINGS INC			1,800.000	61,398.00
USA MOBILITY INC			4,368.000	62,375.04
USA TRUCK INC			1,937.000	25,917.06
USANA HEALTH SCIENCES INC			3,737.000	282,442.46
USEC INC			5,407.000	35,794.34
USG CORP			47,650.000	1,352,307.00
UTAH MEDICAL PRODUCTS INC			2,041.000	116,663.56
UTG INC			525.000	6,300.00
UTI WORLDWIDE INC SHS			18,000.000	316,080.00
UTSTARCOM HOLDINGS CORP			6,279.000	17,392.83
V ONE CORP COM			2,000.000	0.00
VAALCO ENERGY INC			9,011.000	62,085.79
VAIL RESORTS INC			5,570.000	419,031.10
VALASSIS COMMUNICATIONS INC			8,543.000	292,597.75
VALE SA ADR			328,660.000	5,012,065.00
VALEANT PHARMACEUTICALS INTL			39,500.000	4,632,931.77
VALENCE TECHNOLOGY INC			14,867.000	52.03

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VALERO ENERGY CORP			106,414.000	5,363,265.60
VALERO ENERGY PARTNERS LP			22,109.000	761,655.05
VALIDUS HOLDINGS LTD COM SHS			74,600.000	3,005,634.00
VALLEY MEDIA INC COM			11,100.000	0.00
VALLEY NATIONAL BANCORP			33,183.000	335,978.56
VALUE AMER INC COM			290.000	0.00
VALUE LINE INC			3,381.000	39,253.41
VALUECLICK INC			13,342.000	311,802.54
VALUEVISION MEDIA INC			5,081.000	35,516.19
VANDA PHARMACEUTICALS INC			2,793.000	34,661.13
VARIAN MEDICAL SYSTEMS INC			91,704.000	7,124,483.76
VASCO DATA SECURITY INTERNATIO			4,018.000	31,059.14
VASCULAR SOLUTIONS INC			1,940.000	44,911.00
VASOMEDICAL INC			17,910.000	5,910.30
VCAMPUS CORP			271.000	0.81
VECTOR GROUP LTD			12,037.000	197,045.69
VEECO INSTRUMENTS INC			9,749.000	320,839.59
VENAXIS INC			43.000	92.02
VENTAS INC			34,694.000	1,987,272.32
VERIFONE SYSTEMS INC			18,900.000	506,898.00
VERINT SYSTEMS INC			9,195.000	394,833.30
VERISIGN INC			42,398.000	2,534,552.44
VERIZON COMMUNICATIONS INC			394,458.000	19,383,666.12
VERMILION ENERGY INC			16,600.000	974,127.06
VERSAR INC			1,225.000	5,916.75
VERSO PAPER CORP			7,549.000	4,793.62
VERTEX PHARMACEUTICALS INC			27,577.000	2,048,971.10
VESTIN REALTY MORTGAGE II INC			2,140.000	3,552.40
VF CORP			166,224.000	10,362,404.16
VIACOM INC			71,779.000	6,269,177.86
VIAD CORP			7,220.000	200,571.60
VIASAT INC			6,994.000	438,174.10
VIASYSTEMS GROUP INC			2,144.000	29,329.92
VICAL INC			4,512.000	5,324.16
VICON INDUSTRIES INC			1,400.000	4,312.00
VICOR CORP			6,624.000	88,894.08
VIDEO DISPLAY CORP			2,733.000	9,647.49
VIEWCAST.COM INC			6,812.000	41.55
VIEWPOINT FINANCIAL GROUP INC			13,474.000	369,861.30

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VIEWTRAN GROUP INC			2,812.000	6,551.96
VILLAGE SUPER MARKET INC			1,531.000	47,476.31
VIRCO MANUFACTURING CORP			4,959.000	11,554.47
VIRGINIA COMMERCE BANCORP INC			3,991.000	67,807.09
VIRNETX HOLDING CORP			6,069.000	117,799.29
VIROPHARMA INC			14,692.000	732,396.20
VIRTUS INVESTMENT PARTNERS INC			585.000	117,029.25
VIRTUSA CORP			3,428.000	130,572.52
VISA INC			79,998.000	17,813,954.64
VISHAY INTERTECHNOLOGY INC			23,460.000	311,079.60
VISHAY PRECISION GROUP INC			1,017.000	15,143.13
VISION SCIENCES INC/DE			2,081.000	2,081.00
VISTAPRINT NV			5,862.000	333,254.70
VISTEON CORP			585.000	0.00
VITAMIN SHOPPE INC			4,398.000	228,739.98
VITESSE SEMICONDUCTOR CORP			1,269.000	3,705.48
VIVUS INC			10,068.000	91,417.44
VL DISSOLUTION CORP COM			1,293.000	0.00
VOCERA COMMUNICATIONS INC			7,549.000	117,839.89
VOCUS INC			6,143.000	69,968.77
VODAFONE GROUP ORD USD0.11428571			5,100,325.000	20,020,369.48
VODAFONE GROUP PLC ADR			21,035.000	826,885.85
VOLCANO CORP			10,796.000	235,892.60
VOLT INFORMATION SCIENCES INC			6,499.000	64,990.00
VONAGE HOLDINGS CORP			20,029.000	66,696.57
VORNADO REALTY TRUST			20,522.000	1,822,148.38
VOXX INTERNATIONAL CORP			5,999.000	100,183.30
VULCAN INTERNATIONAL CORP			644.000	20,930.00
VULCAN MATERIALS CO			15,335.000	911,205.70
W&T OFFSHORE INC			6,050.000	96,800.00
WABASH NATIONAL CORP			3,875.000	47,856.25
WABTEC CORP/DE			90,775.000	6,741,859.25
WAL-MART STORES INC			225,389.000	17,735,860.41
WALGREEN CO			110,535.000	6,349,130.40
WALKING CO HOLDINGS INC/THE			3,656.000	27,785.60
WALT DISNEY CO/THE			230,952.000	17,644,732.80
WALTER ENERGY INC			11,900.000	197,897.00
WALTER INVESTMENT MANAGEMENT C			5,900.000	208,624.00
WANDERPORT CORP			82.000	0.22

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WARREN RESOURCES INC			8,765.000	27,522.10
WASHINGTON BANKING CO			2,367.000	41,966.91
WASHINGTON FEDERAL INC			17,400.000	405,246.00
WASHINGTON REAL ESTATE INVESTM			12,158.000	284,010.88
WASHINGTON TRUST BANCORP INC			1,559.000	58,025.98
WASTE MANAGEMENT INC			51,477.000	2,309,772.99
WATERS CORP			10,043.000	1,004,300.00
WATERSTONE FINANCIAL INC			3,169.000	35,175.90
WATSCO INC			4,668.000	448,408.08
WATTS WATER TECHNOLOGIES INC			5,424.000	335,582.88
WAUSAU PAPER CORP			6,399.000	81,139.32
WAVE SYSTEMS CORP-CLASS A			1,370.500	1,247.16
WAXMAN INDUSTRIES INC			400.000	408.00
WAYNE SAVINGS BANCSHARES INC			4,204.000	45,613.40
WAYSIDE TECHNOLOGY GROUP INC			3,606.000	48,717.06
WD-40 CO			2,878.000	214,929.04
WEB.COM GROUP INC			142,831.000	4,540,597.49
WEBCO INDUSTRIES INC			266.000	29,792.00
WEBMD HEALTH CORP			4,381.000	173,049.50
WEBSTER FINANCIAL CORP			100,467.000	3,132,561.06
WEGENER CORP			4,812.000	409.02
WEIGHT WATCHERS INTERNATIONAL			4,700.000	154,771.00
WEIS MARKETS INC			4,038.000	212,237.28
WELLCARE HEALTH PLANS INC			7,525.000	529,910.50
WELLMAN INC COM			15,700.000	0.00
WELLPOINT INC			34,852.000	3,219,976.28
WELLS FARGO & CO			667,012.000	30,282,344.80
WELLS FINANCIAL CORP			141.000	3,384.00
WELLS-GARDNER ELECTRONICS CORP			2,375.000	4,132.50
WENDYS CO			209,425.000	1,826,186.00
WERNER ENTERPRISES INC			11,279.000	278,929.67
WESBANCO INC			7,090.000	226,880.00
WESCO INTERNATIONAL INC			27,950.000	2,545,406.50
WESFARMERS ORD NPV			74,525.000	2,936,313.76
WEST BANCORPORATION INC			731.000	11,564.42
WEST FRASER TIMBER CO LTD			8,400.000	819,049.41
WEST MARINE INC			2,518.000	35,831.14
WEST PHARMACEUTICAL SERVICES I			14,674.000	719,906.44
WESTAMERICA BANCORPORATION			5,346.000	301,835.16

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WESTELL TECHNOLOGIES INC			12,548.000	50,819.40
WESTERN ALLIANCE BANCORP			9,811.000	234,090.46
WESTERN ASSET MORTGAGE CAPITAL			2,690.000	40,027.20
WESTERN DIGITAL CORP			95,635.000	8,023,776.50
WESTERN GAS EQUITY PARTNERS LP			27,637.000	1,091,937.87
WESTERN GAS PARTNERS LP			52,080.000	3,212,815.20
WESTERN METALS CORP			3,193.000	351.23
WESTERN REFINING INC			84,030.000	3,563,712.30
WESTERN UNION CO/THE			219,352.000	3,783,822.00
WESTERN WTR CO			9,200.000	0.00
WESTFIELD FINANCIAL INC			5,544.000	41,358.24
WESTMORELAND COAL CO			994.000	19,174.26
WESTPAC BANKING CORP NPV			137,789.000	3,991,577.44
WESTWOOD HOLDINGS GROUP INC			3,095.000	191,611.45
WET SEAL INC/THE			25,033.000	68,340.09
WEX INC			7,439.000	736,684.17
WEYCO GROUP INC			2,375.000	69,896.25
WEYERHAEUSER CO			284,725.000	8,988,768.25
WGL HOLDINGS INC			10,347.000	414,500.82
WHARF HOLDINGS HK\$1			124,000.000	948,341.12
WHIRLPOOL CORP			25,181.000	3,949,891.66
WHITECAP RESOURCES INC			63,000.000	749,477.65
WHITESTONE REIT			2,646.000	35,377.02
WHITING PETROLEUM CORP			62,825.000	3,886,982.75
WHOLE FOODS MARKET INC			76,950.000	4,450,018.50
WHX CORP COM NEW			6,933.000	0.00
WICKES INC COM			7,200.000	0.00
WIJAYA KARYA IDR100			9,282,500.000	1,205,119.31
WILHELMINA INTERNATIONAL INC			26,165.000	7,849.50
WILLBROS GROUP INC			5,125.000	48,277.50
WILLIAMS COS INC/THE			131,154.000	5,058,609.78
WILLIAMS PARTNERS LP			16,845.000	856,736.70
WILLIAMS-SONOMA INC			30,970.000	1,804,931.60
WILLIS LEASE FINANCE CORP			2,606.000	45,240.16
WILSHIRE BANCORP INC			2,223.000	24,297.39
WINDSTREAM HOLDINGS INC			70,322.000	561,169.56
WINLAND ELECTRONICS INC			1,199.000	719.40
WINMARK CORP			600.000	55,572.00
WINNEBAGO INDUSTRIES INC			7,030.000	192,973.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WINTHROP REALTY TRUST			9,079.000	100,322.95
WINTRUST FINANCIAL CORP			5,992.000	276,351.04
WIRELESS TELECOM GROUP INC			4,537.000	9,618.44
WIRELESS XCESSORIES GROUP			1,262.000	1,299.86
WISCONSIN ENERGY CORP			26,724.000	1,104,770.16
WISDOMTREE INVESTMENTS INC			16,700.000	295,757.00
WOLVERINE WORLD WIDE INC			20,236.000	687,214.56
WOODWARD INC			11,336.000	517,034.96
WORLD ACCEPTANCE CORP			5,381.000	470,998.93
WORLD FUEL SERVICES CORP			12,705.000	548,347.80
WORLD WRESTLING ENTERTAINMENT			9,505.000	157,592.90
WORLDGATE COMMUNICATIONS			6,943.000	3.47
WORLDTEX INC			47.000	0.00
WORTHINGTON INDUSTRIES INC			15,105.000	635,618.40
WOWPRIME CORP			92,300.000	1,532,991.08
WPP PLC ORD GBP0.10			233,402.000	5,334,694.46
WPX ENERGY INC			23,690.000	482,802.20
WQN INC			656.000	6.56
WRIGHT INVESTORS' SERVICE HOLD			2,575.000	5,021.25
WRIGHT MEDICAL GROUP INC			7,447.000	228,697.37
WRIGHT MEDICAL GROUP INC-CVR RTS			2,324.000	750.65
WSFS FINANCIAL CORP			2,618.000	202,973.54
WSI INDUSTRIES INC			612.000	3,678.12
WW GRAINGER INC			7,288.000	1,861,500.96
WYNDHAM WORLDWIDE CORP			15,373.000	1,132,836.37
WYNN RESORTS LTD			9,529.000	1,850,627.09
XANADOO CO			36.000	23,409.00
XCEL ENERGY INC			58,709.000	1,640,329.46
XENOPORT INC			2,849.000	16,381.75
XEROX CORP			293,575.000	3,572,807.75
XILINX INC			31,654.000	1,453,551.68
XL GROUP PLC			33,364.000	1,062,309.76
XO GROUP INC			4,289.000	63,734.54
XRS CORP			1,400.000	3,878.00
XSTELOS HOLDINGS INC			17,100.000	19,080.00
XYLEM INC/NY			82,715.000	2,861,939.00
YAHOO JAPAN CORP NPV			288,000.000	1,602,968.42
YAHOO! INC			111,301.000	4,501,012.44
YAMADA DENKI CO NPV			1,866,500.000	6,108,900.47

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
YORK WATER CO			600.000	12,558.00
YTL CORP MYR 0.10			3,253,800.000	1,609,267.59
YUE YUEN INDL HLDG HKD0.25			2,821,000.000	9,423,040.44
YUM! BRANDS INC			52,537.000	3,972,322.57
ZALE CORP			12,211.000	192,567.47
ZALICUS INC			801.000	889.11
ZANETT INC			154.000	6.16
ZAP.COM CORP			330.000	181.50
ZAZA ENERGY CORP			3,418.000	3,266.24
ZEBRA TECHNOLOGIES CORP			9,019.000	487,747.52
ZEP INC			3,450.000	62,652.00
ZHONE TECHNOLOGIES INC			1,541.000	8,228.94
ZILLOW INC			1,200.000	98,076.00
ZIMMER HOLDINGS INC			20,171.000	1,879,735.49
ZION OIL & GAS INC			527.000	743.07
ZIONS BANCORPORATION			21,780.000	652,528.80
ZIPREALTY INC			742.000	4,155.20
ZIX CORP			3,525.000	16,074.00
ZOETIS INC			58,988.000	1,928,317.72
ZOLTEK COS INC			5,018.000	84,051.50
ZUMIEZ INC			2,725.000	70,850.00
ZYGO CORP			8,400.000	124,152.00
ZYNGA INC			101,300.000	384,940.00
FIXED INCOME SECURITIES			31,212,228,860.310	3,647,989,400.32
A&K FUNDING LLC 2006-A A 144A 7.415% 11/10/2036 DD 11/21/06			5,525,187.960	1,349,250.90
A&K FUNDING LLC 41034 0.010% 04/10/2034 DD 03/31/04			1,351,202.490	377,255.74
A-S CO-ISSUER SUBSIDIARY 144A 7.875% 12/15/2020 DD 12/20/12			471,000.000	494,550.00
A10 SECURITIZATION LL 1 C 144A 7.870% 04/15/2024 DD 04/16/12			212,907.900	212,402.88
ABACUS 2005-4 LTD 4A C 144A VAR RT 08/28/2046 DD 08/18/05			4,209,000.000	3,577,650.00
ABBEY NATIONAL TREASURY SERVIC VAR RT 04/25/2014			100,000.000	100,439.40
ABBVIE INC 1.200% 11/06/2015 DD 05/06/13			1,295,000.000	1,308,162.38
ABBVIE INC 4.400% 11/06/2042 DD 05/06/13			210,000.000	195,861.54
ABC SUPPLY 4/13 TLB			478,800.000	479,331.47
ACCESS MIDSTREAM PARTNERS LP / 4.875% 05/15/2023 DD 12/19/12			948,000.000	914,820.00
ACCESS MIDSTREAM PARTNERS LP / 5.875% 04/15/2021 DD 10/15/11			342,000.000	364,230.00
ACE INA HOLDINGS INC 5.700% 02/15/2017 DD 02/08/07			2,255,000.000	2,528,644.25
ACTIVISION BLIZZARD INC 144A 5.625% 09/15/2021 DD 09/19/13			1,375,000.000	1,423,125.00
ADARO INDONESIA PT 144A 7.625% 10/22/2019 DD 10/22/09			100,000.000	105,500.00
ADARO INDONESIA PT REGS 7.625% 10/22/2019 DD 10/22/09			101,000.000	106,555.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ADS TACTICAL INC 144A 11.000% 04/01/2018 DD 03/25/11			1,196,000.000	1,112,280.00
ADS WASTE HOLDINGS INC 8.250% 10/01/2020 DD 10/01/13			1,450,000.000	1,573,250.00
ADVANCE AUTO PARTS INC 5.750% 05/01/2020 DD 04/29/10			740,000.000	804,146.90
ADVANCED DISPOSAL 2/13 TLB			998,104.530	1,002,536.11
ADVANTAGE SALES 2/13 2ND LIEN TL			428,571.430	433,127.14
ADVANTAGE SALES 2/13 TL 0.000% 12/18/2017 DD 02/05/13			594,001.020	595,634.52
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	784,740.00
AFFINIA 4/13 TLB2			729,172.500	738,287.16
AIR CANADA 144A 6.750% 10/01/2019 DD 09/26/13			110,000.000	116,050.00
AIRCASTLE LTD 6.750% 04/15/2017 DD 04/04/12			30,000.000	33,450.00
AIRCASTLE LTD 7.625% 04/15/2020 DD 04/04/12			30,000.000	33,675.00
AK TRANSNEFT OJSC VIA TRANSCAP 5.670% 03/05/2014			800,000.000	805,840.00
AKBANK TAS 144A 3.875% 10/24/2017 DD 10/24/12			100,000.000	97,260.00
AKBANK TAS REGS 5.000% 10/24/2022 DD 10/24/12			150,000.000	133,575.00
ALCATEL 1/13 (USD) TLC 0.000% 01/29/2019 DD 01/09/13			536,461.010	538,338.62
ALCATEL-LUCENT USA INC 144A 6.750% 11/15/2020 DD 11/15/13			400,000.000	415,500.00
ALCATEL-LUCENT USA INC 6.450% 03/15/2029 DD 03/15/99			1,405,000.000	1,243,425.00
ALCATEL-LUCENT USA INC 6.500% 01/15/2028 DD 01/09/98			2,160,000.000	1,890,000.00
ALCOA INC 5.900% 02/01/2027 DD 01/25/07			1,030,000.000	1,009,222.84
ALCOA INC 6.750% 01/15/2028 DD 01/27/98			170,000.000	178,416.70
ALESCO PREFERRED 14A A2 144A VAR RT 09/23/2037 DD 12/21/06			755,000.000	455,801.05
ALESCO PREFERRED FU 9A A1 144A VAR RT 06/23/2036 DD 12/15/05			231,397.795	166,606.41
ALIXPARTNERS 7/13 COV-LITE 0.000% 07/10/2020 DD 06/18/13			1,333,125.000	1,341,043.76
ALLEGHENY ENERGY SUPPLY C 144A 5.750% 10/15/2019 DD 10/01/09			1,500,000.000	1,599,451.50
ALLEGION US HOLDING CO IN 144A 5.750% 10/01/2021 DD 10/04/13			400,000.000	416,000.00
ALLFLEX 7/13 TL			1,047,375.000	1,050,778.97
ALLIANCE DATA SYSTEMS COR 144A 5.250% 12/01/2017 DD 11/20/12			86,000.000	89,225.00
ALLIANCE DATA SYSTEMS COR 144A 6.375% 04/01/2020 DD 03/29/12			639,000.000	669,352.50
ALLIANCE ONE INTERNATIONAL INC 9.875% 07/15/2021 DD 08/01/13			755,000.000	707,812.50
ALLISON TRANSMISSION INC 144A 7.125% 05/15/2019 DD 05/06/11			580,000.000	624,950.00
ALLSTATE CORP/THE VAR RT 05/15/2067 DD 05/10/07			180,000.000	187,290.00
ALLY FINANCIAL INC 3.500% 07/18/2016 DD 07/18/13			3,700,000.000	3,817,822.80
ALLY FINANCIAL INC 4.500% 02/11/2014 DD 02/11/11			2,100,000.000	2,107,875.00
ALLY FINANCIAL INC 4.625% 06/26/2015 DD 06/26/12			2,000,000.000	2,081,576.00
ALLY FINANCIAL INC 5.500% 02/15/2017 DD 02/14/12			1,400,000.000	1,515,500.00
ALLY FINANCIAL INC 7.500% 09/15/2020 DD 03/15/11			10,000.000	11,650.00
ALLY FINANCIAL INC 8.000% 03/15/2020 DD 09/15/10			2,436,000.000	2,920,155.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ALLY FINANCIAL INC 8.300% 02/12/2015 DD 08/12/10			900,000.000	967,500.00
ALPHA NATURAL RESOURCES INC 6.000% 06/01/2019 DD 06/01/11			46,000.000	39,675.00
ALPHA NATURAL RESOURCES INC 6.250% 06/01/2021 DD 06/01/11			296,000.000	253,080.00
ALPHA NATURAL RESOURCES INC 9.750% 04/15/2018 DD 10/11/12			318,000.000	337,080.00
ALPHABET HOLDING CO INC 144A 7.750% 11/01/2017 DD 11/01/13			1,560,000.000	1,608,750.00
ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13			365,000.000	366,511.47
ALTRIA GROUP INC 9.250% 08/06/2019 DD 02/06/09			1,283,000.000	1,690,107.44
ALTRIA GROUP INC 9.700% 11/10/2018 DD 11/10/08			390,000.000	512,612.88
AMAZON.COM INC 1.200% 11/29/2017 DD 11/29/12			1,705,000.000	1,669,353.57
AMC ENTERTAINMENT INC 8.750% 06/01/2019 DD 06/09/09			307,000.000	328,106.25
AMC ENTERTAINMENT INC 9.750% 12/01/2020 DD 06/01/11			327,000.000	374,006.25
AMC NETWORKS INC 4.750% 12/15/2022 DD 12/17/12			463,000.000	441,007.50
AMC NETWORKS INC 7.750% 07/15/2021 DD 01/15/12			1,593,000.000	1,792,125.00
AMER AIRLN 13-2 C PTT 144A 6.000% 01/15/2017 DD 12/20/13			400,000.000	410,000.00
AMEREN CORP 8.875% 05/15/2014 DD 05/15/09			1,495,000.000	1,537,872.12
AMEREN ILLINOIS CO 6.125% 11/15/2017 DD 11/20/07			315,000.000	361,006.38
AMERICAN AIRLINES 2013-2 144A 5.600% 01/15/2022 DD 11/27/13			1,100,000.000	1,111,000.00
AMERICAN AXLE & MANUFACTURING 5.125% 02/15/2019 DD 11/12/13			313,000.000	321,607.50
AMERICAN AXLE & MANUFACTURING 6.250% 03/15/2021 DD 02/28/13			248,000.000	263,500.00
AMERICAN AXLE & MANUFACTURING 6.625% 10/15/2022 DD 09/17/12			644,000.000	677,810.00
AMERICAN BUILDERS & CONTR 144A 5.625% 04/15/2021 DD 04/16/13			679,000.000	682,395.00
AMERICAN EXPRESS BANK FSB 6.000% 09/13/2017 DD 09/13/07			1,000,000.000	1,150,363.00
AMERICAN EXPRESS CREDIT AC 4 A VAR RT 05/15/2020 DD 11/08/12			1,005,000.000	1,001,706.62
AMERICAN INTERNATIONAL GROUP I 3.375% 08/15/2020 DD 08/09/13			970,000.000	975,641.52
AMERICAN INTERNATIONAL GROUP I 4.875% 06/01/2022 DD 05/24/12			590,000.000	634,145.57
AMERICAN INTERNATIONAL GROUP I 8.250% 08/15/2018 DD 02/15/09			1,400,000.000	1,751,232.00
AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09			1,335,000.000	1,615,350.00
AMERICAN MUNI PWR-OHIO INC OH 5.939% 02/15/2047 DD 09/29/10			2,600,000.000	2,646,982.00
AMERICAN MUNI PWR-OHIO INC OH 7.834% 02/15/2041 DD 12/21/10			2,940,000.000	3,730,448.40
AMERICAN MUNI PWR-OHIO INC OH 8.084% 02/15/2050 DD 12/21/10			2,800,000.000	3,696,280.00
AMERICAN RENAL 2/13 2ND LIEN COV-LITE TL			811,000.000	811,000.00
AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13			485,000.000	442,196.33
AMERICAN TOWER CORP 4.700% 03/15/2022 DD 03/12/12			145,000.000	144,934.17
AMERICAN TOWER CORP 7.000% 10/15/2017 DD 10/15/08			165,000.000	190,177.85
AMERISTAR CASINOS INC 7.500% 04/15/2021 DD 10/15/11			250,000.000	271,250.00
AMKOR TECHNOLOGY INC 6.375% 10/01/2022 DD 09/21/12			310,000.000	318,525.00
AMKOR TECHNOLOGY INC 6.625% 06/01/2021 DD 05/20/11			155,000.000	160,812.50
AMRESKO INDEPENDEN 1A A 144A VAR RT 07/15/2026 DD 09/29/99			531,538.400	482,631.74
AMSURG CORP 5.625% 11/30/2020 DD 05/30/13			251,000.000	261,040.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ANCESTRY.COM 12/12 TL 0.000% 12/18/2018 DD 12/03/12			1,626,225.230	1,629,949.29
ANCESTRY.COM INC 144A 9.625% 10/15/2018 DD 09/17/13			362,000.000	374,670.00
ANHEUSER-BUSCH INBEV WORLDWIDE 2.500% 07/15/2022 DD 07/16/12			915,000.000	846,345.72
ANHEUSER-BUSCH INBEV WORLDWIDE 9.750% 11/17/2015 DD 11/17/10			375,000.000	156,402.46
ANTERO RESOURCES FINANCE 144A 5.375% 11/01/2021 DD 11/05/13			315,000.000	318,150.00
ANTHRACITE 2005-HY2 CL A 144A VAR RT 07/26/2045 DD 07/26/05			803,404.590	771,348.75
APEX TOOL 1/13 COV-LITE TLB 0.000% 01/25/2020 DD 01/11/12			1,543,337.500	1,548,739.18
APPALACHIAN POWER CO 7.950% 01/15/2020 DD 03/09/09			1,000,000.000	1,242,848.00
APX GROUP INC 144A 8.750% 12/01/2020 DD 12/01/13			93,000.000	94,627.50
APX GROUP INC 6.375% 12/01/2019 DD 06/01/13			1,070,000.000	1,086,050.00
APX GROUP INC 8.750% 12/01/2020 DD 06/01/13			958,000.000	977,160.00
ARAMARK CORP 144A 5.750% 03/15/2020 DD 03/07/13			500,000.000	522,500.00
ARBOR REALTY MORTGAG 1A A 144A VAR RT 02/21/2040 DD 01/19/05			185,948.050	180,866.09
ARCELORMITTAL STEP 02/25/2022 DD 02/28/12			558,000.000	606,825.00
ARCELORMITTAL STEP 03/01/2021 DD 03/07/11			602,000.000	638,120.00
ARCELORMITTAL STEP 10/15/2039 DD 10/08/09			35,000.000	34,387.50
ARCELORMITTAL VAR RT 03/01/2041 DD 03/07/11			2,600,000.000	2,483,000.00
ARCH COAL (5/12) TLB			1,139,081.550	1,122,234.54
ARCH COAL INC 144A 8.000% 01/15/2019 DD 12/17/13			707,000.000	705,232.50
ARCH COAL INC 7.250% 06/15/2021 DD 12/15/11			740,000.000	566,100.00
ARCH COAL INC 9.875% 06/15/2019 DD 06/15/13			457,000.000	406,730.00
ARCOS DORADOS HOLDINGS INC 10.250% 07/13/2016			350,000.000	139,451.10
ARDAGH PACKAGING FINANCE 144A 7.375% 10/15/2017 DD 04/15/12			400,000.000	429,500.00
ARRIS 2/13 TL 0.000% 04/17/2020 DD 01/22/13			1,093,280.300	1,088,502.67
ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13			490,000.000	474,228.38
ASHTAD CAPITAL INC 144A 6.500% 07/15/2022 DD 07/16/12			256,000.000	272,960.00
ASIAN DEVELOPMENT BANK 5.593% 07/16/2018 DD 07/16/98			690,000.000	800,055.00
ASSURED GUARANTY MUNICIPAL HOL VAR RT 12/15/2066 DD 11/22/06			180,000.000	141,300.00
ASURION 2/12 HOLDCO TL 0.000% 08/16/2019 DD 02/09/12			1,045,000.000	1,075,043.75
ASURION 2/13 COV-LITE TLB1 0.000% 05/24/2019 DD 02/05/13			3,886,728.570	3,883,813.53
AT&T INC 2.500% 08/15/2015 DD 07/30/10			1,410,000.000	1,447,641.36
AT&T INC 4.300% 12/15/2042 DD 06/15/13			1,000,000.000	848,239.01
AT&T INC 4.350% 06/15/2045 DD 06/15/13			765,000.000	647,642.88
ATHLON HOLDINGS LP / ATHL 144A 7.375% 04/15/2021 DD 04/17/13			715,000.000	750,750.00
ATTENTUS CDO LTD 07-3A B 144A VAR RT 10/11/2042 DD 01/18/07			399,000.000	141,072.44
ATWOOD OCEANICS INC 6.500% 02/01/2020 DD 01/18/12			1,570,000.000	1,675,975.00
AUDATEX NORTH AMERICA INC 144A 6.000% 06/15/2021 DD 07/02/13			229,000.000	239,877.50
AUDATEX NORTH AMERICA INC 144A 6.125% 11/01/2023 DD 11/05/13			569,000.000	586,070.00
AURORA USA OIL & GAS INC 144A 7.500% 04/01/2020 DD 03/21/13			878,000.000	904,340.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
AUTONATION INC 5.500% 02/01/2020 DD 02/01/12			348,000.000	373,665.00
AUTONOMOUS COMMUNITY OF MADRID 4.300% 09/15/2026			1,095,000.000	1,409,648.02
AVALONBAY COMMUNITIES INC 3.625% 10/01/2020 DD 09/20/13			1,395,000.000	1,410,201.32
AVIATION CAPITAL GROUP CO 144A 6.750% 04/06/2021 DD 04/06/11			200,000.000	217,486.60
AVIS BUDGET CAR RENTAL LLC / A 9.750% 03/15/2020 DD 10/03/11			725,000.000	850,062.50
AXCAN PHARMA 10/13 COV-LT TLB3			367,951.240	374,084.99
AXTEL SAB DE CV 144A VAR RT 01/31/2020 DD 01/31/13			554,000.000	513,835.00
AZURE 11/13 COV-LITE TLB			950,000.000	954,750.00
B&G FOODS INC 4.625% 06/01/2021 DD 06/04/13			627,000.000	601,920.00
BAC CAPITAL TRUST XIV VAR RT 09/29/2049 DD 02/16/07			625,000.000	459,687.50
BALL CORP 4.000% 11/15/2023 DD 05/16/13			535,000.000	478,825.00
BALL CORP 6.750% 09/15/2020 DD 03/22/10			155,000.000	168,562.50
BANC OF AMERICA COMMERCI 4 ASB VAR RT 02/10/2051 DD 11/01/07			829,612.940	845,230.40
BANC OF AMERICA COMMERCIA 2 AM VAR RT 05/10/2045 DD 06/01/06			325,000.000	357,864.65
BANC OF AMERICA COMMERCIA 4 AM 5.675% 07/10/2046 DD 08/01/06			330,000.000	359,845.20
BANC OF AMERICA COMMERCIA 5 A4 5.414% 09/10/2047 DD 10/01/06			10,000,000.000	10,850,360.00
BANC OF AMERICA FUNDING A 4A1 VAR RT 06/20/2032 DD 08/01/04			1,737,315.340	1,727,341.42
BANCO DEL ESTADO DE CHILE 3.875% 02/08/2022			150,000.000	146,418.90
BANCO DO BRASIL SA/CAYMAN 3.875% 10/10/2022 DD 10/10/12			10,400,000.000	9,048,000.00
BANCO SANTANDER BRASIL SA/CAYM 8.000% 03/18/2016			2,100,000.000	823,354.88
BANCO SANTANDER CHILE 144A 6.500% 09/22/2020 DD 09/22/10			850,000,000.000	1,619,279.01
BANCO VOTORANTIM SA 144A 6.250% 05/16/2016 DD 05/12/11			300,000.000	138,636.71
BANCOLOMBIA SA 5.125% 09/11/2022 DD 09/11/12			141,000.000	132,540.00
BANCOLOMBIA SA 5.950% 06/03/2021 DD 06/03/11			300,000.000	312,000.00
BANK OF AMERICA CORP 2.600% 01/15/2019 DD 10/22/13			1,430,000.000	1,436,312.02
BANK OF AMERICA CORP 3.300% 01/11/2023 DD 01/11/13			275,000.000	260,223.43
BANK OF AMERICA CORP 3.700% 09/01/2015 DD 08/20/10			1,170,000.000	1,223,013.88
BANK OF AMERICA CORP 5.625% 10/14/2016 DD 10/26/06			925,000.000	1,030,804.28
BANK OF AMERICA CORP 5.650% 05/01/2018 DD 05/02/08			1,038,000.000	1,181,523.22
BANK OF AMERICA CORP 5.700% 01/24/2022 DD 01/24/12			835,000.000	945,098.93
BANK OF AMERICA CORP 5.750% 12/01/2017 DD 12/04/07			1,285,000.000	1,462,475.21
BANK OF AMERICA CORP 6.500% 08/01/2016 DD 07/28/09			728,000.000	821,976.06
BANK OF AMERICA CORP 7.375% 05/15/2014 DD 05/13/09			23,000.000	23,572.42
BANK OF AMERICA CORP 7.625% 06/01/2019 DD 06/02/09			400,000.000	496,130.80
BANK OF AMERICA CORP VAR RT 01/30/2014 DD 02/02/11			3,000.000	3,002.47
BANK OF AMERICA NA 5.300% 03/15/2017 DD 03/13/07			400,000.000	440,888.80
BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06			800,000.000	918,126.40
BANK OF NOVA SCOTIA 0.750% 10/09/2015 DD 10/09/12			685,000.000	687,237.90
BANK OF THAILAND 3.200% 10/22/2014			42,750,000.000	1,309,556.34

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BAPTIST HEALTH SOUTH FLORIDA I 4.590% 08/15/2021 DD 05/25/11			1,270,000.000	1,309,443.66
BARMINCO FINANCE PTY LTD 144A 9.000% 06/01/2018 DD 05/20/13			215,000.000	197,800.00
BARRICK GOLD CORP 3.850% 04/01/2022 DD 04/03/12			1,225,000.000	1,103,271.75
BASIC ENERGY SERVICES INC 7.750% 10/15/2022 DD 10/16/12			660,000.000	681,450.00
BAYVIEW FINANCIAL RE B A1 144A VAR RT 05/28/2039 DD 04/30/04			2,075,196.460	1,079,102.16
BB&T CORP 2.050% 06/19/2018 DD 06/19/13			1,000,000.000	990,036.00
BBVA BANCO CONTINENTAL SA 144A 5.000% 08/26/2022 DD 08/29/12			106,000.000	106,000.00
BBVA BANCOMER SA/TEXAS 144A 6.500% 03/10/2021 DD 03/10/11			200,000.000	211,000.00
BBVA BANCOMER SA/TEXAS 144A 6.750% 09/30/2022 DD 07/19/12			200,000.000	213,000.00
BEAR STEARNS ALT-A TRUS 7 11A1 VAR RT 08/25/2035 DD 07/29/05			111,670.670	102,375.09
BEAR STEARNS ALT-A TRUST 8 1A VAR RT 09/25/2034 DD 07/30/04			37,681.760	36,431.70
BEAR STEARNS ARM TRUST 10 12A3 VAR RT 01/25/2035 DD 11/01/04			3,328,671.980	3,299,606.02
BEAR STEARNS ARM TRUST 20 2 A1 VAR RT 03/25/2035 DD 02/01/05			91,803.900	92,416.14
BEAR STEARNS ASSET BACK AC5 A1 VAR RT 10/25/2034 DD 09/01/04			994,711.630	997,349.61
BEAR STEARNS COMMERCIA PW10 AJ VAR RT 12/11/2040 DD 12/01/05			3,357,994.000	3,170,104.16
BEAR STEARNS COMMERCIA PW15 A4 5.331% 02/11/2044 DD 03/01/07			3,000,000.000	3,258,504.00
BEAR STEARNS COMMERCIA PW17 A4 VAR RT 06/11/2050 DD 09/01/07			10,235,000.000	11,460,989.24
BEAR STEARNS COS LLC/THE 5.700% 11/15/2014 DD 11/06/02			900,000.000	940,068.90
BEAR STEARNS COS LLC/THE 7.250% 02/01/2018 DD 02/01/08			7,600,000.000	9,100,019.60
BEAZER HOMES USA INC 6.625% 04/15/2018 DD 10/15/12			70,000.000	75,075.00
BEAZER HOMES USA INC 7.250% 02/01/2023 DD 08/01/13			435,000.000	435,000.00
BEAZER HOMES USA INC 9.125% 05/15/2019 DD 05/15/11			535,000.000	572,450.00
BEAZER HOMES USA INC 9.125% 06/15/2018 DD 05/20/10			60,000.000	64,200.00
BERKSHIRE HATHAWAY FINANCE COR 2.900% 10/15/2020 DD 10/15/13			1,245,000.000	1,234,651.56
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2021 DD 01/11/11			1,345,000.000	1,429,314.02
BERRY PLASTICS 2/13 COV-LT TLD 0.000% 02/08/2020 DD 02/04/13			302,712.500	301,450.19
BESTGAIN REAL ESTATE LTD 2.625% 03/13/2018			200,000.000	186,698.60
BEVERAGE PACKAGING HOLDIN 144A 5.625% 12/15/2016 DD 11/15/13			40,000.000	40,800.00
BEVERAGE PACKAGING HOLDIN 144A 6.000% 06/15/2017 DD 12/10/13			1,050,000.000	1,063,125.00
BHARTI AIRTEL INTERNATIONAL 144A 5.125% 03/11/2023 DD 03/11/13			200,000.000	183,680.00
BI-LO LLC / BI-LO FINANCE 144A 8.625% 09/15/2018 DD 09/20/13			1,000,000.000	1,045,000.00
BIOMET 9/13 (USD) EXTENDED COV-LITE TLB2			139,300.000	140,084.26
BIOMET INC 6.500% 08/01/2020 DD 02/01/13			833,000.000	874,650.00
BIOMET INC 6.500% 10/01/2020 DD 04/01/13			480,000.000	494,400.00
BJ'S WHOLESALE CLUB 11/13 2ND LIEN COV-LITE TL			550,000.000	560,312.50
BJ'S WHOLESALE CLUB 11/13 COV-LITE TL			1,633,903.110	1,642,285.04
BLACKBOARD INC 144A 7.750% 11/15/2019 DD 10/29/13			1,152,000.000	1,143,360.00
BLUE COAT SYSTEMS 6/13 2ND LIEN TL			661,000.000	670,915.00
BMC SOFTWARE 8/13 (US BORROWER) TL			1,905,000.000	1,913,934.45

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BOE INTERMEDIATE HOLDING 144A 9.000% 11/01/2017 DD 05/13/13			0.500	0.52
BOE MERGER CORP 144A 9.500% 11/01/2017 DD 11/05/12			242,000.000	257,125.00
BOGOTA DISTRITO CAPITAL 9.750% 07/26/2028			1,830,000,000.000	1,066,078.48
BOMBARDIER INC 144A 6.125% 01/15/2023 DD 01/14/13			346,000.000	343,405.00
BOONE CNTY KY SCH DIST FIN COR 2.000% 02/01/2015 DD 12/01/11			500,000.000	507,990.00
BOYD GAMING 8/13 COV-LITE TLB 0.000% 08/14/2020 DD 07/31/13			399,000.000	399,622.44
BOYD GAMING CORP 9.000% 07/01/2020 DD 01/01/13			97,000.000	106,215.00
BP CAPITAL MARKETS PLC 2.241% 09/26/2018 DD 09/26/13			840,000.000	842,424.24
BP CAPITAL MARKETS PLC 4.500% 10/01/2020 DD 10/01/10			3,465,000.000	3,743,637.98
BR MALLS INTERNATIONAL FI REGS 8.500% 01/29/2049 DD 01/21/11			25,000.000	24,875.00
BRADFORD & BINGLEY PLC 4.250% 05/04/2016			1,400,000.000	2,083,265.56
BRAND ENERGY 11/13 COV-LITE TLB			1,245,000.000	1,250,839.05
BRASKEM AMERICA FINANCE C 144A 7.125% 07/22/2041 DD 07/22/11			1,200,000.000	1,086,000.00
BRAZIL LOAN TRUST 1 5.477% 07/24/2023			455,837.000	454,697.41
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2021			800,000.000	294,743.83
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2023			8,180,000.000	2,928,386.26
BRAZILIAN GOVERNMENT INTERNATI 10.250% 01/10/2028			1,780,000.000	729,956.56
BRAZILIAN GOVERNMENT INTERNATI 10.250% 01/10/2028 DD 02/14/07			250,000.000	99,607.93
BRAZILIAN GOVERNMENT INTERNATI 12.500% 01/05/2016 DD 09/26/05			1,250,000.000	551,022.57
BRAZILIAN GOVERNMENT INTERNATI 2.625% 01/05/2023			2,330,000.000	2,003,800.00
BRAZILIAN GOVERNMENT INTERNATI 2.625% 01/05/2023 DD 09/12/12			188,000.000	161,680.00
BRAZILIAN GOVERNMENT INTERNATI 7.875% 03/07/2015			250,000.000	269,250.00
BRAZILIAN GOVERNMENT INTERNATI 8.250% 01/20/2034			938,000.000	1,198,295.00
BRAZILIAN GOVERNMENT INTERNATI 8.250% 01/20/2034 DD 01/20/04			65,000.000	83,037.50
BRAZILIAN GOVERNMENT INTERNATI 8.500% 01/05/2024			1,430,000.000	530,359.22
BRAZILIAN GOVERNMENT INTL 4.250% 01/07/2025			1,098,000.000	1,045,845.00
BRF SA 144A 5.875% 06/06/2022 DD 06/06/12			8,100,000.000	8,083,800.00
BRF SA 7.750% 05/22/2018			1,500,000.000	526,438.49
BRICKMAN GROUP 12/13 COV-LITE 0.000% 12/17/2021 DD 12/03/13			125,000.000	127,617.50
BRICKMAN GROUP 12/13 COV-LITE TL			350,000.000	351,312.50
BRIGHTSTAR CORP 144A 9.500% 12/01/2016 DD 11/30/10			345,000.000	379,500.00
BROCADE COMMUNICATIONS SYSTEMS 6.875% 01/15/2020 DD 07/15/10			960,000.000	1,029,600.00
BROOKFIELD RESIDENTIAL PR 144A 6.125% 07/01/2022 DD 06/25/13			209,000.000	210,045.00
BUILDERS FIRSTSOURCE INC 144A 7.625% 06/01/2021 DD 05/29/13			570,000.000	595,650.00
BURLINGTON COAT FACTORY (5/12) TLB			120,971.040	122,029.54
BURLINGTON COAT FACTORY WAREHO 10.000% 02/15/2019 DD 08/15/11			557,000.000	627,321.25
BURLINGTON HOLDINGS LLC / 144A 9.000% 02/15/2018 DD 02/20/13			240,000.000	246,000.00
BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12			665,000.000	592,564.88
BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11			525,000.000	517,571.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
BUSH BUSINESS ENTE AA A 144A 5.000% 02/25/2016 DD 02/28/11			47,922.690	33,385.48
BUSH BUSINESS ENTE AA B 144A 5.000% 02/25/2016 DD 02/28/11			143,377.930	87,111.77
BUSH TRUCK LEASING L AA C 144A 5.000% 09/25/2018 DD 02/28/11			506,040.400	503,551.19
BXG LEGACY 2010 LLC 12.000% 09/02/2025 DD 09/02/10			485,908.200	506,565.66
BXG LEGACY 2010 LLC 12.000% 09/03/2025 DD 10/04/10			78,982.160	78,132.25
BXG RECEIVABLES NOTE A F 144A 9.680% 10/02/2022 DD 09/28/07			12,662.500	12,997.49
CABLEVISION SYSTEMS CORP 5.875% 09/15/2022 DD 09/27/12			317,000.000	303,527.50
CABLEVISION SYSTEMS CORP 8.000% 04/15/2020 DD 04/15/10			835,000.000	933,112.50
CABLEVISION SYSTEMS CORP 8.625% 09/15/2017 DD 03/15/10			300,000.000	349,500.00
CAESARS ENTERTAINMENT OPERATIN 8.500% 02/15/2020 DD 08/15/12			401,000.000	385,962.50
CAESARS OPER ESCROW LLC 9.000% 02/15/2020 DD 02/15/13			858,000.000	834,405.00
CALCIPAR SA 144A 6.875% 05/01/2018 DD 04/28/11			137,000.000	145,220.00
CALFRAC HOLDINGS LP 144A 7.500% 12/01/2020 DD 11/18/10			220,000.000	224,400.00
CALIFORNIA ST 5.700% 11/01/2021 DD 12/01/10			600,000.000	673,506.00
CALIFORNIA ST 5.950% 04/01/2016 DD 04/28/09			200,000.000	221,914.00
CALIFORNIA ST 7.350% 11/01/2039 DD 11/10/09			410,000.000	518,170.30
CALIFORNIA ST 7.500% 04/01/2034 DD 04/28/09			1,007,000.000	1,285,808.09
CALIFORNIA ST 7.550% 04/01/2039 DD 04/28/09			1,595,000.000	2,064,679.65
CALIFORNIA ST 7.600% 11/01/2040 DD 12/01/10			395,000.000	520,779.85
CALIFORNIA ST 7.700% 11/01/2030 DD 12/01/10			1,600,000.000	1,855,152.00
CALIFORNIA ST INFRASTRUCTURE & 6.486% 05/15/2049 DD 03/25/10			1,000,000.000	1,049,750.00
CALIFORNIA ST PUBLIC WKS BRD L 7.804% 03/01/2035 DD 04/21/10			3,500,000.000	3,999,940.00
CALPINE CORP 144A 6.000% 01/15/2022 DD 10/31/13			992,000.000	1,016,800.00
CALPINE CORP 144A 7.500% 02/15/2021 DD 10/22/10			797,000.000	869,726.25
CALUMET SPECIALTY PRODUCT 144A 7.625% 01/15/2022 DD 11/26/13			300,000.000	303,000.00
CAMERON INTERNATIONAL CORP 1.150% 12/15/2016 DD 12/16/13			740,000.000	737,553.56
CAMPING WORLD 11/13 COV-LITE 0.000% 02/20/2020 DD 10/30/13			1,100,000.000	1,108,250.00
CANADA HOUSING TRUST NO.1 2.750% 15-JUN-2016			130,000.000	126,627.95
CANADIAN NATURAL RESOURCES LTD 5.900% 02/01/2018 DD 01/17/08			625,000.000	711,405.63
CANNERY CASINO 10/12 TL			971,994.090	963,003.14
CAPITAL GUARDIAN ABS 1A B 144A VAR RT 04/03/2037 DD 02/28/02			2,563,589.740	1,129,966.26
CAPITAL ONE BANK USA NA 2.150% 11/21/2018 DD 11/21/13			2,075,000.000	2,063,898.75
CAPITAL ONE BANK USA NA 3.375% 02/15/2023 DD 02/11/13			1,485,000.000	1,380,574.80
CAPITAL TRUST RE CDO 1A A 144A VAR RT 03/20/2050 DD 03/15/05			156,722.256	145,516.63
CAPMARK VII-CRE DEL 7A A2 144A VAR RT 08/15/2036 DD 08/24/06			1,227,084.859	1,143,965.24
CAPSUGEL 8/12 COV-LITE TL			0.010	0.01
CAPSUGEL SA 144A 7.000% 05/15/2019 DD 11/14/13			191,000.000	194,581.25
CARESTREAM 6/13 2ND LIEN COV-LITE TL			545,000.000	554,537.50
CARESTREAM 6/13 COV-LITE TL 0.000% 06/07/2019 DD 05/21/13			1,007,062.500	1,018,895.48

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CARNIVAL CORP 3.950% 10/15/2020 DD 10/15/13			1,380,000.000	1,381,065.36
CARRIZO OIL & GAS INC 7.500% 09/15/2020 DD 09/10/12			130,000.000	142,350.00
CARRIZO OIL & GAS INC 8.625% 10/15/2018 DD 04/15/11			75,000.000	81,187.50
CASE NEW HOLLAND INC 7.875% 12/01/2017 DD 06/01/11			1,475,000.000	1,740,500.00
CASTLE 2003-1 TRUST 1A B2 144A 8.290% 05/15/2027 DD 09/23/03			242,542.550	240,117.12
CATALENT PHARMA (ADD-ON COV-LITE 2/12) HYBRID			380,878.330	382,386.61
CATALINA MARKETING COV-LT TL			749,375.000	758,742.19
CATERPILLAR FINANCIAL SERVICES 5.850% 09/01/2017 DD 09/04/07			900,000.000	1,025,946.90
CATHOLIC HEALTH INITIATIVES 2.950% 11/01/2022 DD 10/31/12			1,395,000.000	1,267,842.96
CATHOLIC HEALTH INITIATIVES 4.350% 11/01/2042 DD 10/31/12			235,000.000	203,863.21
CBA COMMERCIAL SMALL 1A A 144A VAR RT 06/25/2038 DD 04/27/06			50,283.004	29,832.15
CBA COMMERCIAL SMALL 1A A 144A VAR RT 07/25/2039 DD 05/01/07			825,379.920	449,832.06
CBC INSURANCE REVENUE A C 144A 8.880% 02/15/2023 DD 11/26/02			827,000.000	845,888.68
CBRE SERVICES INC 5.000% 03/15/2023 DD 03/14/13			265,000.000	254,731.25
CC HOLDINGS GS V LLC / CROWN C 3.849% 04/15/2023 DD 04/15/13			1,300,000.000	1,216,933.90
CCO HOLDINGS LLC / CCO HO 144A 5.250% 03/15/2021 DD 03/14/13			282,000.000	269,310.00
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 5.125% 02/15/2023 DD 12/17/12			575,000.000	533,312.50
CCO HOLDINGS LLC / CCO HOLDING 5.250% 09/30/2022 DD 08/22/12			215,000.000	200,756.25
CCO HOLDINGS LLC / CCO HOLDING 5.750% 01/15/2024 DD 05/03/13			927,000.000	876,015.00
CCO HOLDINGS LLC / CCO HOLDING 7.000% 01/15/2019 DD 01/11/11			135,000.000	142,256.25
CCO HOLDINGS LLC / CCO HOLDING 7.375% 06/01/2020 DD 12/14/11			72,000.000	77,940.00
CCP CDX SP UL CDX IG21 5Y R 100BP 2018 DEC 20 ICE			-15,300,000.000	0.00
CCP IRS AUD-BBR-BBSW 6M CME VAR RT 0% 2022 JUN 15			-4,550,000.000	0.00
CCP IRS AUD-BBR-BBSW 6M CME VAR RT 5% 2023 MAR 15			-24,500,000.000	0.00
CCP IRS JPY-LIBOR-BBA 6M CME PAY 1.00% 2013 JAN 25			-6,480,000,000.000	0.00
CCP IRS P AUD-BBR-BBSW 6M R 4.00% 2019 JUN 18 CME			-46,500,000.000	0.00
CCP IRS R US0003M P 2.75% 2023 OCT 22 CME			-12,400,000.000	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			-19,796,000.000	0.00
CCP_CD X SP UL CDX IG21 5Y 1.000% 12/20/2018 DD 09/20/13			15,300,000.000	273,675.24
CCP_IRS AUD-BBR-BBSW 6M CME REC 3.75% 2023 MAR 15			24,500,000.000	-1,270,009.70
CCP_IRS AUD-BBR-BBSW 6M CME REC 4.50% 2022 JUN 15			4,550,000.000	25,875.83
CCP_IRS JPY-LIBOR-BBA 6M CME VAR RT 0% 2013 JAN 25			6,480,000,000.000	-550,130.75
CCP_IRS P AUD-BBR-BBSW 6M R 4.00% 2019 JUN 18 CME			46,500,000.000	-29,485.28
CCP_IRS R US0003M P 2.75% 2023 OCT 22 CME			12,400,000.000	343,523.40
CCP_IRS USD LIBOR BBA 3M CME VAR RT 06/19/2043 DD 06/19/13			19,300,000.000	4,217,244.16
CCP_ITRAXX 17 XOVER EUR ICE PAY 500BP 2017 JUN 20			19,796,000.000	-3,006,624.50
CD 2005-CD1 COMMERCIAL CD1 A4 VAR RT 07/15/2044 DD 11/01/05			600,000.000	636,159.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CDS BP UL CREDIT AGRICOLE P 100BP 2016 DEC 20			-1,000,000.000	0.00
CDS SP UL BANK OF AMERICA COR R 100BPS 2018 JUN 20			300,000.000	4,348.28
CDS SP UL CITIGROUP INC SNR BRC R 100 BPS 2018 JUN 20			100,000.000	1,730.74
CDS SP UL FEDERATIVE REPUBLIC R 100BPS 2022 SEP 20			5,800,000.000	-561,822.57
CDS SP UL ITALY REPUBLIC R 100BPS 2017 JUN 20			3,600,000.000	-14,208.96
CDS SP UL LLOYDS TSB BANK PLC R 300BPS 2017 SEP 20			2,200,000.000	270,655.49
CDS SP UL REPUBLIC OF ITALY R 100BPS 2017 JUN 20			2,200,000.000	-8,683.25
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_BP UL CREDIT AGRICOLE P 100BP 2016 DEC 20			1,000,000.000	-18,689.23
CDS_SP UL BANK OF AMERICA COR R 100BPS 2018 JUN 20			-300,000.000	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	87,886.31
CDX_SP UL CDX.EM.17 R 500BPS 2017 JUN 20			-1,200,000.000	0.00
CEDAR FAIR LP / CANADA'S WONDE 5.250% 03/15/2021 DD 09/15/13			475,000.000	469,062.50
CELANESE US HOLDINGS LLC 5.875% 06/15/2021 DD 05/06/11			249,000.000	265,185.00
CELLCO PARTNERSHIP / VERIZON W 8.500% 11/15/2018 DD 05/15/09			4,785,000.000	6,058,446.41
CEMENTOS PACASMAYO SAA 144A 4.500% 02/08/2023 DD 02/08/13			109,000.000	98,645.00
CEMEX FINANCE LLC 144A 9.375% 10/12/2022 DD 10/12/12			331,000.000	373,202.50
CEMEX SAB DE CV 144A 9.500% 06/15/2018 DD 09/17/12			200,000.000	227,000.00
CENCOSUD SA 144A 4.875% 01/20/2023 DD 12/06/12			200,000.000	186,634.80
CENT CLO LP 13-19A D 144A VAR RT 10/29/2025 DD 10/29/13			2,197,000.000	2,016,846.00
CENTURYLINK INC 5.625% 04/01/2020 DD 03/21/13			1,048,000.000	1,066,340.00
CENTURYLINK INC 6.450% 06/15/2021 DD 06/16/11			912,000.000	948,480.00
CENTURYLINK INC 6.750% 12/01/2023 DD 11/27/13			1,345,000.000	1,361,812.50
CENTURYLINK INC 7.600% 09/15/2039 DD 09/21/09			3,360,000.000	2,990,400.00
CENTURYLINK INC 7.650% 03/15/2042 DD 03/12/12			110,000.000	98,175.00
CEQUEL COMMUNICATIONS HOL 144A 6.375% 09/15/2020 DD 10/25/12			1,257,000.000	1,288,425.00
CF BLACKROCK EX US SUPERFUND B FD			9,200,640.830	238,708,951.82
CFR INTERNATIONAL SPA 144A 5.125% 12/06/2022 DD 12/06/12			200,000.000	183,673.80
CHESAPEAKE ENERGY 11/12 COV-LITE TL			750,000.000	765,000.00
CHESAPEAKE ENERGY CORP 5.750% 03/15/2023 DD 04/01/13			548,000.000	564,440.00
CHESAPEAKE ENERGY CORP 6.125% 02/15/2021 DD 02/11/11			1,907,000.000	2,045,257.50
CHESAPEAKE ENERGY CORP 6.625% 08/15/2020 DD 08/17/10			668,000.000	746,490.00
CHESAPEAKE ENERGY CORP 6.875% 11/15/2020 DD 05/15/06			85,000.000	96,050.00
CHESAPEAKE OILFIELD OPERATING 6.625% 11/15/2019 DD 05/15/13			1,350,000.000	1,414,125.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
CHEVRON CORP 1.718% 06/24/2018 DD 06/24/13			900,000.000	896,603.40
CHEVRON CORP 2.427% 06/24/2020 DD 06/24/13			1,840,000.000	1,790,430.40
CHINA SHANSHUI CEMENT GRO 144A 8.500% 05/25/2016 DD 05/25/11			400,000.000	417,000.00
CHINOS INTERMEDIATE HOLDI 144A 7.750% 05/01/2019 DD 11/04/13			328,000.000	335,380.00
CHOICE HOTELS INTERNATIONAL IN 5.750% 07/01/2022 DD 06/27/12			346,000.000	361,137.50
CHROMAFLO TECHNOLOGIES 11/13 COV-LITE TLB			750,000.000	749,535.00
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 7.125% 07/15/2020 DD 07/18/12			110,000.000	114,125.00
CIA DE SANEAMIENTO BASICO 144A 6.250% 12/16/2020 DD 12/16/10			200,000.000	206,412.00
CIFC FUNDING 06-1A B2L 144A VAR RT 10/20/2020 DD 08/03/06			2,132,701.611	2,052,440.95
CIFC FUNDING 2006- 2A B2L 144A VAR RT 03/01/2021 DD 12/20/06			1,210,094.670	1,158,847.16
CIFC FUNDING 2006-I B 1BA B2L VAR RT 12/22/2020 DD 10/11/06			289,000.000	279,867.60
CIFC FUNDING 2007-I LTD 1A B2L VAR RT 05/10/2021 DD 02/21/07			336,996.870	316,655.74
CINCINNATI BELL 9/13 TLB			972,562.500	973,778.21
CINEMARK USA INC 4.875% 06/01/2023 DD 05/24/13			481,000.000	452,140.00
CINEMARK USA INC 7.375% 06/15/2021 DD 06/03/11			170,000.000	187,850.00
CINTAS CORP NO 2 2.850% 06/01/2016 DD 05/23/11			200,000.000	206,299.00
CINTAS CORP NO 2 3.250% 06/01/2022 DD 06/08/12			600,000.000	572,008.80
CIT GROUP INC 144A 4.750% 02/15/2015 DD 02/07/12			4,564,000.000	4,729,445.00
CIT GROUP INC 144A 5.500% 02/15/2019 DD 02/07/12			772,000.000	827,970.00
CIT GROUP INC 144A 6.625% 04/01/2018 DD 03/30/11			2,835,000.000	3,185,831.25
CIT GROUP INC 4.250% 08/15/2017 DD 08/03/12			1,600,000.000	1,666,000.00
CIT GROUP INC 5.000% 05/15/2017 DD 05/04/12			1,800,000.000	1,921,500.00
CIT GROUP INC 5.000% 08/01/2023 DD 08/01/13			515,000.000	495,687.50
CIT GROUP INC 5.000% 08/15/2022 DD 08/03/12			464,000.000	452,400.00
CIT GROUP INC 5.375% 05/15/2020 DD 05/04/12			334,000.000	354,875.00
CIT RV TRUST 1999-A A B 6.440% 03/15/2017 DD 05/19/99			363,151.107	80,975.43
CITIGROUP INC 1.300% 11/15/2016 DD 11/15/13			3,275,000.000	3,263,573.53
CITIGROUP INC 11.000% 07/27/2020			1,379,000,000.000	872,795.07
CITIGROUP INC 3.875% 10/25/2023 DD 10/25/13			360,000.000	353,900.88
CITIGROUP INC 3.953% 06/15/2016 DD 06/15/11			2,100,000.000	2,234,194.20
CITIGROUP INC 4.450% 01/10/2017 DD 01/10/12			400,000.000	433,519.60
CITIGROUP INC 4.750% 05/19/2015 DD 05/19/10			529,000.000	556,641.30
CITIGROUP INC 5.000% 09/15/2014 DD 09/16/04			1,287,000.000	1,323,660.20
CITIGROUP INC 5.500% 09/13/2025 DD 09/13/13			775,000.000	816,260.23
CITIGROUP INC 5.500% 10/15/2014 DD 09/24/09			178,000.000	184,612.34
CITIGROUP INC 6.000% 08/15/2017 DD 08/15/07			2,400,000.000	2,735,424.00
CITIGROUP INC 6.010% 01/15/2015 DD 12/15/09			2,149,000.000	2,262,989.41
CITIGROUP INC 6.125% 11/21/2017 DD 11/21/07			200,000.000	230,541.80

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CITIGROUP INC 6.250% 06/29/2017	425,000.000	357,700.94
		CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	390,000.000	547,048.32
		CITIGROUP INC VAR RT 11/05/2014 DD 11/05/04	400,000.000	399,845.20
		CITIGROUP INC VAR RT 12/29/2049 DD 12/13/12	260,000.000	243,100.00
		CKE RESTAURANTS HOL 1A A2 144A 4.474% 03/20/2043 DD 04/01/13	702,012.500	701,215.01
		CLAIRE'S STORES INC 144A 6.125% 03/15/2020 DD 03/15/13	527,000.000	508,555.00
		CLEAN HARBORS INC 5.250% 08/01/2020 DD 07/30/12	478,000.000	492,340.00
		CLEAR CHANNEL 12/13 EXTENDED TLE	148,415.730	146,097.48
		CLEAR CHANNEL 5/13 EXTENDED TLD	461,467.330	440,124.46
		CLEAR CHANNEL COMM TLB	8,036.640	7,774.33
		CLEAR CHANNEL COMMUNICATIONS I 4.900% 05/15/2015 DD 05/21/03	170,000.000	163,200.00
		CLEAR CHANNEL COMMUNICATIONS I 9.000% 03/01/2021 DD 02/23/11	1,259,000.000	1,271,590.00
		CLEAR CHANNEL WORLDWIDE HOLDIN 6.500% 11/15/2022 DD 05/15/13	1,185,000.000	1,209,573.75
		CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03/15/2020 DD 03/15/12	3,309,000.000	3,478,586.25
		CNA FINANCIAL CORP 5.750% 08/15/2021 DD 02/14/11	155,000.000	173,668.98
		CNA FINANCIAL CORP 5.875% 08/15/2020 DD 08/10/10	710,000.000	809,422.02
		CNH CAPITAL LLC 3.625% 04/15/2018 DD 04/08/13	360,000.000	364,950.00
		CNOOC FINANCE 2012 LTD 144A 3.875% 05/02/2022 DD 05/02/12	4,600,000.000	4,431,074.20
		CNOOC FINANCE 2013 LTD 3.000% 05/09/2023 DD 05/09/13	385,000.000	343,875.46
		COCA-COLA CO/THE 3.200% 11/01/2023 DD 11/01/13	1,110,000.000	1,067,621.32
		COCA-COLA FEMSA SAB DE CV 3.875% 11/26/2023 DD 11/26/13	1,920,000.000	1,893,417.60
		CODELCO INC 4.500% 08/13/2023	233,000.000	231,987.62
		COGECO CABLE INC 144A 4.875% 05/01/2020 DD 04/23/13	35,000.000	33,775.00
		COINMACH 11/13 INCREMENTAL TLB	250,000.000	251,562.50
		COINMACH 5/13 COV-LITE TLB	997,500.000	1,001,869.05
		COLOMBIA GOVERNMENT INTERNATIO 12.000% 10/22/2015	210,000,000.000	122,499.92
		COLOMBIA GOVERNMENT INTERNATIO 7.375% 09/18/2037	986,000.000	1,210,315.00
		COLOMBIA GOVERNMENT INTERNATIO 7.375% 09/18/2037 DD 09/19/06	460,000.000	564,650.00
		COLOMBIA GOVERNMENT INTERNATIO 8.125% 05/21/2024	1,499,000.000	1,926,215.00
		COLOMBIA GOVERNMENT INTERNATIO 9.850% 06/28/2027	85,000,000.000	55,117.98
		COLOMBIA GOVERNMENT INTL BOND 4.000% 02/26/2024	467,000.000	450,188.00
		COLUMBUS MCKINNON CORP/NY 7.875% 02/01/2019 DD 01/25/11	610,000.000	657,275.00
		COLUMBUS NOVA 07-1A E 144A VAR RT 05/16/2019 DD 03/21/07	2,469,000.000	2,326,230.81
		COLUMBUSNOVA CLO LTD 2A E 144A VAR RT 04/04/2018 DD 12/20/06	389,000.000	368,614.46
		COMCAST CABLE COMMUNICATIONS L 8.875% 05/01/2017 DD 05/01/97	935,000.000	1,148,177.20
		COMM 2000-C1 MORTGAG C1 G 144A VAR RT 008/15/2033 DD 09/01/00	4,943.030	4,829.80
		COMM 2007-C9 MORTGAGE TR C9 A4 VAR RT 12/10/2049 DD 08/01/07	300,000.000	338,289.60
		COMM 2007-C9 MORTGAGE TRU C9 B VAR RT 12/10/2049 DD 08/01/07	406,520.000	406,828.14
		COMMERCIAL MORTGAGE PA C1 AMFL VAR RT 02/15/2040 DD 03/16/07	3,601,308.000	2,956,591.04

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
COMMERCIAL MORTGAGE TRU GG5 AJ VAR RT 04/10/2037 DD 11/01/05			618,000.000	592,761.50
COMMERCIAL MORTGAGE TRU GG7 AM VAR RT 07/10/2038 DD 07/01/06			245,000.000	267,460.13
COMMIT TO PUR FHLMC GOLD SFM 3.500% 01/01/2044 DD 01/01/14			975,000.000	967,382.82
COMMIT TO PUR FNMA SF MTG 3.500% 01/01/2044 DD 01/01/14			49,000,000.000	48,674,610.60
COMMIT TO PUR FNMA SF MTG 3.500% 02/01/2044 DD 02/01/14			83,000,000.000	82,202,423.95
COMMIT TO PUR FNMA SF MTG 4.000% 01/01/2044 DD 01/01/14			46,680,000.000	48,051,225.00
COMMIT TO PUR FNMA SF MTG 4.000% 02/01/2044 DD 02/01/14			7,000,000.000	7,183,750.00
COMMIT TO PUR FNMA SF MTG 4.500% 01/01/2044 DD 01/01/14			-18,000,000.000	-19,072,265.40
COMMIT TO PUR FNMA SF MTG 5.000% 02/01/2044 DD 02/01/14			1,000,000.000	1,082,890.60
COMMIT TO PUR FNMA SF MTG 5.500% 01/01/2044 DD 01/01/14			1,000,000.000	1,099,960.90
COMMIT TO PUR FNMA SF MTG 6.000% 01/01/2044 DD 01/01/14			-3,000,000.000	-3,327,421.80
COMMIT TO PUR FNMA SF MTG 6.500% 01/01/2044 DD 01/01/14			-1,000,000.000	-1,113,359.40
COMMIT TO PUR GNMA SF MTG 3.000% 01/15/2044 DD 01/01/14			2,000,000.000	1,931,406.20
COMMODORE CDO I LT 5A A1A 144A VAR RT 212/05/2047 DD 09/25/06			1,616,713.286	49,422.93
COMMODORE CDO I LT 5A A1B 144A VAR RT 12/05/2047 DD 09/25/06			10,123,329.373	327,692.17
COMMODORE CDO LTD 06-5A B 144A VAR RT 12/05/2047 DD 09/25/06			2,314,000.000	127.28
COMSTOCK RESOURCES INC 9.500% 06/15/2020 DD 06/05/12			1,117,000.000	1,251,040.00
CONCHO RESOURCES INC 5.500% 04/01/2023 DD 08/17/12			766,000.000	788,980.00
CONCHO RESOURCES INC 5.500% 10/01/2022 DD 03/12/12			17,000.000	17,552.50
CONCHO RESOURCES INC 6.500% 01/15/2022 DD 05/23/11			1,267,000.000	1,371,527.50
CONCORD REAL ESTATE 1A B 144A VAR RT 12/25/2046 DD 12/21/06			493,000.000	421,931.59
CONNACHER OIL AND GAS LTD 144A 8.500% 08/01/2019 DD 05/31/11			674,000.000	463,375.00
CONSOLIDATED CONTAINER 7/12 B			128,375.000	129,016.88
CONSTELLATION BRANDS INC 3.750% 05/01/2021 DD 05/14/13			300,000.000	282,000.00
CONSTELLATION BRANDS INC 4.250% 05/01/2023 DD 05/14/13			420,000.000	391,650.00
CONTIMORTGAGE HOME EQUIT 4 B1F 7.330% 10/15/2028 DD 09/13/97			160,989.530	164,007.28
CONTINENTAL AIRLINES 2007-1 CL 5.983% 10/19/2023 DD 04/10/07			4,949,099.460	5,406,891.16
CONTINENTAL AIRLINES 2009-1 PA 9.000% 01/08/2018 DD 07/01/09			802,811.740	915,205.38
CONTINENTAL AIRLINES 2009-2 CL 7.250% 05/10/2021 DD 11/10/09			826,076.660	945,857.78
CONTINENTAL AIRLINES 2012-3 CL 6.125% 04/29/2018 DD 12/27/12			370,000.000	386,650.00
CONTINENTAL RESOURCES INC/OK 4.500% 04/15/2023 DD 04/05/13			1,640,000.000	1,662,550.00
CONTINENTAL RESOURCES INC/OK 5.000% 09/15/2022 DD 03/08/12			2,566,000.000	2,665,432.50
CONVATEC FINANCE INTERNAT 144A 8.250% 01/15/2019 DD 08/12/13			507,000.000	519,041.25
CONVATEC HEALTHCARE E SA 144A 10.500% 12/15/2018 DD 12/22/10			124,000.000	139,345.00
CORP ANDINA DE FOMENTO 3.750% 01/15/2016 DD 07/14/10			125,000.000	129,962.25
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	174,075.00
CORP NACIONAL DEL COBRE D REGS 6.150% 10/24/2036 DD 10/24/06			370,000.000	390,341.12
CORP NACIONAL DEL COBRE D REGS 7.500% 01/15/2019 DD 01/27/09			235,000.000	279,870.43

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CORP NACIONAL DEL COBRE DE CHI 3.000% 07/17/2022	982,000.000	883,324.71
		CORP NACIONAL DEL COBRE DE CHI 3.875% 11/03/2021	226,000.000	221,044.95
		CORP NACIONAL DEL COBRE DE CHI 4.250% 07/17/2042	477,000.000	381,475.50
		CORP NACIONAL DEL COBRE DE CHI 5.625% 09/21/2035	211,000.000	208,637.01
		CORP NACIONAL DEL COBRE DE CHI 7.500% 01/15/2019	197,000.000	234,614.79
		CORRECTIONS CORP OF AMERICA 4.125% 04/01/2020 DD 04/04/13	296,000.000	290,080.00
		CORRECTIONS CORP OF AMERICA 4.625% 05/01/2023 DD 04/04/13	480,000.000	452,400.00
		COSAN LUXEMBOURG SA 144A 5.000% 03/14/2023 DD 03/14/13	200,000.000	173,760.00
		COSAN LUXEMBOURG SA 144A 9.500% 03/14/2018 DD 03/14/13	600,000.000	218,731.25
		COTT BEVERAGES INC 8.125% 09/01/2018 DD 08/17/10	140,000.000	151,200.00
		COUNTRY GARDEN HOLDINGS C 144A 7.250% 04/04/2021 DD 10/04/13	150,000.000	148,875.00
		COUNTRY GARDEN HOLDINGS C 144A 7.500% 01/10/2023 DD 01/10/13	200,000.000	191,500.00
		COUNTRYWIDE HOME EQUITY LO A A VAR RT 04/15/2030 DD 02/20/04	896,821.090	852,213.21
		COVANTA HOLDING CORP 7.250% 12/01/2020 DD 12/01/10	350,000.000	382,092.90
		CPG INTERNATIONAL 9/13 COV-LITE TLB	1,246,875.000	1,249,992.19
		CPG MERGER SUB LLC 144A 8.000% 10/01/2021 DD 09/30/13	401,000.000	417,040.00
		CPM HOLDINGS 8/12 TL	656,687.500	659,150.08
		CPS AUTO RECEIVABLES C D 144A 10.000% 03/15/2019 DD 12/14/11	209,905.660	218,363.81
		CREDIT SUISSE FIRS CKN5 H 144A VAR RT 09/15/2034 DD 11/01/01	187,745.330	64,519.43
		CREDIT SUISSE FIRST BO AR8 2A1 VAR RT 09/25/2034 DD 08/01/04	750,640.660	755,553.60
		CREDIT SUISSE FIRST C4 E 144A VAR RT 10/15/2039 DD 11/01/04	733,000.000	646,869.57
		CREDIT SUISSE/NEW YORK NY 5.500% 05/01/2014 DD 05/04/09	631,000.000	641,285.30
		CREDIT-BASED ASSET SC1 B3 144A VAR RT /05/25/2036 DD 05/01/06	147,000.000	23,197.78
		CREST 2001-1 LTD 1A C 144A 9.000% 02/25/2034 DD 03/07/01	288,557.100	284,072.92
		CREST G-STAR 2001-2 2A C 144A 10.000% 02/25/2032 DD 12/18/01	1,303,480.930	1,347,605.93
		CRESTVIEW DS MERGER SUB I 144A 10.000% 09/01/2021 DD 08/30/13	755,000.000	809,737.50
		CRESTWOOD MIDSTREAM PARTN 144A 6.125% 03/01/2022 DD 11/08/13	1,237,000.000	1,267,925.00
		CROATIA GOVERNMENT INTERNATION 6.375% 03/24/2021	401,000.000	419,646.50
		CROATIA GOVERNMENT INTL BOND 6.000% 01/26/2024	2,145,000.000	2,128,912.50
		CROWN CASTLE 12/13 TLB2	405,000.000	405,761.40
		CROWN CASTLE 4/13 TL	361,349.220	361,688.88
		CROWN CASTLE INTERNATIONAL COR 5.250% 01/15/2023 DD 10/15/12	654,000.000	640,920.00
		CROWN CASTLE TOWERS LLC 144A 4.883% 08/15/2040 DD 08/16/10	300,000.000	314,737.51
		CROWN CASTLE TOWERS LLC 144A 6.113% 01/15/2040 DD 01/15/10	1,000,000.000	1,121,331.00
		CSC HOLDINGS LLC 6.750% 11/15/2021 DD 11/15/11	910,000.000	980,525.00
		CSN ISLANDS XII CORP 144A 7.000% 09/29/2049 DD 09/23/10	175,000.000	144,375.00
		CUMULUS MEDIA 12/13 TL 0.000% 12/23/2020 DD 12/04/13	1,468,426.550	1,475,768.68
		CVS CAREMARK CORP 2.250% 12/05/2018 DD 12/05/13	840,000.000	839,754.72
		CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	551,085.690	656,939.33

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		CWABS REVOLVING HOME EQUI A 2A VAR RT 04/15/2035 DD 02/24/05	207,136.580	169,386.14
		CWABS REVOLVING HOME EQUI D 2A VAR RT 11/15/2035 DD 08/30/05	151,501.340	134,198.83
		CWABS REVOLVING HOME EQUI I 2A VAR RT 02/15/2036 DD 12/28/05	68,892.290	51,530.06
		CWABS REVOLVING HOME EQUI O 1A VAR RT 02/15/2034 DD 09/30/04	617,058.990	523,556.04
		CWABS REVOLVING HOME EQUIT I A VAR RT 02/15/2034 DD 09/29/04	852,486.900	743,793.96
		CWHEQ REVOLVING HO F 2A1A 144A VAR RT 007/15/2036 DD 06/30/06	1,663,015.869	1,468,133.69
		CWHEQ REVOLVING HOME EQUI E 2A VAR RT 07/15/2036 DD 06/29/06	2,078,975.340	1,607,842.11
		CWHEQ REVOLVING HOME EQUI I 2A VAR RT 01/15/2037 DD 12/29/06	585,388.672	513,675.63
		CYRUSONE LP / CYRUSONE FINANCE 6.375% 11/15/2022 DD 05/15/13	2,199,000.000	2,275,965.00
		DANA HOLDING CORP 6.750% 02/15/2021 DD 01/28/11	140,000.000	150,500.00
		DARLING ESCROW CORP 144A 5.375% 01/15/2022 DD 01/02/14	362,000.000	364,715.00
		DAVITA 8/12 TLB2 0.000% 11/01/2019 DD 08/21/12	2,574,000.000	2,590,087.50
		DAVITA HEALTHCARE PARTNERS INC 5.750% 08/15/2022 DD 08/28/12	1,733,000.000	1,754,662.50
		DAYTON POWER & LIGHT CO/T 144A 1.875% 09/15/2016 DD 09/19/13	1,085,000.000	1,093,864.45
		DCP MIDSTREAM LLC 144A VAR RT 05/21/2043 DD 05/21/13	370,000.000	344,100.00
		DDR CORP 4.625% 07/15/2022 DD 06/22/12	170,000.000	173,396.09
		DEL MONTE (COV-LITE 2/11) TLB	290,937.280	291,609.34
		DELL 9/13 COV-LITE TLB 0.000% 04/29/2020 DD 09/11/13	9,055,000.000	9,071,208.45
		DELTA AIR LINES (4/11) TLB	687,719.340	689,810.01
		DELTA AIR LINES 2007-1 CLASS A 6.821% 02/10/2024 DD 02/10/08	127,822.450	144,119.82
		DEMATIC SA / DH SERVICES 144A 7.750% 12/15/2020 DD 12/27/12	80,000.000	85,000.00
		DENALI BORROWER LLC / DEN 144A 5.625% 10/15/2020 DD 10/07/13	1,400,000.000	1,387,750.00
		DESARROLLADORA HOMEX SAB 144A 9.750% 03/25/2020 DD 02/07/12	1,765,000.000	198,562.50
		DIGITAL INSIGHT 10/13 TL 0.000% 08/01/2019 DD 10/11/13	124,000.000	124,000.00
		DIGITAL INSIGHT 8/13 2ND LIEN TL	147,000.000	149,940.00
		DIGITALGLOBE INC 144A 5.250% 02/01/2021 DD 01/31/13	365,000.000	355,875.00
		DILLARD'S INC 7.000% 12/01/2028 DD 12/07/98	130,000.000	132,600.00
		DILLARD'S INC 7.750% 05/15/2027 DD 05/15/97	20,000.000	21,200.00
		DILLARD'S INC 7.750% 07/15/2026 DD 07/17/96	390,000.000	413,400.00
		DILLARD'S INC 7.875% 01/01/2023 DD 01/01/93	100,000.000	110,500.00
		DIRECTV HOLDINGS LLC / DIRECTV 5.000% 03/01/2021 DD 03/10/11	1,270,000.000	1,334,146.43
		DISCOVER BANK/GREENWOOD DE 4.200% 08/08/2023 DD 08/08/13	1,705,000.000	1,681,658.55
		DISCOVER FINANCIAL SERVICES 5.200% 04/27/2022 DD 10/27/12	230,000.000	239,339.15
		DISH DBS CORP 5.000% 03/15/2023 DD 12/27/12	385,000.000	359,012.50
		DISH DBS CORP 5.875% 07/15/2022 DD 05/16/12	329,000.000	329,000.00
		DISH DBS CORP 6.750% 06/01/2021 DD 05/05/11	861,000.000	912,660.00
		DISH DBS CORP 7.875% 09/01/2019 DD 08/17/09	1,489,000.000	1,704,905.00
		DISTRIBUTION FINANCIAL SER 1 D 7.730% 11/15/2022 DD 11/27/01	1,114,175.000	337,751.00
		DJO FINANCE LLC / DJO FINANCE 9.875% 04/15/2018 DD 10/01/12	110,000.000	118,250.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
DNB BANK ASA 144A 3.200% 04/03/2017 DD 04/03/12			6,600,000.000	6,899,970.00
DOMINICAN REPUBLIC 7.500% 05/06/2021			482,000.000	522,970.00
DOMINICAN REPUBLIC INTERNATION 7.500% 05/06/2021			1,179,000.000	1,279,215.00
DOMINICAN REPUBLIC INTERNATION 9.040% 01/23/2018			54,102.370	58,430.56
DOMINION RESOURCES INC/VA 5.600% 11/15/2016 DD 11/14/06			125,000.000	139,159.13
DOMINO'S PIZZA MAST 1A A2 144A 5.216% 01/25/2042 DD 03/15/12			345,681.250	366,401.73
DONCASTERS 4/13 (USD) TL			173,687.420	175,351.34
DORIC NIMROD AIR FINANCE 144A 5.125% 11/30/2024 DD 07/11/12			750,877.410	762,140.57
DR PEPPER SNAPPLE GROUP INC 2.700% 11/15/2022 DD 11/20/12			800,000.000	728,273.60
DR PEPPER SNAPPLE GROUP INC 2.900% 01/15/2016 DD 01/11/11			1,465,000.000	1,520,448.79
DREAMWORKS ANIMATION SKG 144A 6.875% 08/15/2020 DD 08/14/13			204,000.000	215,730.00
DRYDEN SENIOR LOA 28A B2L 144A VAR RT 08/15/2025 DD 07/03/13			390,388.000	337,111.79
DUBAI ELECTRICITY & WATER 144A 7.375% 10/21/2020 DD 10/21/10			185,000.000	215,525.00
DUBAI HOLDING COMMERCIAL OPERA 6.000% 02/01/2017			250,000.000	430,625.00
DUKE ENERGY PROGRESS INC 3.000% 09/15/2021 DD 09/15/11			915,000.000	896,090.61
DUKE ENERGY PROGRESS INC 5.300% 01/15/2019 DD 01/15/09			750,000.000	853,065.00
DUPONT FABROS TECHNOLOGY LP 5.875% 09/15/2021 DD 09/24/13			246,000.000	253,995.00
DUPONT PERFORMANCE 1/13 (USD) TLB			692,765.000	697,094.79
DYNEGY 4/13 TLB2			145,621.870	146,167.95
E*TRADE FINANCIAL CORP 6.375% 11/15/2019 DD 11/14/12			642,000.000	689,347.50
EATON CORP 1.500% 11/02/2017 DD 11/02/13			435,000.000	426,444.42
EBAY INC 1.350% 07/15/2017 DD 07/24/12			1,000,000.000	994,304.00
EBAY INC 2.600% 07/15/2022 DD 07/24/12			1,200,000.000	1,103,673.60
ECOLAB INC 4.350% 12/08/2021 DD 12/08/11			885,000.000	917,684.82
ECOPETROL SA 4.250% 09/18/2018 DD 09/18/13			60,000.000	63,300.00
ECOPETROL SA 5.875% 09/18/2023 DD 09/18/13			165,000.000	174,075.00
EDP FINANCE BV 144A 4.900% 10/01/2019 DD 09/29/09			500,000.000	508,750.00
EDUCATION MGMT 12/10 EXT TLC2			619,317.540	594,414.78
EDUCATIONAL FUNDING 1A A2 144A VAR RT 10/25/2029 DD 11/14/06			224,458.070	183,685.26
EDWARDS LIFESCIENCES CORP 2.875% 10/15/2018 DD 10/03/13			1,120,000.000	1,113,463.68
EIRCOM FINANCE LTD 9.250% 05/15/2020			300,000.000	437,195.97
EKSPORTFINANS ASA 0.720% 07/28/2016			100,000,000.000	873,250.54
EKSPORTFINANS ASA 1.600% 03/20/2014			3,000,000.000	28,393.32
EKSPORTFINANS ASA 2.000% 09/15/2015 DD 09/15/10			1,900,000.000	1,871,500.00
EKSPORTFINANS ASA 2.375% 05/25/2016 DD 05/25/11			700,000.000	688,625.00
EKSPORTFINANS ASA 2.875% 11/16/2016			100,000.000	112,160.57
EKSPORTFINANS ASA 3.000% 11/17/2014 DD 11/17/09			400,000.000	401,600.00
EKSPORTFINANS ASA 5.500% 05/25/2016 DD 05/25/06			300,000.000	316,500.00
EKSPORTFINANS ASA 5.500% 06/26/2017			200,000.000	210,900.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
EKSPORTFINANS ASA 5.500% 06/26/2017 DD 06/26/07			400,000.000	421,800.00
EL PASO LLC 6.500% 09/15/2020 DD 03/15/11			1,363,000.000	1,461,574.89
EL PASO LLC 7.250% 06/01/2018 DD 05/30/08			49,000.000	55,940.36
EL SALVADOR GOVERNMENT INTERNA 7.375% 12/01/2019			318,000.000	346,222.50
EL SALVADOR GOVERNMENT INTERNA 7.750% 01/24/2023			295,000.000	321,550.00
EMAC OWNER TRUST 199 1 A3 144A 6.630% 01/15/2025 DD 07/07/98			859,290.252	343,716.15
EMAC OWNER TRUST 200 1 A2 144A VAR RT 001/15/2027 DD 02/01/00			340,002.540	210,518.27
EMDEON INC 11.000% 12/31/2019 DD 06/30/12			560,000.000	646,800.00
EMPRESA DE ENERGIA DE BOG 144A 6.125% 11/10/2021 DD 11/10/11			200,000.000	213,000.00
EMPRESA DE TELECOMUNIC 144A 7.000% 01/17/2023 DD 01/17/13			640,000,000.000	289,622.99
EMPRESA NACIONAL DE TELE 144A 4.875% 10/30/2024 DD 10/30/13			410,000.000	400,512.19
EMPRESAS ICA SAB DE CV 144A 8.375% 07/24/2017 DD 07/24/12			150,000.000	148,125.00
ENDO FINANCE CO 144A 5.750% 01/15/2022 DD 12/19/13			250,000.000	251,250.00
ENDO HEALTH SOLUTIONS INC 7.250% 01/15/2022 DD 06/08/11			495,000.000	529,650.00
ENEL FINANCE INTERNATIONA 144A 6.000% 10/07/2039 DD 10/07/09			2,300,000.000	2,206,010.50
ENEL SPA 144A VAR RT 09/24/2073 DD 09/24/13			848,000.000	922,087.22
ENERGY TRANSFER PARTNERS LP 8.500% 04/15/2014 DD 04/07/09			802,000.000	818,873.28
ENTERGY CORP 3.625% 09/15/2015 DD 09/16/10			2,000,000.000	2,063,056.00
ENTERGY MISSISSIPPI INC 3.100% 07/01/2023 DD 12/11/12			740,000.000	687,494.78
ENTERPRISE PRODUCTS OPERATING 6.650% 04/15/2018 DD 10/15/09			25,000.000	29,259.13
EP ENERGY LLC / EP ENERGY FINA 9.375% 05/01/2020 DD 11/01/12			569,000.000	656,483.75
EP ENERGY LLC / EVEREST ACQUIS 7.750% 09/01/2022 DD 08/13/12			413,000.000	462,560.00
EPE HOLDINGS LLC / EP ENE 144A 8.875% 12/15/2017 DD 12/21/12			300,611.000	308,877.80
EQUINIX INC 4.875% 04/01/2020 DD 03/05/13			325,000.000	323,375.00
EQUINIX INC 5.375% 04/01/2023 DD 03/05/13			105,000.000	102,637.50
EQUINIX INC 7.000% 07/15/2021 DD 07/13/11			91,000.000	99,417.50
EQUIPOWER (6/12) TLB			1,463,010.190	1,467,121.25
ESKOM HOLDINGS LIMITED 6.750% 08/06/2023			236,000.000	241,310.00
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			140,000.000	85,400.00
EUROFIMA 6.000% 01/28/2014			800,000.000	717,252.36
EUROPEAN INVESTMENT BANK 5.375% 05/20/2014			820,000.000	740,804.61
EUROPEAN INVESTMENT BANK 6.500% 09/10/2014			1,200,000.000	1,006,671.47
EW SCRIPPS 11/13 COV-LITE TLB			250,000.000	249,687.50
EXELON GENERATION CO LLC 4.250% 06/15/2022 DD 12/15/12			1,210,000.000	1,159,661.58
EXOPACK 10/13 (USD) COV-LITE TLB			380,000.000	385,700.00
EXOPACK HOLDINGS SA 144A 7.875% 11/01/2019 DD 11/08/13			750,000.000	765,000.00
EXPORT DEVELOPMENT CANADA 3.250% 08/08/2017			230,000.000	203,663.25
EXPORT DEVELOPMENT CANADA 3.500% 02/20/2018			360,000.000	281,677.77

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		EXPORT-IMPORT BANK OF KOREA 1.250% 11/20/2015 DD 11/20/12	600,000.000	601,849.20
		EXPORT-IMPORT BANK OF KOREA 1.750% 02/27/2018	3,500,000.000	3,405,717.00
		EXPORT-IMPORT BANK OF KOREA 4.000% 01/29/2021	200,000.000	205,130.60
		EXPORT-IMPORT BANK OF KOREA 5.000% 04/11/2022	4,600,000.000	4,993,263.20
		EXPORT-IMPORT BANK OF KOREA 5.875% 01/14/2015 DD 07/14/09	1,655,000.000	1,739,198.13
		EXPORT-IMPORT BK KOREA 4.375% 09/15/2021 DD 09/15/11	2,400,000.000	2,503,358.40
		EXPRESS SCRIPTS HOLDING CO 4.750% 11/15/2021 DD 11/15/12	435,000.000	459,648.84
		EXTENDED STAY AMER ESHM M 144A 7.625% 12/05/2019 DD 02/01/13	244,500.000	247,315.57
		FAIRFIELD STREET SO 1A A1 144A VAR RT 11/28/2039 DD 12/16/04	3,975,133.992	3,567,976.88
		FAIRWAY OUTDOOR FUND 1A B 144A 8.835% 10/15/2042 DD 11/05/12	4,418,320.000	4,372,579.34
		FDIC COMMERCIAL MORT C1 A 144A VAR RT 04/25/2031 DD 04/01/11	376,168.410	378,083.48
		FED REPUBLIC OF BRAZIL 4.250% 01/07/2025 DD 11/01/13	1,380,000.000	1,314,450.00
		FED REPUBLIC OF BRAZIL 7.125% 01/20/2037	1,026,000.000	1,174,770.00
		FEDERAL HOME LN BK CONS BD 5.375% 08/15/2018 DD 08/13/03	335,000.000	387,978.24
		FEDERAL HOME LN MTG CORP 1.250% 10/02/2019 DD 10/02/12	1,955,000.000	1,852,043.84
		FEDERAL NATL MTG ASSN 0.875% 10/26/2017 DD 09/24/12	3,000,000.000	2,948,970.00
		FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00	3,810,000.000	4,955,964.18
		FEDERAL REALTY INVESTMENT TRUS 2.750% 06/01/2023 DD 05/09/13	910,000.000	817,786.98
		FEDEX CORP 2.700% 04/15/2023 DD 04/11/13	670,000.000	602,222.80
		FFCA SECURED FRANCHI 2 B1 144A 8.270% 05/18/2026 DD 09/01/99	850,000.000	671,500.00
		FHA KY MTG #4 MT TABOR APTS 7.5 02-01-2022	666,990.670	704,302.06
		FHA KY MTG #9 WATTERSON LAKEVIEW 7.5 09-01	1,011,512.240	1,068,096.23
		FHLMC POOL #17-0110 12.000% 01/01/2015 DD 01/01/85	59.200	59.40
		FHLMC POOL #17-0114 12.000% 02/01/2015 DD 02/01/85	162.970	164.30
		FHLMC POOL #17-0116 12.000% 03/01/2015 DD 03/01/85	309.530	311.09
		FHLMC POOL #1B-0070 VAR RT 08/01/2031 DD 08/01/01	46,735.640	47,594.87
		FHLMC POOL #1B-7279 VAR RT 08/01/2036 DD 02/01/07	694,121.260	735,572.17
		FHLMC POOL #1J-1821 VAR RT 08/01/2038 DD 07/01/08	688,751.290	738,638.30
		FHLMC POOL #1L-0157 VAR RT 07/01/2035 DD 07/01/05	164,819.280	174,359.37
		FHLMC POOL #1L-1225 VAR RT 08/01/2035 DD 01/01/06	497,494.730	531,353.27
		FHLMC POOL #1L-1437 VAR RT 06/01/2035 DD 04/01/07	359,851.900	385,116.51
		FHLMC POOL #1N-0063 VAR RT 10/01/2035 DD 12/01/05	26,018.600	27,901.05
		FHLMC POOL #78-8628 VAR RT 08/01/2031 DD 08/01/01	30,645.500	30,576.42
		FHLMC POOL #A1-0573 5.500% 06/01/2033 DD 06/01/03	15,738.680	17,345.36
		FHLMC POOL #A1-1229 5.500% 07/01/2033 DD 07/01/03	20,556.390	22,657.05
		FHLMC POOL #A1-1348 5.500% 07/01/2033 DD 07/01/03	32,443.570	35,736.65
		FHLMC POOL #A1-2547 5.500% 08/01/2033 DD 08/01/03	136,649.640	151,127.58
		FHLMC POOL #A1-3483 6.500% 09/01/2033 DD 09/01/03	20,123.460	22,389.00
		FHLMC POOL #A1-4440 5.500% 10/01/2033 DD 10/01/03	75,629.710	83,294.10

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #A1-4797	5.500% 11/01/2033 DD 10/01/03	113,262.480	123,775.36
FHLMC	POOL #A1-5086	6.500% 10/01/2033 DD 10/01/03	87,552.400	97,603.41
FHLMC	POOL #A1-5676	6.500% 11/01/2033 DD 11/01/03	22,651.140	25,209.71
FHLMC	POOL #A1-6908	6.500% 12/01/2033 DD 12/01/03	50,286.380	56,052.01
FHLMC	POOL #A1-8187	6.500% 02/01/2034 DD 01/01/04	99,317.450	111,870.64
FHLMC	POOL #A2-6079	5.500% 01/01/2034 DD 08/01/04	35,424.350	39,009.50
FHLMC	POOL #A5-1893	6.000% 06/01/2036 DD 08/01/06	278,239.840	309,851.12
FHLMC	POOL #A6-1562	5.500% 10/01/2036 DD 03/01/07	172,953.750	188,689.58
FHLMC	POOL #A6-7374	6.000% 08/01/2037 DD 10/01/07	419,554.950	463,066.63
FHLMC	POOL #A6-9589	6.500% 11/01/2037 DD 12/01/07	40,829.690	45,456.78
FHLMC	POOL #A8-1050	6.500% 08/01/2038 DD 08/01/08	88,130.330	97,932.22
FHLMC	POOL #A8-2880	5.500% 11/01/2038 DD 10/01/08	754,937.160	822,786.44
FHLMC	POOL #A8-4382	5.500% 02/01/2039 DD 01/01/09	48,977.560	53,379.37
FHLMC	POOL #A8-7441	4.000% 07/01/2039 DD 07/01/09	4,124,572.100	4,257,319.51
FHLMC	POOL #A8-9850	5.000% 11/01/2039 DD 11/01/09	1,157,217.960	1,247,984.12
FHLMC	POOL #A9-1518	4.500% 03/01/2040 DD 03/01/10	693,619.600	734,862.14
FHLMC	POOL #A9-1818	5.000% 04/01/2040 DD 04/01/10	18,464.070	19,986.18
FHLMC	POOL #A9-1927	4.500% 04/01/2040 DD 04/01/10	1,134,141.230	1,201,586.39
FHLMC	POOL #A9-3101	5.000% 07/01/2040 DD 07/01/10	2,135,492.770	2,304,509.01
FHLMC	POOL #A9-3990	4.000% 09/01/2040 DD 09/01/10	613,441.460	630,414.15
FHLMC	POOL #A9-5825	4.000% 12/01/2040 DD 12/01/10	150,042.490	154,211.00
FHLMC	POOL #A9-7944	5.000% 04/01/2041 DD 03/01/11	217,051.150	234,923.60
FHLMC	POOL #B1-0151	5.000% 10/01/2018 DD 10/01/03	23,190.980	24,558.27
FHLMC	POOL #B1-0861	4.500% 11/01/2018 DD 11/01/03	77,052.350	81,671.73
FHLMC	POOL #B1-3067	4.500% 03/01/2019 DD 03/01/04	8,004.670	8,484.70
FHLMC	POOL #B1-3610	4.500% 05/01/2019 DD 04/01/04	18,589.200	19,708.93
FHLMC	POOL #B1-3770	4.500% 05/01/2019 DD 04/01/04	108,007.100	114,513.95
FHLMC	POOL #C0-0712	6.500% 02/01/2029 DD 02/01/99	17,093.710	19,429.29
FHLMC	POOL #C0-0731	6.500% 03/01/2029 DD 03/01/99	13,761.630	15,589.53
FHLMC	POOL #C0-0760	6.500% 05/01/2029 DD 05/01/99	7,152.920	8,018.01
FHLMC	POOL #C0-0764	6.000% 05/01/2029 DD 05/01/99	3,704.510	4,148.16
FHLMC	POOL #C0-0785	6.500% 06/01/2029 DD 06/01/99	14,940.530	16,738.25
FHLMC	POOL #C0-0835	6.500% 07/01/2029 DD 07/01/99	21,686.240	24,419.30
FHLMC	POOL #C0-1272	6.000% 12/01/2031 DD 12/01/01	32,646.880	36,533.07
FHLMC	POOL #C0-1416	7.000% 09/01/2032 DD 09/01/02	93,719.010	109,456.11
FHLMC	POOL #C0-1418	5.500% 10/01/2032 DD 10/01/02	548,921.950	604,737.23
FHLMC	POOL #C0-1458	7.000% 11/01/2032 DD 11/01/02	47,136.090	51,928.37
FHLMC	POOL #C0-1552	5.500% 05/01/2033 DD 05/01/03	9,898.330	10,905.17
FHLMC	POOL #C0-1810	6.500% 02/01/2034 DD 02/01/04	164,397.100	183,683.18

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #C0-1844	4.500% 04/01/2034 DD 04/01/04	134,176.400	142,299.17
FHLMC	POOL #C0-2772	6.500% 04/01/2037 DD 04/01/07	112,102.080	124,765.11
FHLMC	POOL #C4-8670	6.500% 03/01/2031 DD 03/01/01	5,277.850	5,877.08
FHLMC	POOL #C4-8672	6.000% 03/01/2031 DD 03/01/01	997.350	1,099.96
FHLMC	POOL #C5-1990	6.500% 05/01/2031 DD 05/01/01	68,686.960	76,464.65
FHLMC	POOL #C5-3589	6.500% 06/01/2031 DD 06/01/01	17,878.080	19,915.01
FHLMC	POOL #C5-5823	6.500% 02/01/2029 DD 07/01/01	29,895.020	33,242.91
FHLMC	POOL #C5-6031	6.500% 12/01/2024 DD 07/01/01	18,361.250	20,436.67
FHLMC	POOL #C6-8290	7.000% 06/01/2032 DD 06/01/02	22,900.880	25,900.24
FHLMC	POOL #C6-8877	7.000% 07/01/2032 DD 07/01/02	23,287.430	24,214.76
FHLMC	POOL #C6-9057	7.000% 07/01/2032 DD 07/01/02	3,835.000	3,989.04
FHLMC	POOL #C7-0091	7.000% 08/01/2032 DD 08/01/02	27,262.260	31,734.13
FHLMC	POOL #C7-1891	6.000% 10/01/2032 DD 10/01/02	4,598.080	5,078.88
FHLMC	POOL #C7-5191	5.500% 01/01/2033 DD 12/01/02	18,929.370	20,845.27
FHLMC	POOL #C7-5679	5.500% 01/01/2033 DD 01/01/03	38,554.580	42,054.83
FHLMC	POOL #C7-6179	5.500% 01/01/2033 DD 01/01/03	38,498.350	42,059.58
FHLMC	POOL #C7-9768	5.500% 05/01/2033 DD 05/01/03	9,219.850	10,064.26
FHLMC	POOL #C8-0342	6.500% 09/01/2025 DD 09/01/95	4,858.790	5,510.31
FHLMC	POOL #D4-7235	6.000% 01/01/2024 DD 01/01/94	1,504.430	1,660.12
FHLMC	POOL #D6-0685	9.000% 06/01/2025 DD 06/01/95	1,045.770	1,050.56
FHLMC	POOL #E0-1641	4.500% 05/01/2019 DD 05/01/04	123,628.190	131,057.21
FHLMC	POOL #E0-2930	3.500% 07/01/2026 DD 07/01/11	89,843.060	93,731.39
FHLMC	POOL #E9-0419	6.000% 07/01/2017 DD 06/01/02	7,397.260	7,728.68
FHLMC	POOL #E9-0531	6.000% 07/01/2017 DD 07/01/02	16,626.760	17,395.61
FHLMC	POOL #E9-0532	6.000% 07/01/2017 DD 07/01/02	15,908.870	16,658.78
FHLMC	POOL #E9-0560	6.000% 07/01/2017 DD 07/01/02	2,106.710	2,204.16
FHLMC	POOL #E9-0683	6.000% 08/01/2017 DD 07/01/02	86,378.020	90,534.59
FHLMC	POOL #E9-0689	6.000% 08/01/2017 DD 07/01/02	15,070.550	15,811.31
FHLMC	POOL #E9-1434	6.000% 09/01/2017 DD 09/01/02	12,150.170	12,751.77
FHLMC	POOL #E9-6884	4.500% 06/01/2018 DD 06/01/03	144,481.230	153,140.06
FHLMC	POOL #E9-7104	4.500% 06/01/2018 DD 06/01/03	152,655.830	161,785.28
FHLMC	POOL #E9-7197	5.000% 06/01/2018 DD 06/01/03	107,861.110	114,231.47
FHLMC	POOL #E9-7432	5.000% 07/01/2018 DD 07/01/03	68,785.600	72,852.28
FHLMC	POOL #G0-0286	8.000% 02/01/2025 DD 02/01/95	5,429.410	6,140.50
FHLMC	POOL #G0-0983	6.500% 11/01/2028 DD 10/01/98	988.010	1,108.26
FHLMC	POOL #G0-1469	5.500% 12/01/2032 DD 12/01/02	68,871.290	75,807.12
FHLMC	POOL #G0-1563	5.500% 06/01/2033 DD 05/01/03	802,244.240	883,343.86
FHLMC	POOL #G0-1644	5.500% 02/01/2034 DD 01/01/04	304,047.250	334,727.85
FHLMC	POOL #G0-1721	6.500% 08/01/2034 DD 09/01/04	28,260.470	31,415.84

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #G0-1734	6.500% 09/01/2034 DD 10/01/04	36,429.670	41,715.63
FHLMC	POOL #G0-1740	5.500% 12/01/2034 DD 11/01/04	333,921.600	366,411.47
FHLMC	POOL #G0-1771	5.500% 02/01/2035 DD 01/01/05	222,867.150	244,159.84
FHLMC	POOL #G0-1840	5.000% 07/01/2035 DD 06/01/05	613,020.850	663,510.91
FHLMC	POOL #G0-1864	5.000% 01/01/2034 DD 07/01/05	1,191,319.010	1,289,804.91
FHLMC	POOL #G0-1974	5.000% 12/01/2035 DD 12/01/05	399,542.250	431,515.97
FHLMC	POOL #G0-2023	5.500% 06/01/2035 DD 12/01/05	100,051.220	109,770.09
FHLMC	POOL #G0-2086	5.000% 02/01/2036 DD 02/01/06	79,519.740	85,886.14
FHLMC	POOL #G0-2419	6.500% 10/01/2036 DD 10/01/06	3,095.850	3,440.17
FHLMC	POOL #G0-2525	6.000% 12/01/2036 DD 12/01/06	127,716.570	141,669.95
FHLMC	POOL #G0-2561	5.500% 02/01/2037 DD 01/01/07	107,593.980	117,271.64
FHLMC	POOL #G0-2793	5.000% 05/01/2037 DD 04/01/07	30,542.020	32,880.00
FHLMC	POOL #G0-4118	6.000% 03/01/2038 DD 03/01/08	182,335.300	201,118.48
FHLMC	POOL #G0-5651	5.000% 09/01/2039 DD 09/01/09	474,722.830	522,847.53
FHLMC	POOL #G0-5958	5.000% 08/01/2040 DD 08/01/10	249,974.660	269,858.68
FHLMC	POOL #G0-6047	4.500% 05/01/2040 DD 10/01/10	166,706.760	176,489.87
FHLMC	POOL #G0-6066	6.000% 05/01/2040 DD 10/01/10	601,950.500	664,212.23
FHLMC	POOL #G0-7496	4.000% 06/01/2042 DD 10/01/13	132,399.300	136,061.12
FHLMC	POOL #G0-8058	5.500% 05/01/2035 DD 05/01/05	559,794.810	612,288.72
FHLMC	POOL #G0-8072	5.000% 08/01/2035 DD 08/01/05	377,672.590	408,054.98
FHLMC	POOL #G0-8368	4.500% 10/01/2039 DD 10/01/09	2,113,754.960	2,238,517.47
FHLMC	POOL #G0-8502	3.000% 08/01/2042 DD 08/01/12	668,653.610	634,304.43
FHLMC	POOL #G0-8530	3.500% 04/01/2043 DD 04/01/13	2,137,068.150	2,122,849.12
FHLMC	POOL #G0-8537	3.000% 07/01/2043 DD 07/01/13	1,099,998.990	1,043,415.45
FHLMC	POOL #G0-8540	3.000% 08/01/2043 DD 08/01/13	2,807,855.700	2,663,420.64
FHLMC	POOL #G0-8544	3.000% 09/01/2043 DD 09/01/13	2,363,182.690	2,241,621.44
FHLMC	POOL #G1-1565	4.500% 01/01/2019 DD 05/01/04	337,811.160	358,041.92
FHLMC	POOL #G1-1776	4.500% 09/01/2020 DD 09/01/05	113,732.620	120,836.16
FHLMC	POOL #G1-1999	4.500% 03/01/2021 DD 05/01/06	145,822.080	154,907.71
FHLMC	POOL #G1-2454	5.500% 11/01/2021 DD 11/01/06	782,279.300	850,930.40
FHLMC	POOL #G1-3826	4.000% 05/01/2025 DD 04/01/10	165,854.460	175,167.63
FHLMC	POOL #G1-4399	4.000% 06/01/2025 DD 02/01/12	286,497.190	302,599.66
FHLMC	POOL #G1-8380	3.500% 03/01/2026 DD 03/01/11	1,994,787.620	2,081,134.06
FHLMC	POOL #G1-8465	2.500% 05/01/2028 DD 05/01/13	1,051,565.760	1,043,036.22
FHLMC	POOL #G1-8475	2.500% 08/01/2028 DD 08/01/13	1,214,305.280	1,204,455.71
FHLMC	POOL #G1-8484	3.000% 10/01/2028 DD 10/01/13	1,690,994.970	1,724,312.50
FHLMC	POOL #G3-0360	6.000% 10/01/2027 DD 10/01/07	44,884.840	49,730.54
FHLMC	POOL #J0-9380	4.500% 04/01/2024 DD 03/01/09	293,393.330	314,579.90
FHLMC	POOL #J1-3382	3.500% 11/01/2025 DD 10/01/10	548,633.820	572,294.04

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FHLMC	POOL #J1-6072	3.500% 07/01/2026 DD 07/01/11	559,793.630	583,901.31
FHLMC	POOL #J1-9206	3.000% 05/01/2027 DD 05/01/12	1,687,490.440	1,720,230.87
FHLMC	POOL #J2-2021	2.500% 01/01/2028 DD 01/01/13	1,191,123.130	1,182,188.06
FHLMC	POOL #J2-3440	2.500% 04/01/2028 DD 04/01/13	1,408,100.540	1,396,679.04
FHLMC	POOL #Q0-0093	4.000% 04/01/2041 DD 04/01/11	544,403.270	559,537.87
FHLMC	POOL #Q0-1537	5.000% 06/01/2041 DD 06/01/11	675,175.150	731,147.92
FHLMC	POOL #Q0-1813	4.500% 07/01/2041 DD 07/01/11	2,023,598.000	2,145,014.79
FHLMC	POOL #Q0-2144	4.000% 07/01/2041 DD 07/01/11	1,094,225.440	1,124,594.59
FHLMC	POOL #Q0-4649	3.500% 11/01/2041 DD 11/01/11	3,857,608.020	3,831,941.35
FHLMC	POOL #Q0-5377	4.000% 01/01/2042 DD 12/01/11	535,320.120	550,196.36
FHLMC	POOL #Q0-6290	3.500% 02/01/2042 DD 02/01/12	1,194,491.860	1,186,544.28
FHLMC	POOL #Q1-2263	3.500% 10/01/2042 DD 10/01/12	739,263.920	734,345.21
FHLMC	POOL #Q1-4756	3.000% 01/01/2043 DD 01/01/13	852,683.270	808,821.56
FHLMC	POOL #Q1-7638	3.000% 04/01/2043 DD 04/01/13	3,714,634.480	3,524,347.91
FHLMC	POOL #Q1-8784	3.500% 06/01/2043 DD 05/01/13	1,093,488.940	1,086,213.39
FHLMC	POOL #Q2-0856	3.000% 08/01/2043 DD 08/01/13	1,462,327.690	1,387,106.09
FHLMC	POOL #Z4-0045	5.000% 02/01/2039 DD 07/01/12	399,697.160	430,462.90
FHLMC	MULTICLASS MTG K001 A2 VAR RT	04/25/2016 DD 08/01/06	87,293.320	94,868.11
FHLMC	MULTICLASS MTG K013 A2 VAR RT	01/25/2021 DD 05/01/11	825,000.000	872,134.73
FIELDWOOD	9/13 2ND LIEN TL		860,000.000	877,200.00
FIFTH THIRD BANCORP	VAR RT	12/29/2049 DD 05/16/13	550,000.000	486,750.00
FIGUEROA CLO LTD 201 1A D 144A	VAR RT	03/21/2024 DD 03/21/13	1,350,000.000	1,231,740.00
FIRST AMERICAN FINANCIAL CORP	4.300%	02/01/2023 DD 01/29/13	450,000.000	428,620.50
FIRST DATA 3/11 EXTENDED TL	0.000%	03/24/2018 DD 03/24/11	275,000.000	275,189.75
FIRST DATA 4/13 (USD) TL			326,157.240	326,401.86
FIRST DATA 4/13 TLB			50,000.000	50,028.00
FIRST DATA CORP	12.625%	01/15/2021 DD 07/15/11	1,151,000.000	1,350,986.25
FIRST DATA CORP 144A	10.625%	06/15/2021 DD 04/10/13	150,000.000	162,562.50
FIRST DATA CORP 144A	11.750%	08/15/2021 DD 05/30/13	866,000.000	913,630.00
FIRST DATA CORP 144A	6.750%	11/01/2020 DD 08/16/12	60,000.000	62,400.00
FIRST DATA CORP 144A	7.375%	06/15/2019 DD 04/13/11	374,000.000	399,245.00
FIRST DATA CORP 144A	8.250%	01/15/2021 DD 12/17/10	1,209,000.000	1,286,073.75
FIRST DATA CORP 144A	8.875%	08/15/2020 DD 08/20/10	1,345,000.000	1,487,906.25
FIRST NIAGARA FINANCIAL GROUP	7.250%	12/15/2021 DD 12/13/11	650,000.000	751,607.35
FIRSTMERIT CORP	4.350%	02/04/2023 DD 02/04/13	755,000.000	739,670.48
FISCAL YEAR 2005 SECURITIZATIO	4.930%	04/01/2020 DD 12/02/04	1,140,000.000	1,248,300.00
FLORIDA GAS TRANSMISSION 144A	7.900%	05/15/2019 DD 05/08/09	1,000,000.000	1,222,500.00
FMG RESOURCES AUGUST 2006 144A	6.875%	04/01/2022 DD 03/19/12	655,000.000	713,950.00
FMG RESOURCES AUGUST 2006 144A	7.000%	11/01/2015 DD 10/29/10	21,000.000	21,787.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FMG RESOURCES AUGUST 2006 144A 8.250% 11/01/2019 DD 10/28/11	644,000.000	722,890.00
		FNMA POOL #0129940 8.000% 11/01/2018 DD 08/01/91	898.540	901.72
		FNMA POOL #0190130 6.000% 11/01/2023 DD 11/01/93	31,089.620	34,899.76
		FNMA POOL #0190377 5.000% 11/01/2036 DD 10/01/06	702,361.910	762,096.64
		FNMA POOL #0250102 8.000% 08/01/2024 DD 08/01/94	36,144.920	40,272.95
		FNMA POOL #0250998 7.500% 07/01/2017 DD 06/01/97	1,774.690	1,874.60
		FNMA POOL #0251507 6.500% 12/01/2017 DD 11/01/97	8,086.080	8,981.45
		FNMA POOL #0251568 6.500% 03/01/2028 DD 02/01/98	1,342.940	1,493.07
		FNMA POOL #0251613 6.500% 04/01/2028 DD 03/01/98	14,746.040	16,598.21
		FNMA POOL #0251729 6.500% 05/01/2018 DD 04/01/98	5,685.690	6,318.70
		FNMA POOL #0251787 6.500% 06/01/2018 DD 05/01/98	4,868.100	5,410.29
		FNMA POOL #0251825 6.500% 07/01/2018 DD 06/01/98	15,551.100	17,285.00
		FNMA POOL #0251898 6.500% 08/01/2028 DD 07/01/98	3,480.690	3,957.32
		FNMA POOL #0251967 6.500% 09/01/2028 DD 08/01/98	1,836.250	2,051.97
		FNMA POOL #0252023 6.500% 10/01/2018 DD 09/01/98	2,236.330	2,486.15
		FNMA POOL #0252059 6.500% 08/01/2028 DD 08/01/98	15,499.630	17,235.60
		FNMA POOL #0252104 6.500% 11/01/2018 DD 10/01/98	14,352.170	15,949.09
		FNMA POOL #0252111 6.500% 09/01/2028 DD 09/01/98	17,147.770	19,087.49
		FNMA POOL #0252180 6.500% 10/01/2028 DD 10/01/98	10,390.530	11,569.26
		FNMA POOL #0252207 6.500% 01/01/2019 DD 12/01/98	5,278.640	5,867.77
		FNMA POOL #0252210 6.500% 02/01/2019 DD 01/01/99	2,026.690	2,253.42
		FNMA POOL #0252342 6.500% 04/01/2029 DD 03/01/99	3,266.850	3,663.19
		FNMA POOL #0252348 6.500% 03/01/2019 DD 02/01/99	10,594.550	11,776.36
		FNMA POOL #0252439 6.500% 05/01/2029 DD 04/01/99	11,584.900	13,018.67
		FNMA POOL #0252453 6.500% 03/01/2029 DD 03/01/99	2,951.400	3,284.03
		FNMA POOL #0252499 6.500% 06/01/2019 DD 05/01/99	8,336.010	9,267.58
		FNMA POOL #0253076 6.500% 12/01/2029 DD 12/01/99	2,588.970	2,881.07
		FNMA POOL #0253583 7.000% 01/01/2031 DD 12/01/00	1,643.370	1,890.51
		FNMA POOL #0254092 6.500% 12/01/2031 DD 11/01/01	83,389.820	92,768.38
		FNMA POOL #0254239 6.500% 03/01/2032 DD 02/01/02	4,055.400	4,567.51
		FNMA POOL #0254305 6.500% 05/01/2022 DD 04/01/02	3,368.410	3,748.24
		FNMA POOL #0254449 7.000% 09/01/2032 DD 08/01/02	67,936.010	77,059.16
		FNMA POOL #0254517 7.000% 11/01/2032 DD 10/01/02	85,056.040	98,553.44
		FNMA POOL #0254720 4.500% 05/01/2018 DD 04/01/03	110,103.720	117,195.26
		FNMA POOL #0254800 5.500% 07/01/2023 DD 06/01/03	330,712.220	363,328.95
		FNMA POOL #0254975 6.500% 09/01/2023 DD 09/01/03	120,403.100	133,883.48
		FNMA POOL #0255069 5.000% 01/01/2034 DD 12/01/03	83,239.860	90,679.55
		FNMA POOL #0255493 5.500% 11/01/2024 DD 10/01/04	221,178.760	243,020.36
		FNMA POOL #0257101 5.000% 02/01/2028 DD 01/01/08	53,969.930	58,836.26

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0268416	7.000% 01/01/2024 DD 01/01/94	871.020	921.39
FNMA	POOL #0299910	6.500% 04/01/2024 DD 01/01/95	25,105.490	27,930.69
FNMA	POOL #0313389	7.000% 03/01/2027 DD 02/01/97	236.520	267.57
FNMA	POOL #0313877	6.500% 12/01/2027 DD 11/01/97	1,565.820	1,742.20
FNMA	POOL #0323003	6.500% 02/01/2018 DD 01/01/98	820.730	912.05
FNMA	POOL #0323287	6.500% 09/01/2018 DD 08/01/98	1,700.120	1,889.67
FNMA	POOL #0323397	6.500% 11/01/2028 DD 10/01/98	3,029.280	3,374.95
FNMA	POOL #0323412	6.500% 12/01/2028 DD 11/01/98	61,625.060	68,524.65
FNMA	POOL #0323422	6.500% 12/01/2028 DD 11/01/98	8,663.840	9,672.83
FNMA	POOL #0323591	6.500% 03/01/2029 DD 02/01/99	26,980.600	30,213.30
FNMA	POOL #0323621	6.500% 01/01/2029 DD 02/01/99	22,619.410	25,152.60
FNMA	POOL #0323632	6.500% 04/01/2029 DD 03/01/99	23,881.490	27,166.71
FNMA	POOL #0323809	6.500% 06/01/2019 DD 06/01/99	4,193.370	4,663.59
FNMA	POOL #0333048	6.500% 01/01/2026 DD 01/01/96	8,928.360	9,937.84
FNMA	POOL #0345158	9.000% 06/01/2026 DD 06/01/96	2,222.550	2,341.34
FNMA	POOL #0353988	7.000% 08/01/2026 DD 08/01/96	338.720	357.52
FNMA	POOL #0354869	9.000% 08/01/2026 DD 08/01/96	5,554.680	5,578.89
FNMA	POOL #0357243	6.500% 06/01/2032 DD 06/01/02	851.550	969.73
FNMA	POOL #0390557	7.000% 08/01/2027 DD 08/01/97	311.600	320.57
FNMA	POOL #0411459	6.500% 03/01/2018 DD 03/01/98	3,190.000	3,544.00
FNMA	POOL #0412557	6.500% 01/01/2018 DD 01/01/98	1,841.810	2,046.31
FNMA	POOL #0415258	6.500% 02/01/2028 DD 02/01/98	2,934.430	3,264.07
FNMA	POOL #0420784	6.500% 06/01/2018 DD 06/01/98	1,962.960	2,182.09
FNMA	POOL #0424206	6.500% 05/01/2028 DD 05/01/98	19,022.670	21,162.05
FNMA	POOL #0425587	6.500% 04/01/2018 DD 04/01/98	3,173.510	3,525.66
FNMA	POOL #0428002	6.500% 05/01/2018 DD 05/01/98	14,249.730	15,830.05
FNMA	POOL #0428038	6.500% 06/01/2018 DD 06/01/98	1,834.650	2,038.48
FNMA	POOL #0428063	6.500% 05/01/2018 DD 05/01/98	1,099.220	1,221.14
FNMA	POOL #0429560	6.500% 06/01/2018 DD 06/01/98	3,295.320	3,659.90
FNMA	POOL #0431072	6.500% 06/01/2028 DD 06/01/98	5,000.850	5,566.46
FNMA	POOL #0432296	6.500% 06/01/2018 DD 06/01/98	9,982.680	11,084.24
FNMA	POOL #0434837	6.500% 07/01/2018 DD 07/01/98	4,222.520	4,690.36
FNMA	POOL #0441550	6.500% 09/01/2028 DD 08/01/98	5,211.790	5,801.71
FNMA	POOL #0445040	6.500% 09/01/2028 DD 09/01/98	396.870	441.64
FNMA	POOL #0447360	6.500% 11/01/2028 DD 11/01/98	1,607.600	1,788.23
FNMA	POOL #0447954	6.500% 10/01/2028 DD 10/01/98	5,886.410	6,575.62
FNMA	POOL #0448048	6.500% 10/01/2018 DD 10/01/98	3,924.430	4,362.72
FNMA	POOL #0452026	6.500% 11/01/2028 DD 11/01/98	7,985.520	9,099.91
FNMA	POOL #0456455	6.500% 01/01/2029 DD 01/01/99	8,087.160	8,999.83

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0456832	6.500% 02/01/2029 DD 01/01/99	2,485.750	2,764.40
FNMA	POOL #0479506	6.500% 04/01/2029 DD 04/01/99	1,294.860	1,440.99
FNMA	POOL #0482668	6.500% 01/01/2029 DD 02/01/99	36,724.980	40,876.63
FNMA	POOL #0484719	6.500% 03/01/2029 DD 03/01/99	600.780	668.63
FNMA	POOL #0484940	6.500% 06/01/2029 DD 06/01/99	11,549.330	12,857.87
FNMA	POOL #0485336	6.500% 02/01/2029 DD 02/01/99	336.650	374.41
FNMA	POOL #0489888	6.500% 05/01/2029 DD 06/01/99	3,421.480	3,808.22
FNMA	POOL #0490102	6.500% 03/01/2029 DD 03/01/99	5,679.530	6,317.37
FNMA	POOL #0490105	6.500% 03/01/2019 DD 03/01/99	2,433.290	2,705.02
FNMA	POOL #0493076	7.000% 06/01/2029 DD 06/01/99	1,129.680	1,141.63
FNMA	POOL #0493511	6.500% 04/01/2029 DD 04/01/99	3,913.790	4,352.94
FNMA	POOL #0494356	6.500% 04/01/2029 DD 04/01/99	19,193.450	21,348.46
FNMA	POOL #0495508	6.500% 04/01/2029 DD 04/01/99	10,793.130	12,013.82
FNMA	POOL #0497065	6.500% 05/01/2029 DD 05/01/99	8,420.050	9,369.14
FNMA	POOL #0497991	6.500% 06/01/2029 DD 06/01/99	728.250	810.44
FNMA	POOL #0500965	6.500% 07/01/2029 DD 07/01/99	7,187.920	7,995.80
FNMA	POOL #0503223	6.500% 07/01/2029 DD 07/01/99	3,904.200	4,342.23
FNMA	POOL #0503934	6.500% 07/01/2029 DD 06/01/99	5,071.560	5,642.42
FNMA	POOL #0504304	7.000% 08/01/2029 DD 07/01/99	280.370	289.15
FNMA	POOL #0505049	6.500% 07/01/2016 DD 07/01/01	733.880	740.79
FNMA	POOL #0507579	6.500% 07/01/2029 DD 07/01/99	51,261.040	57,063.36
FNMA	POOL #0509728	6.500% 04/01/2019 DD 07/01/99	4,427.900	4,924.59
FNMA	POOL #0515476	6.500% 09/01/2029 DD 09/01/99	1,219.560	1,356.79
FNMA	POOL #0516846	7.000% 10/01/2029 DD 10/01/99	223.940	231.39
FNMA	POOL #0517675	6.500% 07/01/2029 DD 09/01/99	7,636.090	8,494.17
FNMA	POOL #0517677	6.500% 07/01/2029 DD 09/01/99	11,366.890	12,635.46
FNMA	POOL #0518303	6.500% 10/01/2029 DD 10/01/99	2,939.850	3,270.21
FNMA	POOL #0527289	6.500% 11/01/2019 DD 12/01/99	7,665.430	8,523.89
FNMA	POOL #0535639	6.500% 06/01/2015 DD 11/01/00	410.790	414.80
FNMA	POOL #0535701	6.500% 11/01/2030 DD 01/01/01	13,033.530	14,526.44
FNMA	POOL #0535834	6.500% 02/01/2020 DD 03/01/01	21,897.730	24,349.51
FNMA	POOL #0535915	7.000% 04/01/2031 DD 04/01/01	4,655.970	5,263.95
FNMA	POOL #0545579	4.500% 03/01/2017 DD 03/01/02	74,340.740	79,043.96
FNMA	POOL #0555254	6.500% 01/01/2033 DD 01/01/03	11,972.290	13,452.95
FNMA	POOL #0555354	4.500% 03/01/2018 DD 03/01/03	78,692.340	83,766.65
FNMA	POOL #0555445	5.000% 05/01/2018 DD 04/01/03	8,348.760	8,897.21
FNMA	POOL #0555515	6.500% 12/01/2017 DD 05/01/03	103,218.440	109,006.51
FNMA	POOL #0555783	4.500% 10/01/2033 DD 09/01/03	516,607.660	549,311.51
FNMA	POOL #0555800	5.500% 10/01/2033 DD 09/01/03	194,479.230	214,869.13

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0572254	6.500% 03/01/2031 DD 03/01/01	1,238.180	1,376.01
FNMA	POOL #0573302	6.500% 03/01/2016 DD 03/01/01	4,339.930	4,488.01
FNMA	POOL #0578052	7.000% 05/01/2031 DD 05/01/01	2,324.360	2,604.10
FNMA	POOL #0580882	8.000% 05/01/2031 DD 05/01/01	63,397.690	73,321.33
FNMA	POOL #0585074	6.500% 06/01/2031 DD 06/01/01	2,207.520	2,454.05
FNMA	POOL #0586697	6.500% 06/01/2031 DD 06/01/01	1,164.670	1,294.71
FNMA	POOL #0588938	6.500% 06/01/2031 DD 06/01/01	4,109.020	4,570.47
FNMA	POOL #0589448	6.500% 07/01/2031 DD 07/01/01	930.160	1,033.89
FNMA	POOL #0593152	6.500% 07/01/2031 DD 07/01/01	562.930	625.11
FNMA	POOL #0595970	6.500% 07/01/2016 DD 07/01/01	3,063.580	3,071.32
FNMA	POOL #0599671	6.500% 09/01/2031 DD 08/01/01	4,013.260	4,465.69
FNMA	POOL #0601861	6.500% 03/01/2031 DD 08/01/01	21,553.310	23,989.32
FNMA	POOL #0605466	8.000% 08/01/2031 DD 08/01/01	7,039.660	7,621.00
FNMA	POOL #0605492	6.500% 08/01/2016 DD 09/01/01	1,116.760	1,149.55
FNMA	POOL #0606552	7.000% 09/01/2031 DD 09/01/01	48,059.630	55,855.38
FNMA	POOL #0607706	6.500% 11/01/2031 DD 11/01/01	1,207.620	1,344.19
FNMA	POOL #0609848	6.500% 10/01/2031 DD 10/01/01	2,018.720	2,242.83
FNMA	POOL #0610043	6.500% 10/01/2031 DD 10/01/01	8,117.700	9,024.76
FNMA	POOL #0614359	6.500% 12/01/2031 DD 12/01/01	58,894.810	65,474.44
FNMA	POOL #0619179	8.000% 11/01/2031 DD 11/01/01	6,443.750	6,968.37
FNMA	POOL #0620434	6.500% 12/01/2031 DD 01/01/02	384.470	427.94
FNMA	POOL #0623713	6.500% 02/01/2032 DD 02/01/02	410.720	456.79
FNMA	POOL #0626798	6.500% 03/01/2017 DD 03/01/02	2,224.480	2,333.03
FNMA	POOL #0627130	6.500% 03/01/2032 DD 03/01/02	47,185.560	52,442.68
FNMA	POOL #0628680	6.500% 03/01/2032 DD 02/01/02	114,644.780	127,512.42
FNMA	POOL #0633076	6.500% 03/01/2032 DD 03/01/02	7,210.850	8,016.02
FNMA	POOL #0633178	7.000% 03/01/2032 DD 03/01/02	1,392.240	1,496.51
FNMA	POOL #0634079	6.500% 03/01/2032 DD 03/01/02	26,649.280	29,668.13
FNMA	POOL #0635897	7.000% 04/01/2032 DD 03/01/02	51,227.440	57,471.88
FNMA	POOL #0636389	6.500% 04/01/2032 DD 03/01/02	7,812.040	8,688.97
FNMA	POOL #0637583	7.000% 03/01/2032 DD 03/01/02	4,912.860	5,525.26
FNMA	POOL #0638957	6.500% 04/01/2032 DD 04/01/02	553.920	616.21
FNMA	POOL #0639055	6.500% 05/01/2032 DD 05/01/02	840.900	934.94
FNMA	POOL #0639722	8.000% 03/01/2032 DD 03/01/02	24,691.960	28,424.69
FNMA	POOL #0641208	7.000% 06/01/2032 DD 06/01/02	38,528.750	41,743.09
FNMA	POOL #0643137	7.000% 05/01/2032 DD 05/01/02	10,732.480	12,030.12
FNMA	POOL #0645570	7.000% 06/01/2032 DD 05/01/02	12,241.430	13,366.63
FNMA	POOL #0646222	7.000% 07/01/2032 DD 06/01/02	4,181.700	4,435.50
FNMA	POOL #0647313	6.500% 06/01/2032 DD 06/01/02	3,854.940	4,285.42

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0647416	7.000% 09/01/2032 DD 09/01/02	8,670.200	9,091.62
FNMA	POOL #0647998	7.000% 06/01/2032 DD 06/01/02	75,788.500	88,311.02
FNMA	POOL #0648483	6.500% 06/01/2032 DD 06/01/02	8,673.880	9,656.34
FNMA	POOL #0648754	6.500% 08/01/2032 DD 08/01/02	21,530.550	23,938.70
FNMA	POOL #0649186	7.000% 07/01/2032 DD 07/01/02	15,421.790	16,440.23
FNMA	POOL #0653046	7.000% 07/01/2032 DD 07/01/02	9,212.610	9,849.70
FNMA	POOL #0654349	7.000% 06/01/2032 DD 07/01/02	6,492.490	6,766.07
FNMA	POOL #0655013	7.000% 08/01/2032 DD 08/01/02	34,132.000	38,469.26
FNMA	POOL #0655083	6.500% 08/01/2032 DD 08/01/02	764.010	849.26
FNMA	POOL #0655603	7.000% 08/01/2032 DD 08/01/02	17,388.420	18,919.90
FNMA	POOL #0656355	7.000% 08/01/2032 DD 08/01/02	30,190.330	33,055.68
FNMA	POOL #0656988	6.500% 06/01/2032 DD 09/01/02	2,936.890	3,265.82
FNMA	POOL #0661765	6.500% 10/01/2032 DD 09/01/02	58,629.510	65,186.30
FNMA	POOL #0662245	6.500% 10/01/2032 DD 09/01/02	1,216.590	1,351.84
FNMA	POOL #0665647	6.500% 10/01/2032 DD 10/01/02	4,787.020	5,315.56
FNMA	POOL #0667788	5.000% 02/01/2018 DD 02/01/03	233,514.740	248,824.91
FNMA	POOL #0669662	6.500% 05/01/2032 DD 10/01/02	119,934.760	134,324.84
FNMA	POOL #0677512	6.500% 01/01/2033 DD 01/01/03	6,392.610	7,105.52
FNMA	POOL #0678392	6.500% 12/01/2032 DD 12/01/02	39,689.540	44,105.10
FNMA	POOL #0683347	5.000% 02/01/2018 DD 01/01/03	18,301.310	19,496.43
FNMA	POOL #0683378	5.000% 02/01/2018 DD 01/01/03	127,518.780	135,851.91
FNMA	POOL #0688386	6.500% 02/01/2033 DD 02/01/03	6,553.910	7,296.01
FNMA	POOL #0712121	6.500% 05/01/2033 DD 05/01/03	27,211.370	30,244.58
FNMA	POOL #0725027	5.000% 11/01/2033 DD 12/01/03	360,126.470	392,321.36
FNMA	POOL #0725221	5.500% 01/01/2034 DD 02/01/04	925,219.200	1,019,760.55
FNMA	POOL #0725228	6.000% 03/01/2034 DD 02/01/04	963,160.490	1,080,727.27
FNMA	POOL #0725231	5.000% 02/01/2034 DD 02/01/04	224,499.300	244,512.24
FNMA	POOL #0725232	5.000% 03/01/2034 DD 02/01/04	833,570.910	906,680.01
FNMA	POOL #0725339	5.000% 04/01/2019 DD 03/01/04	248,152.390	264,416.27
FNMA	POOL #0725773	5.500% 09/01/2034 DD 08/01/04	197,942.840	217,807.59
FNMA	POOL #0726938	4.500% 08/01/2033 DD 08/01/03	7,169.300	7,625.12
FNMA	POOL #0730721	4.500% 08/01/2018 DD 07/01/03	193,128.520	205,536.45
FNMA	POOL #0735116	6.000% 12/01/2034 DD 12/01/04	706,203.200	792,568.31
FNMA	POOL #0735224	5.500% 02/01/2035 DD 01/01/05	902,336.320	993,407.40
FNMA	POOL #0735230	5.500% 02/01/2035 DD 01/01/05	28,497.040	31,330.46
FNMA	POOL #0735288	5.000% 03/01/2035 DD 02/01/05	851,765.720	924,941.53
FNMA	POOL #0735502	6.000% 04/01/2035 DD 04/01/05	2,053,382.020	2,303,663.58
FNMA	POOL #0735503	6.000% 04/01/2035 DD 04/01/05	414,110.620	464,707.95
FNMA	POOL #0738582	7.000% 10/01/2032 DD 09/01/03	4,749.930	5,381.72

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0740040	7.000% 09/01/2033 DD 09/01/03	43,588.070	48,915.29
FNMA	POOL #0740597	7.000% 12/01/2030 DD 09/01/03	2,963.620	3,161.98
FNMA	POOL #0740944	6.500% 07/01/2033 DD 08/01/03	23,508.280	26,209.04
FNMA	POOL #0743381	7.000% 08/01/2028 DD 10/01/03	21,928.440	24,703.51
FNMA	POOL #0743515	7.000% 10/01/2033 DD 10/01/03	20,015.500	22,648.84
FNMA	POOL #0745154	6.000% 01/01/2036 DD 12/01/05	102,475.110	114,556.86
FNMA	POOL #0745168	VAR RT 09/01/2035 DD 12/01/05	248,087.650	263,023.15
FNMA	POOL #0745274	5.500% 01/01/2036 DD 01/01/06	1,880,139.810	2,065,865.23
FNMA	POOL #0745524	5.000% 04/01/2020 DD 04/01/06	492,688.870	527,730.30
FNMA	POOL #0745729	6.000% 08/01/2036 DD 07/01/06	344,837.400	383,134.94
FNMA	POOL #0745814	6.500% 07/01/2036 DD 08/01/06	132,508.190	147,252.96
FNMA	POOL #0745932	6.500% 11/01/2036 DD 10/01/06	127,087.410	141,200.09
FNMA	POOL #0745948	6.500% 10/01/2036 DD 10/01/06	148,376.380	164,771.82
FNMA	POOL #0746378	4.500% 10/01/2018 DD 10/01/03	176,840.590	188,212.22
FNMA	POOL #0750145	7.000% 10/01/2033 DD 10/01/03	7,836.760	8,767.62
FNMA	POOL #0753118	4.500% 12/01/2033 DD 12/01/03	22,547.170	23,973.35
FNMA	POOL #0754692	6.500% 11/01/2033 DD 11/01/03	11,296.240	12,579.21
FNMA	POOL #0763704	5.000% 04/01/2034 DD 04/01/04	120,385.390	131,348.05
FNMA	POOL #0776738	4.500% 05/01/2034 DD 05/01/04	3,509.960	3,728.94
FNMA	POOL #0780962	4.500% 05/01/2019 DD 05/01/04	154,154.130	164,153.05
FNMA	POOL #0783777	4.500% 06/01/2034 DD 06/01/04	27,656.500	29,391.75
FNMA	POOL #0787486	6.500% 06/01/2034 DD 06/01/04	66,919.200	74,363.08
FNMA	POOL #0797752	4.000% 02/01/2020 DD 02/01/05	75,593.170	80,049.07
FNMA	POOL #0797765	4.000% 02/01/2020 DD 02/01/05	7,484.710	7,926.82
FNMA	POOL #0807412	6.500% 01/01/2034 DD 11/01/04	42,483.540	47,187.55
FNMA	POOL #0815439	4.000% 01/01/2020 DD 02/01/05	17,313.700	18,334.27
FNMA	POOL #0816240	4.000% 02/01/2020 DD 03/01/05	117,289.520	124,209.22
FNMA	POOL #0822116	VAR RT 02/01/2036 DD 01/01/06	206,299.940	220,373.69
FNMA	POOL #0822314	VAR RT 09/01/2035 DD 09/01/05	278,161.500	292,853.03
FNMA	POOL #0832609	4.000% 09/01/2020 DD 08/01/05	56,019.350	59,660.06
FNMA	POOL #0833464	4.000% 09/01/2020 DD 09/01/05	52,559.270	55,676.39
FNMA	POOL #0836774	4.000% 10/01/2020 DD 10/01/05	162,103.120	171,662.41
FNMA	POOL #0837219	4.000% 08/01/2020 DD 08/01/05	48,179.180	51,029.59
FNMA	POOL #0839286	4.000% 09/01/2020 DD 09/01/05	64,609.780	68,439.48
FNMA	POOL #0839361	6.500% 09/01/2032 DD 08/01/05	120,743.640	137,765.12
FNMA	POOL #0844914	4.000% 11/01/2020 DD 11/01/05	223,068.280	236,296.54
FNMA	POOL #0846737	VAR RT 01/01/2036 DD 01/01/06	439,406.650	466,134.13
FNMA	POOL #0848939	6.500% 01/01/2036 DD 12/01/05	32,419.020	37,045.58
FNMA	POOL #0850837	VAR RT 12/01/2035 DD 12/01/05	99,310.510	105,483.47

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0865312	6.500% 02/01/2036 DD 01/01/06	43,395.300	49,572.40
FNMA	POOL #0868955	VAR RT 04/01/2036 DD 04/01/06	16,777.400	17,872.58
FNMA	POOL #0870920	VAR RT 12/01/2036 DD 12/01/06	331,655.150	349,968.41
FNMA	POOL #0879564	6.500% 02/01/2036 DD 02/01/06	124,801.700	139,285.52
FNMA	POOL #0879911	VAR RT 10/01/2033 DD 02/01/06	160,383.320	169,898.87
FNMA	POOL #0880087	6.000% 03/01/2036 DD 03/01/06	237,888.710	264,037.06
FNMA	POOL #0880194	6.500% 12/01/2035 DD 02/01/06	36,557.260	40,662.33
FNMA	POOL #0886983	VAR RT 06/01/2036 DD 06/01/06	18,910.260	20,038.09
FNMA	POOL #0888065	6.500% 07/01/2035 DD 11/01/06	447,743.730	509,281.31
FNMA	POOL #0888548	VAR RT 05/01/2035 DD 06/01/07	306,912.910	326,734.19
FNMA	POOL #0888632	5.000% 04/01/2036 DD 08/01/07	145,908.860	158,585.36
FNMA	POOL #0888649	5.500% 09/01/2036 DD 08/01/07	714,068.660	786,197.69
FNMA	POOL #0888743	6.000% 01/01/2036 DD 09/01/07	478,376.760	536,330.86
FNMA	POOL #0888807	VAR RT 03/01/2035 DD 10/01/07	653,464.600	693,280.63
FNMA	POOL #0888873	6.500% 08/01/2037 DD 10/01/07	538,454.520	600,944.69
FNMA	POOL #0888890	6.500% 10/01/2037 DD 11/01/07	494,191.290	549,030.79
FNMA	POOL #0889842	5.000% 12/01/2036 DD 08/01/08	205,002.570	222,602.87
FNMA	POOL #0891326	VAR RT 04/01/2036 DD 04/01/06	29,090.260	30,828.38
FNMA	POOL #0893749	6.500% 07/01/2036 DD 09/01/06	2,736.300	3,043.24
FNMA	POOL #0894097	6.000% 10/01/2036 DD 09/01/06	251,565.100	279,172.87
FNMA	POOL #0894489	6.500% 08/01/2036 DD 08/01/06	26,360.250	29,277.98
FNMA	POOL #0897827	6.500% 09/01/2036 DD 09/01/06	18,772.030	20,870.28
FNMA	POOL #0909686	6.500% 02/01/2037 DD 01/01/07	5,916.690	6,580.19
FNMA	POOL #0917321	6.500% 03/01/2037 DD 03/01/07	60,048.420	66,674.60
FNMA	POOL #0922674	VAR RT 04/01/2036 DD 03/01/07	406,448.400	431,894.42
FNMA	POOL #0931135	4.500% 05/01/2039 DD 05/01/09	216,018.070	229,431.34
FNMA	POOL #0932752	5.000% 04/01/2040 DD 03/01/10	1,203,675.860	1,311,585.74
FNMA	POOL #0942609	VAR RT 07/01/2037 DD 07/01/07	29,674.920	31,635.73
FNMA	POOL #0946812	6.500% 09/01/2037 DD 09/01/07	61,672.640	68,891.30
FNMA	POOL #0949021	VAR RT 08/01/2037 DD 08/01/07	69,786.830	73,641.67
FNMA	POOL #0953548	VAR RT 10/01/2037 DD 10/01/07	138,430.810	146,575.09
FNMA	POOL #0962435	4.000% 04/01/2023 DD 03/01/08	264,425.430	280,490.61
FNMA	POOL #0963808	6.500% 06/01/2038 DD 05/01/08	70,993.980	81,051.33
FNMA	POOL #0964876	6.500% 08/01/2038 DD 08/01/08	336,743.790	375,824.48
FNMA	POOL #0967082	6.500% 12/01/2037 DD 12/01/07	16,553.500	18,411.32
FNMA	POOL #0982185	5.000% 07/01/2023 DD 07/01/08	394,339.520	425,842.11
FNMA	POOL #0983077	5.000% 05/01/2038 DD 05/01/08	1,677,725.970	1,819,402.23
FNMA	POOL #0988932	5.000% 08/01/2023 DD 08/01/08	67,311.520	72,647.39
FNMA	POOL #0995149	6.500% 10/01/2038 DD 12/01/08	557,801.600	623,087.64

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0995174	6.500% 08/01/2036 DD 12/01/08	292,906.930	327,564.19
FNMA	POOL #0995245	5.000% 01/01/2039 DD 12/01/08	5,322,274.540	5,771,060.44
FNMA	POOL #0995415	VAR RT 10/01/2035 DD 01/01/09	329,318.550	348,369.83
FNMA	POOL #0995607	VAR RT 03/01/2037 DD 03/01/09	256,486.240	273,231.85
FNMA	POOL #0AA0728	5.000% 02/01/2039 DD 02/01/09	5,000,000.050	5,421,450.05
FNMA	POOL #0AB1051	4.500% 05/01/2040 DD 04/01/10	91,224.410	97,244.57
FNMA	POOL #0AB1475	4.500% 09/01/2040 DD 08/01/10	1,064,569.270	1,128,168.81
FNMA	POOL #0AB5065	3.000% 05/01/2027 DD 04/01/12	2,054,056.610	2,098,470.25
FNMA	POOL #0AB5716	3.000% 07/01/2027 DD 06/01/12	1,587,758.690	1,622,133.00
FNMA	POOL #0AB6286	2.500% 09/01/2027 DD 08/01/12	1,173,869.650	1,165,786.69
FNMA	POOL #0AC1915	4.000% 09/01/2039 DD 09/01/09	1,926,087.230	1,983,257.95
FNMA	POOL #0AC3126	4.500% 09/01/2039 DD 09/01/09	491,852.530	521,314.73
FNMA	POOL #0AC5461	4.500% 11/01/2039 DD 11/01/09	1,128,875.280	1,196,016.48
FNMA	POOL #0AC8074	4.000% 12/01/2039 DD 12/01/09	27,802.660	28,623.34
FNMA	POOL #0AC8547	4.000% 12/01/2024 DD 12/01/09	689,751.800	731,546.74
FNMA	POOL #0AD0178	VAR RT 04/01/2036 DD 08/01/09	256,303.590	270,948.64
FNMA	POOL #0AD4775	4.000% 03/01/2025 DD 03/01/10	534,840.510	567,338.17
FNMA	POOL #0AD5097	3.500% 11/01/2025 DD 11/01/10	460,413.790	481,793.81
FNMA	POOL #0AD8316	5.000% 07/01/2040 DD 07/01/10	1,527,452.050	1,664,031.73
FNMA	POOL #0AD9816	4.000% 07/01/2025 DD 07/01/10	308,051.280	326,573.31
FNMA	POOL #0AE0289	VAR RT 05/01/2040 DD 08/01/10	484,007.350	513,988.53
FNMA	POOL #0AE0828	3.500% 02/01/2041 DD 01/01/11	747,660.290	743,563.49
FNMA	POOL #0AE0881	VAR RT 02/01/2041 DD 01/01/11	97,372.590	103,360.36
FNMA	POOL #0AE0949	4.000% 02/01/2041 DD 02/01/11	3,053,550.070	3,145,114.98
FNMA	POOL #0AE0968	4.000% 07/01/2019 DD 02/01/11	251,149.370	266,093.55
FNMA	POOL #0AE3066	3.500% 09/01/2025 DD 09/01/10	372,529.910	389,755.85
FNMA	POOL #0AE7088	4.000% 12/01/2025 DD 12/01/10	345,550.150	366,396.37
FNMA	POOL #0AE7863	4.500% 12/01/2040 DD 12/01/10	398,678.710	422,468.36
FNMA	POOL #0AE8722	4.000% 11/01/2040 DD 11/01/10	1,264,446.170	1,301,957.51
FNMA	POOL #0AH0351	4.500% 02/01/2041 DD 02/01/11	1,574,642.160	1,668,924.05
FNMA	POOL #0AH0510	3.500% 12/01/2040 DD 12/01/10	997,562.130	992,098.77
FNMA	POOL #0AH0804	4.000% 12/01/2040 DD 12/01/10	1,580,851.000	1,628,658.10
FNMA	POOL #0AH3764	4.000% 01/01/2041 DD 01/01/11	1,310,052.720	1,348,756.90
FNMA	POOL #0AH3804	4.000% 02/01/2041 DD 01/01/11	2,014,915.310	2,075,505.77
FNMA	POOL #0AH4170	4.000% 01/01/2041 DD 01/01/11	941,724.630	969,924.04
FNMA	POOL #0AH5849	4.500% 02/01/2041 DD 02/01/11	17,778,823.500	18,905,299.54
FNMA	POOL #0AH6174	4.500% 02/01/2041 DD 02/01/11	401,741.550	425,649.40
FNMA	POOL #0AH6416	4.500% 02/01/2041 DD 02/01/11	548,992.990	582,850.80
FNMA	POOL #0AH7580	4.500% 03/01/2041 DD 03/01/11	2,681,610.130	2,849,583.86

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
FNMA	POOL #0AI0582	5.000% 05/01/2041 DD 05/01/11	546,387.770	596,025.57
FNMA	POOL #0AI1163	4.500% 04/01/2041 DD 04/01/11	59,613.110	63,183.60
FNMA	POOL #0AJ5319	4.000% 11/01/2041 DD 11/01/11	1,505,603.010	1,551,204.76
FNMA	POOL #0AJ5342	3.500% 11/01/2026 DD 11/01/11	646,498.390	676,479.45
FNMA	POOL #0AJ9029	4.000% 11/01/2041 DD 12/01/11	767,691.650	791,060.93
FNMA	POOL #0AL0414	5.500% 09/01/2040 DD 06/01/11	185,175.540	203,383.04
FNMA	POOL #0AO1013	3.500% 04/01/2042 DD 04/01/12	795,911.660	791,461.73
FNMA	POOL #0AO4137	3.500% 06/01/2042 DD 06/01/12	3,405,334.920	3,386,267.29
FNMA	POOL #0AO4641	3.500% 06/01/2042 DD 05/01/12	1,109,516.690	1,103,306.03
FNMA	POOL #0AO5540	3.000% 07/01/2042 DD 07/01/12	1,080,023.950	1,026,438.18
FNMA	POOL #0AO5812	4.000% 07/01/2042 DD 07/01/12	38,833.370	40,002.79
FNMA	POOL #0AO9948	4.000% 07/01/2042 DD 07/01/12	1,219,065.520	1,255,826.38
FNMA	POOL #0AP2289	3.500% 09/01/2042 DD 09/01/12	408,478.250	406,191.39
FNMA	POOL #0AP4742	2.500% 08/01/2027 DD 08/01/12	2,577,234.260	2,559,491.94
FNMA	POOL #0AP9736	3.500% 10/01/2042 DD 10/01/12	5,328,351.910	5,298,501.10
FNMA	POOL #0AQ0396	3.500% 10/01/2042 DD 09/01/12	988,268.270	982,736.17
FNMA	POOL #0AQ7301	VAR RT 01/01/2043 DD 12/01/12	1,208,577.380	1,222,504.02
FNMA	POOL #0AQ7920	3.000% 12/01/2042 DD 12/01/12	1,788,445.280	1,699,761.39
FNMA	POOL #0AR6685	2.500% 02/01/2028 DD 02/01/13	795,123.150	787,839.78
FNMA	POOL #0AR7354	3.500% 10/01/2043 DD 10/01/13	204,265.020	203,122.33
FNMA	POOL #0AR7400	3.000% 06/01/2043 DD 05/01/13	1,997,386.300	1,898,490.11
FNMA	POOL #0AR7525	3.000% 03/01/2043 DD 03/01/13	3,071,893.340	2,919,488.17
FNMA	POOL #0AR9198	3.000% 03/01/2043 DD 03/01/13	1,221,434.990	1,160,790.54
FNMA	POOL #0AS0523	3.500% 09/01/2043 DD 08/01/13	574,999.280	571,788.89
FNMA	POOL #0AT2015	3.000% 04/01/2043 DD 04/01/13	1,746,304.690	1,659,721.68
FNMA	POOL #0AT2809	3.000% 04/01/2043 DD 04/01/13	1,902,796.120	1,808,451.67
FNMA	POOL #0AT7087	2.500% 05/01/2028 DD 05/01/13	285,602.590	282,986.46
FNMA	POOL #0AT7130	3.000% 06/01/2043 DD 05/01/13	1,624,041.920	1,543,650.59
FNMA	POOL #0AU6739	3.500% 10/01/2043 DD 10/01/13	217,629.950	216,413.82
FNMA	POOL #0AU9268	3.500% 09/01/2043 DD 09/01/13	1,689,732.060	1,680,302.82
FNMA	POOL #0AV0612	4.500% 11/01/2043 DD 11/01/13	2,704,999.780	2,869,795.83
FNMA	POOL #0AV0629	2.500% 11/01/2028 DD 11/01/13	1,820,976.130	1,804,295.89
FNMA	POOL #0MA0614	4.000% 01/01/2041 DD 12/01/10	1,180,800.160	1,216,399.83
FNMA	POOL #0MA0722	4.500% 05/01/2041 DD 04/01/11	1,360,971.010	1,442,791.66
FNMA	POOL #0MA0765	4.000% 06/01/2026 DD 05/01/11	202,895.910	215,076.55
FNMA	POOL #0MA1208	3.000% 10/01/2042 DD 09/01/12	735,097.570	698,614.82
FNMA	POOL #0MA1525	3.500% 08/01/2043 DD 07/01/13	996,358.140	990,809.39
FNMA	GTD REMIC P/T 03-14	AT 4.000% 03/25/2033 DD 02/01/03	383,389.430	402,474.56
FOLIO	FDG FOUR LLC0159	VAR RT 01/01/2059 DD 04/11/13	7,800,000.000	7,800,000.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	755,000.000	680,914.87
		FORD MOTOR CO 6.625% 10/01/2028 DD 09/30/98	370,000.000	415,402.70
		FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	455,000.000	557,223.94
		FORD MOTOR CREDIT CO LLC 1.500% 01/17/2017 DD 11/12/13	765,000.000	764,657.28
		FORD MOTOR CREDIT CO LLC 2.375% 01/16/2018 DD 01/11/13	1,880,000.000	1,898,724.80
		FORD MOTOR CREDIT CO LLC 2.875% 10/01/2018 DD 10/01/13	1,810,000.000	1,852,706.96
		FORD MOTOR CREDIT CO LLC 3.875% 01/15/2015 DD 11/02/11	7,000,000.000	7,222,978.00
		FORD MOTOR CREDIT CO LLC 4.250% 02/03/2017 DD 02/03/12	545,000.000	586,293.56
		FORD MOTOR CREDIT CO LLC 5.000% 05/15/2018 DD 05/03/11	590,000.000	657,206.32
		FORD MOTOR CREDIT CO LLC 7.000% 04/15/2015 DD 04/09/10	1,300,000.000	1,399,277.10
		FORESIGHT ENERGY 8/13 COV-LITE TL	698,250.000	704,359.69
		FOREST LABORATORIES INC 144A 5.000% 12/15/2021 DD 12/10/13	530,000.000	531,987.50
		FORMULA ONE 6/13 (USD)TLB	1,477,612.320	1,492,181.58
		FOUR SEASONS 12/13 TL	548,625.000	549,996.56
		FOUR SEASONS 6/13 2ND LIEN COV-LITE TL	149,000.000	152,352.50
		FREESCALE SEMICONDUCTOR I 144A 6.000% 01/15/2022 DD 11/01/13	798,000.000	807,975.00
		FRESENIUS MEDICAL CARE US 144A 5.625% 07/31/2019 DD 01/26/12	48,000.000	51,840.00
		FRESENIUS MEDICAL CARE US 144A 5.875% 01/31/2022 DD 01/26/12	103,000.000	108,665.00
		FRESENIUS MEDICAL CARE US 144A 6.500% 09/15/2018 DD 09/14/11	410,000.000	463,300.00
		FRONTIER COMMUNICATIONS CORP 7.125% 01/15/2023 DD 08/15/12	664,000.000	655,700.00
		FRONTIER COMMUNICATIONS CORP 7.125% 03/15/2019 DD 03/23/07	165,000.000	177,787.50
		FRONTIER COMMUNICATIONS CORP 7.625% 04/15/2024 DD 04/10/13	507,000.000	505,732.50
		FRONTIER COMMUNICATIONS CORP 8.750% 04/15/2022 DD 04/12/10	1,086,000.000	1,205,460.00
		FRONTIER COMMUNICATIONS CORP 9.000% 08/15/2031 DD 02/15/02	1,540,000.000	1,513,050.00
		FRONTIER COMMUNICATIONS CORP 9.250% 07/01/2021 DD 05/22/12	130,000.000	149,825.00
		FULTON STREET CDO 1A A1B 144A VAR RT 04/20/2032 DD 03/27/02	2,180,939.340	1,029,130.72
		GARDNER DENVER 7/13 (USD) TL 0.000% 07/30/2020 DD 07/09/13	1,950,810.760	1,950,576.67
		GATX CORP 2.500% 03/15/2019 DD 11/19/13	1,180,000.000	1,169,978.27
		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	859,000.00
		GAZPROM OAO VIA GAZ CAPITAL SA 9.250% 04/23/2019	406,000.000	499,380.00
		GAZPROM OAO VIA WHITE NIGHTS F 10.500% 03/25/2014	800,000.000	817,000.00
		GE CAPITAL COMMERCIAL MO C2 A4 VAR RT 05/10/2043 DD 05/01/05	600,000.000	624,476.40
		GE CAPITAL COMMERCIAL MO C3 A4 VAR RT 07/10/2039 DD 07/01/04	1,791,763.730	1,816,040.34
		GENERAL ELECTRIC CAPITAL CORP 2.900% 01/09/2017 DD 01/09/12	2,200,000.000	2,296,734.00
		GENERAL ELECTRIC CAPITAL CORP 4.250% 01/17/2018 DD 01/17/13	240,000.000	191,057.10
		GENERAL ELECTRIC CAPITAL CORP 4.625% 01/07/2021 DD 01/07/11	310,000.000	338,038.57
		GENERAL ELECTRIC CAPITAL CORP 5.550% 05/04/2020 DD 05/04/07	1,250,000.000	1,438,408.76
		GENERAL ELECTRIC CAPITAL CORP 5.875% 01/14/2038 DD 01/14/08	65,000.000	74,042.41

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GENERAL ELECTRIC CAPITAL CORP 6.875% 01/10/2039 DD 01/09/09			555,000.000	713,505.78
GENERAL ELECTRIC CAPITAL CORP 7.625% 12/10/2014			1,220,000.000	1,036,254.88
GENERAL ELECTRIC CO 2.700% 10/09/2022 DD 10/09/12			2,200,000.000	2,059,197.80
GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12			340,000.000	314,111.72
GENERAL MOTORS CO 144A 4.875% 10/02/2023 DD 09/27/13			3,055,000.000	3,093,187.50
GENERAL MOTORS CO 144A 6.250% 10/02/2043 DD 09/27/13			125,000.000	129,843.75
GENERAL MOTORS FINANCIAL 144A 4.250% 05/15/2023 DD 05/14/13			635,000.000	604,043.75
GENERAL SHOPPING FINANCE 144A 10.000% 11/29/2049 DD 11/09/10			7,000.000	6,160.14
GENON ENERGY INC 7.875% 06/15/2017 DD 06/13/07			40,000.000	44,000.00
GENZYME CORP 3.625% 06/15/2015 DD 06/17/10			1,120,000.000	1,169,604.80
GEO GROUP INC/THE 5.125% 04/01/2023 DD 10/01/13			250,000.000	231,250.00
GEOPARK LATIN AMERICA LTD 144A 7.500% 02/11/2020 DD 02/11/13			200,000.000	203,000.00
GETTY IMAGES COV-LITE TLB 0.000% 10/18/2019 DD 10/03/12			1,240,000.000	1,155,308.00
GIBRALTAR INDUSTRIES INC STEP 02/01/2021 DD 08/01/2013			232,000.000	238,380.00
GIBSON ENERGY INC 144A 6.750% 07/15/2021 DD 06/28/13			100,000.000	105,750.00
GLEN MEADOW PASS-THROUGH TRUST VAR RT 02/12/2067 DD 02/12/07			390,000.000	376,350.00
GLOBO COMUNICACAO E PARTI REGS VAR RT 07/29/2049 DD 07/20/10			100,000.000	104,200.00
GMACM HOME EQU HE4 A2VN 144A VAR RT 03/25/2035 DD 10/28/04			581,312.980	494,502.02
GNMA POOL #0137315 10.500% 10/15/2015 DD 10/01/85			790.590	794.84
GNMA POOL #0143595 10.500% 02/15/2016 DD 02/01/86			2,658.400	2,672.13
GNMA POOL #0145657 10.500% 04/15/2016 DD 04/01/86			1,243.790	1,250.69
GNMA POOL #0148396 10.500% 02/15/2016 DD 03/01/86			1,365.270	1,372.79
GNMA POOL #0148721 11.500% 12/15/2015 DD 01/01/86			2,077.820	2,090.50
GNMA POOL #0149875 9.500% 04/15/2016 DD 04/01/86			229.120	230.17
GNMA POOL #0149890 9.500% 02/15/2016 DD 03/01/86			1,125.170	1,130.63
GNMA POOL #0202982 10.500% 07/15/2017 DD 08/01/87			3,481.080	3,500.98
GNMA POOL #0233738 10.500% 11/15/2017 DD 11/01/87			3,213.810	3,232.24
GNMA POOL #0236244 10.500% 10/15/2017 DD 11/01/87			15,476.760	15,565.35
GNMA POOL #0255052 11.500% 09/15/2018 DD 10/01/88			4,582.670	4,612.24
GNMA POOL #0271105 8.000% 10/15/2023 DD 10/01/93			15,479.940	17,338.43
GNMA POOL #0290358 10.500% 08/15/2020 DD 08/01/90			5,788.310	5,947.38
GNMA POOL #0316089 8.000% 02/15/2022 DD 02/01/92			1,670.420	1,756.61
GNMA POOL #0345538 8.000% 02/15/2024 DD 02/01/94			3,957.840	4,470.44
GNMA POOL #0352906 7.000% 05/15/2024 DD 05/01/94			37,731.240	41,417.36
GNMA POOL #0354857 8.000% 07/15/2024 DD 07/01/94			1,256.410	1,415.66
GNMA POOL #0363910 8.000% 05/15/2024 DD 05/01/94			5,999.500	6,024.08
GNMA POOL #0366893 8.000% 10/15/2024 DD 10/01/94			2,775.180	2,786.56
GNMA POOL #0367997 8.000% 11/15/2023 DD 11/01/93			526.900	529.05
GNMA POOL #0369549 8.000% 10/15/2024 DD 10/01/94			790.340	892.57

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2013

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0380219	9.000% 09/15/2025 DD 09/01/95	6,215.520	6,245.42
GNMA	POOL #0386052	8.000% 10/15/2024 DD 10/01/94	3,692.580	3,908.95
GNMA	POOL #0390614	8.000% 03/15/2024 DD 03/01/94	18,158.420	19,863.39
GNMA	POOL #0447214	8.500% 06/15/2027 DD 06/01/97	3,097.210	3,572.85
GNMA	POOL #0478973	8.000% 12/15/2029 DD 12/01/99	323.120	330.24
GNMA	POOL #0482086	8.000% 06/15/2030 DD 09/01/00	552.430	574.90
GNMA	POOL #0506241	8.000% 06/15/2030 DD 06/01/00	6,480.410	7,221.87
GNMA	POOL #0506625	7.000% 03/15/2029 DD 03/01/99	9,931.070	11,137.05
GNMA	POOL #0521898	8.000% 11/15/2029 DD 11/01/99	22,700.990	24,643.59
GNMA	POOL #0522671	8.000% 03/15/2030 DD 03/01/00	2,087.590	2,257.09
GNMA	POOL #0540962	8.000% 10/15/2030 DD 10/01/00	1,442.980	1,485.12
GNMA	POOL #0541446	8.000% 01/15/2031 DD 01/01/01	10,416.830	11,201.08
GNMA	POOL #0543415	7.000% 11/15/2030 DD 11/01/00	21,917.220	24,654.84
GNMA	POOL #0548686	7.000% 02/15/2032 DD 02/01/02	4,269.010	4,333.56
GNMA	POOL #0552326	7.000% 01/15/2032 DD 01/01/02	29,839.630	33,810.38
GNMA	POOL #0555979	7.000% 07/15/2031 DD 07/01/01	13,994.480	14,866.22
GNMA	POOL #0560739	7.000% 06/15/2031 DD 06/01/01	1,232.570	1,278.39
GNMA	POOL #0564118	7.000% 07/15/2031 DD 07/01/01	32,706.340	37,043.23
GNMA	POOL #0564709	8.000% 07/15/2031 DD 07/01/01	2,207.380	2,563.10
GNMA	POOL #0564933	7.000% 10/15/2031 DD 10/01/01	8,582.210	9,640.06
GNMA	POOL #0568036	7.000% 08/15/2031 DD 08/01/01	11,942.280	12,396.31
GNMA	POOL #0569160	7.000% 03/15/2032 DD 03/01/02	22,093.710	25,737.00
GNMA	POOL #0569213	7.000% 03/15/2032 DD 03/01/02	52,054.350	58,998.92
GNMA	POOL #0569357	7.000% 04/15/2032 DD 04/01/02	40,669.700	46,099.71
GNMA	POOL #0569906	8.000% 06/15/2032 DD 06/01/02	3,374.380	3,421.88
GNMA	POOL #0570522	7.000% 01/15/2032 DD 01/01/02	4,837.990	5,455.40
GNMA	POOL #0572392	7.000% 11/15/2031 DD 11/01/01	4,903.050	5,169.37
GNMA	POOL #0574456	7.000% 02/15/2032 DD 02/01/02	4,172.090	4,732.75
GNMA	POOL #0575025	7.000% 07/15/2032 DD 07/01/02	9,578.360	9,907.73
GNMA	POOL #0579718	7.000% 08/15/2032 DD 08/01/02	5,702.820	6,179.96
GNMA	POOL #0582364	7.000% 10/15/2032 DD 10/01/02	26,929.600	30,606.89
GNMA	POOL #0594858	7.000% 08/15/2032 DD 08/01/02	33,556.500	39,151.22
GNMA	POOL #0604086	5.500% 03/15/2033 DD 03/01/03	527,684.310	593,936.62
GNMA	POOL #0618549	8.000% 12/15/2033 DD 12/01/03	9,408.090	10,107.69
GNMA	POOL #0654454	5.500% 07/15/2038 DD 07/01/08	96,804.160	106,477.29
GNMA	POOL #0658570	6.000% 08/15/2036 DD 08/01/06	147,861.060	164,733.16
GNMA	POOL #0670401	5.500% 02/15/2038 DD 02/01/08	81,775.950	91,151.12
GNMA	POOL #0674165	5.500% 08/15/2038 DD 08/01/08	196,885.780	216,389.16
GNMA	POOL #0675063	6.000% 01/15/2038 DD 01/01/08	511,172.500	568,543.51

Asset Detail

Acct Base Currency Code : USD

ALL KR2 AND KR3 - KR2GALLKRS00

As Of Date : 12/31/2013

Accounting Status : REVISED

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GNMA	POOL #0677187	6.000% 06/15/2038 DD 06/01/08	246,888.560	277,908.97
GNMA	POOL #0677220	5.500% 08/15/2038 DD 08/01/08	76,083.380	85,617.43
GNMA	POOL #0678100	5.500% 01/15/2039 DD 01/01/09	560,796.550	616,721.43
GNMA	POOL #0686342	6.000% 05/15/2038 DD 05/01/08	32,276.820	36,075.54
GNMA	POOL #0687826	5.500% 08/15/2038 DD 08/01/08	98,584.930	108,198.36
GNMA	POOL #0693631	5.500% 07/15/2038 DD 07/01/08	95,683.040	105,200.43
GNMA	POOL #0698483	4.500% 08/15/2039 DD 08/01/09	536,082.450	572,700.10
GNMA	POOL #0704185	5.500% 01/15/2039 DD 01/01/09	467,368.970	513,897.31
GNMA	POOL #0714109	4.500% 08/15/2039 DD 08/01/09	865,055.400	924,128.98
GNMA	POOL #0717117	4.500% 05/15/2039 DD 05/01/09	1,685,599.840	1,800,400.67
GNMA	POOL #0726139	4.500% 01/15/2040 DD 01/01/10	820,893.440	877,955.14
GNMA	POOL #0726323	5.000% 09/15/2039 DD 09/01/09	2,424,417.140	2,655,597.19
GNMA	POOL #0738711	4.000% 09/15/2041 DD 09/01/11	317,767.270	330,612.86
GNMA	POOL #0764525	5.000% 06/15/2041 DD 06/01/11	795,792.950	869,249.10
GNMA	POOL #0780115	8.500% 04/15/2025 DD 04/01/95	14,469.410	17,484.24
GNMA	POOL #0780397	8.000% 12/15/2022 DD 07/01/96	12,371.140	14,421.64
GNMA	POOL #0781213	8.000% 12/15/2017 DD 11/01/00	72,352.360	78,017.57
GNMA	POOL #0781252	8.000% 12/15/2030 DD 03/01/01	10,533.000	13,017.88
GNMA	POOL #0781334	8.000% 08/15/2031 DD 10/01/01	40,481.690	47,468.56
GNMA	POOL #0781430	8.000% 09/15/2031 DD 04/01/02	18,528.060	22,593.53
GNMA	POOL #0782169	6.000% 06/15/2037 DD 06/01/07	152,559.800	169,923.22
GNMA	POOL #0782448	6.000% 10/15/2038 DD 10/01/08	902,433.070	1,004,257.77
GNMA	POOL #0783292	6.000% 12/15/2040 DD 04/01/11	197,017.080	218,935.23
GNMA	POOL #0AA6408	3.000% 05/15/2043 DD 05/01/13	3,965,552.210	3,837,577.97
GNMA	POOL #0AB0701	3.000% 06/15/2043 DD 06/01/13	1,008,160.830	975,608.49
GNMA	POOL #0AD9648	3.000% 05/15/2043 DD 05/01/13	966,121.070	934,920.45
GNMA	POOL #0AE7189	3.000% 07/15/2043 DD 07/01/13	1,966,476.680	1,903,186.14
GNMA	POOL #0AE7513	3.000% 06/15/2043 DD 06/01/13	992,234.380	960,127.52
GNMA	POOL #0AE7714	3.000% 08/15/2043 DD 08/01/13	991,872.400	959,777.25
GNMA	POOL #0AF5074	3.000% 08/15/2043 DD 08/01/13	1,981,045.840	1,916,942.88
GNMA	GTD REMIC P/T 11-121 FA VAR RT	03/16/2043 DD 09/16/11	3,364,681.610	3,281,587.44
GNMA II	POOL #0003263	7.500% 07/20/2032 DD 07/01/02	337.120	385.83
GNMA II	POOL #0003276	7.500% 08/20/2032 DD 08/01/02	410.930	465.73
GNMA II	POOL #0003288	7.500% 09/20/2032 DD 09/01/02	437.580	498.98
GNMA II	POOL #0003569	5.500% 06/20/2034 DD 06/01/04	228,159.830	257,803.35
GNMA II	POOL #0004696	4.500% 05/20/2040 DD 05/01/10	1,618,844.280	1,735,516.80
GNMA II	POOL #0004833	4.000% 10/20/2040 DD 10/01/10	626,022.120	652,058.14
GNMA II	POOL #0004853	4.000% 11/20/2040 DD 11/01/10	1,059,303.590	1,103,362.78
GNMA II	POOL #0004984	5.500% 03/20/2041 DD 03/01/11	674,628.270	743,982.96

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		GNMA II POOL #0005081 4.000% 06/20/2041 DD 06/01/11	587,869.940	612,361.54
		GNMA II POOL #0005114 4.000% 07/20/2041 DD 07/01/11	2,853,344.100	2,972,062.45
		GNMA II POOL #0005115 4.500% 07/20/2041 DD 07/01/11	1,000,094.540	1,070,886.28
		GNMA II POOL #0005234 4.500% 11/20/2041 DD 11/01/11	381,389.230	408,020.63
		GNMA II POOL #0005279 3.500% 01/20/2042 DD 01/01/12	1,139,770.100	1,151,640.94
		GNMA II POOL #0005280 4.000% 01/20/2042 DD 01/01/12	2,053,548.900	2,138,008.26
		GNMA II POOL #0005306 4.500% 02/20/2042 DD 02/01/12	3,168,138.370	3,388,832.69
		GNMA II POOL #0MA0022 3.500% 04/20/2042 DD 04/01/12	1,788,676.390	1,807,322.19
		GNMA II POOL #0MA0154 3.500% 06/20/2042 DD 06/01/12	281,995.480	284,923.75
		GNMA II POOL #0MA0318 3.500% 08/20/2042 DD 08/01/12	191,447.970	193,434.35
		GNMA II POOL #0MA0391 3.000% 09/20/2042 DD 09/01/12	961,835.800	931,282.11
		GNMA II POOL #0MA0533 3.000% 11/20/2042 DD 11/01/12	1,185,559.970	1,147,978.97
		GNMA II POOL #0MA0624 3.000% 12/20/2042 DD 12/01/12	2,125,724.030	2,058,208.33
		GNMA II POOL #0MA0625 3.500% 12/20/2042 DD 12/01/12	6,508,382.230	6,576,088.61
		GNMA II POOL #0MA0782 3.000% 02/20/2043 DD 02/01/13	986,875.910	955,522.78
		GNMA II POOL #0MA0933 3.000% 04/20/2043 DD 04/01/13	1,017,413.050	984,966.65
		GNMA II POOL #0MA1089 3.000% 06/20/2043 DD 06/01/13	1,415,198.690	1,369,772.39
		GNMA II POOL #0MA1156 3.000% 07/20/2043 DD 07/01/13	1,928,291.530	1,866,360.94
		GNMA II POOL #0MA1157 3.500% 07/20/2043 DD 07/01/13	2,357,057.120	2,381,557.06
		GNMA II POOL #0MA1449 4.000% 11/20/2043 DD 11/01/13	1,502,041.160	1,565,408.18
		GOLDCORP INC 2.125% 03/15/2018 DD 03/20/13	635,000.000	622,360.33
		GOLDMAN SACHS GROUP INC/THE 2.900% 07/19/2018 DD 07/19/13	1,130,000.000	1,149,971.62
		GOLDMAN SACHS GROUP INC/THE 5.350% 01/15/2016 DD 01/17/06	1,900,000.000	2,056,130.60
		GOLDMAN SACHS GROUP INC/THE 5.750% 01/24/2022 DD 01/24/12	935,000.000	1,052,518.28
		GOLDMAN SACHS GROUP INC/THE 5.950% 01/18/2018 DD 01/18/08	650,000.000	739,009.70
		GOLDMAN SACHS GROUP INC/THE 6.000% 05/01/2014 DD 05/06/09	860,000.000	875,357.02
		GOLDMAN SACHS GROUP INC/THE 6.150% 04/01/2018 DD 04/01/08	600,000.000	688,006.20
		GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	1,200,000.000	1,335,054.00
		GOLDMAN SACHS GROUP INC/THE VAR RT 01/12/2015 DD 01/12/05	600,000.000	599,636.40
		GOLDMAN SACHS GROUP INC/THE VAR RT 05/18/2015	4,300,000.000	5,908,736.68
		GOODMAN NETWORKS INC 144A VAR RT 07/01/2018 DD 01/01/13	293,000.000	309,115.00
		GOODMAN NETWORKS INC 144A VAR RT 07/01/2018 DD 06/23/11	339,000.000	357,645.00
		GOODYEAR TIRE & RUBBER CO/THE 7.000% 05/15/2022 DD 02/28/12	1,060,000.000	1,140,825.00
		GOODYEAR TIRE & RUBBER CO/THE 8.750% 08/15/2020 DD 03/05/10	105,000.000	122,850.00
		GOVERNMENT OF CANADA 1.250% 01-MAR-2018 SER A875	75,000.000	68,995.76
		GOVERNMENT OF CANADA 2.750% 01-SEP-2016 SER ZQ03	180,000.000	176,076.42
		GOVT OF BERMUDA 4.854% 02/06/2024 DD 08/06/13	900,000.000	902,873.70
		GRAMERCY REAL ESTAT 1A A1 144A VAR RT 08/15/2056 DD 08/08/07	5,087,310.413	4,082,566.61
		GRAND PACIFIC BUSINE 1A A 144A VAR RT 10/20/2033 DD 07/13/05	106,133.070	69,039.57

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GRAND PACIFIC BUSINE 1A B 144A VAR RT 10/20/2033 DD 07/13/05			162,327.160	50,930.14
GRANITE MASTER ISSUER PLC 3 A7 VAR RT 12/20/2054			1,623,249.870	1,604,907.15
GRAPHIC PACKAGING INTERNATIONA 4.750% 04/15/2021 DD 04/02/13			591,000.000	585,090.00
GRAY TELEVISION 10/12 TLB			343,783.790	345,217.37
GRAY TELEVISION INC 7.500% 10/01/2020 DD 10/09/12			750,000.000	796,875.00
GREEN TREE RECREATIONAL E C B2 8.310% 03/15/2019 DD 09/28/98			67,141.110	53,457.25
GREYWOLF CLO LTD 13-1A D 144A VAR RT 04/15/2025 DD 03/28/13			1,267,727.000	1,166,567.96
GRIFOLS 2/12 (USD) TLB			1,461,176.480	1,469,008.39
GRUPO AVAL LTD 144A 4.750% 09/26/2022 DD 09/26/12			200,000.000	184,500.00
GRUPO TELEVISA SAB 6.000% 05/15/2018 DD 05/12/08			101,000.000	112,495.72
GRUPOSURA FINANCE 144A 5.700% 05/18/2021 DD 05/18/11			200,000.000	207,000.00
GS MORTGAGE SEC RR3 A1S 144A VAR RT 07/18/2056 DD 12/01/06			7,724,814.815	3,302,976.31
GS MORTGAGE SECURI RR2 A1 144A VAR RT 06/23/2046 DD 07/01/06			4,621,179.800	2,427,101.40
GS MORTGAGE SECURIT CC1 A 144A VAR RT 03/21/2046 DD 04/01/06			4,599,651.700	2,713,794.50
GS MORTGAGE SECURIT KYO E 144A VAR RT 11/08/2029 DD 02/15/13			240,000.000	239,163.36
GS MORTGAGE SECURITIES C GG4 D VAR RT 07/10/2039 DD 06/01/05			100,000.000	87,920.40
GS MORTGAGE SECURITIES GG10 AM VAR RT 08/10/2045 DD 07/01/07			280,000.000	284,492.32
GSR MORTGAGE LOAN TRUST 5 2A1 VAR RT 05/25/2034 DD 04/01/04			260,503.850	256,560.08
GTE CORP 8.750% 11/01/2021 DD 11/01/91			2,010,000.000	2,544,479.10
H&E EQUIPMENT SERVICES INC 7.000% 09/01/2022 DD 03/01/13			82,000.000	89,380.00
HALCON RESOURCES CORP 144A 9.250% 02/15/2022 DD 08/13/13			400,000.000	407,000.00
HALCON RESOURCES CORP 144A 9.750% 07/15/2020 DD 07/15/13			1,456,000.000	1,516,060.00
HALCON RESOURCES CORP 9.750% 07/15/2020 DD 01/15/13			150,000.000	156,375.00
HALCYON LOAN INVESTO 1A D 144A VAR RT 11/20/2020 DD 10/25/06			2,000,000.000	1,852,835.00
HALLIBURTON CO 3.500% 08/01/2023 DD 08/05/13			1,170,000.000	1,134,166.41
HAMILTON SUNDSTRAND 2/13 TL 0.000% 12/13/2019 DD 02/01/13			971,644.710	972,655.22
HARBINGER GROUP INC 144A 7.875% 07/15/2019 DD 12/24/12			740,000.000	794,575.00
HARBORVIEW MORTGAGE LOA 9 2A1A VAR RT 06/20/2035 DD 08/26/05			163,223.970	152,951.15
HARBORVIEW MORTGAGE LOA 9 2A1C VAR RT 06/20/2035 DD 08/26/05			109,407.350	98,479.97
HARBORVIEW MORTGAGE LOAN 7 4A VAR RT 11/19/2034 DD 09/01/04			219,885.470	219,158.53
HARSCO CORP 2.700% 10/15/2015 DD 09/20/10			1,455,000.000	1,476,990.87
HARTFORD FINANCIAL SERVICES GR 5.500% 03/30/2020 DD 03/23/10			415,000.000	466,443.82
HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06			710,000.000	811,842.40
HARVEY GULF 6/13 COV-LITE TLB			1,299,500.000	1,310,870.63
HASHEMITE KINGDOM OF JOR 2.503% 10/30/2020 DD 10/31/13			2,725,000.000	2,668,984.90
HBOS PLC 144A 6.000% 11/01/2033 DD 10/30/03			190,000.000	183,135.30
HBOS PLC 144A 6.750% 05/21/2018 DD 05/21/08			300,000.000	339,338.10
HCA HOLDINGS INC 6.250% 02/15/2021 DD 12/06/12			1,620,000.000	1,694,925.00
HCA INC 4.750% 05/01/2023 DD 10/23/12			922,000.000	866,680.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HCA INC 5.875% 05/01/2023 DD 10/23/12			374,000.000	369,325.00
HCA INC 6.500% 02/15/2020 DD 08/01/11			825,000.000	906,468.75
HCA INC 7.050% 12/01/2027 DD 12/08/95			250,000.000	246,250.00
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	923,000.00
HCA INC 7.500% 12/15/2023 DD 12/15/93			95,000.000	102,600.00
HCA INC 7.580% 09/15/2025 DD 09/14/95			305,000.000	316,437.50
HCA INC 7.690% 06/15/2025 DD 06/30/95			150,000.000	156,750.00
HCA INC 7.750% 07/15/2036 DD 07/08/96			555,000.000	552,225.00
HCA INC 8.360% 04/15/2024 DD 04/15/94			30,000.000	33,000.00
HCA INC 8.500% 04/15/2019 DD 04/15/10			2,535,000.000	2,687,100.00
HD SUPPLY INC 11.500% 07/15/2020 DD 10/15/12			303,000.000	361,706.25
HD SUPPLY INC 7.500% 07/15/2020 DD 10/15/13			2,992,000.000	3,223,880.00
HDTFS INC 6.250% 10/15/2022 DD 10/16/12			113,000.000	116,672.50
HEALTH CARE REIT INC 4.500% 01/15/2024 DD 10/07/13			500,000.000	493,674.00
HEALTHCARE TECHNOLOGY INT 144A 7.375% 09/01/2018 DD 08/06/13			68,000.000	70,720.00
HEDGED MUTAL FUND 4A NOTE 144A VAR RT 11/04/2014 DD 11/06/06			3,641.840	3,354.59
HEINZ 3/13 (USD) COV-LITE TLB2 0.000% 06/05/2020 DD 03/13/13			144,700.000	145,707.12
HERCULES INC 6.500% 06/30/2029 DD 09/30/04			1,525,000.000	1,326,750.00
HERCULES OFFSHORE INC 144A 10.250% 04/01/2019 DD 04/03/12			605,000.000	685,162.50
HERCULES OFFSHORE INC 144A 8.750% 07/15/2021 DD 07/08/13			975,000.000	1,087,125.00
HERFF JONES 6/13 TLB			1,243,750.000	1,255,665.13
HERTZ CORP/THE 7.375% 01/15/2021 DD 07/15/11			978,000.000	1,073,355.00
HEXION US FINANCE CORP / HEXIO 8.875% 02/01/2018 DD 01/29/10			1,015,000.000	1,054,331.25
HILAND PARTNERS LP / HILA 144A 7.250% 10/01/2020 DD 09/18/12			1,928,000.000	2,067,780.00
HILTON HOTELS 9/13 COV-LITE TL			1,316,315.750	1,326,188.13
HILTON USA TRUST HLF EFL 144A VAR RT 11/05/2030 DD 12/12/13			165,000.000	165,011.72
HILTON WORLDWIDE FINANCE 144A 5.625% 10/15/2021 DD 10/04/13			1,057,000.000	1,096,637.50
HOCKEY MERGER SUB 2 INC 144A 7.875% 10/01/2021 DD 10/02/13			2,173,000.000	2,232,757.50
HOME EQUITY ASSET TRUST 1 M1 VAR RT 06/25/2033 DD 01/29/03			90,283.990	84,522.60
HOME EQUITY LOAN TRUST HSA4 A VAR RT 07/25/2036 DD 07/28/06			349,765.010	257,813.19
HOSPITALITY PROPERTIES TRUST 7.875% 08/15/2014 DD 08/12/09			1,145,000.000	1,154,293.97
HOST HOTELS & RESORTS LP 5.250% 03/15/2022 DD 09/15/12			210,000.000	218,917.44
HOSTESS BRANDS COV-LITE TL			334,000.000	345,690.00
HSBC FINANCE CAPITAL TRUST IX VAR RT 11/30/2035 DD 11/29/05			600,000.000	618,000.00
HSBC FINANCE CORP VAR RT 06/01/2016 DD 05/30/06			4,600,000.000	4,592,612.40
HUB INTERNATIONAL 10/13 (USD) TL			1,251,862.500	1,265,945.95
HUDBAY MINERALS INC 9.500% 10/01/2020 DD 09/13/12			425,000.000	436,687.50
HUDSONS BAY 10/13 COV-LITE TLB			1,495,000.000	1,517,993.10

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HUDSONS BAY 8/13 BRIDGE			30,000.000	30,000.00
HUGHES SATELLITE SYSTEMS CORP 7.625% 06/15/2021 DD 12/15/11			1,562,000.000	1,741,630.00
HUISH DETERGENTS 3/13 TL			638,289.440	604,140.96
HUMANA INC 3.150% 12/01/2022 DD 12/10/12			1,195,000.000	1,106,223.45
HUNGARY 4.375% 07/04/2017			323,000.000	465,782.87
HUNGARY 5.750% 11/22/2023			198,000.000	198,990.00
HUNGARY 7.625% 03/29/2041			424,000.000	463,750.00
HUNGARY GOVERNMENT INTERNATION 5.000% 03/30/2016			80,000.000	137,203.75
HUNGARY GOVERNMENT INTERNATION 7.625% 03/29/2041			202,000.000	220,937.50
HUNTINGTON INGALLS INDUSTRIES 6.875% 03/15/2018 DD 09/15/11			636,000.000	686,880.00
HUNTINGTON NATIONAL BANK/THE 1.350% 08/02/2016 DD 08/02/13			1,800,000.000	1,799,335.80
HUNTSMAN INTERNATIONAL LLC 4.875% 11/15/2020 DD 11/19/12			387,000.000	381,195.00
HUSKY INTERNATIONAL (COV-LITE 6/11) TL			600,000.000	603,750.00
HUTCHISON WHAMPOA INTERNA 144A 4.625% 09/11/2015 DD 09/11/09			1,360,000.000	1,439,181.92
ICICI BANK LTD REGS 5.750% 11/16/2020 DD 11/16/10			100,000.000	102,870.00
IMS HEALTH INC 144A 6.000% 11/01/2020 DD 10/24/12			348,000.000	369,750.00
INCAPS FUNDING I LTD/INCAPS FU VAR RT 06/01/2033 DD 05/22/03			927,781.210	849,887.51
INCAPS FUNDING II LTD/INC 144A VAR RT 01/15/2034 DD 12/16/03			3,277,000.000	2,570,609.88
INDO ENERGY FINANCE II BV 144A 6.375% 01/24/2023 DD 01/24/13			200,000.000	164,500.00
INDONESIA GOVERNMENT 8.375% 03/15/2024			10,130,000,000.000	830,291.04
INDONESIA GOVERNMENT 9.000% 03/15/2029			2,900,000,000.000	239,900.94
INDONESIA GOVERNMENT INTERNATI 11.625% 03/04/2019			2,516,000.000	3,352,570.00
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	2,409,881.25
INDONESIA GOVERNMENT INTERNATI 8.500% 10/12/2035			1,432,000.000	1,729,140.00
INDONESIA TREASURY BOND 7.000% 05/15/2022			1,390,000,000.000	103,935.57
INDONESIA TREASURY BOND 7.875% 04/15/2019			3,790,000,000.000	307,994.88
INDONESIA TREASURY BOND 8.375% 03/15/2024			2,000,000,000.000	163,927.16
ING US INC VAR RT 05/15/2053 DD 05/16/13			175,000.000	170,187.50
INGRESS I LTD 144A 8.010% 03/30/2040 DD 05/18/00			1,243,512.140	277,880.20
INKIA ENERGY LTD 144A 8.375% 04/04/2021 DD 04/04/11			806,000.000	864,032.00
INMET MINING CORP 144A 7.500% 06/01/2021 DD 12/18/12			210,000.000	219,450.00
INMET MINING CORP 144A 8.750% 06/01/2020 DD 05/18/12			1,156,000.000	1,254,260.00
INTEGRA TELECOM 2/13 2ND LIEN 0.000% 02/19/2020 DD 02/19/13			74,000.000	75,979.50
INTEGRA TELECOM 6/13 TL			859,929.990	870,317.94
INTEL CORP 3.300% 10/01/2021 DD 09/19/11			875,000.000	869,305.50
INTELSAT JACKSON HOLDINGS 144A 5.500% 08/01/2023 DD 06/05/13			380,000.000	361,475.00
INTELSAT JACKSON HOLDINGS SA 7.250% 10/15/2020 DD 09/30/10			739,000.000	808,281.25
INTELSAT LUXEMBOURG SA 144A 6.750% 06/01/2018 DD 04/05/13			30,000.000	31,875.00

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		INTELSAT LUXEMBOURG SA 144A 7.750% 06/01/2021 DD 04/05/13	613,000.000	657,442.50
		INTELSAT LUXEMBOURG SA 144A 8.125% 06/01/2023 DD 04/05/13	1,680,000.000	1,801,800.00
		INTER-AMERICAN DEVEL BK 5.375% 05/27/2014	454,000.000	410,407.07
		INTERFACE INC 7.625% 12/01/2018 DD 12/03/10	158,000.000	169,850.00
		INTERLINE BRANDS INC/NJ VAR RT 11/15/2018 DD 11/16/10	1,109,000.000	1,175,540.00
		INTERNATIONAL BANK FOR RECONST 3.500% 01/24/2018	300,000.000	266,314.68
		INTERNATIONAL BANK FOR RECONST 4.500% 08/16/2016	1,390,000.000	1,148,995.48
		INTERNATIONAL BUSINESS MACHINE 1.875% 08/01/2022 DD 07/30/12	2,470,000.000	2,158,639.21
		INTERNATIONAL BUSINESS MACHINE 3.375% 08/01/2023 DD 08/01/13	1,170,000.000	1,139,935.68
		INTERNATIONAL FINANCE CORP 3.875% 02/26/2018	85,000.000	67,533.28
		INTERNATIONAL LEASE FINANCE CO 4.625% 04/15/2021 DD 03/11/13	461,000.000	440,255.00
		INTERNATIONAL LEASE FINANCE CO 4.875% 04/01/2015 DD 03/19/12	200,000.000	207,000.00
		INTERNATIONAL LEASE FINANCE CO 5.875% 04/01/2019 DD 03/19/12	382,000.000	406,830.00
		INTERNATIONAL LEASE FINANCE CO 6.250% 05/15/2019 DD 05/24/11	90,000.000	97,425.00
		INTERNATIONAL LEASE FINANCE CO 8.250% 12/15/2020 DD 12/07/10	321,000.000	375,570.00
		INTERNATIONAL LEASE FINANCE CO 8.625% 01/15/2022 DD 12/22/11	1,185,000.000	1,400,376.12
		INTERNATIONAL LEASE FINANCE CO 8.875% 09/01/2017 DD 08/20/10	1,326,000.000	1,577,940.00
		INTERNATIONAL LEASE FINANCE CO VAR RT 09/15/2015 DD 03/15/11	600,000.000	666,000.00
		INVESCO FINANCE PLC 4.000% 01/30/2024 DD 11/12/13	1,590,000.000	1,575,976.20
		ION MEDIA 12/13 TL	1,200,000.000	1,205,004.00
		ION TRADING TECHNOLOGIES 5/13 COV-LITE 2ND LIEN (USD) TL	854,306.000	869,794.57
		IRELAND GOVERNMENT BOND 5.400% 03/13/2025	2,210,000.000	3,463,348.46
		IRO R US0003M P 3.1% 030524 PUT MAR 14 003.100 ED 030314	-11,000,000.000	-154,833.03
		IRON MOUNTAIN INC 5.750% 08/15/2024 DD 08/10/12	760,000.000	704,900.00
		IRS P AUD-BBR-BBSW 6M R 4.75% 2022 JUN 15	100,000.000	2,207.82
		IRS P US0003M R 2% 01/29/19 PUT JAN 14 002.000 ED 01/27/14	-1,800,000.000	-2,687.99
		IRS R US0003M P 1.4% 01/29/19 CALL JAN 13 001.400 ED 012714	-1,800,000.000	-10.85
		IRS R US0003M P 2.5% 01/29/24 CALL NOV 14 002.500 ED 112714	-42,600,000.000	-40.89
		IRS R US0003M P 2.65% 030514 PUT MAR 14 002.650 ED 030314	-11,000,000.000	-3,522.76
		IRS R US0003M P 3.5% 01/29/202 PUT JAN 14 003.500 ED 01/27/14	-42,600,000.000	-20,664.84
		IRS R US0006M P 1.3% 02/26/19 CALL FEB 14 001.300 ED 2/24/14	-6,500,000.000	-124.15
		IRS R US0006M P 1.9% 02/26/19 PUT FEB 14 001.900 ED 02/24/14	-6,500,000.000	-35,601.15
		IRS ZCS P BRAZIL R 8.46% 2017 JAN 2	-41,200,000.000	0.00
		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	-415,627.31
		IRS ZCS P BZDIOVRA R 8.21%-CDI 2017 JAN 02	10,800,000.000	-384,146.51
		IRS ZCS_P BRAZIL R 8.645% 2017 JAN 2	41,200,000.000	-1,261,820.36
		IRS ZCS_P BZDIOVRA R 8.18%-CDI 2017 JAN 02	-12,000,000.000	0.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
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			-100,000.000	0.00
IRS_ZCS P BRAZIL R 8.585% 2017 JAN 2			15,000,000.000	-405,901.43
IRS_ZCS P BRAZIL R 8.6% 2017 JAN 2			50,800,000.000	-1,394,862.61
ISLE OF CAPRI CASINOS INC 5.875% 03/15/2021 DD 03/05/13			1,250,000.000	1,228,125.00
ISLE OF CAPRI CASINOS INC 7.750% 03/15/2019 DD 03/07/11			250,000.000	270,625.00
ISLE OF CAPRI CASINOS INC 8.875% 06/15/2020 DD 08/07/12			50,000.000	53,375.00
ISRAEL ST AID 5.500% 09/18/2033 DD 09/18/03			725,000.000	845,065.80
ISTAR FINANCIAL 10/12 TL			460,370.470	462,815.04
ISTAR FINANCIAL INC 3.875% 07/01/2016 DD 05/10/13			30,000.000	30,675.00
ISTAR FINANCIAL INC 4.875% 07/01/2018 DD 05/10/13			100,000.000	99,625.00
ISTAR FINANCIAL INC 5.850% 03/15/2017 DD 03/09/07			30,000.000	32,137.50
ISTAR FINANCIAL INC 5.875% 03/15/2016 DD 02/21/06			210,000.000	224,962.50
ITAU UNIBANCO HOLDING SA/ 144A 5.650% 03/19/2022 DD 03/19/12			204,000.000	196,860.00
J2 GLOBAL INC 8.000% 08/01/2020 DD 07/26/12			80,000.000	86,400.00
JAGUAR HOLDING CO II / JA 144A 9.500% 12/01/2019 DD 12/05/11			93,000.000	104,625.00
JAGUAR LAND ROVER AUTOMOT 144A 4.125% 12/15/2018 DD 12/17/13			267,000.000	268,668.75
JAGUAR LAND ROVER AUTOMOT 144A 5.625% 02/01/2023 DD 01/28/13			544,000.000	544,000.00
JBS INVESTMENTS GMBH 144A 7.750% 10/28/2020 DD 10/28/13			130,000.000	131,300.00
JEFFERIES GROUP LLC 6.250% 01/15/2036 DD 01/26/06			630,000.000	607,950.00
JEFFERIES GROUP LLC 6.450% 06/08/2027 DD 06/08/07			1,010,000.000	1,049,461.71
JEFFERIES GROUP LLC 6.875% 04/15/2021 DD 06/28/10			10,000.000	11,390.30
JERSEY CENTRAL POWER & LIGHT C 7.350% 02/01/2019 DD 01/27/09			995,000.000	1,175,001.47
JET EQUIPMENT TRUST 10.000% 12/15/2013 DD 12/20/94			207,072.630	205,001.91
JM HUBER CORP 144A 9.875% 11/01/2019 DD 11/01/11			522,000.000	599,647.50
JMC STEEL GROUP INC 144A 8.250% 03/15/2018 DD 03/11/11			494,000.000	498,940.00
JO-ANN STORES INC 144A 8.125% 03/15/2019 DD 03/18/11			403,000.000	421,638.75
JOHN DEERE CAPITAL CORP 1.950% 12/13/2018 DD 12/13/13			1,105,000.000	1,097,963.36
JOHN DEERE CAPITAL CORP 2.750% 03/15/2022 DD 02/27/12			265,000.000	250,826.21
JONES GROUP INC / APPAREL GROU 6.875% 03/15/2019 DD 03/07/11			2,025,000.000	2,146,500.00
JONES GROUP INC/THE 6.125% 11/15/2034 DD 05/15/05			325,000.000	275,843.75
JP MORGAN CHASE COM C4 A2 144A 3.341% 07/15/2046 DD 06/01/11			500,000.000	521,595.00
JP MORGAN CHASE COM C4 A3 144A 4.106% 07/15/2046 DD 06/01/11			500,000.000	534,514.50
JP MORGAN CHASE COMME CB20 ASB 5.688% 02/12/2051 DD 09/01/07			1,214,095.730	1,296,786.57
JP MORGAN CHASE COMMER CB14 A4 VAR RT 12/12/2044 DD 03/01/06			4,000,000.000	4,268,444.00
JP MORGAN CHASE COMMER CB18 A4 5.440% 06/12/2047 DD 03/01/07			210,000.000	230,783.91
JP MORGAN CHASE COMMER LDP7 A4 VAR RT 04/15/2045 DD 06/01/06			600,000.000	654,985.80
JP MORGAN CHASE COMMER LDP7 AM VAR RT 04/15/2045 DD 06/01/06			520,000.000	572,970.85
JP MORGAN MORTGAGE TRUS A1 1A1 VAR RT 07/25/2035 DD 01/01/07			269,656.060	268,332.86

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
JPMORGAN CHASE & CO 3.250% 09/23/2022 DD 09/24/12			890,000.000	852,905.70
JPMORGAN CHASE & CO 4.250% 10/15/2020 DD 10/21/10			720,000.000	763,226.64
JPMORGAN CHASE BANK NA 6.000% 10/01/2017 DD 09/24/07			2,900,000.000	3,317,945.10
JPMORGAN CHASE BANK NA VAR RT 05/31/2017			2,600,000.000	3,539,677.96
JPMORGAN CHASE BANK NA VAR RT 11/30/2021			200,000.000	287,474.82
JPMORGAN CHASE COM LDP2 D 144A VAR RT 07/15/2042 DD 06/01/05			1,061,000.000	1,031,946.63
JPMORGAN CHASE COMMERCIAL LDP4 B VAR RT 10/15/2042 DD 09/01/05			709,759.000	589,926.84
JPMORGAN CHASE COMMERCIAL LDP5 E VAR RT 12/15/2044 DD 12/01/05			39,864.000	38,060.23
JPMORGAN RV MARINE 1A A2 144A 4.060% 04/15/2022 DD 12/22/04			453,797.170	389,131.07
JPMORGAN-CIBC COM RR1A A1 144A VAR RT 10/18/2052 DD 05/01/06			7,131,407.330	2,809,917.11
K HOVNANIAN ENTERPRISES INC 5.000% 11/01/2021 DD 11/02/11			1,465,000.000	1,311,175.00
KAISA GROUP HOLDINGS LTD 144A 8.875% 03/19/2018 DD 03/19/13			200,000.000	204,500.00
KAZMUNAIGAZ FINANCE SUB BV 11.750% 01/23/2015			744,000.000	816,540.00
KAZMUNAIGAZ FINANCE SUB BV 6.375% 04/09/2021			833,000.000	903,805.00
KAZMUNAIGAZ FINANCE SUB BV 7.000% 05/05/2020			1,046,000.000	1,174,135.00
KAZMUNAYGAS NATIONAL CO 4.400% 04/30/2023			246,000.000	228,165.00
KAZMUNAYGAS NATIONAL CO 5.750% 04/30/2043			202,000.000	174,265.40
KAZMUNAYGAS NATIONAL CO JSC 4.400% 04/30/2023			312,000.000	289,380.00
KAZMUNAYGAS NATIONAL CO JSC 9.125% 07/02/2018			440,000.000	533,500.00
KB HOME 7.000% 12/15/2021 DD 10/29/13			375,000.000	390,937.50
KB HOME 7.250% 06/15/2018 DD 04/03/06			500,000.000	551,250.00
KB HOME 7.500% 09/15/2022 DD 07/31/12			155,000.000	163,137.50
KB HOME 8.000% 03/15/2020 DD 02/07/12			440,000.000	486,200.00
KENTUCKY ST ASSET/LIABILITY CO 0.654% 04/01/2014 DD 02/21/13			1,000,000.000	1,000,420.00
KENTUCKY ST MUNI PWR AGY PWR S 5.390% 09/01/2014 DD 09/20/07			100,000.000	102,360.00
KENTUCKY ST PROPERTY & BLDGS C 3.000% 10/01/2014 DD 11/15/11			500,000.000	510,370.00
KFW 6.000% 01/19/2016			1,410,000.000	1,334,729.46
KFW 6.000% 08/20/2020			820,000.000	792,397.41
KINDER MORGAN ENERGY PARTNERS 4.150% 02/01/2024 DD 08/05/13			1,270,000.000	1,228,688.18
KINETIC CONCEPTS INC / KCI USA VAR RT 11/01/2018 DD 11/01/12			328,000.000	377,200.00
KODIAK CDO I LTD 1A B 144A VAR RT 08/07/2037 DD 09/19/06			2,017,000.000	713,648.22
KODIAK OIL & GAS CORP 5.500% 01/15/2021 DD 07/15/13			750,000.000	748,125.00
KODIAK OIL & GAS CORP 5.500% 02/01/2022 DD 07/26/13			1,175,000.000	1,169,125.00
KODIAK OIL & GAS CORP 8.125% 12/01/2019 DD 06/01/12			796,000.000	883,560.00
KOREA DEVELOPMENT BANK/THE 1.000% 01/22/2016 DD 01/22/13			855,000.000	847,865.03
KOREA DEVELOPMENT BANK/THE 4.000% 09/09/2016 DD 03/09/11			750,000.000	797,409.75
KOREA EXCHANGE BANK 4.875% 01/14/2016			600,000.000	639,132.60
KOREA FINANCE CORP 3.250% 09/20/2016			2,600,000.000	2,711,768.80
KOREA GAS CORP 144A 2.875% 07/29/2018 DD 07/29/13			1,080,000.000	1,087,781.41

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
KOREA HYDRO & NUCLEAR POWER CO 6.250% 06/17/2014			1,250,000.000	1,278,966.25
KOREA TREASURY BOND 3.500% 03/10/2017			160,000,000.000	154,012.99
KOREA TREASURY BOND 3.500% 06/10/2014			340,000,000.000	323,404.18
KOREA TREASURY BOND 4.000% 03/10/2016			370,000,000.000	359,246.93
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2014			28,750,000.000	27,111.77
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2015			28,750,000.000	26,387.73
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2016			28,750,000.000	25,622.60
KOREA TREASURY BOND COUPON STR 0.000% 03/10/2017			28,750,000.000	24,796.49
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2014			28,750,000.000	26,752.79
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2015			28,750,000.000	26,002.79
KOREA TREASURY BOND COUPON STR 0.000% 09/10/2016			28,750,000.000	25,227.29
KOREA TRSY CPN STRIPS 0.000% 03/10/2018			28,750,000.000	23,894.36
KOREA TRSY CPN STRIPS 0.000% 09/10/2017			28,750,000.000	24,354.67
KOREA TRSY CPN STRIPS 0.000% 09/10/2018			28,750,000.000	23,417.49
KOREA TRSY PRIN STRIPS 0.000% 09/10/2018			1,000,000,000.000	814,521.29
KRATOS DEFENSE & SECURITY SOLU 10.000% 06/01/2017 DD 05/19/10			390,000.000	420,712.50
KRONOS 10/12 2ND LIEN TL			650,000.000	671,125.00
KRONOS 2/13 TL			940,192.430	947,836.19
KVK CLO LTD 1A E 144A VAR RT 04/14/2025 DD 02/27/13			362,296.000	347,804.16
L BRANDS INC 6.625% 04/01/2021 DD 03/25/11			611,000.000	670,572.50
LA FRONTERA GENERATION 5/13 TL			672,573.910	679,091.16
LA QUINTA 5/12 FACILITY A MEZZ			849,142.860	993,836.81
LA QUINTA 5/12 FACILITY B MEZZANINE			636,857.140	745,377.59
LABORATORY CORP OF AMERICA HOL 2.500% 11/01/2018 DD 11/01/13			1,645,000.000	1,622,379.61
LAMAR MEDIA CORP 5.000% 05/01/2023 DD 10/30/12			210,000.000	199,500.00
LAREDO PETROLEUM INC 7.375% 05/01/2022 DD 04/27/12			519,000.000	563,115.00
LAREDO PETROLEUM INC 9.500% 02/15/2019 DD 08/15/11			1,472,000.000	1,644,960.00
LAS VEGAS VLY NV WTR DIST 7.013% 06/01/2039 DD 12/23/09			6,600,000.000	7,122,786.00
LB-UBS COMMERCIAL MORTGA C1 A4 5.156% 02/15/2031 DD 01/11/06			600,000.000	640,821.60
LB-UBS COMMERCIAL MORTGA C3 A3 VAR RT 03/15/2032 DD 03/11/06			21,492.490	21,852.68
LB-UBS COMMERCIAL MORTGA C6 AM 5.413% 09/15/2039 DD 09/11/06			250,000.000	274,830.26
LB-UBS COMMERCIAL MORTGA C7 AJ 5.407% 11/15/2038 DD 11/11/06			885,808.000	703,656.65
LB-UBS COMMERCIAL MORTGAG C8 F VAR RT 12/15/2039 DD 11/11/04			614,114.000	599,884.37
LBC TANK TERMINALS HOLDIN 144A 6.875% 05/15/2023 DD 05/14/13			509,000.000	526,178.75
LCP DOKOTA FUND CLASS J LIMITE 0.010% 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	798,897.62
LEAF II RECEIVABL 11-2 E2 144A 5.500% 03/15/2019 DD 10/28/11			267,360.000	252,227.42
LEAR CORP 8.125% 03/15/2020 DD 03/26/10			230,000.000	253,575.00
LENNAR CORP 6.950% 06/01/2018 DD 05/04/10			380,000.000	427,500.00

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LENNAR CORP STEP 11/15/2022 DD 05/15/13			575,000.000	533,312.50
LEUCADIA NATIONAL CORP 5.500% 10/18/2023 DD 10/18/13			315,000.000	314,816.36
LEVEL 3 8/13 (2016) TL			250,000.000	251,720.00
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	851,057.50
LEVEL 3 FINANCING INC 144A 6.125% 01/15/2021 DD 11/14/13			315,000.000	318,150.00
LEVEL 3 FINANCING INC 144A VAR RT 01/15/2018 DD 11/26/13			159,000.000	159,993.75
LEVEL 3 FINANCING INC 7.000% 06/01/2020 DD 12/01/12			63,000.000	66,780.00
LEVEL 3 FINANCING INC 8.125% 07/01/2019 DD 01/01/12			2,635,000.000	2,885,325.00
LEVEL 3 FINANCING INC 8.625% 07/15/2020 DD 01/13/12			45,000.000	50,400.00
LEVEL 3 FINANCING INC 9.375% 04/01/2019 DD 10/01/11			1,537,000.000	1,719,518.75
LIBBEY GLASS INC 6.875% 05/15/2020 DD 11/15/12			272,000.000	293,760.00
LIFEPOINT HOSPITALS INC 144A 5.500% 12/01/2021 DD 12/06/13			833,000.000	836,123.75
LIGHTOWER 4/13 TL			845,750.000	848,659.38
LIN TV (12/11) TLB 0.000% 12/21/2018 DD 12/07/11			1,470,028.360	1,473,086.02
LISTRINDO CAPITAL BV 144A 6.950% 02/21/2019 DD 02/21/12			200,000.000	208,500.00
LKQ CORP 144A 4.750% 05/15/2023 DD 05/09/13			145,000.000	134,850.00
LNR CDO 2002-1 LTD 1A DFL 144A VAR RT 007/24/2037 DD 07/09/02			3,568,455.000	3,305,079.21
LONG BEACH MORTGAGE LOAN 1 M3 VAR RT 05/25/2032 DD 04/02/02			137,645.800	98,371.19
LONG BEACH MORTGAGE LOAN 2 M3 VAR RT 07/25/2032 DD 06/04/02			101,229.390	61,092.34
LOOMIS SAYLES FULL DISCRETION INSTITUTIONAL SECURITIZED FUND			1,975,473.106	22,063,424.39
LOOMIS SAYLES SENIOR LOAN FD			21,988,776.320	21,988,776.32
LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09			265,000.000	293,638.55
LOS ANGELES CA UNIF SCH DIST 5.755% 07/01/2029 DD 10/15/09			330,000.000	366,699.30
LYONDELLBASELL INDUSTRIES NV 6.000% 11/15/2021 DD 05/15/12			1,230,000.000	1,414,637.76
MACDERMID 6/13 COV-LITE TL			696,500.000	701,069.04
MACY'S RETAIL HOLDINGS INC 7.875% 08/15/2036 DD 08/15/96			270,000.000	302,105.70
MALAYSIA GOVERNMENT BOND 3.741% 02/27/2015			4,050,000.000	1,242,600.09
MALAYSIA GOVERNMENT BOND 3.835% 08/12/2015			150,000.000	46,169.50
MALAYSIA GOVERNMENT BOND 4.262% 09/15/2016			4,100,000.000	1,280,828.48
MANITOWOC 11/13 TLB			1,100,000.000	1,100,000.00
MANUFACTURERS & TRADERS TRUST 1.450% 03/07/2018 DD 03/07/13			550,000.000	534,988.85
MARATHON REAL ESTATE 1A B 144A VAR RT 05/25/2046 DD 05/18/06			350,000.000	295,960.00
MARATHON REAL ESTATE 1A G 144A VAR RT 05/25/2046 DD 05/18/06			685,000.000	493,218.84
MARIPOSA BORROWER INC / M 144A 8.000% 10/15/2021 DD 10/21/13			206,000.000	215,270.00
MARIPOSA BORROWER INC / M 144A 8.750% 10/15/2021 DD 10/21/13			172,000.000	180,170.00
MARKWEST ENERGY PARTNERS LP / 4.500% 07/15/2023 DD 01/10/13			230,000.000	215,625.00
MARKWEST ENERGY PARTNERS LP / 5.500% 02/15/2023 DD 08/10/12			920,000.000	926,900.00
MARKWEST ENERGY PARTNERS LP / 6.250% 06/15/2022 DD 11/03/11			511,000.000	540,382.50

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MARKWEST ENERGY PARTNERS LP / 6.500% 08/15/2021 DD 02/24/11			107,000.000	115,025.00
MARSH & MCLENNAN COS INC 4.050% 10/15/2023 DD 09/27/13			1,195,000.000	1,177,279.35
MARYLAND ST TRANSPRTN AUTH TRA 5.788% 07/01/2029 DD 12/22/09			6,600,000.000	7,323,624.00
MAXIM INTEGRATED PRODUCTS INC 2.500% 11/15/2018 DD 11/21/13			1,725,000.000	1,710,423.75
MCE FINANCE LTD 144A 5.000% 02/15/2021 DD 02/07/13			100,000.000	97,500.00
MCGRAW-HILL 3/13 COV-LITE TL			895,500.000	910,795.14
MDC PARTNERS INC 144A 6.750% 04/01/2020 DD 03/20/13			1,092,000.000	1,142,505.00
MECCANICA HOLDINGS USA IN 144A 6.250% 01/15/2040 DD 10/27/09			100,000.000	84,630.50
MECCANICA HOLDINGS USA IN 144A 7.375% 07/15/2039 DD 07/15/09			3,500,000.000	3,283,129.50
MEDIACOM LLC / MEDIACOM CAPITA 7.250% 02/15/2022 DD 02/07/12			1,000,000.000	1,060,000.00
MEG ENERGY CORP 144A 6.375% 01/30/2023 DD 07/19/12			755,000.000	759,718.75
MEG ENERGY CORP 144A 7.000% 03/31/2024 DD 10/01/13			40,000.000	40,500.00
MERCER INTERNATIONAL INC 9.500% 12/01/2017 DD 11/17/10			170,000.000	185,300.00
MERCK & CO INC 2.800% 05/18/2023 DD 05/20/13			670,000.000	620,275.28
MERITAGE HOMES CORP 144A 7.150% 04/15/2020 DD 10/15/13			110,000.000	118,800.00
MERITAGE HOMES CORP 4.500% 03/01/2018 DD 03/13/13			491,000.000	488,545.00
MERITAGE HOMES CORP 7.000% 04/01/2022 DD 04/10/12			430,000.000	454,725.00
MERRILL LYNCH & CO INC 6.110% 01/29/2037 DD 01/29/07			500,000.000	539,235.50
MERRILL LYNCH & CO INC 6.400% 08/28/2017 DD 08/28/07			900,000.000	1,037,615.40
MERRILL LYNCH & CO INC VAR RT 12/01/2026 DD 11/27/06			155,000.000	135,167.60
MERRILL LYNCH & CO INC VAR RT 07/22/2014			600,000.000	827,431.42
MERRILL LYNCH MORTGAGE CIP1 A2 4.960% 07/12/2038 DD 08/01/05			85,575.520	85,649.11
MERRILL LYNCH MORTGAGE I 1 2A1 VAR RT 12/25/2034 DD 11/01/04			92,303.420	91,865.26
MERRILL LYNCH MORTGAGE I 3 2A1 VAR RT 10/25/2036 DD 10/01/06			99,174.310	94,207.26
MERRILL LYNCH MORTGAGE I A2 A2 VAR RT 02/25/2035 DD 02/01/05			921,798.730	919,196.49
MERRILL LYNCH MORTGAGE I C1 A3 VAR RT 11/15/2026 DD 03/01/98			1,800,161.580	1,909,213.57
MERRILL LYNCH MORTGAGE IN 2 1A VAR RT 10/25/2035 DD 08/01/05			168,920.340	163,333.64
MERRILL LYNCH MORTGAGE LC1 AM VAR RT 01/12/2044 DD 12/01/05			285,000.000	304,144.59
MERRILL LYNCH MORTGAGE T C1 A4 VAR RT 05/12/2039 DD 05/01/06			655,000.000	711,449.21
METALLOINVEST FINANCE LTD 144A 6.500% 07/21/2016 DD 07/21/11			271,000.000	286,921.25
METINVEST BV 144A 8.750% 02/14/2018 DD 02/14/11			90,000.000	84,600.00
METLIFE INC 6.400% 12/15/2066 DD 12/21/06			400,000.000	411,000.00
METLIFE INC VAR RT 09/15/2023 DD 09/10/13			1,950,000.000	1,990,727.70
METROPCS WIRELESS INC 144A 6.250% 04/01/2021 DD 03/19/13			217,000.000	225,137.50
METROPCS WIRELESS INC 144A 6.625% 04/01/2023 DD 03/19/13			575,000.000	593,687.50
MEXICAN BONOS 10.000% 12/05/2024			18,893,000.000	1,841,993.75
MEXICAN BONOS 5.000% 06/15/2017			9,683,800.000	744,242.20
MEXICAN BONOS 6.000% 06/18/2015			4,400,000.000	346,747.40
MEXICAN BONOS 6.250% 06/16/2016			377,000.000	30,226.46

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MEXICAN BONOS 6.500% 06/10/2021			65,700,000.000	5,146,613.29
MEXICAN BONOS 7.750% 05/29/2031			8,656,000.000	691,878.57
MEXICAN BONOS 7.750% 11/13/2042			13,910,000.000	1,084,203.95
MEXICAN BONOS 8.000% 12/07/2023			33,806,000.000	2,870,908.82
MEXICAN BONOS 9.500% 12/18/2014			1,143,000.000	91,977.41
MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044			126,000.000	113,557.50
MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12			1,140,000.000	1,027,425.00
MEXICO GOVERNMENT INTERNATIONA 5.875% 02/17/2014 DD 02/17/09			250,000.000	251,125.00
MEXICO GOVERNMENT INTERNATIONA 6.050% 01/11/2040			2,742,000.000	2,981,925.00
MEXICO GOVERNMENT INTERNATIONA 6.050% 01/11/2040 DD 01/11/08			280,000.000	304,500.00
MEXICO GOVERNMENT INTERNATIONA 6.750% 09/27/2034			1,003,000.000	1,180,280.25
MEXICO GOVERNMENT INTL BOND 4.000% 10/02/2023			224,000.000	221,760.00
MGM RESORTS INTERNATIONAL 11.375% 03/01/2018 DD 09/22/09			1,036,000.000	1,315,720.00
MGM RESORTS INTERNATIONAL 5.250% 03/31/2020 DD 12/19/13			720,000.000	714,600.00
MGM RESORTS INTERNATIONAL 6.625% 12/15/2021 DD 12/20/12			178,000.000	188,235.00
MGM RESORTS INTERNATIONAL 6.750% 10/01/2020 DD 04/01/13			212,000.000	226,840.00
MGM RESORTS INTERNATIONAL 7.625% 01/15/2017 DD 12/21/06			230,000.000	261,625.00
MGM RESORTS INTERNATIONAL 8.625% 02/01/2019 DD 01/17/12			140,000.000	164,150.00
MICHAELS FINCO HOLDINGS L 144A 7.500% 08/01/2018 DD 07/29/13			1,150,000.000	1,196,000.00
MICHAELS STORES INC 144A 5.875% 12/15/2020 DD 12/19/13			186,000.000	186,930.00
MID OCEAN CBO 2000 1A A2L 144A VAR RT 01/15/2036 DD 01/08/01			1,762,243.000	219,402.95
MID OCEAN CBO 2000- 1A A2 144A 7.725% 01/15/2036 DD 01/08/01			637,000.000	405,641.60
MID-STATE CAPITAL CO 1 M2 144A 6.742% 10/15/2040 DD 10/01/06			1,017,902.510	1,026,739.94
MID-STATE CAPITAL COR 1 B 144A 8.311% 10/15/2040 DD 10/01/06			790,744.580	746,168.73
MID-STATE TRUST X 10 B 7.540% 02/15/2036 DD 11/09/01			421,423.420	453,492.06
MID-STATE TRUST XI 11 B 8.221% 07/15/2038 DD 06/15/03			100,950.340	103,256.25
MIDAMERICAN ENERGY HOLDIN 144A 5.150% 11/15/2043 DD 11/08/13			405,000.000	408,373.65
MIDOCEAN CREDIT 13-2A E 144A VAR RT 01/29/2025 DD 01/29/14			583,000.000	533,445.00
MILACRON LLC / MCRON FINA 144A 7.750% 02/15/2021 DD 03/28/13			500,000.000	525,000.00
MISSOURI ST JT MUNI ELEC UTILI 6.890% 01/01/2042 DD 12/17/09			3,500,000.000	3,863,895.00
ML-CFC COMMERCIAL 5 AJFL 144A VAR RT 08/12/2048 DD 03/14/07			3,944,089.000	3,345,948.18
ML-CFC COMMERCIAL 7 AMFL 144A VAR RT 06/12/2050 DD 06/13/07			2,366,000.000	1,715,728.56
ML-CFC COMMERCIAL MORTGAG 5 AJ VAR RT 08/12/2048 DD 03/01/07			1,062,149.000	906,462.38
ML-CFC COMMERCIAL MORTGAG 7 AM VAR RT 06/12/2050 DD 06/01/07			368,000.000	355,006.28
MMODAL 8/12 TLB			133,582.010	113,878.67
MOMENTIVE PERFORMANCE MATERIAL 10.000% 10/15/2020 DD 10/15/12			123,000.000	128,842.50
MOMENTIVE PERFORMANCE MATERIAL 8.875% 10/15/2020 DD 10/25/12			731,000.000	769,377.50
MONDELEZ INTERNATIONAL INC 6.875% 02/01/2038 DD 12/12/07			660,000.000	804,048.30
MONEYGRAM PAYMENT 3/13 TL 0.000% 03/27/2020 DD 03/26/13			992,500.000	1,000,876.70

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
MONITRONICS INTERNATIONAL INC 9.125% 04/01/2020 DD 03/23/12			502,000.000	532,120.00
MOOD MEDIA CORP 144A 9.250% 10/15/2020 DD 10/19/12			775,000.000	683,937.50
MOODY'S CORP 4.500% 09/01/2022 DD 08/20/12			45,000.000	44,313.57
MORGAN STANLEY 6.000% 04/28/2015 DD 04/28/08			500,000.000	532,517.00
MORGAN STANLEY 8.000% 05/09/2017			1,050,000.000	1,031,547.20
MORGAN STANLEY CAPITAL HQ7 A4 VAR RT 11/14/2042 DD 11/01/05			350,000.000	368,113.90
MORGAN STANLEY CAPITAL IQ13 A4 5.364% 03/15/2044 DD 03/01/07			325,000.000	357,856.20
MORGAN STANLEY R GG10 A4A 144A VAR RT 08/12/2045 DD 06/01/09			2,785,000.000	3,042,832.52
MORGAN STANLEY R GG10 A4A 144A VAR RT 08/15/2045 DD 06/01/10			600,000.000	655,547.40
MORGAN STANLEY VAR RT 01/09/2014 DD 01/09/07			25,000.000	25,000.38
MOROCCO GOVERNMENT INTERNATION 4.250% 12/11/2022			361,000.000	333,925.00
MPH INTERMEDIATE HOLDING 144A 8.375% 08/01/2018 DD 07/26/13			500,000.000	520,000.00
MRC 11/13 COV-LITE TL			1,200,000.000	1,215,000.00
MRIYA AGRO HOLDING PLC 144A 9.450% 04/19/2018 DD 04/19/13			77,000.000	65,835.00
MT SPOKANE 2007-A AA CERT 144A VAR RT 12/15/2034 DD 08/31/07			294,355.060	288,467.96
MT SPOKANE 2007-A LL AA E 144A VAR RT 12/15/2034 DD 08/31/07			1,284,139.240	1,232,773.67
MTS INTERNATIONAL FUNDING 144A 5.000% 05/30/2023 DD 05/30/13			200,000.000	187,000.00
MULTIPLAN 2/13 TLB1			824,492.380	829,200.23
MURRAY ENERGY 11/13 TL			1,500,000.000	1,514,070.00
MYLAN INC/PA 1.350% 11/29/2016 DD 11/29/13			1,045,000.000	1,043,084.52
MYLAN INC/PA 144A 7.875% 07/15/2020 DD 05/19/10			1,235,000.000	1,397,454.37
MYRIAD INTERNATIONAL HOLD 144A 6.000% 07/18/2020 DD 07/18/13			50,000.000	53,500.00
N-STAR REL CDO IV LT 4A A 144A VAR RT 07/27/2040 DD 06/14/05			854,444.920	756,480.67
NABISCO INC 7.550% 06/15/2015 DD 06/15/95			1,215,000.000	1,330,497.90
NATIONAL AUSTRALIA BANK LTD 6.000% 02/15/2017			240,000.000	228,319.33
NATIONAL CINEMEDIA LLC 6.000% 04/15/2022 DD 10/15/12			538,000.000	555,485.00
NATIONAL CITY BANK OF INDIANA 4.250% 07/01/2018 DD 06/19/03			885,000.000	938,218.59
NATIONAL CITY BANK/CLEVELAND O 5.800% 06/07/2017 DD 06/07/07			1,075,000.000	1,211,614.23
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			646,750.000	652,680.70
NATIONAL MENTOR (2/11) TLB			348,396.260	349,849.07
NATIONAL RURAL UTILITIES COOPE 3.400% 11/15/2023 DD 11/05/13			1,245,000.000	1,204,709.31
NATIONSTAR MORTGAGE LLC / NATI 6.500% 07/01/2021 DD 02/07/13			675,000.000	642,937.50
NATIONSTAR MORTGAGE LLC / NATI 7.875% 10/01/2020 DD 04/01/13			95,000.000	98,562.50
NATIONSTAR MORTGAGE LLC / NATI 9.625% 05/01/2019 DD 05/01/13			477,000.000	536,625.00
NAVIOS MARITIME HOLDINGS INC / 8.125% 02/15/2019 DD 08/15/11			205,000.000	210,637.50
NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11			180,000.000	206,933.22
NCR ESCROW CORP 144A 5.875% 12/15/2021 DD 12/19/13			167,000.000	170,131.25
NCR ESCROW CORP 144A 6.375% 12/15/2023 DD 12/19/13			1,500,000.000	1,531,875.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		NCUA GUARANTEED NOTES 2.350% 06/12/2017 DD 06/16/11	2,000,000.000	2,083,040.00
		NCUA GUARANTEED NOTES 3.450% 06/12/2021 DD 06/16/11	4,740,000.000	4,940,502.00
		NCUA GUARANTEED NOTES T C1 APT 2.650% 10/29/2020 DD 11/10/10	8,669,320.040	8,906,295.90
		NCUA GUARANTEED NOTES TR C1 A2 2.900% 10/29/2020 DD 11/10/10	2,500,000.000	2,582,397.51
		NCUA GUARANTEED NOTES TR R1 1A VAR RT 10/07/2020 DD 10/27/10	10,721,836.980	10,779,520.46
		NCUA GUARANTEED NOTES TR R2 1A VAR RT 11/06/2017 DD 11/17/10	3,215,831.070	3,219,850.85
		NEFF RENTAL LLC / NEFF FI 144A 9.625% 05/15/2016 DD 05/13/11	825,000.000	872,437.50
		NEIMAN MARCUS 10/13 COV-LITE TL	2,340,000.000	2,366,980.20
		NET SERVICOS DE COMUNICACAO SA 7.500% 01/27/2020 DD 11/04/09	100,000.000	109,000.00
		NEVADA POWER CO 6.500% 08/01/2018 DD 07/30/08	1,085,000.000	1,284,697.51
		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	287,000.00
		NEW ALBERTSONS INC 7.750% 06/15/2026 DD 06/17/96	310,000.000	251,100.00
		NEW ALBERTSONS INC 8.000% 05/01/2031 DD 05/01/01	65,000.000	53,625.00
		NEW ALBERTSONS INC 8.700% 05/01/2030 DD 05/09/00	310,000.000	268,150.00
		NEW BREED LOGISTICS 9/12 TLB 0.000% 09/21/2019 DD 09/11/12	740,443.340	741,368.89
		NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01	1,166,000.000	1,649,582.18
		NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/2040 DD 04/28/09	1,000,000.000	1,317,650.00
		NEW SOUTH WALES TREASURY CORP 6.000% 05/01/2020	1,260,000.000	1,247,009.98
		NEW YORK CITY NY TRANSITIONAL 5.000% 11/01/2019 DD 06/04/10	1,090,000.000	1,282,526.70
		NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10	640,000.000	709,395.20
		NEW YORK NY 5.817% 10/01/2031 DD 10/20/10	2,000,000.000	2,067,760.00
		NEW YORK NY 6.271% 12/01/2037 DD 12/21/10	500,000.000	571,865.00
		NEW YORK ST DORM AUTH ST PERSO 5.427% 03/15/2039 DD 10/20/09	75,000.000	80,590.50
		NEW YORK ST DORM AUTH ST PERSO 5.628% 03/15/2039 DD 08/31/09	215,000.000	236,044.20
		NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/2039 DD 12/01/09	805,000.000	881,579.65
		NEW YORK ST URBAN DEV CORP REV 5.838% 03/15/2040 DD 12/08/10	240,000.000	267,400.80
		NEW ZEALAND GOVERNMENT 5.000% 03/15/2019	170,000.000	144,895.40
		NEW ZEALAND GOVERNMENT 6.000% 05/15/2021	1,170,000.000	1,049,539.37
		NEW ZEALAND GOVERNMENT BOND 6.000% 04/15/2015	1,230,000.000	1,047,469.97
		NEW ZEALAND GOVERNMENT BOND 6.000% 12/15/2017	2,000,000.000	1,767,911.40
		NEWS AMERICA INC 6.900% 03/01/2019 DD 02/13/09	374,000.000	448,663.49
		NGL ENERGY PARTNERS LP / 144A 6.875% 10/15/2021 DD 10/16/13	1,000,000.000	1,025,000.00
		NIELSEN CO LUXEMBOURG SAR 144A 5.500% 10/01/2021 DD 09/27/13	676,000.000	686,140.00
		NIELSEN FINANCE LLC / NIELSEN 4.500% 10/01/2020 DD 04/01/13	1,061,000.000	1,031,822.50
		NII INTERNATIONAL TELECOM 144A 11.375% 08/15/2019 DD 02/19/13	1,255,000.000	1,047,925.00
		NISKA GAS STORAGE US LLC / NIS 8.875% 03/15/2018 DD 09/15/10	220,000.000	228,800.00
		NISOURCE FINANCE CORP 5.250% 02/15/2043 DD 06/14/12	560,000.000	544,229.84
		NORTEK INC 10.000% 12/01/2018 DD 12/01/11	215,000.000	237,306.25

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
NORTEK INC 8.500% 04/15/2021 DD 10/15/11			564,000.000	624,630.00
NORTHGROUP PREFERRED CAPITAL C VAR RT 01/29/2049 DD 05/17/07			330,000.000	337,260.00
NORTHWEST AIRLINES 2007-1 CLAS 7.027% 05/01/2021 DD 10/10/07			2,726,615.650	3,026,543.37
NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13			445,000.000	438,086.48
NORWAY GOVERNMENT BOND 4.500% 05/22/2019			8,065,000.000	1,471,330.59
NORWAY GOVERNMENT BOND 5.000% 05/15/2015			8,575,000.000	1,480,711.69
NOVA CHEMICALS CORP 144A 5.250% 08/01/2023 DD 07/30/13			69,000.000	71,070.00
NOVASTAR MORTGAGE FUNDING 3 A1 VAR RT 12/25/2033 DD 09/16/03			804,979.090	762,234.70
NRG ENERGY INC 6.625% 03/15/2023 DD 03/15/13			435,000.000	438,262.50
NRG ENERGY INC 7.625% 05/15/2019 DD 11/15/11			15,000.000	15,862.50
NRG ENERGY INC 7.875% 05/15/2021 DD 11/15/11			195,000.000	215,962.50
NUANCE COMMUNICATIONS INC 144A 5.375% 08/15/2020 DD 08/14/12			706,000.000	690,115.00
NUCOR CORP 4.000% 08/01/2023 DD 07/29/13			1,435,000.000	1,400,818.30
NUVEEN INVESTMENTS 4/13 2ND LIEN TL			1,284,803.000	1,269,385.36
NUVEEN INVESTMENTS 4/13 TL			804,130.040	800,278.26
NUVEEN INVESTMENTS INC 144A 9.125% 10/15/2017 DD 09/19/12			140,000.000	140,000.00
NUVEEN INVESTMENTS INC 144A 9.500% 10/15/2020 DD 09/19/12			686,000.000	687,715.00
NVR INC 3.950% 09/15/2022 DD 09/10/12			1,065,000.000	1,006,561.32
NXP BV / NXP FUNDING LLC 144A 5.750% 02/15/2021 DD 02/14/13			516,000.000	539,220.00
OAKWOOD MORTGAGE INVESTOR D A1 VAR RT 11/15/2029 DD 08/01/99			382,017.870	371,871.09
OASIS PETROLEUM INC 144A 6.875% 03/15/2022 DD 09/24/13			784,000.000	831,040.00
OASIS PETROLEUM INC 6.500% 11/01/2021 DD 11/10/11			1,458,000.000	1,560,060.00
OASIS PETROLEUM INC 6.875% 01/15/2023 DD 07/02/12			186,000.000	198,090.00
OBRIGACOES DO TESOURO 4.950% 10/25/2023			765,000.000	971,399.27
OCWEN FINANCIAL 1/13 TLB 0.000% 02/15/2018 DD 01/28/13			248,125.000	250,792.35
ODEBRECHT DRILLING NORBE 144A 6.350% 06/30/2021 DD 11/18/10			180,000.000	184,500.00
ODEBRECHT FINANCE LTD 144A 4.375% 04/25/2025 DD 04/25/13			1,600,000.000	1,396,000.00
ODEBRECHT FINANCE LTD 144A 5.125% 06/26/2022 DD 06/26/12			200,000.000	195,750.00
ODEBRECHT FINANCE LTD 144A 7.125% 06/26/2042 DD 06/26/12			115,000.000	106,231.25
ODEBRECHT FINANCE LTD 144A 7.500% 09/29/2049 DD 09/14/10			150,000.000	144,000.00
ODEBRECHT FINANCE LTD 144A 8.250% 04/25/2018 DD 04/25/13			300,000.000	106,813.61
OGX AUSTRIA GMBH 144A 8.375% 04/01/2022 DD 03/30/12			2,400,000.000	192,000.00
OGX AUSTRIA GMBH 144A 8.500% 06/01/2018 DD 06/03/11			2,600,000.000	208,000.00
OI SA 144A 9.750% 09/15/2016 DD 09/15/11			7,400,000.000	2,822,931.02
OIL STATES INTERNATIONAL INC 5.125% 01/15/2023 DD 07/15/13			414,000.000	466,785.00
OMAHA LLC 1A CTFS 144A VAR RT 05/15/2040 DD 02/12/08			1,434,341.620	1,362,624.54
OMAHA LLC 1A D 144A VAR RT 05/15/2040 DD 02/12/08			39,193.420	38,017.62
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 06/01/2022 DD 05/18/12			885,000.000	888,994.89
ONCOR ELECTRIC DELIVERY CO LLC 6.800% 09/01/2018 DD 03/01/09			1,000,000.000	1,175,223.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
ONE CALL MEDICAL 11/13 COV-LITE TL			380,000.000	379,764.40
OPTEUM MORTGAGE ACCEPTA 4 1APT VAR RT 11/25/2035 DD 08/25/05			160,408.220	146,215.46
ORACLE CORP 2.500% 10/15/2022 DD 10/25/12			2,450,000.000	2,244,043.20
OREGON ST 5.892% 06/01/2027 DD 10/31/03			235,000.000	268,388.80
OTTER PRODUCTS 5/13 TLB			394,875.000	392,900.63
OXEA 7/13 COV-LITE (USD) TL			700,000.000	703,500.00
OXFORD FINANCE LLC / OXFO 144A 7.250% 01/15/2018 DD 01/22/13			435,000.000	457,837.50
OZLM FUNDING LTD 13-4A D 144A VAR RT 07/22/2025 DD 06/27/13			449,165.000	406,816.42
PACIFIC DRILLING SA 144A 5.375% 06/01/2020 DD 06/03/13			796,000.000	799,980.00
PACIFIC RUBIALES ENERGY C 144A 5.125% 03/28/2023 DD 03/28/13			117,000.000	107,347.50
PACIFIC RUBIALES ENERGY C 144A 5.375% 01/26/2019 DD 11/26/13			1,100,000.000	1,108,250.00
PAGE FIVE FUNDING L PG5 C 144A 10.000% 01/15/2018 DD 06/29/11			8,110.160	8,127.48
PALOMAR CA CMNTY CLG DIST 7.194% 08/01/2045 DD 11/12/10			1,000,000.000	1,098,160.00
PANAMA GOVERNMENT INTERNATIO 4.300% 04/29/2053 DD 04/29/13			1,180,000.000	893,850.00
PANAMA GOVERNMENT INTERNATIONA 5.200% 01/30/2020			530,000.000	577,037.50
PANAMA GOVERNMENT INTERNATIONA 8.875% 09/30/2027			1,190,000.000	1,585,675.00
PANAMA GOVERNMENT INTERNATIONA 9.375% 04/01/2029			170,000.000	233,542.60
PAR PHARMACEUTICAL 2/13 0.000% 09/30/2019 DD 01/29/13			1,629,787.480	1,637,936.42
PATHEON 12/12 TL			84,150.000	84,711.28
PATRIOT MERGER CORP 144A 9.000% 07/15/2021 DD 07/01/13			227,000.000	238,350.00
PEABODY ENERGY CORP 6.000% 11/15/2018 DD 05/15/12			500,000.000	532,500.00
PENN NATIONAL GAMING INC 144A 5.875% 11/01/2021 DD 10/30/13			275,000.000	271,562.50
PENNSYLVANIA ELECTRIC CO 5.200% 04/01/2020 DD 09/30/09			1,000,000.000	1,071,043.00
PENNSYLVANIA ELECTRIC CO 6.050% 09/01/2017 DD 08/30/07			650,000.000	724,527.05
PENNSYLVANIA ST ECON DEV FING 6.532% 06/15/2039 DD 04/20/10			3,650,000.000	3,865,605.50
PENSKE TRUCK LEASING CO L 144A 3.125% 05/11/2015 DD 05/11/12			1,500,000.000	1,542,720.00
PENSKE TRUCK LEASING CO L 144A 3.750% 05/11/2017 DD 05/11/12			3,800,000.000	3,997,493.60
PERFORMANCE FOOD GROUP 5/13 0.000% 11/07/2019 DD 04/30/13			1,592,000.000	1,599,291.37
PERRIGO CO LTD 144A 1.300% 11/08/2016 DD 11/08/13			1,015,000.000	1,011,482.01
PERRIGO CO LTD 144A 2.300% 11/08/2018 DD 11/08/13			1,530,000.000	1,510,152.84
PERUVIAN GOVERNMENT INTERNATIO 6.550% 03/14/2037			470,000.000	540,500.00
PERUVIAN GOVERNMENT INTERNATIO 7.350% 07/21/2025			650,000.000	819,000.00
PERUVIAN GOVERNMENT INTERNATIO 7.350% 07/21/2025 DD 07/19/05			100,000.000	126,000.00
PERUVIAN GOVERNMENT INTERNATIO 8.750% 11/21/2033			817,000.000	1,162,182.50
PETROBRAS GLOBAL FINANCE BV 4.375% 05/20/2023 DD 05/20/13			3,240,000.000	2,886,490.08
PETROBRAS INTERNATIONAL FINANC 2.875% 02/06/2015 DD 02/06/12			68,000.000	69,020.14
PETROBRAS INTERNATIONAL FINANC 5.375% 01/27/2021 DD 01/27/11			283,000.000	280,845.80
PETROFAC LTD 144A 3.400% 10/10/2018 DD 10/10/13			880,000.000	886,296.41
PETROLEOS DE VENEZUELA SA 4.900% 10/28/2014			1,033,047.000	942,655.39

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PETROLEOS DE VENEZUELA SA 5.000% 10/28/2015			2,299,651.000	1,897,212.08
PETROLEOS DE VENEZUELA SA 5.250% 04/12/2017			235,300.000	173,533.75
PETROLEOS DE VENEZUELA SA 8.500% 11/02/2017			1,605,100.000	1,336,245.75
PETROLEOS MEXICANOS 6.000% 03/05/2020 DD 09/05/10			165,000.000	183,315.00
PETROLEOS MEXICANOS BD 6.500% 06/02/2041 DD 06/02/11			390,000.000	407,550.00
PETRONAS CAPITAL LTD 7.875% 05/22/2022			667,000.000	841,099.67
PHARMACEUTICAL PRODUCT 1/13 0.000% 12/05/2018 DD 01/30/13			988,250.000	993,596.43
PHARMACEUTICAL TECHN2/12 TLB			288,147.660	288,940.06
PHI INC 8.625% 10/15/2018 DD 09/23/10			225,000.000	241,875.00
PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13			520,000.000	515,127.60
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	1,787,021.90
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036			75,000,000.000	1,791,246.54
PHILIPPINE GOVERNMENT INTERNAT 6.250% 01/14/2036 DD 01/14/11			90,000,000.000	2,166,124.02
PHILIPPINE GOVERNMENT INTERNAT 7.750% 01/14/2031			346,000.000	455,422.50
PHILIPPINE GOVERNMENT INTERNAT 7.750% 01/14/2031 DD 01/11/06			110,000.000	144,787.50
PHYSIO-CONTROL INTERNATIO 144A 9.875% 01/15/2019 DD 01/30/12			359,000.000	402,080.00
PINNACLE FOODS FINANCE LL 144A 4.875% 05/01/2021 DD 04/29/13			362,000.000	342,090.00
PLASTIPAK HOLDINGS INC 144A 6.500% 10/01/2021 DD 10/07/13			1,822,000.000	1,885,770.00
PLAYA FUNDING 8/13 TLB			211,470.000	213,320.36
PLAYA RESORTS HOLDING BV 144A 8.000% 08/15/2020 DD 08/09/13			552,000.000	585,810.00
PNC BANK NA 1.300% 10/03/2016 DD 08/23/13			1,660,000.000	1,668,932.47
PNC FINANCIAL SERVICES GROUP I STEP 11/09/2022 DD 06/10/12			70,000.000	65,009.00
PNC FINANCIAL SERVICES GROUP I VAR RT 07/29/2049 DD 07/27/11			350,000.000	364,175.00
PNC FUNDING CORP 5.625% 02/01/2017 DD 02/08/07			640,000.000	710,401.93
PNK FINANCE CORP 144A 6.375% 08/01/2021 DD 08/05/13			832,000.000	850,720.00
POLAND GOVERNMENT INTERNATIONA 4.200% 04/15/2020			130,000.000	202,483.55
POLAND GOVERNMENT INTERNATIONA 5.125% 04/21/2021			212,000.000	230,285.00
POLAND GOVERNMENT INTERNATIONA 6.375% 07/15/2019			1,312,000.000	1,533,400.00
PORTUGAL OBRIGACOES DO TESOURO 4.950% 10/25/2023			130,000.000	165,074.38
PORTUGAL TELECOM INTERNATIONAL 4.500% 06/16/2025			450,000.000	595,274.40
PQ CORP 144A 8.750% 05/01/2018 DD 11/08/12			2,152,000.000	2,345,680.00
PQ CORP 2/13 TL			1,685,970.000	1,696,085.82
PRECISION CASTPARTS CORP 0.700% 12/20/2015 DD 12/20/12			880,000.000	880,105.60
PREFERRED TERM SECURITIES 144A VAR RT 06/24/2034 DD 06/17/04			367,000.000	227,139.97
PREFERRED TERM SECURITIES XIX VAR RT 12/22/2035 DD 09/15/05			430,091.253	263,473.90
PREFERRED TERM SECURITIES XVII VAR RT 09/23/2035 DD 06/15/05			633,272.775	400,181.96
PREFERRED TERM XXII VAR RT 09/22/2036 DD 06/15/06			118,041.973	73,618.65
PRINCIPAL FINANCIAL GROUP INC 1.850% 11/15/2017 DD 11/16/12			405,000.000	401,336.78

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
PROCTER & GAMBLE - ESOP 9.360% 01/01/2021 DD 12/04/90			805,548.000	1,027,192.92
PROGRESS ENERGY INC 7.050% 03/15/2019 DD 03/19/09			1,000,000.000	1,198,595.00
PROV OF ONTARIO 3.150% 08-SEP-2015			173,000.000	168,009.46
PROV OF QUEBEC 4.500% 01-DEC-2016 SER B079			65,000.000	66,339.15
PROVIDENT FUNDING ASSOCIA 144A 6.750% 06/15/2021 DD 06/04/13			1,201,000.000	1,194,995.00
PROVINCE OF ONTARIO CANADA 1.650% 09/27/2019 DD 09/27/12			65,000.000	62,387.00
PROVINCE OF ONTARIO CANADA 3.150% 12/15/2017 DD 12/15/10			70,000.000	74,517.45
PROVINCE OF ONTARIO CANADA 6.250% 06/16/2015			1,282,000.000	1,087,327.95
PROVINCE OF ONTARIO CANADA 6.250% 09/29/2020			230,000.000	221,117.85
PROVINCE OF QUEBEC CANADA 7.125% 02/09/2024 DD 02/09/94			655,000.000	817,740.65
PRUDENTIAL FINANCIAL INC 7.375% 06/15/2019 DD 06/08/09			190,000.000	233,260.53
PRUDENTIAL FINANCIAL INC VAR RT 06/15/2043 DD 11/19/12			685,000.000	671,300.00
PRUDENTIAL FINANCIAL INC VAR RT 09/15/2042 DD 08/09/12			400,000.000	406,500.00
PULTEGROUP INC 6.000% 02/15/2035 DD 02/10/05			345,000.000	292,387.50
PULTEGROUP INC 6.375% 05/15/2033 DD 05/22/03			1,635,000.000	1,479,675.00
PULTEGROUP INC 7.875% 06/15/2032 DD 06/12/02			305,000.000	313,387.50
PVH CORP 7.375% 05/15/2020 DD 05/06/10			445,000.000	490,056.25
QATARI DIAR FINANCE QSC 144A 5.000% 07/21/2020 DD 07/21/10			1,400,000.000	1,533,000.00
QATARI DIAR FINANCE QSC 3.500% 07/21/2015			2,000,000.000	2,077,000.00
QATARI DIAR FINANCE QSC 5.000% 07/21/2020			300,000.000	328,500.00
QEP RESOURCES INC 5.250% 05/01/2023 DD 09/12/12			197,000.000	184,687.50
QEP RESOURCES INC 5.375% 10/01/2022 DD 03/01/12			39,000.000	37,537.50
QEP RESOURCES INC 6.875% 03/01/2021 DD 08/16/10			793,000.000	850,492.50
QTEL INTERNATIONAL FINANC 144A 3.375% 10/14/2016 DD 10/14/10			1,200,000.000	1,257,048.00
QTEL INTERNATIONAL FINANC 144A 4.750% 02/16/2021 DD 10/14/10			500,000.000	525,000.00
QUEBECOR MEDIA INC 5.750% 01/15/2023 DD 12/15/12			704,000.000	681,120.00
QUEENSLAND TREASURY CORP 6.000% 04/21/2016			934,000.000	890,434.54
QUEENSLAND TREASURY CORP 6.000% 10/21/2015			1,140,000.000	1,075,476.43
QUIKRETE 9/13 COV-LITE TL			1,247,500.000	1,251,941.10
QUIKSILVER INC / QS WHOLE 144A 7.875% 08/01/2018 DD 07/16/13			112,000.000	121,520.00
QUIKSILVER INC / QS WHOLESAL 10.000% 08/01/2020 DD 07/16/13			109,000.000	123,170.00
QUINTILES TRANSNATIONAL 11/13 TLB3			1,938,944.810	1,936,521.13
QVC INC 5.950% 03/15/2043 DD 03/18/13			380,000.000	344,755.00
RAIT PREFRRD FDG 07-2A A2 144A VAR RT 06/25/2045 DD 06/07/07			905,000.000	676,487.50
RAMP SERIES 2003-RS2 T RS2 AII VAR RT 03/25/2033 DD 03/28/03			48,689.580	42,588.00
RAMP SERIES 2003-RS3 T RS3 AII VAR RT 04/25/2033 DD 04/29/03			32,948.110	28,055.15
RANGE RESOURCES CORP 5.000% 03/15/2023 DD 03/18/13			603,000.000	589,432.50
RANGE RESOURCES CORP 5.000% 08/15/2022 DD 03/09/12			534,000.000	524,655.00
RAS LAFFAN LIQUEFIED NATU 144A 5.500% 09/30/2014 DD 07/23/09			408,000.000	421,260.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
RAS LAFFAN LIQUEFIED NATU 144A 6.750% 09/30/2019 DD 07/23/09			267,000.000	313,783.74
RASC SERIES 2001-KS1 T KS1 AII FLTG RT 03/25/2032 DD 03/29/01			805.190	803.61
RAVAGO 12/13 TLB			1,000,000.000	1,000,000.00
REALOGY GROUP LLC 144A 7.625% 01/15/2020 DD 02/02/12			30,000.000	33,675.00
REGENCY ENERGY PARTNERS LP / R 5.500% 04/15/2023 DD 10/02/12			211,000.000	205,725.00
REGENCY ENERGY PARTNERS LP / R 6.500% 07/15/2021 DD 05/26/11			1,764,000.000	1,869,840.00
REGIONS FINANCIAL CORP 2.000% 05/15/2018 DD 04/30/13			1,360,000.000	1,316,904.32
REINSURANCE GRP OF AMER PFD 6.200%			10,605.000	257,383.35
RELIANCE HOLDINGS USA INC 144A 5.400% 02/14/2022 DD 02/14/12			150,000.000	151,701.30
RENAISSANCE ACQUISITION C 144A 6.875% 08/15/2021 DD 07/30/13			654,000.000	652,365.00
RENTPATH 5/13 COV-LITE TLB			443,637.500	430,328.38
REPUBLIC OF GHANA 8.500% 10/04/2017			490,000.000	524,300.00
REPUBLIC OF IRAQ 5.800% 01/15/2028			1,386,000.000	1,178,100.00
REPUBLIC OF NIGERIA 6.375% 07/12/2023			248,000.000	256,060.00
REPUBLIC OF PERU 5.625% 11/18/2050			405,000.000	405,000.00
REPUBLIC OF PERU 8.750% 11/21/2033			144,000.000	204,840.00
REPUBLIC OF PHILIPPINES 9.500% 02/02/2030			293,000.000	438,401.25
REPUBLIC OF SLOVENIA 4.700% 11/01/2016			6,400,000.000	9,067,131.47
REPUBLIC OF SOUTH AFRICA 5.500% 03/09/2020			294,000.000	313,110.00
REPUBLIC OF SOUTH AFRICA 5.875% 09/16/2025			2,273,000.000	2,363,920.00
REPUBLIC OF TRINIDAD & T 4.375% 01/16/2024			329,000.000	338,011.31
REPUBLIC OF TURKEY 5.625% 03/30/2021			121,000.000	121,484.00
REPUBLIC OF TURKEY 6.250% 09/26/2022			606,000.000	629,331.00
REPUBLIC OF URUGUAY 8.000% 11/18/2022			600,870.000	742,074.45
REPUBLIC SERVICES INC 5.500% 09/15/2019 DD 03/15/10			2,410,000.000	2,711,818.76
REPUBLICA ORIENT URUGUAY 7.625% 03/21/2036			119,255.000	144,596.69
RESIX FINANCE LTD C A B11 144A VAR RT 03/10/2035 DD 09/25/03			43,443.990	40,455.04
REVLON 2/13 TLB 0.000% 11/20/2017 DD 02/21/13			287,593.990	289,152.75
REXNORD 8/13 COV-LITE TLB			997,500.000	999,574.80
REYNOLDS GROUP ISSUER INC / RE 5.750% 10/15/2020 DD 09/28/12			430,000.000	438,600.00
REYNOLDS GROUP ISSUER INC / RE 7.125% 04/15/2019 DD 04/15/12			898,000.000	956,370.00
REYNOLDS GROUP ISSUER INC / RE 9.000% 04/15/2019 DD 04/15/12			750,000.000	804,375.00
REYNOLDS GROUP ISSUER INC / RE 9.875% 08/15/2019 DD 02/15/12			1,669,000.000	1,856,762.50
REYNOLDS GROUP ISSUER INC / RE VAR RT 02/15/2021 DD 02/15/12			1,099,000.000	1,173,182.50
RIALTO HOLDINGS LLC / RIA 144A 7.000% 12/01/2018 DD 11/14/13			366,000.000	369,660.00
RIO TINTO FINANCE USA LTD 7.125% 07/15/2028 DD 06/27/08			170,000.000	209,076.88
RIO TINTO FINANCE USA LTD 9.000% 05/01/2019 DD 04/17/09			110,000.000	143,618.42
RIO TINTO FINANCE USA PLC 1.375% 06/17/2016 DD 06/19/13			1,420,000.000	1,442,115.08
RITE AID 2/13 2ND LIEN TL			473,000.000	484,087.12

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		RITE AID CORP 6.750% 06/15/2021 DD 07/02/13	400,000.000	419,500.00
		RITE AID CORP 7.700% 02/15/2027 DD 12/20/96	220,000.000	227,150.00
		RITE AID CORP 9.250% 03/15/2020 DD 02/27/12	311,000.000	356,872.50
		ROMANIAN GOVERNMENT INTERNATIO 6.750% 02/07/2022	994,000.000	1,128,190.00
		ROWAN COS INC 7.875% 08/01/2019 DD 07/21/09	445,000.000	534,461.02
		ROYAL BANK OF SCOTLAND GROUP P 5.500% 11/29/2049	190,000.000	221,229.87
		ROYAL BANK OF SCOTLAND GROUP P 6.000% 12/19/2023 DD 12/19/13	550,000.000	553,916.00
		ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12	105,000.000	107,310.11
		ROYAL BANK OF SCOTLAND PLC/THE 6.934% 04/09/2018	3,100,000.000	4,848,317.08
		ROYAL BANK OF SCOTLAND PLC/THE VAR RT 03/16/2022	1,000,000.000	1,170,780.00
		ROYAL BANK OF SCOTLAND PLC/THE VAR RT 09/22/2021	50,000.000	68,897.50
		RPM INTERNATIONAL INC 3.450% 11/15/2022 DD 10/23/12	930,000.000	849,260.19
		RR DONNELLEY & SONS CO 6.500% 11/15/2023 DD 11/12/13	1,300,000.000	1,313,000.00
		RR DONNELLEY & SONS CO 7.000% 02/15/2022 DD 08/26/13	240,000.000	258,000.00
		RUSSIAN AGRICULTURAL BANK OJSC 6.299% 05/15/2017	90,000.000	95,962.50
		RUSSIAN FEDERATION 4.875% 09/16/2023	400,000.000	408,360.00
		RUSSIAN FOREIGN BOND - EUROBON 12.750% 06/24/2028	53,000.000	89,702.50
		RUSSIAN FOREIGN BOND - EUROBON VAR RT /31/2030	4,310,665.640	5,022,787.60
		SABINE PASS LIQUEFACTION 144A 6.250% 03/15/2022 DD 11/25/13	992,000.000	984,560.00
		SABINE PASS LIQUEFACTION 144A 5.625% 02/01/2021 DD 02/01/13	603,000.000	589,432.50
		SABINE PASS LIQUEFACTION 144A 5.625% 04/15/2023 DD 04/16/13	716,000.000	669,460.00
		SAINT LOUIS PARK MN HLTH CARE 5.750% 07/01/2039 DD 12/31/09	1,000,000.000	1,047,790.00
		SALIX PHARMACEUTICALS 12/13 TL	150,000.000	151,453.50
		SALIX PHARMACEUTICALS LTD 144A 6.000% 01/15/2021 DD 12/27/13	330,000.000	338,250.00
		SALLY HOLDINGS LLC / SALLY CAP 5.750% 06/01/2022 DD 05/18/12	327,000.000	340,080.00
		SALLY HOLDINGS LLC / SALLY CAP 6.875% 11/15/2019 DD 05/15/12	611,000.000	675,155.00
		SAMARCO MINERACAO SA 144A 4.125% 11/01/2022 DD 10/31/12	200,000.000	180,000.00
		SAMSON INVESTMENT CO 144A VAR RT 02/15/2020 DD 02/08/12	340,000.000	370,600.00
		SAN ANTONIO TX ELEC & GAS REVE 4.427% 02/01/2042 DD 03/29/12	590,000.000	560,452.80
		SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/2041 DD 03/23/10	5,300,000.000	5,996,261.00
		SAN ANTONIO TX ELEC & GAS REVE 6.308% 02/01/2037 DD 11/04/10	900,000.000	977,310.00
		SAN FRANCISCO CITY & CNTY CA 5.930% 06/15/2028 DD 03/24/10	1,000,000.000	1,093,770.00
		SAN GABRIEL CLO 1A B2L 144A VAR RT 09/10/2021 DD 07/10/07	2,379,337.000	2,243,524.44
		SANDRIDGE ENERGY INC 7.500% 02/15/2023 DD 08/20/12	280,000.000	284,200.00
		SANDRIDGE ENERGY INC 7.500% 03/15/2021 DD 09/15/11	180,000.000	188,550.00
		SANDY CREEK ENERGY 11/13 TLB	850,000.000	849,056.50
		SAPPI PAPIER HOLDING GMBH 7.500% 06/15/2032 DD 06/10/02	272,000.000	210,800.00
		SATELITES MEXICANOS SA DE CV 9.500% 05/15/2017 DD 05/05/11	250,000.000	268,750.00
		SBA COMMUNICATIONS CORP 5.625% 10/01/2019 DD 04/01/13	48,000.000	49,440.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SBA TELECOMMUNICATIONS INC 5.750% 07/15/2020 DD 01/15/13			1,221,000.000	1,269,840.00
SBA TOWER TRUST 144A 5.101% 04/15/2042 DD 04/16/10			210,000.000	226,365.93
SCHAEFFLER FINANCE BV 144A 4.750% 05/15/2021 DD 04/29/13			381,000.000	380,047.50
SCHAEFFLER FINANCE BV 144A 8.500% 02/15/2019 DD 02/09/12			675,000.000	759,375.00
SCHAEFFLER HOLDING FINANC 144A 6.875% 08/15/2018 DD 07/24/13			73,000.000	77,380.00
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 0.000% 10/18/2020 DD 05/14/13			1,850,000.000	1,850,462.50
SEAGATE HDD CAYMAN 7.000% 11/01/2021 DD 05/18/11			275,000.000	303,531.25
SEALED AIR CORP 144A 5.250% 04/01/2023 DD 03/21/13			90,000.000	87,525.00
SEALED AIR CORP 144A 6.875% 07/15/2033 DD 07/01/03			2,290,000.000	2,186,950.00
SEDGWICK CMS 6/13 TL 0.000% 06/12/2018 DD 05/28/13			945,250.000	949,957.35
SEMINOLE INDIAN TRIBE OF 144A 7.804% 10/01/2020 DD 09/28/07			151,000.000	166,855.00
SENECA GAMING CORP 144A 8.250% 12/01/2018 DD 11/18/10			308,000.000	331,100.00
SEQUA 12/12 COV-LITE TLB 0.000% 06/19/2017 DD 11/28/12			1,290,493.090	1,257,533.89
SERTA SIMMONS HOLDINGS LL 144A 8.125% 10/01/2020 DD 10/01/12			722,000.000	785,175.00
SERVICE CORP INTERNATIONA 144A 5.375% 01/15/2022 DD 07/01/13			267,000.000	270,337.50
SERVICEMASTER CO/TN 7.450% 08/15/2027 DD 08/19/97			1,100,000.000	929,500.00
SEVERSTAL OAO VIA STEEL C 144A 5.900% 10/17/2022 DD 10/17/12			200,000.000	193,250.00
SFA COLLATERALIZED 1A B1 144A VAR RT 06/15/2035 DD 06/22/00			557,175.000	26,860.01
SG MORTGAGE SECUR AHL1 A1 144A VAR RT 08/25/2037 DD 10/25/07			7,588,479.820	2,827,551.05
SHAW COMMUNICATIONS INC 6.500% 02-JUN-2014			385,000.000	368,636.14
SHELL INTERNATIONAL FINANCE BV 3.400% 08/12/2023 DD 08/12/13			795,000.000	774,849.93
SIERRA TIMESHARE 201 3A C 144A 9.310% 07/20/2028 DD 11/10/11			352,752.360	379,684.65
SILVER II BORROWER / SILV 144A 7.750% 12/15/2020 DD 12/13/12			593,000.000	628,580.00
SILVERLEAF FINANCE B B 144A 8.475% 05/16/2022 DD 12/27/10			770,927.480	810,173.09
SILVERLEAF FINANCE VI A C 144A 10.000% 07/15/2022 DD 05/01/10			698,249.320	737,252.13
SILVERLEAF FINANCE XVI LLC TIM 11.000% 09/16/2024 DD 11/07/12			2,316,668.670	2,328,252.01
SIMON PROPERTY GROUP LP 5.100% 06/15/2015 DD 06/07/05			208,000.000	221,511.68
SINCLAIR TELEVISION GROUP 144A 6.375% 11/01/2021 DD 10/11/13			1,000,000.000	1,035,000.00
SINCLAIR TELEVISION GROUP INC 5.375% 04/01/2021 DD 04/02/13			1,350,000.000	1,329,750.00
SINGAPORE GOVERNMENT BOND 2.375% 04/01/2017			3,175,000.000	2,654,456.92
SINGAPORE GOVERNMENT BOND 2.875% 07/01/2015			645,000.000	530,124.00
SINGAPORE GOVERNMENT BOND 3.250% 09/01/2020			1,050,000.000	887,177.65
SINOCHEM OVERSEAS CAPITAL 144A 4.500% 11/12/2020 DD 11/12/10			265,000.000	270,384.27
SINOCHEM OVERSEAS CAPITAL CO L 4.500% 11/12/2020			1,767,000.000	1,802,901.91
SINOPEC CAPITAL 2013 LTD 3.125% 04/24/2023			316,000.000	281,996.82
SIRIUS XM RADIO INC 144A 5.250% 08/15/2022 DD 08/13/12			130,000.000	131,300.00
SIRIUS XM RADIO INC 144A 5.875% 10/01/2020 DD 09/24/13			405,000.000	413,100.00
SIWF MERGER SUB INC / SPR 144A 6.250% 06/01/2021 DD 06/04/13			564,000.000	568,935.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SLM CORP 5.500% 01/15/2019 DD 09/20/13			500,000.000	518,876.00
SLM CORP 6.250% 01/25/2016 DD 01/14/11			6,460,000.000	6,976,800.00
SLM CORP 7.250% 01/25/2022 DD 01/27/12			530,000.000	560,475.00
SLM CORP 8.000% 03/25/2020 DD 03/22/10			1,400,000.000	1,585,500.00
SLM CORP 8.450% 06/15/2018 DD 06/18/08			400,000.000	466,000.00
SLM CORP VAR RT 01/27/2014 DD 01/16/07			1,400,000.000	1,398,318.60
SLM PRIVATE CREDIT STUDENT A B VAR RT 06/15/2039 DD 04/06/06			1,355,117.980	1,086,017.30
SLM PRIVATE CREDIT STUDENT B B VAR RT 12/15/2039 DD 06/08/06			1,835,880.545	1,437,310.88
SLOVAKIA GOVERNMENT INTERNATIO 4.375% 05/21/2022			561,000.000	578,907.12
SM ENERGY CO 144A 5.000% 01/15/2024 DD 05/20/13			108,000.000	102,870.00
SM ENERGY CO 6.500% 11/15/2021 DD 11/08/11			409,000.000	433,540.00
SOFTBANK CORP 144A 4.500% 04/15/2020 DD 04/23/13			270,000.000	263,250.00
SONIC CAPITAL LLC 1A A2 144A 5.438% 05/20/2041 DD 05/20/11			199,228.850	212,274.16
SOUTH AFRICA GOVERNMENT BOND 13.500% 09/15/2015			2,210,000.000	235,646.61
SOUTH AFRICA GOVERNMENT BOND 8.000% 12/21/2018			16,420,000.000	1,621,211.91
SOUTH AFRICA GOVERNMENT INTERN 4.665% 01/17/2024			963,000.000	920,868.75
SOUTH AFRICA GOVERNMENT INTERN 6.875% 05/27/2019			901,000.000	1,030,518.75
SOUTHEAST SUPPLY HEADER L 144A 4.850% 08/15/2014 DD 08/13/09			1,750,000.000	1,790,927.25
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13			1,215,000.000	1,071,068.67
SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12			60,000.000	48,658.62
SOUTHERN COPPER CORP 6.750% 04/16/2040 DD 04/16/10			100,000.000	96,826.30
SOUTHWESTERN ENERGY CO 4.100% 03/15/2022 DD 09/15/12			600,000.000	594,785.40
SOUTHWESTERN ENERGY CO 7.500% 02/01/2018 DD 01/16/08			2,000,000.000	2,369,452.00
SPECTRA ENERGY PARTNERS LP 4.600% 06/15/2021 DD 06/09/11			1,050,000.000	1,088,457.30
SPECTRUM BRANDS ESCROW CO 144A 6.375% 11/15/2020 DD 11/16/12			495,000.000	528,412.50
SPECTRUM BRANDS ESCROW CO 144A 6.625% 11/15/2022 DD 11/16/12			48,000.000	51,060.00
SPECTRUM BRANDS INC 6.750% 03/15/2020 DD 03/20/12			662,000.000	712,477.50
SPIRIT MASTER FUNDIN 1 A1 144A 5.050% 07/20/2023 DD 07/01/05			214,155.040	220,044.31
SPL LOGISTICS ESCROW LLC 144A 8.875% 08/01/2020 DD 07/31/12			110,000.000	116,875.00
SPOTLESS 9/13 COV-LITE TLB			1,341,637.500	1,358,971.46
SPRINGER 7/13 COV-LITE (USD) TLB2			1,600,000.000	1,605,328.00
SPRINGLEAF FINANCE CORP 6.900% 12/15/2017 DD 12/17/07			931,000.000	1,017,583.00
SPRINGLEAF FINANCE CORP 7.750% 10/01/2021 DD 09/24/13			1,497,000.000	1,616,760.00
SPRINGLEAF FINANCE CORP 8.250% 10/01/2023 DD 09/24/13			801,000.000	867,082.50
SPRINGLEAF FINANCIAL 9/13 TL			54,786.970	55,362.23
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98			4,740,000.000	4,467,450.00
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02			45,000.000	48,262.50
SPRINT CORP 144A 7.125% 06/15/2024 DD 12/12/13			400,000.000	406,000.00
SPRINT CORP 144A 7.250% 09/15/2021 DD 09/11/13			721,000.000	774,173.75

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SPRINT CORP 144A 7.875% 09/15/2023 DD 09/11/13			2,471,000.000	2,656,325.00
SPRINT NEXTEL CORP 11.500% 11/15/2021 DD 05/15/12			1,477,000.000	1,934,870.00
SPRINT NEXTEL CORP 144A 7.000% 03/01/2020 DD 03/01/12			50,000.000	55,750.00
SPRINT NEXTEL CORP 144A 9.000% 11/15/2018 DD 11/09/11			2,301,000.000	2,772,705.00
SPRINT NEXTEL CORP 6.000% 11/15/2022 DD 11/14/12			266,000.000	259,350.00
SRERS FUNDING LTD RS A1B1 144A VAR RT 05/09/2046 DD 05/19/11			2,157,757.060	1,918,864.53
STANDARD CHARTERED BANK 144A 6.400% 09/26/2017 DD 09/26/07			1,075,000.000	1,217,448.25
STANDARD PACIFIC CORP 8.375% 01/15/2021 DD 12/22/10			115,000.000	133,975.00
STATE OIL CO OF THE AZER 4.750% 03/13/2023			478,000.000	450,515.00
STATE OIL CO OF THE AZERBAIJAN 5.450% 02/09/2017			246,000.000	261,670.20
STATOIL ASA 2.900% 11/08/2020 DD 11/08/13			1,080,000.000	1,072,933.57
STATOIL ASA 5.250% 04/15/2019 DD 04/23/09			715,000.000	810,354.55
STATOIL ASA 6.500% 12/01/2028 DD 12/01/98			205,000.000	251,047.31
STATOIL ASA 7.150% 11/15/2025 DD 11/15/95			425,000.000	537,278.63
STATS CHIPPAK LTD 144A 4.500% 03/20/2018 DD 03/20/13			150,000.000	149,625.00
STEARNS HOLDINGS INC 144A 9.375% 08/15/2020 DD 08/08/13			305,000.000	311,100.00
STEEL DYNAMICS INC 5.250% 04/15/2023 DD 10/15/13			235,000.000	235,000.00
STHI HOLDING CORP 144A 8.000% 03/15/2018 DD 03/25/11			600,000.000	642,000.00
STHRN CALIFORNIA ST PUBLIC PWR 6.930% 05/15/2017 DD 09/15/97			2,040,000.000	2,381,047.20
STONE HARBOR EMERGING MARKET D			2,863,662.040	29,782,085.22
STONE STREET TRUST 144A 5.902% 12/15/2015 DD 12/15/10			7,300,000.000	7,824,015.90
STRUCTURED ASSET S RM1 A1 144A VAR RT 05/25/2047 DD 05/30/07			4,732,490.610	3,353,324.59
STRUCTURED ASSET S RM1 A1 144A VAR RT 08/25/2046 DD 09/19/06			1,297,075.700	970,536.91
STRUCTURED ASSET SE RM1 B 144A VAR RT 007/25/2029 DD 08/23/99			3,587,933.370	3,498,235.04
STRUCTURED ASSET SECUR 37A 3A6 VAR RT 12/25/2033 DD 11/01/03			137,830.510	134,962.95
STUDIO CITY FINANCE LTD 144A 8.500% 12/01/2020 DD 11/26/12			708,000.000	784,110.00
SUGARHOUSE HSP GAMING PRO 144A 6.375% 06/01/2021 DD 05/24/13			426,000.000	411,090.00
SUN MERGER SUB INC 144A 5.875% 08/01/2021 DD 07/31/13			300,000.000	307,500.00
SUNCOKE ENERGY INC 7.625% 08/01/2019 DD 07/26/11			225,000.000	242,437.50
SUNCOR ENERGY INC 6.100% 06/01/2018 DD 06/06/08			795,000.000	918,986.61
SUNGARD DATA SYSTEMS 12/12 TLD			991,750.000	995,885.60
SUNTRUST PREFERRED CAPITAL I VAR RT 06/29/2049 DD 10/25/06			52,000.000	38,805.00
SUPERVALU 5/13 COV-LITE TLB			460,340.950	464,295.28
SVENSK EXPORTKREDIT AB 7.625% 06/30/2014			175,000.000	146,833.19
SWEDEN GOVERNMENT BOND 3.750% 08/12/2017			6,500,000.000	1,095,013.08
SWEDEN GOVERNMENT BOND 4.500% 08/12/2015			7,750,000.000	1,276,501.97
SWEDEN GOVERNMENT BOND 5.000% 12/01/2020			2,900,000.000	533,977.30
SWIFT TRANSPORTATION 3/13 TLB2			87,960.450	88,327.25
SYMPHONY CLO LTD 13-11A E 144A VAR RT 01/17/2025 DD 02/06/13			5,000,000.000	4,772,100.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
SYNCREON HOLDINGS 10/13 COV-LITE TLB			950,000.000	944,661.00
SYNIVERSE (COV-LITE 4/12) TL 0.000% 04/23/2019 DD 04/09/12			1,060,149.820	1,061,146.36
SYNIVERSE 6/13 INCREMENTAL TL			727,141.110	729,562.49
SYNOVUS FINANCIAL CORP 7.875% 02/15/2019 DD 02/13/12			918,000.000	1,030,455.00
T-MOBILE USA INC 6.125% 01/15/2022 DD 11/21/13			2,063,000.000	2,099,102.50
T-MOBILE USA INC 6.500% 01/15/2024 DD 11/21/13			235,000.000	237,937.50
T-MOBILE USA INC 6.542% 04/28/2020 DD 07/28/13			195,000.000	207,187.50
T-MOBILE USA INC 6.633% 04/28/2021 DD 07/28/13			579,000.000	609,397.50
T-MOBILE USA INC 6.731% 04/28/2022 DD 07/28/13			585,000.000	609,862.50
T-MOBILE USA INC 6.836% 04/28/2023 DD 07/28/13			253,000.000	262,487.50
TABERNA PREFER 06-6A A1BF 144A VAR RT 12/05/2036 DD 06/27/06			11,435,234.841	8,339,716.77
TABERNA PREFERR 07-8A A1B 144A VAR RT 11/07/2037 DD 03/29/07			5,007,636.830	3,833,312.44
TABERNA PREFERRE 07-8A A2 144A VAR RT 11/07/2037 DD 03/29/07			880,000.000	407,868.30
TAM CAPITAL 3 INC 144A 8.375% 06/03/2021 DD 06/03/11			200,000.000	208,000.00
TAM CAPITAL INC 7.375% 04/25/2017 DD 10/25/07			240,000.000	252,000.00
TAYLOR MORRISON COMMUNITI 144A 5.250% 04/15/2021 DD 04/16/13			251,000.000	244,097.50
TAYLOR MORRISON COMMUNITI 144A 7.750% 04/15/2020 DD 04/13/12			538,000.000	591,800.00
TELECOM ITALIA CAPITAL SA 6.000% 09/30/2034 DD 09/30/05			665,000.000	576,056.25
TELECOM ITALIA CAPITAL SA 6.375% 11/15/2033 DD 05/15/04			2,530,000.000	2,289,650.00
TELECOM ITALIA CAPITAL SA 7.175% 06/18/2019 DD 06/18/09			447,000.000	501,757.50
TELEFONICA EMISIONES SAU 5.134% 04/27/2020 DD 04/26/10			1,950,000.000	2,071,600.05
TELEFONICA EMISIONES SAU 5.462% 02/16/2021 DD 02/16/11			150,000.000	158,271.45
TELEFONICA EMISIONES SAU 7.045% 06/20/2036 DD 06/20/06			1,275,000.000	1,405,483.50
TEMPLAR ENERGY 11/13 COV-LITE 2ND LIEN TL			850,000.000	852,125.00
TEMPUR SEALY INTERNATIONAL INC 6.875% 12/15/2020 DD 06/15/13			321,000.000	349,890.00
TENEDORA NEMAK SA DE CV 144A 5.500% 02/28/2023 DD 02/28/13			130,000.000	127,400.00
TENET HEALTHCARE CORP 144A 6.000% 10/01/2020 DD 09/27/13			568,000.000	592,850.00
TENET HEALTHCARE CORP 4.375% 10/01/2021 DD 05/30/13			440,000.000	413,600.00
TENET HEALTHCARE CORP 4.500% 04/01/2021 DD 02/05/13			515,000.000	487,962.50
TENET HEALTHCARE CORP 6.250% 11/01/2018 DD 11/21/11			530,000.000	586,975.00
TENET HEALTHCARE CORP 6.750% 02/01/2020 DD 10/16/12			1,200,000.000	1,230,000.00
TENET HEALTHCARE CORP 6.875% 11/15/2031 DD 11/06/01			1,480,000.000	1,287,600.00
TENET HEALTHCARE CORP 8.000% 08/01/2020 DD 08/17/10			50,000.000	54,312.50
TENET HEALTHCARE CORP 8.125% 04/01/2022 DD 09/27/13			1,012,000.000	1,090,430.00
TENNECO INC 6.875% 12/15/2020 DD 12/23/10			195,000.000	213,037.50
THAILAND GOVERNMENT BOND 3.250% 06/16/2017			43,700,000.000	1,340,659.06
THOMSON REUTERS CORP 0.875% 05/23/2016 DD 05/23/13			1,215,000.000	1,206,450.05
TIAA REAL ESTATE CD 1A C1 144A VAR RT 112/28/2038 DD 11/06/03			94,269.030	91,616.76
TIME WARNER CABLE INC 3.500% 02/01/2015 DD 12/11/09			2,000,000.000	2,054,900.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
TIME WARNER CABLE INC 4.500% 09/15/2042 DD 08/10/12			170,000.000	128,786.05
TIME WARNER CABLE INC 5.500% 09/01/2041 DD 09/12/11			125,000.000	103,576.75
TIME WARNER CABLE INC 5.850% 05/01/2017 DD 04/09/07			1,415,000.000	1,543,337.67
TIME WARNER CABLE INC 6.550% 05/01/2037 DD 04/09/07			490,000.000	453,422.98
TIME WARNER CABLE INC 6.750% 06/15/2039 DD 06/29/09			530,000.000	499,102.06
TIME WARNER CABLE INC 7.500% 04/01/2014 DD 03/26/09			380,000.000	386,308.76
TIME WARNER ENTERTAINMENT CO L 8.375% 03/15/2023 DD 09/15/93			919,000.000	1,057,015.42
TITAN INTERNATIONAL INC 144A 6.875% 10/01/2020 DD 10/07/13			310,000.000	323,175.00
TNT CRANE 11/13 2ND LIEN COV-LITE TL			500,000.000	477,500.00
TNT CRANE 11/13 COV-LITE TL			850,000.000	841,500.00
TOKYO ELECTRIC POWER CO INC 4.500% 03/24/2014			1,300,000.000	1,800,058.80
TOWER INTERNATIONAL 7/13 TLB			745,007.800	748,419.93
TOWNSQUARE RADIO LLC / TO 144A 9.000% 04/01/2019 DD 04/04/12			500,000.000	541,250.00
TOYOTA MOTOR CREDIT CORP 2.000% 10/24/2018 DD 10/24/13			1,555,000.000	1,554,547.50
TOYS 'R' US 7/13 COV-LITE TL			1,300,000.000	1,249,222.00
TOYS R US INC 10.375% 08/15/2017 DD 08/01/12			330,000.000	282,975.00
TOYS R US INC 7.375% 10/15/2018 DD 09/22/03			210,000.000	155,400.00
TPC GROUP INC 144A 8.750% 12/15/2020 DD 12/20/12			980,000.000	1,041,250.00
TRADE MAPS LTD 2013-1A D 144A VAR RT 12/10/2018 DD 12/12/13			2,000,000.000	2,014,140.00
TRAINER WORTHAM FI 2A A1L 144A VAR RT 04/10/2037 DD 02/28/02			104,081.900	80,123.29
TRANSALTA CORP 4.500% 11/15/2022 DD 11/07/12			495,000.000	475,508.88
TRANSDIGM INC 5.500% 10/15/2020 DD 04/15/13			16,000.000	15,640.00
TRANSDIGM INC 7.500% 07/15/2021 DD 07/01/13			426,000.000	457,950.00
TRANSOCEAN INC 2.500% 10/15/2017 DD 09/13/12			795,000.000	803,422.23
TRANSOCEAN INC 6.375% 12/15/2021 DD 12/05/11			650,000.000	730,414.75
TRAPEZA CDO I LLC 13A A2A 144A VAR RT 11/09/2042 DD 08/15/07			854,000.000	441,757.12
TRIBUNE 11/13 TLB			2,650,000.000	2,633,437.50
TRIPLE POINT 7/13 2ND LIEN COV-LITE TL			358,000.000	300,720.00
TRONOX FINANCE LLC 6.375% 08/15/2020 DD 08/15/13			950,000.000	969,000.00
TULLOW OIL PLC 144A 6.000% 11/01/2020 DD 11/06/13			80,000.000	81,200.00
TUNICA-BILOXI GAMING AUTHORITY 9.000% 11/15/2015 DD 11/14/05			475,000.000	427,500.00
TURKEY GOVERNMENT INTERNATIONA 3.250% 03/23/2023			234,000.000	192,465.00
TURKEY GOVERNMENT INTERNATIONA 5.125% 03/25/2022			575,000.000	550,850.00
TURKEY GOVERNMENT INTERNATIONA 5.625% 03/30/2021 DD 03/18/10			320,000.000	321,280.00
TURKEY GOVERNMENT INTERNATIONA 6.250% 09/26/2022			384,000.000	398,784.00
TURKEY GOVERNMENT INTERNATIONA 6.750% 04/03/2018			211,000.000	229,968.90
TURKEY GOVERNMENT INTERNATIONA 6.750% 04/03/2018 DD 10/03/07			860,000.000	933,960.00
TURKEY GOVERNMENT INTERNATIONA 7.000% 09/26/2016			212,000.000	231,923.76
TURKEY GOVERNMENT INTERNATIONA 7.375% 02/05/2025			1,329,000.000	1,434,655.50

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		TURKEY GOVERNMENT INTERNATIONA 7.500% 07/14/2017	201,000.000	224,416.50
		TURKEY GOVERNMENT INTERNATIONA 7.500% 11/07/2019	2,616,000.000	2,925,996.00
		TURKEY GOVERNMENT INTERNATIONA 8.000% 02/14/2034	678,000.000	754,275.00
		TURKIYE GARANTI BANKASI A 144A 5.250% 09/13/2022 DD 09/13/12	401,000.000	358,293.50
		TURKIYE IS BANKASI 144A 5.500% 04/21/2019 DD 10/21/13	50,000.000	49,460.00
		TUTOR PERINI CORP 7.625% 11/01/2018 DD 05/01/11	230,000.000	246,100.00
		TYCO ELECTRONICS GROUP SA 6.550% 10/01/2017 DD 04/01/08	545,000.000	623,695.82
		U S TREASURY BOND 2.750% 08/15/2042 DD 08/15/12	8,270,000.000	6,552,684.88
		U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13	4,835,000.000	3,918,617.62
		U S TREASURY BOND 3.000% 05/15/2042 DD 05/15/12	25,000.000	20,964.85
		U S TREASURY BOND 3.125% 02/15/2042 DD 02/15/12	2,230,000.000	1,922,679.24
		U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13	1,025,000.000	877,656.25
		U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11	3,245,000.000	2,802,868.75
		U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11	1,950,000.000	1,900,945.80
		U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10	4,175,000.000	4,176,302.60
		U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09	1,020,000.000	1,087,734.12
		U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10	360,000.000	383,118.84
		U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10	1,945,000.000	2,112,756.25
		U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09	1,260,000.000	1,369,265.95
		U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08	7,660,000.000	8,493,025.00
		U S TREASURY BOND 5.000% 05/15/2037 DD 05/15/07	1,435,000.000	1,707,650.00
		U S TREASURY BOND 5.250% 02/15/2029 DD 02/15/99	920,000.000	1,107,450.00
		U S TREASURY BOND 6.500% 11/15/2026 DD 11/15/96	815,000.000	1,088,534.38
		U S TREASURY BONDS 3.625% 08/15/2043 DD 08/15/13	2,495,000.000	2,356,215.63
		U S TREASURY NOTE 0.125% 04/30/2015 DD 04/30/13	7,470,000.000	7,461,245.16
		U S TREASURY NOTE 0.250% 01/31/2014 DD 01/31/12	6,600,000.000	6,601,029.60
		U S TREASURY NOTE 0.250% 02/15/2015 DD 02/15/12	5,955,000.000	5,959,186.37
		U S TREASURY NOTE 0.250% 02/28/2015 DD 02/28/13	16,170,000.000	16,180,106.25
		U S TREASURY NOTE 0.250% 03/31/2015 DD 03/31/13	1,095,000.000	1,095,598.97
		U S TREASURY NOTE 0.250% 07/15/2015 DD 07/15/12	6,690,000.000	6,690,260.92
		U S TREASURY NOTE 0.250% 08/31/2014 DD 08/31/12	1,400,000.000	1,401,202.61
		U S TREASURY NOTE 0.250% 09/15/2014 DD 09/15/11	2,735,000.000	2,737,349.37
		U S TREASURY NOTE 0.250% 09/30/2015 DD 09/30/13	18,000,000.000	17,983,836.00
		U S TREASURY NOTE 0.375% 02/15/2016 DD 02/15/13	2,500,000.000	2,497,655.00
		U S TREASURY NOTE 0.375% 03/15/2015 DD 03/15/12	2,170,000.000	2,174,491.90
		U S TREASURY NOTE 0.375% 04/15/2015 DD 04/15/12	2,055,000.000	2,059,736.78
		U S TREASURY NOTE 0.375% 06/15/2015 DD 06/15/12	6,630,000.000	6,643,982.67
		U S TREASURY NOTE 0.375% 08/31/2015 DD 08/31/13	595,000.000	595,906.19
		U S TREASURY NOTE 0.500% 08/15/2014 DD 08/15/11	6,290,000.000	6,304,743.76

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
U S TREASURY NOTE 0.625% 05/31/2017 DD 05/31/12			3,155,000.000	3,113,836.72
U S TREASURY NOTE 0.625% 07/15/2016 DD 07/15/13			10,580,000.000	10,593,225.00
U S TREASURY NOTE 0.625% 09/30/2017 DD 09/30/12			3,195,000.000	3,128,604.71
U S TREASURY NOTE 0.625% 11/15/2016 DD 11/15/13			1,240,000.000	1,236,221.73
U S TREASURY NOTE 0.750% 02/28/2018 DD 02/28/13			1,555,000.000	1,514,059.96
U S TREASURY NOTE 0.750% 06/30/2017 DD 06/30/12			145,000.000	143,470.69
U S TREASURY NOTE 0.875% 01/31/2018 DD 01/31/13			11,110,000.000	10,898,221.18
U S TREASURY NOTE 0.875% 12/31/2016 DD 12/31/11			4,930,000.000	4,940,786.84
U S TREASURY NOTE 1.000% 05/31/2018 DD 05/31/13			8,380,000.000	8,196,687.51
U S TREASURY NOTE 1.000% 08/31/2016 DD 08/31/11			8,795,000.000	8,877,453.13
U S TREASURY NOTE 1.000% 09/30/2016 DD 09/30/11			23,470,000.000	23,671,701.18
U S TREASURY NOTE 1.000% 10/31/2016 DD 10/31/11			19,325,000.000	19,471,444.85
U S TREASURY NOTE 1.125% 12/31/2019 DD 12/31/12			2,140,000.000	2,021,129.42
U S TREASURY NOTE 1.250% 01/31/2019 DD 01/31/12			2,995,000.000	2,920,825.83
U S TREASURY NOTE 1.250% 02/29/2020 DD 02/28/13			220,000.000	208,261.02
U S TREASURY NOTE 1.250% 11/30/2018 DD 11/30/13			13,735,000.000	13,440,988.59
U S TREASURY NOTE 1.375% 05/31/2020 DD 05/31/13			550,000.000	521,253.70
U S TREASURY NOTE 1.375% 06/30/2018 DD 06/30/13			10,700,000.000	10,618,915.40
U S TREASURY NOTE 1.375% 09/30/2018 DD 09/30/11			1,450,000.000	1,432,327.40
U S TREASURY NOTE 1.500% 06/30/2016 DD 06/30/11			2,475,000.000	2,532,041.33
U S TREASURY NOTE 1.500% 07/31/2016 DD 07/31/11			4,935,000.000	5,047,577.22
U S TREASURY NOTE 1.500% 08/31/2018 DD 08/31/11			174,555,000.000	173,668,609.71
U S TREASURY NOTE 1.875% 06/30/2020 DD 06/30/13			860,000.000	839,104.59
U S TREASURY NOTE 2.000% 07/31/2020 DD 07/31/13			16,300,000.000	16,009,664.40
U S TREASURY NOTE 2.125% 08/31/2020 DD 08/31/13			90,000.000	88,846.92
U S TREASURY NOTE 2.125% 12/31/2015 DD 12/31/10			4,135,000.000	4,277,140.63
U S TREASURY NOTE 2.375% 10/31/2014 DD 10/31/09			2,485,000.000	2,530,525.20
U S TREASURY NOTE 2.375% 12/31/2020 DD 12/31/13			1,210,000.000	1,205,273.74
U S TREASURY NOTE 2.750% 11/15/2023 DD 11/15/13			3,580,000.000	3,502,245.98
U S TREASURY NOTE 3.250% 03/31/2017 DD 03/31/10			2,400,000.000	2,579,251.20
U S TREASURY NOTE 4.625% 02/15/2017 DD 02/15/07			1,195,000.000	1,332,797.84
U S TREASURY NOTE 4.625% 11/15/2016 DD 11/15/06			240,000.000	266,400.00
U S TREASURY NOTES 0.250% 07/31/2015 DD 07/31/13			355,000.000	354,986.16
U S TREASURY NOTES 2.000% 09/30/2020 DD 09/30/13			35,700,000.000	34,896,750.00
U.S. RENAL CARE 12/13 COV-LITE TL			731,756.020	733,585.41
U.S. RENAL CARE 8/13 2ND LIEN INCREMENTAL COV-LITE TL			187,000.000	188,870.00
U.S.I. 12/13 COV-LITE TLB			990,018.750	993,424.41
UAL 2009-1 PASS THROUGH TRUST 10.400% 05/01/2018 DD 10/13/09			462,543.740	524,987.14
UAL 2009-2A PASS THROUGH TRUST 9.750% 07/15/2018 DD 11/24/09			148,246.810	170,483.83

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
UCFC MANUFACTURED HOUSING 2 M1 6.726% 10/15/2029 DD 06/01/98			527,318.762	353,733.86
UCFC MANUFACTURED HOUSING 3 M1 6.506% 01/15/2030 DD 09/01/98			267,960.091	162,318.70
UKRAINE GOVERNMENT INTERNATION 4.950% 10/13/2015			182,000.000	239,325.94
UKRAINE GOVERNMENT INTERNATION 6.750% 11/14/2017			305,000.000	280,600.00
UKRAINE GOVERNMENT INTERNATION 7.800% 11/28/2022			644,000.000	582,176.00
UKRAINE GOVERNMENT INTERNATION 7.950% 02/23/2021			852,000.000	785,970.00
UKRAINE GOVERNMENT INTERNATION 9.250% 07/24/2017			227,000.000	226,337.16
UKREXIMBANK VIA BIZ FINANCE PL 8.375% 04/27/2015			275,000.000	261,937.50
UNIFRAX I LLC / UNIFRAX H 144A 7.500% 02/15/2019 DD 02/05/13			379,000.000	392,265.00
UNION BANK NA 1.500% 09/26/2016 DD 09/26/13			2,530,000.000	2,558,680.08
UNION PACIFIC CORP 144A 3.646% 02/15/2024 DD 08/21/13			134,000.000	129,476.56
UNION PACIFIC CORP 4.750% 12/15/2043 DD 10/25/13			725,000.000	706,237.73
UNIONBANCAL CORP 3.500% 06/18/2022 DD 06/18/12			1,585,000.000	1,554,709.07
UNITED KINGDOM GILT 4.000% 03/07/2022			9,000,000.000	16,293,574.69
UNITED RENTALS NORTH AMERICA I 5.750% 07/15/2018 DD 07/15/12			45,000.000	48,093.75
UNITED RENTALS NORTH AMERICA I 6.125% 06/15/2023 DD 10/30/12			23,000.000	23,345.00
UNITED RENTALS NORTH AMERICA I 7.375% 05/15/2020 DD 11/15/12			188,000.000	208,445.00
UNITED RENTALS NORTH AMERICA I 7.625% 04/15/2022 DD 10/15/12			933,000.000	1,036,796.25
UNITED STATES STEEL CORP 6.650% 06/01/2037 DD 05/21/07			1,516,000.000	1,303,760.00
UNITED STATES TREASURY NOTE 1.375% 07/31/2018 DD 07/31/13			10,500,000.000	10,405,668.00
UNITED SURGICAL (ADD-ON) TL			2,336,851.020	2,345,614.21
UNITYMEDIA HESSEN GMBH & 144A 5.500% 01/15/2023 DD 12/14/12			328,000.000	318,160.00
UNIV OF CALIFORNIA CA REVENUES 1.796% 07/01/2019 DD 03/14/13			1,770,000.000	1,703,040.90
UNIVISION 2/13 COV-LITE TLC2			148,875.000	149,672.97
UNIVISION 2/13 EXTENDED COV- LITE TLC1			178,725.000	179,507.82
UNIVISION 5/13 COV-LITE TLC3			992,500.000	996,221.88
UNIVISION COMMUNICATIONS 144A 5.125% 05/15/2023 DD 05/21/13			1,068,000.000	1,066,665.00
UNIVISION COMMUNICATIONS 144A 6.750% 09/15/2022 DD 08/29/12			845,000.000	925,275.00
UNIVISION COMMUNICATIONS 144A 7.875% 11/01/2020 DD 10/26/10			1,815,000.000	1,994,231.25
UNIVISION COMMUNICATIONS 144A 8.500% 05/15/2021 DD 11/23/10			115,000.000	126,500.00
UPC FINANCING 11/12 AF TL			1,200,000.000	1,203,996.00
URBI DESARROLLOS URBANOS 144A 9.500% 01/21/2020 DD 01/19/10			200,000.000	29,000.00
URBI DESARROLLOS URBANOS 144A 9.750% 02/03/2022 DD 02/03/12			1,000,000.000	145,000.00
URUGUAY GOVERNMENT INTE-INFLAT 4.375% 12/15/2028			21,121,795.770	1,005,986.93
URUGUAY GOVERNMENT INTERNATION 7.875% 01/15/2033			129,000.000	158,347.50
US AIRWAYS 2012-1 CLASS A PASS 5.900% 04/01/2026 DD 05/14/12			864,418.220	942,215.86
US AIRWAYS 2013-1 CLASS B PASS 5.375% 05/15/2023 DD 04/24/13			95,000.000	93,575.00
US COATINGS ACQUISITION I 144A 7.375% 05/01/2021 DD 02/01/13			738,000.000	786,892.50
US FOODSERVICE 5/13 COV-LITE TLB			895,000.000	903,147.58

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
		US RENAL CARE 7/12 2ND LIEN COV-LITE TL	541,000.000	551,143.75
		US TREAS-CPI 0.375% 07/15/2023 DD 07/15/13	9,032,760.000	8,711,672.48
		US TREAS-CPI INFLAT 0.125% 01/15/2022 DD 01/15/12	29,926,550.000	28,762,227.65
		US TREAS-CPI INFLAT 0.125% 01/15/2023 DD 01/15/13	41,487,490.000	39,182,984.39
		US TREAS-CPI INFLAT 0.125% 04/15/2016 DD 04/15/11	30,686,350.000	31,508,652.12
		US TREAS-CPI INFLAT 0.125% 04/15/2018 DD 04/15/13	21,218,610.000	21,641,327.15
		US TREAS-CPI INFLAT 0.125% 07/15/2022 DD 07/15/12	36,564,120.000	35,024,441.47
		US TREAS-CPI INFLAT 0.625% 02/15/2043 DD 02/15/13	11,277,735.000	8,671,518.11
		US TREAS-CPI INFLAT 0.625% 07/15/2021 DD 07/15/11	28,498,250.000	28,927,946.61
		US TREAS-CPI INFLAT 0.750% 02/15/2042 DD 02/15/12	22,223,690.000	17,865,757.73
		US TREAS-CPI INFLAT 1.125% 01/15/2021 DD 01/15/11	36,302,480.000	38,154,487.32
		US TREAS-CPI INFLAT 1.250% 07/15/2020 DD 07/15/10	31,593,910.000	33,800,555.05
		US TREAS-CPI INFLAT 1.375% 01/15/2020 DD 01/15/10	17,821,485.000	19,137,209.59
		US TREAS-CPI INFLAT 1.375% 07/15/2018 DD 07/15/08	9,639,857.000	10,447,946.93
		US TREAS-CPI INFLAT 1.625% 01/15/2015 DD 01/15/05	12,858,995.125	13,246,770.98
		US TREAS-CPI INFLAT 1.625% 01/15/2018 DD 01/15/08	27,314,805.000	29,685,648.14
		US TREAS-CPI INFLAT 1.750% 01/15/2028 DD 01/15/08	28,564,114.900	30,581,455.52
		US TREAS-CPI INFLAT 1.875% 07/15/2015 DD 07/15/05	13,113,227.195	13,821,131.65
		US TREAS-CPI INFLAT 1.875% 07/15/2019 DD 07/15/09	21,440,244.000	23,823,798.81
		US TREAS-CPI INFLAT 2.000% 01/15/2016 DD 01/15/06	20,323,751.695	21,659,083.15
		US TREAS-CPI INFLAT 2.000%001/15/2026 DD 01/15/06	23,141,573.065	25,618,438.76
		US TREAS-CPI INFLAT 2.125% 01/15/2019 DD 01/15/09	18,602,577.000	20,773,851.18
		US TREAS-CPI INFLAT 2.125% 02/15/2040 DD 02/15/10	11,886,820.000	13,355,959.63
		US TREAS-CPI INFLAT 2.125% 02/15/2041 DD 02/15/11	10,665,500.000	11,983,691.80
		US TREAS-CPI INFLAT 2.375% 01/15/2017 DD 01/15/07	23,951,948.295	26,358,376.59
		US TREAS-CPI INFLAT 2.375% 01/15/2025 DD 07/15/04	29,894,515.050	34,362,340.01
		US TREAS-CPI INFLAT 2.375% 01/15/2027 DD 01/15/07	50,967,497.150	58,708,185.79
		US TREAS-CPI INFLAT 2.500% 01/15/2029 DD 01/15/09	15,808,600.300	18,577,571.49
		US TREAS-CPI INFLAT 2.500% 07/15/2016 DD 07/15/06	27,661,545.450	30,349,915.73
		US TREAS-CPI INFLAT 2.625% 07/15/2017 DD 07/15/07	9,015,520.000	10,141,053.58
		US TREAS-CPI INFLAT 3.375% 04/15/2032 DD 10/15/01	5,289,099.270	7,036,570.07
		US TREAS-CPI INFLAT 3.625% 04/15/2028 DD 04/15/98	20,786,809.560	27,497,041.13
		US TREAS-CPI INFLAT 3.875% 04/15/2029 DD 04/15/99	23,300,477.615	31,932,582.25
		US TREAS-CPI INFLATION INDEX 0.125% 04/15/2017 DD 04/15/12	33,934,890.000	34,878,687.16
		US TREAS-CPI INFLATION INDEX 0.500% 04/15/2015 DD 04/15/10	15,088,780.000	15,420,023.99
		USB CAPITAL IX VAR RT 10/29/2049 DD 03/17/06	1,170,000.000	906,750.00
		USG CORP 144A 5.875% 11/01/2021 DD 10/31/13	413,000.000	429,520.00
		USG CORP 144A 7.875% 03/30/2020 DD 04/12/12	110,000.000	123,750.00
		USG CORP 144A 8.375% 10/15/2018 DD 11/09/10	130,000.000	141,375.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
USG CORP VAR RT 01/15/2018 DD 09/27/07			90,000.000	106,425.00
USI 12/12 TL			198,500.000	199,182.84
VALEANT 6/13 TLE 0.000% 08/05/2020 DD 06/06/13			1,161,225.000	1,168,238.80
VALEANT 9/13 SERIES D TLB			147,754.700	148,576.22
VALEANT PHARMACEUTICALS I 144A 5.625% 12/01/2021 DD 12/02/13			351,000.000	352,755.00
VALEANT PHARMACEUTICALS I 144A 6.375% 10/15/2020 DD 10/04/12			1,352,000.000	1,424,670.00
VALEANT PHARMACEUTICALS I 144A 7.250% 07/15/2022 DD 03/08/11			1,875,000.000	2,017,968.75
VALLEY NATIONAL BANCORP 5.125% 09/27/2023 DD 09/27/13			340,000.000	335,346.08
VANTAGE DRILLING 11/13 TLB			291,375.000	293,196.10
VARICK STRUCTURED 1A A2 144A VAR RT 11/01/2035 DD 09/29/00			958,862.830	565,729.07
VEDANTA RESOURCES PLC 144A 6.000% 01/31/2019 DD 06/03/13			231,000.000	223,492.50
VENEZUELA GOVERNMENT INTERNATI 11.750% 10/21/2026			823,500.000	704,092.50
VENEZUELA GOVERNMENT INTERNATI 11.950% 08/05/2031			1,259,000.000	1,072,668.00
VENEZUELA GOVERNMENT INTERNATI 12.750% 08/23/2022			2,226,800.000	2,054,223.00
VENEZUELA GOVERNMENT INTERNATI 5.750% 02/26/2016			967,500.000	821,891.25
VENEZUELA GOVERNMENT INTERNATI 6.000% 12/09/2020			695,000.000	463,217.50
VENEZUELA GOVERNMENT INTERNATI 8.250% 10/13/2024			555,100.000	390,790.40
VENEZUELA GOVERNMENT INTERNATI 9.000% 05/07/2023			1,060,500.000	789,012.00
VENTURE CDO LTD 13-15A E 144A VAR RT 07/15/2025 DD 12/12/13			736,000.000	669,760.00
VERISIGN INC 4.625% 05/01/2023 DD 04/16/13			428,000.000	408,740.00
VERITAS CLO II LTD 2A E VAR RT 07/11/2021 DD 06/08/06			1,393,000.000	1,316,247.10
VERIZON COMMUNICATIONS INC 2.500% 09/15/2016 DD 09/18/13			1,000,000.000	1,034,036.00
VERIZON COMMUNICATIONS INC 3.650% 09/14/2018 DD 09/18/13			1,300,000.000	1,376,133.20
VERIZON COMMUNICATIONS INC 4.500% 09/15/2020 DD 09/18/13			900,000.000	963,509.40
VERIZON COMMUNICATIONS INC 4.600% 04/01/2021 DD 03/28/11			1,080,000.000	1,140,813.73
VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11			1,335,000.000	1,465,739.22
VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13			1,475,000.000	1,725,689.53
VERIZON COMMUNICATIONS INC VAR RT 09/14/2018 DD 09/18/13			560,000.000	588,838.88
VERIZON COMMUNICATIONS INC VAR RT 09/15/2016 DD 09/18/13			1,400,000.000	1,442,320.60
VIACOM INC 4.375% 03/15/2043 DD 03/15/13			773,000.000	652,698.79
VIACOM INC 6.125% 10/05/2017 DD 10/05/07			170,000.000	192,368.43
VIASAT INC 6.875% 06/15/2020 DD 06/15/12			1,000,000.000	1,057,500.00
VIDEOTRON LTD 5.000% 07/15/2022 DD 07/15/12			1,079,000.000	1,054,722.50
VIDEOTRON LTD 7.125% 15-JAN-2020 SR NTS 144A			335,000.000	339,729.41
VIRGIN AUST 2013-1B TRST 144A 6.000% 04/23/2022 DD 10/22/13			202,000.000	207,555.00
VIRGIN AUST 2013-1C TRUST 7.125% 10/23/2018 DD 10/22/13			324,000.000	323,666.28
VIRGIN MEDIA 2/13 (USD) TLB 0.000% 06/08/2020 DD 02/10/12			305,000.000	305,457.50
VIRGINIA ELECTRIC AND POWER CO 5.950% 09/15/2017 DD 09/11/07			1,130,000.000	1,302,969.10
VISANT CORP 10.000% 10/01/2017 DD 09/22/10			1,075,000.000	1,042,750.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
VISANT HOLDING CORP TLB			694,145.600	683,157.28
VISTEON CORP 6.750% 04/15/2019 DD 10/15/11			458,000.000	486,625.00
VODAFONE GROUP PLC 1.500% 02/19/2018 DD 02/19/13			605,000.000	589,867.14
VOLVO TREASURY AB 144A 5.950% 04/01/2015 DD 10/06/09			135,000.000	142,862.40
VOTORANTIM CIMENTOS SA 144A 7.250% 04/05/2041 DD 04/05/11			320,000.000	304,000.00
VPII ESCROW CORP 144A 6.750% 08/15/2018 DD 07/12/13			813,000.000	893,283.75
VPII ESCROW CORP 144A 7.500% 07/15/2021 DD 07/12/13			839,000.000	920,802.50
VTB BANK OJSC VIA VTB CAPITAL 6.250% 06/30/2035			112,000.000	118,720.00
VTB BANK OJSC VIA VTB CAPITAL 6.875% 05/29/2018			250,000.000	272,800.00
WACHOVIA BANK COMMERCIA C28 A3 5.679% 10/15/2048 DD 10/01/06			785,000.000	789,484.71
WACHOVIA BANK NA 6.000% 11/15/2017 DD 11/21/07			500,000.000	576,950.00
WACHOVIA CAPITAL TRUST III VAR RT 03/29/2049 DD 02/01/06			1,415,000.000	1,294,725.00
WACHOVIA CORP 4.875% 02/15/2014 DD 02/06/04			2,345,000.000	2,356,633.55
WACHOVIA CORP 5.625% 10/15/2016 DD 10/23/06			2,600,000.000	2,920,470.80
WACHOVIA CORP 5.750% 02/01/2018 DD 01/31/08			3,000,000.000	3,459,234.00
WACHOVIA CORP STEP 08/01/2026 DD 08/01/96			830,000.000	1,021,866.12
WALGREEN CO 1.800% 09/15/2017 DD 09/13/12			2,200,000.000	2,215,243.80
WALTER INVESTMENT 11/12 TL 0.000% 11/28/2017 DD 10/25/12			141,408.380	142,234.88
WALTER INVESTMENT 12/13 COV-LITE TL			1,265,788.320	1,266,737.66
WALTER INVESTMENT MANAGEM 144A 7.875% 12/15/2021 DD 12/17/13			500,000.000	506,250.00
WAMU MORTGAGE PASS T AR19 A1A2 VAR RT 12/25/2045 DD 12/23/05			218,463.470	199,878.57
WAMU MORTGAGE PASS TH AR6 2A1A VAR RT 04/25/2045 DD 04/26/05			205,680.340	193,440.92
WARNER CHILCOTT (3/11) TLB1			0.020	0.02
WASHINGTON REAL ESTATE INVESTM 3.950% 10/15/2022 DD 09/17/12			285,000.000	270,618.33
WEATHER CHANNEL 6/13 2ND LIEN 0.000% 12/11/2020 DD 06/04/13			770,000.000	790,697.60
WELLCARE HEALTH PLANS INC 5.750% 11/15/2020 DD 11/14/13			172,000.000	175,870.00
WELLPOINT INC 3.700% 08/15/2021 DD 08/15/11			1,880,000.000	1,873,053.41
WELLS FARGO & CO 4.600% 04/01/2021 DD 03/29/11			965,000.000	1,057,859.06
WELLS FARGO BANK NA 0.750% 07/20/2015 DD 07/29/13			2,500,000.000	2,507,545.00
WELLS FARGO MORTGAGE BAC Z 2A1 VAR RT 12/25/2034 DD 11/01/04			160,033.020	161,436.03
WESTGATE RESORTS 201 2A C 144A 9.000% 01/20/2025 DD 09/20/12			166,473.020	171,883.39
WESTGATE RESORTS 201 AA A 144A 9.500% 11/20/2024 DD 09/07/12			1,963,278.430	2,031,338.81
WESTGATE RESORTS 2012 1 C 144A 11.000% 09/20/2025 DD 04/13/12			247,893.360	255,949.90
WESTGATE RESORTS LLC BA A 144A 9.500% 02/20/2025 DD 11/30/12			1,008,514.960	1,051,547.05
WESTPAC BANKING CORP 7.250% 02/11/2020			300,000.000	300,952.38
WG HORIZONS CLO 06-1A D 144A VAR RT 05/24/2019 DD 05/24/06			2,000,000.000	1,875,650.00
WHITING PETROLEUM CORP 5.750% 03/15/2021 DD 09/12/13			612,000.000	633,420.00
WHITING PETROLEUM CORP 6.500% 10/01/2018 DD 09/24/10			35,000.000	37,187.50
WIDOPENWEST 11/13 TLB1			496,256.250	496,807.09

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WIDOPENWEST FINANCE LLC / WID 10.250% 07/15/2019 DD 01/15/13			1,250,000.000	1,387,500.00
WIND ACQUISITION FINANCE 144A 6.500% 04/30/2020 DD 04/29/13			1,171,000.000	1,247,115.00
WIND ACQUISITION HOLDINGS 144A 12.250% 07/15/2017 DD 12/15/09			200,000.000	210,500.00
WINDSTREAM CORP 7.750% 10/15/2020 DD 10/06/10			1,851,000.000	1,964,373.75
WISE METALS GROUP LLC / W 144A 8.750% 12/15/2018 DD 12/11/13			500,000.000	526,250.00
WMG ACQUISITION CORP 11.500% 10/01/2018 DD 04/01/12			425,000.000	488,750.00
WOODSIDE HOMES CO LLC / W 144A 6.750% 12/15/2021 DD 08/05/13			239,000.000	239,597.50
WTG HOLDINGS 12/13 COV-LITE TL			1,200,000.000	1,203,996.00
WYNN MACAU LTD 144A 5.250% 10/15/2021 DD 10/16/13			100,000.000	100,125.00
XEROX CORP 4.250% 02/15/2015 DD 12/04/09			1,000,000.000	1,037,428.00
XL GROUP PLC VAR RT 12/29/2049 DD 03/15/07			206,000.000	202,652.50
YANLORD LAND GROUP LTD 144A 10.625% 03/29/2018 DD 03/29/11			200,000.000	220,000.00
ZAYO (6/12) TL 0.000% 07/02/2019 DD 06/15/12			1,240,557.530	1,240,842.86
ZAYO GROUP LLC / ZAYO CAPITAL 10.125% 07/01/2020 DD 06/28/12			442,000.000	509,405.00
ZAYO GROUP LLC / ZAYO CAPITAL 8.125% 01/01/2020 DD 06/28/12			347,000.000	379,965.00
ZHAIKMUNAI LP 144A 7.125% 11/13/2019 DD 11/13/12			200,000.000	209,240.00
ZIONS BANCORPORATION VAR RT 12/29/2049 DD 05/21/13			315,000.000	286,650.00
ZOETIS INC 1.875% 02/01/2018 DD 08/01/13			1,175,000.000	1,165,343.85
ZOETIS INC 4.700% 02/01/2043 DD 08/01/13			405,000.000	378,536.90
FUTURES CONTRACTS			216.000	580,684.32
90DAY EURODOLLAR FUT DEC 14 CALL DEC 14 099.750 ED 121514			255.000	12,750.00
90DAY EURODOLLAR FUTURE (CME) EXP JUN 16			339.000	-152,550.00
90DAY EURODOLLAR FUTURE (CME) EXP SEP 16			205.000	-235,023.28
90DAY EURODOLLAR FUTURE DEC 14 PUT DEC 14 099.000 ED 121514			-255.000	-25,500.00
RUSSELL 2000 MINI IND FUT (NYF EXP MAR 14			46.000	232,829.47
US 10YR TREAS NTS FUTURE (CBT) EXP MAR 14			-58.000	95,684.25
US TREAS BD FUTURE (CBT) EXP MAR 14			-286.000	647,475.37
US ULTRA BOND (CBT) EXP MAR 14			-30.000	5,018.51
OTHER			35,470,078.799	428,478,551.89
PIMCO ALL ASSET FUND INSTITUTIO			35,470,078.799	428,478,551.89
PREFERRED SECURITIES			1,413,857.000	28,034,653.12
ALLY FINANCIAL INC PFD 7% 144A			3,271.000	3,124,111.82
BANK OF AMERICA CORP VAR RT 07/29/2049 DD 01/30/08			130,000.000	144,040.00
CITIGROUP INC VAR RT 07/29/2049 DD 10/29/12			90,000.000	83,281.50
FIRST NIAGARA FINANCIAL GROUP PFD 8.625% NON CUMULATIVE			26,950.000	737,999.75
FIRST TENN BK N A MEMPHIS TENN PERP PFD STK CL A 144A			1,040.000	750,100.00
GENERAL ELECTRIC CAPITAL CORP VAR RT 12/29/2049 DD 06/12/12			500,000.000	558,750.00
GENIE ENERGY LTD PFD 7.500% CUMULATIVE			7,041.000	50,492.41
GERDAU SA PFD			340,100.000	2,643,820.71

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
HARTFORD FINANCIAL SERVICES GR PFD 7.875%			16,900.000	484,354.00
ISTAR FINL INC PFD SER E 7.875%			13,050.000	304,717.50
ISTAR FINL INC PFD SER F%			7,575.000	172,179.75
ISTAR FINL INC PFD SER G 7.65%			575.000	13,207.06
M&T BANK CORP PFD 5.000% CUMULATIVE			973.000	891,207.20
NEXTERA ENERGY INC PFD 5.889%			6,349.000	359,543.87
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	149,625.00
REGIONS FINANCIAL CORP PFD 6.375%			15,340.000	339,781.00
SYNOVUS FINANCIAL CORP PFD 7.875% NON CUMULATIVE			8,625.000	235,453.88
US BANCORP PFD 6.500% NON CUMULATIVE			2,250.000	59,175.00
US BANCORP PFD 7.189% NON CUMULATIVE			359.000	259,601.88
VOLKSWAGEN AG PFD			58,324.000	16,407,036.52
ZIONS BANCORPORATION PFD 6.300% NON CUMULATIVE			3,430.000	79,884.70
ZIONS BANCORPORATION PFD 6.950% NOT APPLICABLE			7,005.000	186,289.57
PRIVATE EQUITY			3,132,778,186.120	3,137,070,973.18
AMERRA AGRI FUND II			44,000,702.150	44,000,702.15
ARBOR INVESTMENTS II LP			17,945,997.060	17,945,997.06
ARCANO FUND LP			15,410,242.000	15,410,242.00
AVENUE SPECIAL SITUATIONS V			88,803.000	88,803.00
BAY HILLS EMERGING PARTNERS I LP			51,302,186.000	51,302,186.00
BAY HILLS EMERGING PARTNERS II LP			51,158,750.770	51,158,750.77
BAY HILLS EMERGING PARTNERS III LP			2,380,000.000	2,380,000.00
BLACKSTONE CAPITAL PARTNERS VI			28,358,292.870	28,358,292.87
BLACKSTONE CAPITAL V LP			52,530,184.860	52,530,184.86
BLACKSTONE HENRY CLAY FUND LLC			496,407,516.000	496,407,516.00
CAMELOT ACQUISITIONS SECONDARY OPP LP			27,258,415.000	27,258,415.00
COLUMBIA CAP EQUITY PTRS IV			30,054,482.000	30,054,482.00
CRESTVIEW CAPITAL PARTNERS II LP			71,137,076.000	71,137,076.00
DAG VENTURE II			22,203,066.200	22,203,066.20
DAG VENTURES III LP			39,823,973.860	39,823,973.86
DAG VENTURES IV LP			97,524,187.380	97,524,187.38
DAG VENTURES V LP			13,098,033.420	13,098,033.42
DANIEL BOONE LLC			491,584,386.820	491,584,386.82
DCM VI LP			9,698,612.000	9,698,612.00
ESSEX WOODLANDS HEALTH VENT FD VIII LP			21,004,547.000	21,004,547.00
GREEN EQUITY INVESTORS IV LP			52,827,213.000	52,827,213.00
GREEN EQUITY INVESTORS V LP			78,916,066.090	78,916,066.09
GREEN EQUITY INVESTORS VI LP			10,207,387.830	10,207,387.83

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
GREENFIELD ACQUISITION VI			52,266,853.000	52,266,853.00
GTCR FUND IX			49,723,918.000	49,723,918.00
HARVEST PARTNERS V LP			32,550,511.000	32,550,511.00
HARVEST PARTNERS VI LP			19,924,511.000	19,924,511.00
HBK FUND II LP			20,192,040.000	20,192,040.00
HELLMAN & FRIEDMAN VI L P			14,826,759.000	14,826,759.00
HIG BIOVENTURES II			2,915,641.560	2,915,641.56
HIG CAPITAL PARTNERS V L P			316,074.090	316,074.09
HIG VENTURE PARTNERS II LP			12,284,691.000	12,284,691.00
HORSLEY BRIDGE INTERNATIONAL V			17,062,232.000	17,062,232.00
INSTITUTIONAL VENTURE PARTNERS XI LP			220,563.000	220,563.00
INSTITUTIONAL VENTURE PARTNERS XII LP			28,954,642.000	28,954,642.00
JW CHILDS EQUITY PARTNERS III L P			19,379,472.000	19,379,472.00
KEYHAVEN CAPITAL PARTNERS III GP LP			7,484,869.320	10,313,775.68
KNIGHTHEAD DOMESTIC FUND L P			20,000,000.000	20,000,000.00
LEVINE LEICHTMAN V CAPITAL PARTNERS LP			6,111,812.430	6,111,812.43
MAGNETAR MTP			102,471,384.000	102,471,384.00
MATLIN PATTERSON GLOB PTRS III			32,154,605.000	32,154,605.00
MATLIN PATTERSON GLOBAL OPPORTUNITIES PARTNERS II			1,863,084.000	1,863,084.00
MATLINPATTERSON GLOBAL OPP INVESTMENTS LP			25,072.000	25,072.00
MERIT MEZZANINE FUND IV LP			12,929,441.210	12,929,441.21
MHR INSTITUTIONAL PARTNERS III			3,625,475.000	3,625,475.00
MILL ROAD CAPITAL I LP			26,002,570.560	26,002,570.56
MKP OPPORTUNITY			5,150,166.470	5,150,166.47
NEW MOUNTAIN PARTNERS II LP			11,778,745.000	11,778,745.00
NEW MOUNTAIN PARTNERS III			35,717,304.000	35,717,304.00
NEWPORT COLONELS LLC			516,968,387.980	516,968,387.98
OAK HILL CAP PT II			23,990,274.180	23,990,274.18
OAK HILL III			36,266,304.640	36,266,304.64
OCM OPP FUND VIIB (CAYMAN) LTD			1,722,754.000	1,722,754.00
RIVERSIDE CAPITAL APPREC FUND VI LP			4,484,535.000	4,484,535.00
SUN CAPITAL PARTNERS IV LP			1,988,556.000	1,988,556.00
TCV VI LP			814,885.000	814,885.00
TPF II LP			17,093,619.000	17,093,619.00
TRITON FUND IV LP			3,873,212.610	5,337,093.31
VANTAGE POINT VENTURE PARTNER 2006(Q) LP			18,988,010.000	18,988,010.00
VANTAGEPOINT VENTURE PART IV-Q			12,568,804.330	12,568,804.33
VISTA EQUITY PARTNERS FUND III			39,786,894.000	39,786,894.00
VISTA EQUITY PARTNERS FUND IV LP			44,026,444.000	44,026,444.00

	Mellon Security ID	Security Description	Shares/Par	Base Market Value
WARBURG PINCUS PE IX LP			27,031,492.000	27,031,492.00
WARBURG PINCUS PRIVATE EQUITY X LP			39,562,568.430	39,562,568.43
WAYZATA OPP FUND OFFSHORE LP			31,588,320.000	31,588,320.00
WAYZATA OPPORTUNITIES FUND II			47,310,988.000	47,310,988.00
WAYZATA OPPORTUNITIES FUND III			3,859,579.000	3,859,579.00
REAL ESTATE			422,142,977.180	491,324,240.94
H/2 CORE RE DEBT			4,436,947.000	4,436,947.00
H/2 CREDIT PARTNERS LP			117,725,399.940	117,725,399.94
HARRISON STREET CORE PROPERTY FUND LP			120,217,939.000	120,217,939.00
MESA WEST CORE LENDING FUND LP			75,192,512.000	75,192,512.00
MESA WEST RE INCOME FUND II (PF-1) LP			25,637,520.000	25,637,520.00
PERIMETER PARK WEST 1260 LOUISVILLE			7,300,000.000	7,300,000.00
PRIMA MORTGAGE INVESTMENT TRUST LLC			21,842,242.960	91,023,506.72
RUBENSTEIN PROPERTIES FUND II LP			8,712,775.180	8,712,775.18
WALTON STREET REAL ESTATE FUND VI LP			36,742,258.000	36,742,258.00
WALTON STREET REAL ESTATE FUND VII LP			4,335,383.100	4,335,383.10